

The following integrals may be useful when computing Fourier series.

$$\begin{aligned}\int x \sin(x) dx &= \sin(x) - x \cos(x); \\ \int x^n \sin(x) dx &= -x^n \cos(x) + n \cdot \int x^{n-1} \cos(x) dx \\ \int x \cos(x) dx &= \cos(x) + x \sin(x); \\ \int x^n \cos(x) dx &= x^n \sin(x) - n \cdot \int x^{n-1} \sin(x) dx \\ \int e^{ax} \sin(nx) dx &= e^{ax} \left(\frac{a \sin(nx) - n \cos(nx)}{a^2 + n^2} \right) \\ \int e^{ax} \cos(nx) dx &= e^{ax} \left(\frac{a \cos(nx) + n \sin(nx)}{a^2 + n^2} \right).\end{aligned}$$

The following three formulas hold if $a \neq \pm b$:

$$\begin{aligned}\int \sin(ax) \sin(bx) dx &= -\frac{\sin((a+b)x)}{2(a+b)} + \frac{\sin((a-b)x)}{2(a-b)} \\ \int \cos(ax) \cos(bx) dx &= \frac{\sin((a+b)x)}{2(a+b)} + \frac{\sin((a-b)x)}{2(a-b)} \\ \int \sin(ax) \cos(bx) dx &= -\frac{\cos((a+b)x)}{2(a+b)} - \frac{\cos((a-b)x)}{2(a-b)}.\end{aligned}$$