

The **Basel problem** was first proposed by Pietro Mengoli in 1650 and first solved by Euler in 1734. A nice solution (not Euler's!) involves the use of a **Fourier series** and applies **Parseval's Theorem**.

$$\sum_{n=1}^{\infty} \frac{1}{n^2} = \frac{1}{6}\pi^2$$

Note the sum is a special case of the **Riemann zeta function** defined for complex number inputs such that $\text{Re}(z) > 1$

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

Define a **complex Fourier series** for a function defined over interval $[-L/2, L/2]$. The Fourier series will repeat periodically at intervals of L .

$$f(x) = \sum_{n=-\infty}^{\infty} a_n e^{i \frac{2n\pi x}{L}}$$

$$a_n = \frac{1}{L} \int_{-L/2}^{L/2} f(x) e^{-i \frac{2n\pi x}{L}} dx$$

To prove the coefficients result:

$$\int_{-L/2}^{L/2} f(x) e^{-i \frac{2m\pi x}{L}} dx = \sum_{n=-\infty}^{\infty} a_n \int_{-L/2}^{L/2} e^{i \frac{2(n-m)\pi x}{L}} dx$$

$$\int_{-L/2}^{L/2} e^{i \frac{2(n-m)\pi x}{L}} dx = \begin{cases} 0 & n \neq m \\ L & n = m \end{cases}$$

$$\therefore \int_{-L/2}^{L/2} f(x) e^{-i \frac{2m\pi x}{L}} dx = La_m$$

$$\therefore a_n = \frac{1}{L} \int_{-L/2}^{L/2} f(x) e^{-i \frac{2n\pi x}{L}} dx$$

Let's also prove **Parseval's Theorem** for a Fourier series

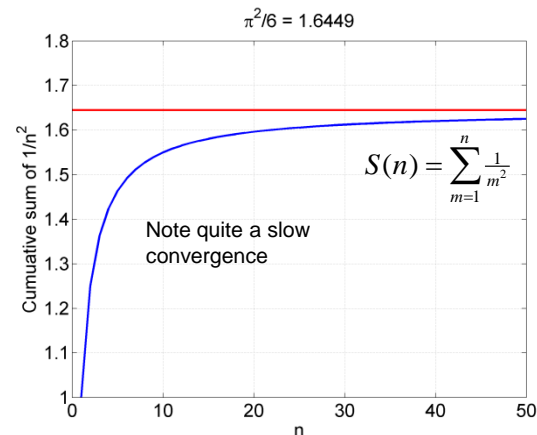
$$\frac{1}{L} \int_{-L/2}^{L/2} |f(x)|^2 dx = \sum_{n=-\infty}^{\infty} |a_n|^2$$

$$\frac{1}{L} \int_{-L/2}^{L/2} |f(x)| dx = \frac{1}{L} \int_{-L/2}^{L/2} \left(\sum_{n=-\infty}^{\infty} a_n e^{i \frac{2n\pi x}{L}} \right) \left(\sum_{m=-\infty}^{\infty} a_m^* e^{-i \frac{2m\pi x}{L}} \right) dx$$

$$\frac{1}{L} \int_{-L/2}^{L/2} |f(x)| dx = \frac{1}{L} \sum_{n=-\infty}^{\infty} \sum_{m=-\infty}^{\infty} a_n a_m^* \int_{-L/2}^{L/2} e^{i \frac{2(n-m)\pi x}{L}} dx$$

$$\frac{1}{L} \int_{-L/2}^{L/2} |f(x)| dx = \frac{1}{L} \sum_{n=-\infty}^{\infty} |a_n|^2 L$$

$$\therefore \frac{1}{L} \int_{-L/2}^{L/2} |f(x)| dx = \sum_{n=-\infty}^{\infty} |a_n|^2$$



Conjugation of complex numbers

$$(a + ib)^* = a - ib$$

$$(a + ib)(a - ib) = a^2 + b^2$$

$$\therefore (a + ib)(a + ib)^* = |a + ib|^2$$

$$\int_{-L/2}^{L/2} e^{i \frac{2(n-m)\pi x}{L}} dx = \begin{cases} 0 & n \neq m \\ L & n = m \end{cases}$$



Pietro Mengoli (1626-1686)



Leonhard Euler 1707-1783

To solve the **Basel problem** consider the following function and interval:

$$f(x) = x$$

$$L = 2\pi$$

$$f(x) = \sum_{n=-\infty}^{\infty} a_n e^{i \frac{2n\pi x}{L}}$$

$$\cos x = \frac{1}{2}(e^{ix} + e^{-ix})$$

$$\sin x = \frac{1}{2i}(e^{ix} - e^{-ix})$$

$$\cos n\pi = (-1)^n, \quad \sin n\pi = 0$$

$$a_0 = \frac{1}{2\pi} \int_{-\pi}^{\pi} x dx = 0$$

$$a_n = \frac{1}{2\pi} \int_{-\pi}^{\pi} x e^{-inx} dx \quad n \neq 0$$

$$a_n = \frac{1}{2\pi} \left\{ \frac{1}{-in} [x e^{-inx}]_{-\pi}^{\pi} - \int_{-\pi}^{\pi} \frac{1}{-in} e^{-inx} (1) dx \right\}$$

$$a_n = \frac{1}{2\pi} \left\{ \frac{i\pi}{n} [e^{in\pi} + e^{-in\pi}]_{-\pi}^{\pi} - \frac{i}{n} \left[\frac{1}{-in} e^{-inx} \right]_{-\pi}^{\pi} \right\}$$

$$a_n = \frac{1}{2\pi} \left\{ \frac{i\pi}{n} [e^{in\pi} + e^{-in\pi}]_{-\pi}^{\pi} - \frac{1}{n^2} [e^{in\pi} - e^{-in\pi}]_{-\pi}^{\pi} \right\}$$

$$a_n = \frac{1}{2\pi} \left\{ \frac{2i\pi}{n} \cos n\pi - \frac{2i}{n^2} \sin n\pi \right\}$$

$$\therefore a_n = \frac{i(-1)^n}{n}$$

$$\frac{1}{L} \int_{-L/2}^{L/2} |f(x)| dx = \sum_{n=-\infty}^{\infty} |a_n|^2$$

Parseval's Theorem with inputs:

$$f(x) = x, \quad L = 2\pi$$

$$\therefore \frac{1}{2\pi} \int_{-\pi}^{\pi} x^2 dx = 2 \sum_{n=1}^{\infty} \frac{1}{n^2}$$

$$\therefore \frac{1}{2\pi} \left[\frac{1}{3} x^3 \right]_{-\pi}^{\pi} = 2 \sum_{n=1}^{\infty} \frac{1}{n^2}$$

$$\therefore \frac{1}{6\pi} (\pi^3 - (-\pi)^3) = 2 \sum_{n=1}^{\infty} \frac{1}{n^2}$$

$$\therefore \frac{2\pi^3}{6\pi} = 2 \sum_{n=1}^{\infty} \frac{1}{n^2}$$

$$\therefore \sum_{n=1}^{\infty} \frac{1}{n^2} = \frac{1}{6} \pi^2$$



Joseph Fourier 1768-1830



Antoine Parseval (1755-1836)