Syllabus for Fourier Analysis

Preparatory course: MATH 5213.

- 1. Trigonometric Fourier series: Computing expansions, cosine and sine series, complex form
- 2. Orthogonality: Square integrable functions, Fourier series with respect to an orthogonal system, Schwarz inequality, Bessel inequality, completeness, convergence in the mean
- 3. Riemann-Lebesgue lemma, Dirichlet kernel, smoothness criteria for convergence of trigonometric Fourier series, localization, Gibbs phenomenon
- 4. Trigonometric series with decreasing coefficients
- 5. Completeness of the trigonometric system, Parseval's theorem, integration and differentiation of Fourier series
- 6. Fast Fourier transform
- 7. Summability methods for trigonometric Fourier series and consequences
- 8. Multiple Fourier series
- 9. Fourier integral, inversion theorem, and consequences
- 10. Applications to partial differential equations and boundary value problems

REFERENCES: Georgi P. Tolstov, Fourier Series. H. Dym and H. P. McKean, Fourier Series and Integrals. Albert Boggess and Francis J. Narcowich, A First Course in Wavelets with Fourier Analysis. David W. Kammler, A First Course in Fourier Analysis.