

Title: Ideas Related to Fourier Series PDE

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June 11, 2026

Consider the complex Fourier Coefficient:

$$\begin{aligned} c_n &= \frac{1}{L} \int_{-\frac{L}{2}}^{\frac{L}{2}} dx' g(x') e^{-2\pi i n \frac{x'}{L}} \\ \implies g(x) &= \sum_{n=-\infty}^{\infty} c_n e^{2\pi i n \frac{x}{L}} = c_0 + \sum_{n \neq 0} c_n e^{2\pi i n \frac{x}{L}} \end{aligned} \tag{1}$$

Previously on this site, I have discussed about the following PDE:

$$c_n = (-1)^n \frac{g\left(\frac{L}{2}\right) + g\left(-\frac{L}{2}\right)}{2} - L \frac{\partial c_n}{\partial L} - n \frac{\partial c_n}{\partial n} \tag{2}$$

Now consider the case where $g(x) = g(-x)$ is even, and $\frac{L}{2} = x$ is a dummy variable. In this case, we find that c_n is also even:

$$\begin{aligned} c_n &= \frac{1}{L} \int_{-\frac{L}{2}}^{\frac{L}{2}} dx' g(-x') e^{-2\pi i n \frac{x'}{L}} \\ &= \frac{1}{L} \int_{-\frac{L}{2}}^{\frac{L}{2}} dx' g(x') e^{2\pi i n \frac{x'}{L}} \\ &= c_{-n} \end{aligned} \tag{3}$$

Now consider the case where $g(x) = -g(-x)$ is odd. In this case, we find that c_n is odd:

$$\begin{aligned} c_n &= -\frac{1}{L} \int_{-\frac{L}{2}}^{\frac{L}{2}} dx' g(-x') e^{-2\pi i n \frac{x'}{L}} \\ &= -\frac{1}{L} \int_{-\frac{L}{2}}^{\frac{L}{2}} dx' g(x') e^{2\pi i n \frac{x'}{L}} \\ &= -c_{-n} \end{aligned} \tag{4}$$

Now consider $\frac{L}{2} = x$, such that $g(x) = 0$ for odd functions. Thus, without loss of generality, we will consider the even case only. Inserting Equation 2 into Equation 1, we get:

$$\begin{aligned} g(x) &= c_0(x) + 2 \sum_{n=1}^{\infty} c_n(x) (-1)^n \\ &= c_0(x) + 2 \sum_{n=1}^{\infty} \left(g(x) - \left((-1)^n \left(n \frac{\partial c_n}{\partial n}(x) + x \frac{\partial c_n}{\partial x}(x) \right) \right) \right) \end{aligned} \tag{5}$$

where:

$$c_n(x) = \frac{1}{2x} \int_{-x}^x dx' g(x') e^{-\pi i n \frac{x'}{x}} \quad (6)$$

Re-arranging Equation 5, we get:

$$\begin{aligned} g(x) &= \lim_{N \rightarrow \infty} \frac{2 \sum_{n=1}^N ((-1)^n (n \frac{\partial c_n}{\partial n}(x) + x \frac{\partial c_n}{\partial x}(x))) - c_0(x)}{2N - 1} \\ &= \lim_{N \rightarrow \infty} \frac{1}{N} \sum_{n=1}^N \left((-1)^n \left(n \frac{\partial c_n}{\partial n}(x) + x \frac{\partial c_n}{\partial x}(x) \right) \right) \end{aligned} \quad (7)$$

Analytically computing the two derivatives in Equation 7, we get:

$$\begin{aligned} x \frac{\partial c_n}{\partial x} &= x \partial_x \frac{1}{2} \int_{-1}^1 dx' g(xx') e^{-\pi i n x'} \\ &= \frac{1}{2} \int_{-x}^x dx' x' g(x') e^{-\pi i n \frac{x'}{x}} \\ &= \frac{1}{2} \int_{-x}^x dx' \tilde{g}(x') e^{-\pi i n \frac{x'}{x}} \\ &= x \tilde{c}_n(x) \\ n \frac{\partial c_n}{\partial n} &= n \partial_n \frac{1}{2x} \int_{-x}^x dx' g(x') e^{-\pi i n \frac{x'}{x}} \\ &= \frac{n}{2x} \int_{-x}^x dx' g(x') \left(\frac{-i\pi x'}{x} \right) e^{-\pi i n \frac{x'}{x}} \\ &= \frac{1}{2x^2} \int_{-x}^x dx' g(x') (-i\pi n x') e^{-\pi i n \frac{x'}{x}} \\ &= \frac{-i\pi n}{x} \tilde{c}_n(x) \end{aligned} \quad (8)$$

It is easy to see that $x \tilde{c}_n(x)$ should sum in n to a finite series result in terms of finite x , as it is simply a factor of x different from the positive index Fourier Series of another (related) function. This implies that dividing this finite result by the limit variable N should lead to a 0 result. However, $\frac{-i\pi n}{x} \tilde{c}_n(x)$ is not as simple to compute, as an additional factor of n outside of $\tilde{c}_n(x)$ exists to change the series outcome. Thus, given that we've computed correctly, we attain the following satisfying result:

$$g(x) = \lim_{N \rightarrow \infty} \frac{1}{N} \sum_{n=1}^N (-1)^n n \frac{\partial c_n}{\partial n}(x) \quad (9)$$

which holds for an even $g(x)$ that can be written as a Fourier Series. I have confirmed this result numerically. An interesting side note is that if we take the bottom half of Equation 8 and sum it in n , we get:

$$\begin{aligned} g(x) &= \frac{i\pi}{2x^2} \int_{-x}^x dx' g(x') x' \lim_{N \rightarrow \infty} \sum_{n=1}^N (-1)^{n-1} n e^{-\pi i n \frac{x'}{x}} \\ \implies x \delta\left(\frac{x'}{x}\right) &= \frac{i\pi}{2} \frac{x'}{x} \lim_{N \rightarrow \infty} \frac{1}{N} \sum_{n=1}^N (-1)^{n-1} n e^{-\pi i n \frac{x'}{x}} \end{aligned} \quad (10)$$

where we have found a Dirac-Delta like (but not the same numerically) function. This concludes this blog post.