FOURIER SERIES N-DIMENSIONAL SERIES Definition

**DEF:** N-dimensional Fourier series for f(x) on domain  $\left[-\frac{1}{2}, \frac{1}{2}\right]^N$  (or other unit hypercube such as  $[0,1]^N$ ) =  $f(\vec{x}) = \sum_{\vec{n}} \left[ a_{\vec{n}} \sqrt{2} \cos(2\pi \vec{n} \circ \vec{x}) + b_{\vec{n}} \sqrt{2} \sin(2\pi \vec{n} \circ \vec{x}) \right]$ 

where  $\vec{n}$  ranges over all vectors of form  $(n_1, ..., n_N)$  with integer entries and first nonzero entry restricted to positive values.

**NOTE:** The restriction that the first nonzero entry in  $\vec{n}$  be positive avoids having essentially the same cosine or sine term appear twice in the series owing to the similarity of sinusoids with positive and negative arguments:

$$\cos(x) = \cos(-x)$$
$$\sin(x) = \sin(-x)$$

In other words, the restriction on  $\vec{n}$  eliminates  $-\vec{n}$  from the series.

- **NOTE:**  $\sqrt{2}\cos(2\pi \vec{n} \circ \vec{x}) = \sqrt{2}\cos(2\pi [n_1x_1 + n_2x_2])$  in two dimensions.
- **NOTE:**  $\sqrt{2}\cos(2\pi n_1 x_1 + n_2 x_2)$  [or  $\sqrt{2}\sin(2\pi n_1 x_1 + n_2 x_2)$ ] resembles water waves with crests lying on parallel lines.
- **TOOL:**  $\vec{n}$  is  $\perp$  (is perpendicular to) the wave crests of  $\sqrt{2}\cos(2\pi \vec{n} \circ \vec{x})$
- **TOOL:** The spacing, d, of wave crests of  $\sqrt{2}\cos(2\pi \vec{n} \circ \vec{x})$  is found by solving the following equation:

$$\vec{n} \circ d \frac{\vec{n}}{|\vec{n}|} = 1$$
 (so argument of  $\cos(1) = 2\pi$ ; crests occur where  $\cos(1) = 1$ )

or

$$d = \frac{1}{\left| \vec{n} \right|}$$