THE EXPANSION OF BERNOULLI POLYNOMIALS IN FOURIER SERIES

This note contains the details of the expansion in Fourier series of $B_n(x)$.

Assume that the function f(x) is periodic of period T. Then it is determined by its values on the interval [-T/2, T/2]. Under some simple hypothesis, the function admits an expansion of the form

(1)
$$f(x) = a_0 + \sum_{n=1}^{\infty} a_n \cos\left(\frac{2\pi nx}{T}\right) + \sum_{n=1}^{\infty} b_n \sin\left(\frac{2\pi nx}{T}\right).$$

The coefficients a_n and b_n are called the *Fourier coefficients* of f.

To evaluate the coefficients we use the *orthogonality* of the functions \sin and \cos that appear in (1). This simply means that

(2)
$$\int_{-T/2}^{T/2} \cos\left(\frac{2\pi nx}{T}\right) \sin\left(\frac{2\pi mx}{T}\right) \, dx = 0$$

for all $n, m \in \mathbb{N}$, also

(3)
$$\int_{-T/2}^{T/2} \cos\left(\frac{2\pi nx}{T}\right) \cos\left(\frac{2\pi mx}{T}\right) \, dx = 0$$

and

(4)
$$\int_{-T/2}^{T/2} \sin\left(\frac{2\pi nx}{T}\right) \, \sin\left(\frac{2\pi mx}{T}\right) \, dx = 0$$

for $n, m \in \mathbb{N}$ and $m \neq n$ and finally

(5)
$$\int_{-T/2}^{T/2} \sin^2\left(\frac{2\pi nx}{T}\right) \, dx = \int_{-T/2}^{T/2} \cos^2\left(\frac{2\pi nx}{T}\right) \, dx = \frac{T}{2}.$$

To evaluate the coefficient b_r , multiply (1) by $\sin(2\pi rx/T)$ and integrate over the interval [-T/2, T/2]. All the resulting integral vanish except the one corresponding to the index r. This gives

(6)
$$b_r = \frac{2}{T} \int_{-T/2}^{T/2} f(x) \sin\left(\frac{2\pi rx}{T}\right) dx$$
 for $r \ge 1$.

Similarly

(7)
$$a_r = \frac{2}{T} \int_{-T/2}^{T/2} f(x) \cos\left(\frac{2\pi rx}{T}\right) dx \quad \text{for } r \ge 1.$$

The coefficient a_0 is special: its formula is

(8)
$$a_0 = \frac{1}{T} \int_{-T/2}^{T/2} f(x) \, dx.$$

The goal is to compute the Fourier expansion of the Bernoulli polynomials. We start with

(9)
$$B_1(x) = x - \frac{1}{2}.$$

Of course these are not periodic functions, so what I mean is to take the function $B_1(x)$ over a certain interval and then extend in a periodic form.

To start, take

(10)
$$f(x) = x$$
 on $\left[-\frac{1}{2}, \frac{1}{2}\right]$.

In this case T = 1 and the Fourier coefficients are

$$a_n = 0$$
, for all $n \ge 0$

because f(x) is odd and

(12)
$$b_n = 2 \int_{-1/2}^{1/2} x \sin(2\pi nx) \, dx = 4 \int_0^{1/2} x \sin(2\pi nx) \, dx = \frac{(-1)^{n+1}}{\pi n}$$

for $n \geq 1$. Therefore the Fourier expansion is

(13)
$$x = \sum_{n=1}^{\infty} \frac{(-1)^{n+1}}{\pi n} \sin(2\pi nx), \quad \text{for } -\frac{1}{2} < x < \frac{1}{2}.$$

Now shift to the interval [0,1] using y = x - 1/2 (and then writing x instead of y) to obtain

(14)
$$x - \frac{1}{2} = \sum_{n=1}^{\infty} \frac{(-1)^{n+1}}{\pi n} \sin\left[2\pi n(x - \frac{1}{2})\right], \text{ for } 0 < x < 1.$$

Note that one has to be careful with the continuity issues at the end of the interval: at x = 0 the left-hand side of (14) becomes -1/2 and the right-hand side gives 0.

The left-hand side of (14) is the first Bernoulli polynomial. To make it periodic, recall the *fractional part* of x, defined by

(15)
$$\{x\} = x - [x],$$

where [x] is the *integer part* of x; this is the largest integer less or equal than x. Then (14) becomes

(16)
$$B_1(\{x\}) = \sum_{n=1}^{\infty} \frac{(-1)^{n+1}}{\pi n} \sin\left[2\pi n(x-\frac{1}{2})\right], \quad \text{for } x \in \mathbb{R}.$$

Now go back to the interval [0, 1] and write (16) in the form

(17)
$$B_1(x) = \sum_{n=1}^{\infty} \frac{(-1)^{n+1}}{\pi n} \sin\left[2\pi n(x-\frac{1}{2})\right], \quad \text{for } x \in [0,1].$$

Recall the basic property

(18)
$$B'_n(x) = nB_{n-1}(x)$$

that gives

(19)
$$B'_2(x) = 2B_1(x)$$

and (17) now becomes

(20)
$$\frac{1}{2}B_2'(x) = \sum_{n=1}^{\infty} \frac{(-1)^{n+1}}{\pi n} \sin\left[2\pi n(x-\frac{1}{2})\right], \quad \text{for } x \in [0,1].$$

(11)

Integrate to obtain

(21)
$$\frac{1}{2}B_2(x) = -\sum_{n=1}^{\infty} \frac{(-1)^{n+1}}{\pi n} \frac{\cos\left[2\pi n(x-\frac{1}{2})\right]}{2\pi n} + C_2,$$

where C_2 is a constant of integration. The constant of integration is obtained from the normalization

(22)
$$\int_0^1 B_n(x) \, dx = 0 \quad \text{for all } n \ge 1.$$

Using

(23)
$$\int_{0}^{1} \cos\left[2\pi n\left(x-\frac{1}{2}\right)\right] \, dx = \int_{-1/2}^{1/2} \cos\left[2\pi nt\right] \, dt = \frac{1}{2\pi n} \int_{-\pi n}^{\pi n} \cos s \, ds = 0$$

gives $C_2 = 0$ and (21) becomes

(24)
$$B_2(x) = -2\sum_{n=1}^{\infty} \frac{(-1)^{n+1}}{\pi n} \frac{\cos\left[2\pi n(x-\frac{1}{2})\right]}{2\pi n}.$$

This can be written in the form

(25)
$$B_2(x) = -4 \sum_{n=1}^{\infty} \frac{(-1)^{n+1}}{(2\pi n)^2} \cos\left[2\pi n(x-\frac{1}{2})\right], \quad \text{for } 0 < x < 1.$$

The series in (27) converges uniformly because

(26)
$$\left| -4\sum_{n=1}^{\infty} \frac{(-1)^{n+1}}{(2\pi n)^2} \cos\left[2\pi n(x-\frac{1}{2})\right] \right| \le \frac{1}{\pi^2} \sum_{n=1}^{\infty} \frac{1}{n^2} < \infty$$

and the uniform convergence follows from Weierstrass M-test. Therefore it is valid to evaluate both sides at an interior point.

To get an idea of what is coming, observe that $x = \frac{1}{2}$ in (25) gives

(27)
$$B_2\left(\frac{1}{2}\right) = -4\sum_{n=1}^{\infty} \frac{(-1)^{n+1}}{(2\pi n)^2}.$$

Now recall that

(28)
$$B_2(x) = x^2 - x + \frac{1}{6}$$

and therefore

(29)
$$B_2\left(\frac{1}{2}\right) = -\frac{1}{12}.$$

In this form, equation (27) becomes

(30)
$$\sum_{n=1}^{\infty} \frac{(-1)^n}{n^2} = -\frac{\pi^2}{12}.$$

In order to reduce (30) to a more familiar form, split the index n in the series according to parity to obtain

(31)
$$\sum_{n=1}^{\infty} \frac{(-1)^n}{n^2} = -\sum_{k=1}^{\infty} \frac{1}{(2k-1)^2} + \sum_{k=1}^{\infty} \frac{1}{(2k)^2}$$

and use

(32)
$$\sum_{k=1}^{\infty} \frac{1}{(2k-1)^2} = \sum_{k=1}^{\infty} \frac{1}{k^2} - \sum_{k=1}^{\infty} \frac{1}{(2k)^2} = \left(1 - \frac{1}{4}\right) \sum_{k=1}^{\infty} \frac{1}{k^2} = \frac{3}{4} \sum_{k=1}^{\infty} \frac{1}{k^2}.$$

Replace in (31) to obtain

(33)
$$\sum_{n=1}^{\infty} \frac{(-1)^n}{n^2} = -\frac{3}{4} \sum_{k=1}^{\infty} \frac{1}{k^2} + \frac{1}{4} \sum_{k=1}^{\infty} \frac{1}{k^2} = -\frac{1}{2} \sum_{k=1}^{\infty} \frac{1}{k^2}.$$

Replace this in (30) to produce

(34)
$$\sum_{n=1}^{\infty} \frac{1}{n^2} = \frac{\pi^2}{6}.$$

Now go back to (25) (that I am copying here to make it easier to read)

(35)
$$B_2(x) = -4 \sum_{n=1}^{\infty} \frac{(-1)^{n+1}}{(2\pi n)^2} \cos\left[2\pi n(x-\frac{1}{2})\right], \text{ for } 0 < x < 1$$

and use the relation (18) with n = 3 to get

(36)
$$B'_3(x) = 3B_2(x).$$

Integrate to obtain

(37)
$$B_3(x) = -12\sum_{n=1}^{\infty} \frac{(-1)^{n+1}}{(2\pi n)^2} \frac{\sin\left[2\pi n(x-\frac{1}{2})\right]}{2\pi n} + C_3$$

for some constant of integration C_3 . To obtain the value of C_3 use the analogue of (23) in the form

(38)
$$\int_{0}^{1} \sin\left[2\pi n\left(x-\frac{1}{2}\right)\right] dx = \int_{-1/2}^{1/2} \sin\left[2\pi nt\right] dt = \frac{1}{2\pi n} \int_{-\pi n}^{\pi n} \sin s \, ds = 0$$

and conclude that $C_3 = 0$. Therefore

(39)
$$B_3(x) = -2 \cdot 3! \sum_{n=1}^{\infty} \frac{(-1)^{n+1}}{(2\pi n)^3} \sin\left[2\pi n(x-\frac{1}{2})\right].$$

This time, replacing $x = \frac{1}{2}$ simply gives

$$(40) B_3\left(\frac{1}{2}\right) = 0.$$

This is clear from

(41)
$$B_3(x) = x^3 - \frac{3}{2}x^2 + \frac{x}{2}.$$

Now compare the forms

(42)
$$B_2(x) = -2 \cdot 2! \sum_{n=1}^{\infty} \frac{(-1)^{n+1}}{(2\pi n)^2} \cos\left[2\pi n(x-\frac{1}{2})\right].$$

and

(43)
$$B_3(x) = -2 \cdot 3! \sum_{n=1}^{\infty} \frac{(-1)^{n+1}}{(2\pi n)^3} \sin\left[2\pi n(x-\frac{1}{2})\right]$$

to guess a general pattern.

Now use the relation (18) with n = 4 to get

(44)
$$B'_4(x) = 4B_3(x)$$

and integrate (39) to get

(45)
$$B_4(x) = 2 \cdot 4! \sum_{n=1}^{\infty} \frac{(-1)^{n+1}}{(2\pi n)^4} \cos\left[2\pi n(x-\frac{1}{2})\right]$$

where the constant of integration vanishes as before.

Iterating this process leads to $(1)^{n+1}$

(46)
$$B_{2k}(x) = 2(-1)^k \cdot (2k)! \sum_{n=1}^{\infty} \frac{(-1)^{n+1}}{(2\pi n)^{2k}} \cos\left[2\pi n(x-\frac{1}{2})\right]$$

To prove this result by induction, use

(47)
$$B'_{2k+1}(x) = (2k+1)B_{2k}(x)$$

and integrate (46) to produce

$$B_{2k+1}(x) = (2k+1) \times 2(-1)^k \cdot (2k)! \sum_{n=1}^{\infty} \frac{(-1)^{n+1}}{(2\pi n)^{2k}} \frac{1}{2\pi n} \sin\left[2\pi n(x-\frac{1}{2})\right]$$
$$= 2(-1)^k \cdot (2k+1)! \sum_{n=1}^{\infty} \frac{(-1)^{n+1}}{(2\pi n)^{2k+1}} \sin\left[2\pi n(x-\frac{1}{2})\right],$$

and integrating

(48)
$$B'_{2k+2}(x) = (2k+2)B_{2k+1}(x)$$

to get

(49)
$$B_{2k+2}(x) = 2(-1)^{k+1} \cdot (2k+2)! \sum_{n=1}^{\infty} \frac{(-1)^{n+1}}{(2\pi n)^{2k+2}} \cos\left[2\pi n(x-\frac{1}{2})\right]$$

This proves (46) by induction.

Using (46) yields

$$B'_{2k+1}(x) = (2k+1)B_{2k}(x)$$

= $2(-1)^k \cdot (2k+1)! \sum_{n=1}^{\infty} \frac{(-1)^{n+1}}{(2\pi n)^{2k+1}} \cos\left[2\pi n(x-\frac{1}{2})\right]$

Now integrate to get

(50)
$$B_{2k+1}(x) = 2(-1)^k \cdot (2k+1)! \sum_{n=1}^{\infty} \frac{(-1)^{n+1}}{(2\pi n)^{2k+1}} \sin\left[2\pi n(x-\frac{1}{2})\right]$$

This is summarized in the next statement. As before the extension of the polynomial P(x) is given by $P(\{x\})$.

Theorem 1. The Fourier series for the periodic extensions of the Bernoulli polynomials is given by

(51)
$$B_{2k}(\{x\}) = 2(-1)^k \cdot (2k)! \sum_{n=1}^{\infty} \frac{(-1)^{n+1}}{(2\pi n)^{2k}} \cos\left[2\pi n(x-\frac{1}{2})\right]$$

and

(52)
$$B_{2k+1}(\{x\}) = 2(-1)^k \cdot (2k+1)! \sum_{n=1}^{\infty} \frac{(-1)^{n+1}}{(2\pi n)^{2k+1}} \sin\left[2\pi n(x-\frac{1}{2})\right].$$

Now replace x = 0 in (51) to obtain

(53)
$$B_{2k}(0) = 2(-1)^{k-1} \cdot (2k)! \sum_{n=1}^{\infty} \frac{1}{(2\pi n)^{2k}}$$

This is now written in a more familiar form. Recall the form of the Bernoulli polynomial

(54)
$$B_{r}(x) = \sum_{j=0}^{r} \binom{r}{j} B_{j} x^{r-j}$$

and, using x = 0, gives

$$(55) B_r(0) = B_r.$$

Therefore (53) is written as

(56)
$$B_{2k} = \frac{2(-1)^{k-1} \cdot (2k)!}{(2\pi)^{2k}} \sum_{n=1}^{\infty} \frac{1}{n^{2k}}.$$

Definition 2. The Riemann zeta function

(57)
$$\zeta(s) = \sum_{n=1}^{\infty} \frac{1}{n^s}$$

Theorem 3. The special value of the Riemann zeta function $\zeta(2k)$ at an even integer is a rational multiple of π^{2k} . The explicit expression is given by

(58)
$$\zeta(2k) = \frac{2^{2k-1}}{(2k)!} (-1)^{k-1} B_{2k} \times \pi^{2k}$$

Corollary 4. The sign of the Bernoulli number B_{2k} is $(-1)^{k-1}$.