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 Transform Techniques for Engineers
 D'Alembert's Solution by Fourier
 Transform
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D'Alembert's Solution by Fourier Transform

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The last video we have seen the application of Fourier transform, one of the application of the Fourier transform that is to evaluate certain integrals, we have seen one integral that is from minus infinity to infinity $\frac{DX}{X^2 + A^2}$ into $\frac{X}{X^2 + B^2}$, such integrals we can evaluate, so full Fourier transforms which we use in the Parseval identity, so in that relation similar relation, similar such relations we can derive for Fourier cosine transform and Fourier sine transform, so because of the integral is from 0 to infinity domain of that integrand is from 0 to infinity we can use Fourier cosine transform or Fourier sine transform and then make use of such relation, so we have not seen such relation is a property of the Fourier transform we'll just derive such thing initially, and then we'll do that example.

So what we have is, we will try to evaluate this integral, integral 0 to infinity so let me take some Fourier transform, Fourier cosine transform of $F(x)$ of Fourier cosine transform of G , F and G are two functions which are functions of x as a Fourier cosine transforms so functions of x and you have this such a, if you have this what happens to this? This is with D_x this integral, so what exactly is this, so we will try to see what we can see, so this is, what I do is \int_0^∞ infinity, and you have FC of function F of x cosine transform and this you try to evaluate, so you write for cosine transform definition you have $\sqrt{\frac{2}{\pi}} \int_0^\infty F(x) \cos \xi x \, dx$, so this is for G of function, $G(x)$ and $\cos \xi x \, dx$ into D_x , so this is what you have, so I will try to change the order of integration so if you do that what you get is by the Fourier integral theorem you can see that this double integral is actually a finite that means the integrand is absolutely

integrable, in that sense I can do the order of integration so if you do that, what you see is $F_c(f)$ (xi) root 2/pi comes out and integral, so this integral 0 to infinity can write here and you have $G(x)$, $G(x) \cos xi X$ instead of $D X D xi$ you write $D xi DX$, so what is this? This if you rewrite, I just change the order of integration so what you get is, you want DX so F_c , so inner integral is $D xi$, outer integral is $G(x)$ so I write $G(x)$ here, so inner integral 0 to infinity $F_c(f)(xi) \cos xi X D xi DX$.

So this one is actually, this is by Fourier inverse transform, inverse cosine transform of the further, inverse cosine transform for this Fourier cosine transform of F , if you use what you gain is 0 to infinity $G(x)$ together, together with this constant this integral will give me $F(x) DX$ okay, so this is what you have, so if you have a Fourier cosine transform of 2 functions $F_c(f)(xi)$ times $F_c(g)(xi) D xi$ you get this relation, okay, so this is what is true.

The screenshot shows a handwritten derivation in a Windows Journal window. The title bar reads "Transform Techniques for Engineers 2 - Windows Journal". The derivation is as follows:

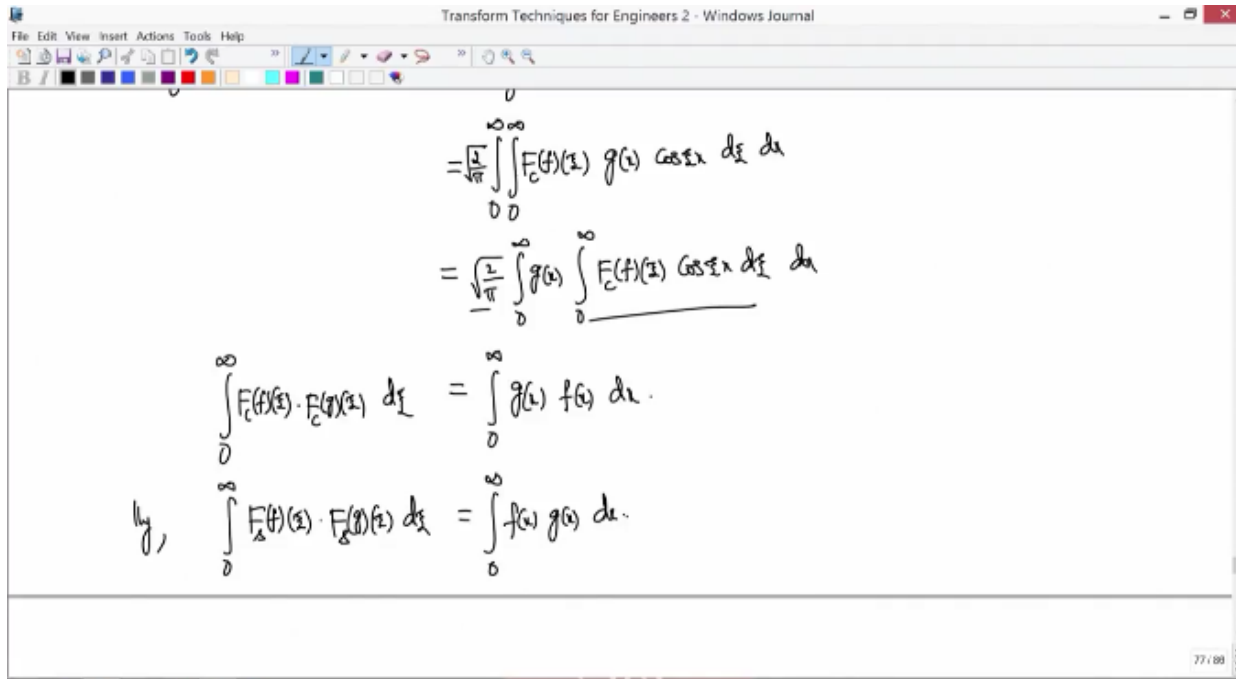
$$\int_0^{\infty} F_c(f)(\xi) F_c(g)(\xi) d\xi = \int_0^{\infty} F_c(f)(\xi) \sqrt{\frac{1}{\pi}} \int_0^{\infty} g(x) \cos \xi x dx d\xi$$

$$= \sqrt{\frac{1}{\pi}} \int_0^{\infty} \int_0^{\infty} F_c(f)(\xi) g(x) \cos \xi x d\xi dx$$

$$= \sqrt{\frac{1}{\pi}} \int_0^{\infty} g(x) \int_0^{\infty} F_c(f)(\xi) \cos \xi x d\xi dx$$

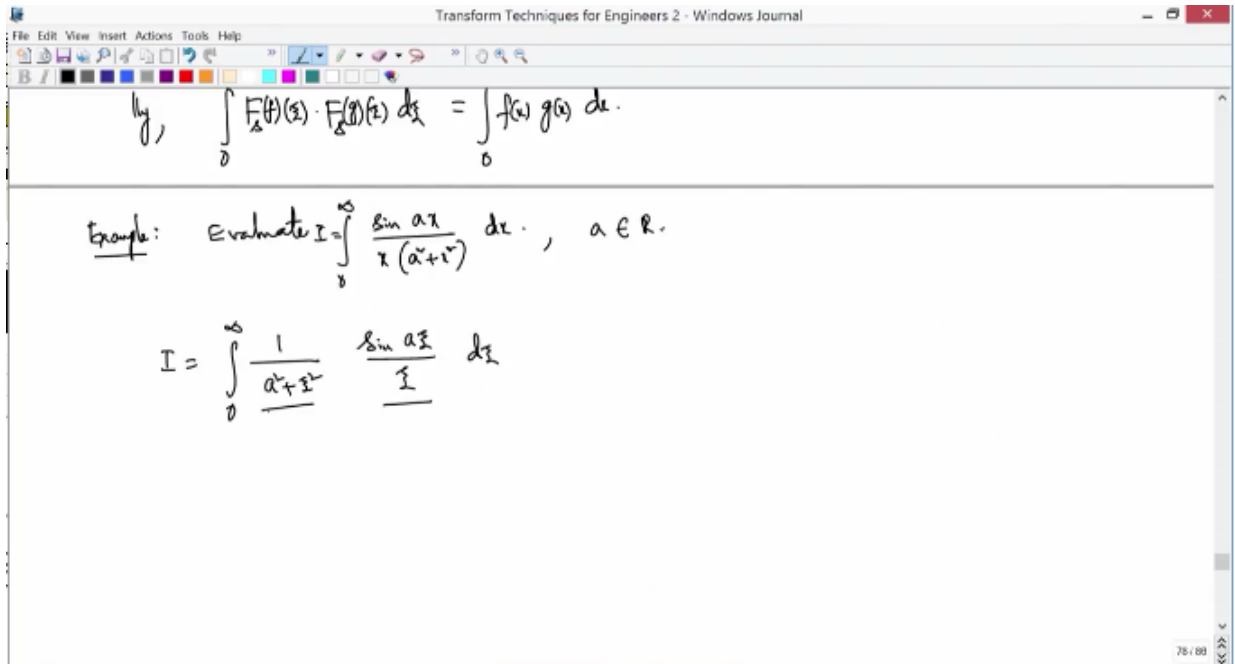
$$\int_0^{\infty} F_c(f)(\xi) F_c(g)(\xi) d\xi = \int_0^{\infty} g(x) f(x) dx$$

Similarly you can, instead of cosine if you use sine transform you can also derive similar relation, so one can write there is no change here so you can use the same proof instead of C you have S here, instead of cosine you have sine $xi X$ if you just follow the same procedure you will end up seeing these relations, so Fourier sine transform of F which is function of xi into Fourier sine transform of G which is function of x , for this product you take the integral and



this will be again $F(x)$ into $G(x) DX$, so these are the two relations which you can use to evaluate certain integrals, integrals from 0 to infinity, so let's use example, one more example to apply these transforms to find, to evaluate this integral so evaluate, if you want to evaluate 0 to integral infinity, 0 to infinity integral sine, let us say some AX divided by X times A square + X square, suppose you have this you want to evaluate, okay.

Then what happens so A is any real number, if $A \neq 0$ is anyway known so if you fix any A which is non-zero so you can evaluate, you need to evaluate this integral, so if you call this I , so I will be, I will try to write like 0 to infinity, I know that I can write this with A square + x square let me put this as x square as a dummy variable, and you have a sine $A x/x D x$, I try to write like this, so these two are Fourier transform, Fourier cosine transform of certain things that you need to know, okay.



So what is that exactly? If we see earlier this is a Fourier cosine transform of $E^{-ax} \cos x$, if you do you get similar such expression, this is full Fourier transform, so maybe if you remove this X you can get for Fourier cosine transform, if I take this Fourier cosine transform integral from 0 to infinity $\sqrt{2/\pi}$ this is exactly, what is this equal to? $\sqrt{2/\pi} a$ divided by $x^2 + a^2$, this you can just by integration by parts you can evaluate this, okay, so if you use this so by making use of that so this will be exactly equal to, this is what is this left-hand side? This is actually Fourier cosine transform of E^{-ax} , okay. So what is a Fourier cosine transform of $\sqrt{\pi/2}$ times E^{-ax}/a , if you pull this E inside and also pull this constants inside this Fourier cosine transform then this will be equal to simply $1/(x^2 + a^2)$. Similarly you can calculate some function like this, which is, this is X axis, it is a function is 1, this is 1, if from A to 0 to let's say, let put this way this is from 0 to infinity, 0 to A it's 1, otherwise it is 0, from 0 to infinity it is 0. So let's define some $G(x)$ as 1, if X is between 0 to A otherwise 0, X greater than A , if you have such a function what is its Fourier cosine transform of G , and $G(x)$, which finally becomes a function of x is $\sqrt{2/\pi}$ integral 0 to infinity, if you apply $G(x)$ here $\cos xi X DX$, actually DX okay, this is nothing but $2/\pi$ integral 0 to A , $G(x)$ is 1 here $\cos xi X DX$, so this is actually $\sqrt{2/\pi}$ sine x , sine x X/x , just put apply limits 0 to A , so you end up getting $\sqrt{2/\pi}$ sine x A/x , so you can see that if you want to use this G , G times, $G(x)$ times $\sqrt{\pi/2}$ is, so if you take the Fourier cosine transform that is exactly sine x A/x , so you write like this, this one has 0 to infinity Fourier cosine transform of this function $\sqrt{\pi/2}$ times E^{-ax}/a then times, this one is a Fourier transform, Fourier cosine transform of $\sqrt{\pi/2}$ times $G(x) DX$, okay, which is function of x , each of this.

And this we know from the earlier relations, this one if you use this you can see that this integral 0 to infinity, this function into this function that is $\pi/2$ $\pi/2$ that makes it $\pi/2$ and E^{-ax}/a times $G(x) DX$, so this is $\pi/2A$ integral 0 to A , $E^{-ax} DX$ this becomes E^{-ax} , if you integrate so $-\pi/2A E^{-ax}/a$, this is from 0 to A , so you end up getting so $-\pi/2A$ square, $E^{-ax} - 1$, or $1 - E^{-ax}$ times $\pi/2A$ square, so this is your answer, okay, so I value this evolution of this integral is that for any A belongs to \mathbb{R} .

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$$I = \int_0^{\infty} \frac{1}{a^2 + x^2} \frac{\sin ax}{x} dx$$

$$= \int_0^{\infty} F_c\left(\sqrt{\frac{x}{a}}\right) F_c\left(\sqrt{\frac{x}{a}}\right) dx$$

$$= \frac{\pi}{2} \int_0^{\infty} \frac{e^{-ax}}{a} g(x) dx$$

$$= \frac{\pi}{2a} \int_0^a e^{-ax} dx = -\frac{\pi}{2a} \frac{e^{-ax}}{a} \Big|_0^a = -\frac{\pi}{2a^2} (e^{-a^2} - 1) = (1 - e^{-a^2}) \frac{\pi}{2a^2}$$

$$\Rightarrow F_c\left(\sqrt{\frac{x}{a}}\right) = \frac{1}{\sqrt{x+a}}$$

$g(x) = \begin{cases} 1, & 0 < x < a \\ 0, & x > a \end{cases}$

$$F_c(g)(x) = \sqrt{\frac{2}{\pi}} \int_0^{\infty} g(x) \cos zx dx$$

$$= \sqrt{\frac{2}{\pi}} \int_0^a \cos zx dx = \sqrt{\frac{2}{\pi}} \frac{\sin zx}{z} \Big|_0^a$$

$$= \sqrt{\frac{2}{\pi}} \frac{\sin za}{z}$$

$$F_c\left(g(x)\sqrt{\frac{x}{a}}\right) = \frac{\sin za}{z}$$

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So that's how you can apply Fourier either Fourier cosine transform or sine transform, and so if you know a priori few functions what is its Fourier transform if you have in mind and if you can see such functions Fourier transforms in your integrand as a product you can use these relations to evaluate the product integration of that product, okay, this is one application simple application.

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$$I = -\frac{\pi}{2a^2} (e^{-a^2} - 1) = (1 - e^{-a^2}) \frac{\pi}{2a^2}$$

D'Alembert's solution of wave equation by Fourier transform:

Initial value problem

$$\begin{cases} \frac{\partial^2 u(x,t)}{\partial t^2} = c^2 \frac{\partial^2 u}{\partial x^2}, & x \in \mathbb{R}, t > 0 \\ u(x,0) = f(x), & x \in \mathbb{R} \\ u_t(x,0) = g(x), & x \in \mathbb{R} \end{cases}$$

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Let's move on to evaluate, let's move on to apply Fourier transforms to solve some boundary value problems for, boundary value problems involving partial differential equations, as we know partial differential equations or second-order linear partial differential equations you can put it in two variables, you can always put it in by classification, you can put it in one of the forms,

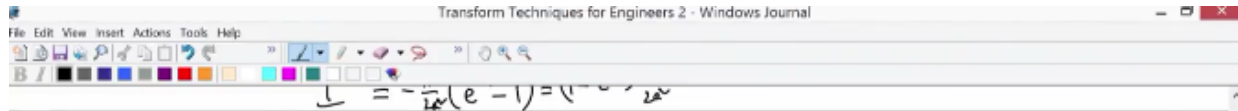
on typical each group you have a typical equation if it's a hyperbolic equation you have wave equation, so this equation, partial differential equation is actually typical equation is wave equation, and for parabolic type equations you have a heat equation and for elliptic equations you have a Laplace equation, so each of these are, we will just try to pick up any each of these wave, heat, and Laplace equations, and over a domain if they are defined over a domain will give the boundary conditions and we'll try to apply the Fourier transform and try to derive some boundary value problem we'll try to get the solutions.

We'll start with wave equation, so we already know how to, so in differential equations course if you have done you have seen how to find D'Alembert's solution for wave equation, let's start doing that, let's do a wave equation solution of wave equation by, so D'Alembert's solution, D'Alembert's solution of wave equation by Fourier transforms.

So let's define the problem, so problem is to find this two variable function $U(x,t)$, this is a displacement of an infinite string let us say x belongs to full real line, so you have infinite string and this is governed by the wave equation so the displacement of the string, the displacement of the string is governed by this wave equation, so you have a double square U/dt^2 square, and then equal to the speed of this propagating wave, if it's vibrating the waves are propagating with the speed C , C is the speed and then some constant and then you have double square U/dx^2 square, U is a function of x,t , so what is t ? t is time initially so you have a time T and this is a T and this is your x , okay, so this is your T axis and at $T = 0$ it's only here, so $T = 0$ so you should provide because the second order equation you should provide two initial conditions so you have a U at x_0 , it's a displacement of the initial, initial displacement of the string if you can give anything you can give $F(x)$, and if you give velocity of the string initially at $T = 0$ if you give the string velocity that is $G(x)$ let us say, x belongs to R , so this is well-defined problem there is no boundary, boundary is only at infinity so we will try to get the solution of this initial value problem, initial value problem.

So how do we find the solution? Using Fourier transform, so we have already seen, we have seen in the earlier course if you have done the differential equations for engineers, you have seen how to find this solution by separation of variables, actually by classification you can directly get the solution, today we apply Fourier transform because the domain is a full domain is x belongs to minus infinity to infinity so that we can apply Fourier transform for the variable x , so apply solution is to find apply Fourier transform, full Fourier transform to get, so if you see this you get double square, if you apply if double square $U(x,t)/dt^2$ square, for this if you apply Fourier transform as a function of ξ , double square T which is nothing to do with the functions of x , so this double square/double square T square comes out of the Fourier integral and you end up getting double square/double square T square comes out and you simply get this is $U(\xi)$, okay, so that is this is equal to C^2 if you apply Fourier transform for derivative you get $i\xi$ derivative, you have 2 derivatives, you have $i\xi^2$ and that is into $U(\xi)$, $U(\xi,t)$, x becomes ξ after transform but T is as it is, so you have now $U(\xi,t)$ is a function T is now positive.

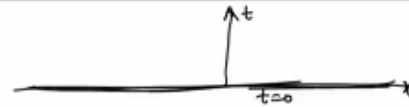
Now you can also apply for the initial conditions because it's a function of x , you get $U(\xi,0)$ at $T = 0$ this is $F(\xi)$ and similarly $U(\xi,t)$ so this is a time derivative double square U by, and double square U/dt is a function of ξ , which is $G(\xi)$ this is what you have, so if you look at this equation we'll try to solve this, this becomes a ODE now, so the advantage of the



D'Alembert's solution of wave equation by Fourier transform:

Initial value problem

$$\begin{cases} \frac{\partial^2 u(x,t)}{\partial t^2} = c^2 \frac{\partial^2 u}{\partial x^2}, & x \in \mathbb{R}, t > 0 \\ u(x,0) = f(x), & x \in \mathbb{R} \\ u_t(x,0) = g(x), & x \in \mathbb{R} \end{cases}$$



Sol: Apply Fourier transform, to get

$$\frac{\partial^2 \hat{u}(x,t)}{\partial t^2} = c^2 (-i\xi)^2 \hat{u}(x,t), \quad t > 0$$

$$\hat{u}(x,0) = \hat{f}(\xi) \quad \& \quad \frac{\partial \hat{u}(x,0)}{\partial t} = \hat{g}(\xi).$$

Fourier transform is if you apply, if you apply to the derivatives some partial derivatives with respect to X that is removed, so it's no more derivative, it's a simple algebraic equation, so once you remove the X derivative so what you end up is because it's only 2 derivatives T and X derivatives only you end up in that, now this is ordinary differential equation because now this function is, this dependent variable is U cap(xi,t) for which you have independent variables only T, so you have a differential equation in one variable so it's a kind of ordinary differential equation.

So advantage of the Fourier transform is it reduces partial differential equation into any, partial differential equation of order N into partial differential equation of order N-1 it reduces one level down as when you apply transform.

So we will solve it, so if you solve directly this ordinary differential equation as a function of T this becomes, so this is like if I remove this U cap(t) - C square xi square U cap = 0, so this is the equation, if you see this one unknown is U cap, two derivatives dousquare U/dou T square so this is if you apply solution is, this is like you can see the complementary type of, complementary equation is M square - C square xi square = 0, so you have M is C xi + or -, so U cap(xi,t) is actually equal to some constant times E power - C xi T and then + C2 E power + C xi T, okay. Sorry this equation becomes plus right, this is plus, so you have a plus, so you have I times, so you have I, if it is I you can write here I, I, so this is also same as saying, if you take the real part and imaginary part this will be C1 times, you can rewrite in terms of cosines and sines okay, so general solution of this equation is C1 times cos C xi T + C2 times another arbitrary constant times sine C xi T, okay, C is the constant involved in the equation.

So now you try to apply your you know initial conditions here, these are the 2 conditions if you use, you end up, you try to apply here, so xi is 0, this is C1 + C2 into 0 so that is equal to F cap(xi) that is given, so that makes it C1 as so what happens to your general solution now see U xi T as F cap(xi) cos xi C xi T + C2 so that makes it C1, so C2 is still arbitrary sine C xi T, now you try to apply one more condition so you find the derivative dou U cap/dou T (xi,t), this is F cap(xi) C xi - C xi times sine C xi T + C xi C2 cos C xi T, now you apply T = 0, if you put T = 0 for full expression so you end up getting this is 0 and you get C xi, C2, is cos 1 this is equal

Now, given that this is $G \cos(x)$, okay, so this is actually $G \cos(x)$ from this second this one, left hand side is this up to here, right hand side is this, so this is this if you calculate this one left hand side, $C_1 \cos(x)$, C_2 and that implies C_2 is $G \cos(x)/C_1$. So what happens to your general solution now? $U(x,t) = F \cos(x) \cos C_1 T + C_2$ is now $G \cos(x)/C_1$ times sine $C_1 T$, so this is the solution that satisfies this problem.

The image shows a handwritten derivation in a software window titled "Transform Techniques for Engineers 2 - Windows Journal". The derivation is as follows:

$$\hat{u}(x,t) = C_1 \cos C_1 t + C_2 \sin C_1 t$$

$$\hat{u}(x,0) = C_1 = \hat{f}(x)$$

$$\hat{u}(x,t) = \hat{f}(x) \cos C_1 t + C_2 \sin C_1 t$$

$$\left. \frac{\partial \hat{u}(x,t)}{\partial t} \right|_{t=0} = -\hat{f}(x) C_1 \sin C_1 t + C_2 C_1 \cos C_1 t \Big|_{t=0} = \hat{g}(x)$$

$$\Rightarrow C_1 C_2 = \hat{g}(x)$$

$$\Rightarrow C_2 = \frac{\hat{g}(x)}{C_1}$$

$$\hat{u}(x,t) = \hat{f}(x) \cos C_1 t + \frac{\hat{g}(x)}{C_1} \sin C_1 t$$

Now, so everything is known here, so this is known because F is known, this is known because G is known, so if you can invert this you can get your, if you invert this you just inverse, take the inverse transform to get U of, if you take the inverse transform for this Fourier transform with respect to X variable you get back your X variable and this is this, okay, so how do I do? To do this $U(x,t)$ so left hand side it will become $U(x,t)$, right hand side you take the inverse transform so that is $1/\sqrt{2\pi}$ the definition minus infinity to infinity, $F \cos(x)$ this function whole function I try to write this as exponential cos in terms of, exponential is $E^{iC_1 x T} + E^{-iC_1 x T}$ divided by 2 times this is the function, $E^{iC_1 x T} + E^{-iC_1 x T}$, so this is for the first term.

The second term again you can apply the Fourier inversion, this is from minus infinity to infinity, you have $G \cos(x)$ divided by C_1 sine, in the place of sine I will put that as $E^{iC_1 x T} - E^{-iC_1 x T}$ divided by $2i$ into $E^{iC_1 x T} + E^{-iC_1 x T}$, this is by inversion formula. So if you see this one $1/2$ you take it out and you write like integral $1/\sqrt{2\pi}$ minus infinity to infinity, $F \cos(x) E^{iC_1 x T}$ if you combine this exponential and this exponential and you end up getting $E^{iC_1 x T} + E^{-iC_1 x T}$ times x is common and you get $X + CT$, and if you do the other one and then that is $D x$, again if you write this part this is minus infinity to infinity, $F \cos(x) E^{iC_1 x T}$ times x common $X - CT$ into $D x$, this is what it becomes this term, first term.

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Take the inverse transform to get $u(x,t)$.

$$u(x,t) = \frac{1}{\sqrt{4\pi t}} \int_{-\infty}^{\infty} \hat{f}(\xi) \left(\frac{e^{i\xi t} + e^{-i\xi t}}{2} \right) e^{i\xi x} d\xi + \frac{1}{\sqrt{4\pi t}} \int_{-\infty}^{\infty} \frac{\hat{g}(\xi)}{c\xi} \left[\frac{e^{i\xi t} - e^{-i\xi t}}{2i} \right] e^{i\xi x} d\xi.$$

$$= \frac{1}{2} \left[\frac{1}{\sqrt{4\pi t}} \int_{-\infty}^{\infty} \hat{f}(\xi) e^{i\xi(x+ct)} d\xi + \frac{1}{\sqrt{4\pi t}} \int_{-\infty}^{\infty} \hat{f}(\xi) e^{i\xi(x-ct)} d\xi \right] + \frac{1}{\sqrt{4\pi t}} \int_{-\infty}^{\infty} \frac{\hat{g}(\xi)}{c\xi} \left[\frac{e^{i\xi t} - e^{-i\xi t}}{2i} \right] e^{i\xi x} d\xi.$$

And then second term, second terms will deal it separately, so we will write as it is, by $2i$ times E power $i \xi X$ DX , okay, so we can see that this first term, so we call this first term so this is $I_1 + I_2$ let us say, this is I_1 and this is I_2 , so what happens to I_1 ? I_1 is $1/2$ times if you look at the first term in this, this is Fourier inversion, so this is the inversion formula for F at this $i \xi X$, instead of X now I have $X+ct$, $X+ct$ the second one becomes $F(x-ct)$, Fourier inversion will give me this one, this is first one. So I_2 , to get I_2 we look at the, to get this I_2 I will define a new function, so that this integral this will be inversion of such function, so let me define what that is. If I define this new function $\Phi(x)$ as from constant, some constant to X let us say, so $G(u)$ let us say if I use $G(u) du$, this is a function of X , if I take the Fourier if its derivative $\Phi'(x)$ is actually equal to $G(x)$ right, because this is right, this is what you call this, if you define like this then its derivative is this simply by direct differentiation you can get this, now if you apply the Fourier transform here for this because the function X belongs to minus infinity to infinity, so you can apply this one, A is any fixed constant, okay, so if A can be any fixed constant you can fix anything $0, 2$, anything, anything you can fix but finite real number.

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$$u(x,t) = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} \hat{f}(\xi) \left(\frac{e^{i\xi(x+ct)} + e^{i\xi(x-ct)}}{2} \right) d\xi + \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} \frac{\hat{g}(\xi)}{c\xi} \left[\frac{e^{i\xi x} - e^{-i\xi x}}{2i} \right] e^{i\xi t} d\xi.$$

$$= I_1 + I_2.$$

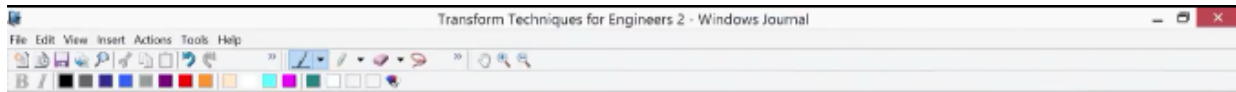
$$I_1 = \frac{1}{2} [f(x+ct) + f(x-ct)].$$

Let $\phi(x) = \int_{(A)}^x g(u) du$, then $\phi'(x) = g(x)$, $x \in (-\infty, \infty)$

$$\Rightarrow i\xi \hat{\phi}(\xi) = \hat{g}(\xi).$$

If you apply Fourier transform $I \xi \text{ times } \phi(x) = G(x)$ that's what is this, so what happens to your $G(x)$? So $G(x)/I \xi$ which we have here, $G(x)$ is divided by this I and this ξ you can replace with this ϕ , okay, so I_2 becomes $1/\sqrt{2\pi}$ integral from minus infinity to infinity $G(x)/I \xi$ replace with the $\phi(x)$ times, so you can write remaining 1 by C comes out, $1/2C$ comes out rather, this C and this 2 comes out $1/2C$ times this one $\phi(x)$, again this is again E power I times, ξ is common, this is $X+CT$, and then this is $X-CT$ E power $-I \xi$ comes out $X-CT$ this together, so denominator is accounted and you have this DX , this is exactly what you have.

So this is actually equal to $1/2C$ and you can rewrite this as minus infinity to infinity, $\phi(x)$ into E power $I \xi X+CT$ DX + similar term, okay, and minus infinity to infinity, $\phi(x)$ E power $I \xi X-CT$ DX , DX or $D \xi$, this is $D \xi$ right, so this is $D \xi$ so it should be, doing inverse transform that is with respect to $D \xi$ so you have this is $D \xi$, so you have $D \xi$,



$$I_1 = \frac{1}{2} [f(x+ct) + f(x-ct)]$$

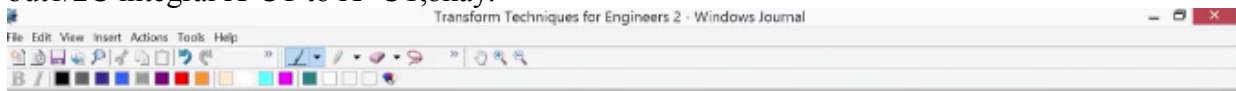
$$\text{Let } \phi(x) = \int_A^x g(u) du, \text{ then } \phi'(x) = g(x), x \in (-\infty, \infty)$$

$$\Rightarrow \text{if } \hat{\phi}(s) = \hat{g}(s).$$

$$I_2 = \frac{1}{2} \left[\frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} \hat{\phi}(s) [e^{is(x+ct)} - e^{is(x-ct)}] ds \right]$$

$$= \frac{1}{2c} \left[\frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} \hat{\phi}(s) e^{is(x+ct)} ds + \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} \hat{\phi}(s) e^{is(x-ct)} ds \right]$$

this is $\phi(x)$, by inverse transformation this is nothing but $1/2c$, this is $\phi(x+ct) +$ this part will be $\phi(x-ct)$, so you know the definition of ϕ , you substitute here to see what is I_2 , I_2 is $1/2c$ this is $\frac{1}{2c} \int_A^{x+ct} g(u) du + \int_A^{x-ct} g(u) du$, this is minus right, so I've missed a minus it's not plus it's minus, so you have a minus here and you have a minus here, so this is what you have. So if you take the minus, so this put it together this is nothing but $1/2c \int_{x-ct}^{x+ct} g(u) du$, okay.



$$I_2 = \frac{1}{2} \left[\frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} \hat{\phi}(s) [e^{is(x+ct)} - e^{is(x-ct)}] ds \right]$$

$$= \frac{1}{2c} \left[\frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} \hat{\phi}(s) e^{is(x+ct)} ds - \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} \hat{\phi}(s) e^{is(x-ct)} ds \right]$$

$$= \frac{1}{2c} [\phi(x+ct) - \phi(x-ct)]$$

$$I_2 = \frac{1}{2c} \left[\int_A^{x+ct} g(u) du - \int_A^{x-ct} g(u) du \right]$$

$x-ct$, t is positive, $x-ct$ is smaller, so you have this minus sign makes it $x-ct$ to $x+ct$ this is smaller, A is bigger so if you remove it somewhere $x-ct$ will be inside here, so finally you end up getting $x-ct$ to $x+ct$, okay, so this is $G(u) du$, so put it together $I_1 + I_2$ if you put it

together here $U(x,t)$ becomes the D'Alembert's solution, which is well known $1/2$ of initial displacement of the string that is at $X+CT + F(x-ct) + 1/2C \int_{X-CT}^{X+CT} G(u) DU$, so X belongs to $-R$, T is positive, so this is the D'Alembert's solution, well-known D'Alembert's solution, this is how you can apply Fourier transform to get the D'Alembert's solution.

Let's move on to get the other type of solution, so we will start, we'll consider, this is anyway so you can, this problem can be solved even directly by other methods you can solve, and certain equations are, for example if you define Fourier transform if you define a problem for the Laplace equation let us find a solution of, solution of a boundary value problem for Laplace equation, solution of 2 dimensional Laplace equation, Laplace equation is basically kind of a steady state, heat equation, steady state heat equation means you have a hot plate which is at steady state, afterwards once, steady state means no heat is no, no heat transfer between any from this plate this one, okay, that is what is the steady state, there is no more it over a time there is no change in the temperature of this plate, so when it reaches such a thing that is called the steady state heat equation, so your volume 2-dimensional Laplace equation means it's a 2 dimensional space that means you have a plate, and plate is a 2 dimensional thing and then T is time, so you have parabolic equation that is heat equation, when it is steady state that T derivatives gone what you are left with is $U_{XX} + U_{YY} = 0$, okay, this K times actually you have UT equal to this one, this is a 2 dimensional heat equation that is for plate, plate is a 2 dimensional spatial domain, so if what we consider is upper half, upper half space, this is X and this is Y . This upper of space you consider steady state means this is gone, this is 0 that means this is equal to 0, so let me write gradient square of let's say, instead of U let me use, let me use the same $U = U_{XX}$ that is $\frac{d^2 U}{dX^2} + \frac{d^2 U}{dY^2} = 0$.

What is the domain? X is full real line, and Y is positive that is one. And what is the domain boundary? Boundary is this, and there is no time derivative so what you have to give is, you have to give the boundary conditions, this is the only boundary so I provide the boundary as Φ at $X=0$ as I give you such a way this one, so X is between -1 to 1 I keep, give the temperature, I maintain the temperature as 1 here, okay, so $U(x)$ is 1 when X is between, mod X is less than 1 or equal to 1, so otherwise outside I may think the temperature is 0 all the time okay.

Then what happens to this plate? What is the steady state? The temperature in the plate, in this plate of infinite plate, semi-infinite plate we can view it a problem, so this is mod X is greater than 1, so this is the problem you can solve by Fourier transform because X is full real line, you can apply for the X variable Fourier transform to see that like earlier and how $\int_{-\infty}^{\infty} U(\xi, Y) e^{-\xi Y} d\xi = 0$, so you end up getting, so this means you have this is again now ξ belongs to full R that we don't care, and you have Y is positive.

And what happens to this $U(\xi, Y)$ is 0 at $Y=0$, if you apply Fourier transform $\frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} U(x, 0) e^{-i\xi x} dx = \int_{-\infty}^{\infty} U(\xi, Y) e^{-\xi Y} d\xi$, DX right, this is DX this is a transformation, so you end up getting $\frac{1}{\sqrt{2\pi}} \int_{-1}^1 U(x) e^{-i\xi x} dx = \int_{-\infty}^{\infty} U(\xi, Y) e^{-\xi Y} d\xi$, and you have $\int_{-\infty}^{\infty} U(\xi, Y) e^{-\xi Y} d\xi$ this is nothing but $\frac{1}{\sqrt{2\pi}} \int_{-1}^1 U(x) e^{-i\xi x} dx$ divided by $-i\xi$ and put -1 to 1 limits to see finally that this is $\int_{-\infty}^{\infty} U(\xi, Y) e^{-\xi Y} d\xi = -1$ and $X=1$, I'm substituting

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$$\nabla^2 u = \frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = 0, \quad x \in \mathbb{R}, \quad y > 0$$

$$u(x, 0) = \begin{cases} 1, & |x| \leq 1 \\ 0, & |x| > 1 \end{cases}$$

$$(i\xi)^2 \hat{u}(\xi, y) + \frac{\partial^2 \hat{u}(\xi, y)}{\partial y^2} = 0, \quad y > 0$$

$$\hat{u}(\xi, 0) = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} u(x, 0) e^{-i\xi x} dx = \frac{1}{\sqrt{2\pi}} \int_{-1}^1 e^{-i\xi x} dx$$

$$= \frac{1}{\sqrt{2\pi}} \cdot \frac{e^{-i\xi x}}{-i\xi} \Big|_{x=-1}^1 = \frac{1}{\sqrt{2\pi}} \frac{e^{-i\xi} - e^{i\xi}}{-i\xi}$$

so E power -I - E power I xi divided by -I xi, okay, so if you finally see that this is nothing but 1/root 2 pi divided by, so this is nothing but 2 times, -2 times sine, -2 times sine xi divided by -I xi, so this minus minus I goes this 2 if you cancel it you will end up getting root 2/pi times sine xi/xi, this is the Fourier transform of this U the function, the initial, boundary condition if you apply the Fourier transform this is what you get.

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$$(i\xi)^2 \hat{u}(\xi, y) + \frac{\partial^2 \hat{u}(\xi, y)}{\partial y^2} = 0, \quad y > 0 \quad \checkmark$$

$$\hat{u}(\xi, 0) = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} u(x, 0) e^{-i\xi x} dx = \frac{1}{\sqrt{2\pi}} \int_{-1}^1 e^{-i\xi x} dx$$

$$= \frac{1}{\sqrt{2\pi}} \cdot \frac{e^{-i\xi x}}{-i\xi} \Big|_{x=-1}^1 = \frac{1}{\sqrt{2\pi}} \frac{e^{-i\xi} - e^{i\xi}}{-i\xi}$$

$$\hat{u}(\xi, 0) = \frac{1}{\sqrt{2\pi}} \frac{2 \sin \xi}{\xi} = \sqrt{\frac{2}{\pi}} \frac{\sin \xi}{\xi} \quad \checkmark$$

So you try to solve this condition now, $U_{cap}(\xi)$ this ordinary differential equation now, this is ordinary differential equation with the initial condition, this is the second order equation and you have the, you have only one condition, so what happens the other thing? At $Y = \infty$ you want your temperature to be a finite, to be 0 okay, because it is infinite plate you should give as a

second order equation, so you should provide one boundary, other boundary means that is at infinity in all directions, so that is U and the gradient of U has to go to 0 as Y goes to

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$u(x,t) = \frac{1}{2}(f(x+ct) + f(x-ct)) + \frac{1}{2c} \int_{x-ct}^{x+ct} g(s) ds$

Solution of 2-dimensional Laplace equation:

$\nabla^2 u = \frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = 0, \quad x \in \mathbb{R}, \quad y > 0$

$u(x,0) = \begin{cases} 1, & |x| \leq 1 \\ 0, & |x| > 1 \end{cases}, \quad u, \nabla u \rightarrow 0 \text{ as } y \rightarrow \infty$

$(i\xi)^2 \hat{u}(\xi, y) + \frac{\partial^2 \hat{u}(\xi, y)}{\partial y^2} = 0, \quad y > 0$

$\hat{u}(\xi, 0) = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} u(x,0) e^{-i\xi x} dx = \frac{1}{\sqrt{2\pi}} \int_{-1}^1 e^{-i\xi x} dx$

infinity, so that is another condition of the original problem, so if you apply that, so if you apply this $\hat{u}(\xi, y)$ has to go to 0 as Y goes to infinity, okay, naught Y goes to infinity means is only one direction, so to put all directions you can write $X^2 + Y^2$ should go to infinity, okay, so as $X^2 + Y^2$ goes to infinity we can put it this way, so you try to

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$(0, \quad |x| > 1$

$(i\xi)^2 \hat{u}(\xi, y) + \frac{\partial^2 \hat{u}(\xi, y)}{\partial y^2} = 0, \quad y > 0$

$\hat{u}(\xi, 0) = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} u(x,0) e^{-i\xi x} dx = \frac{1}{\sqrt{2\pi}} \int_{-1}^1 e^{-i\xi x} dx$

$= \frac{1}{\sqrt{2\pi}} \cdot \frac{e^{-i\xi x}}{-i\xi} \Big|_{x=-1}^1 = \frac{1}{\sqrt{2\pi}} \left[\frac{e^{-i\xi} - e^{i\xi}}{-i\xi} \right]$

$\hat{u}(\xi, 0) = \frac{1}{\sqrt{2\pi}} \frac{2 \sin \xi}{\xi} = \frac{2}{\sqrt{2\pi}} \frac{\sin \xi}{\xi}$

$\hat{u}(\xi, y) \rightarrow 0 \text{ as } |\xi| y \rightarrow \infty$

apply these 3, if you try to solve this ODE with these conditions what happens to, what is the general solution of this ODE if you calculate, you see that is going to be $\hat{u}(\xi, y)$ is equal to, ending up getting $-xi$ square here, so $\hat{u}(\xi, y)$ is $C_1 e^{-\xi y} + C_2 e^{+\xi y}$.

If you apply this one this last one C_1 has to be 0 because this is not, as Y goes to infinity this has to go to 0 for that there is no other choice C_1 has to be 0, okay, if I apply since U cap goes to 0 as $X^2 + Y^2$ that goes to infinity that is possible even with Y goes to infinity, okay, then C_1 has to be 0 that implies U cap (x_i, y) is C_2 times $E^{-x_i y}$ for this you apply this condition, condition number one, so U cap (x_i) is 0 to get C_2 , so C_2 times this is equal to $\sqrt{2/\pi} \sin x_i/x_i$, if we apply this is equal to U cap $(x_i) = \sqrt{2/\pi} \sin x_i/x_i$ this implies you end up getting, this is equal to if you apply here U cap $(x_i, 0)$ is C_2 , so this is what you get. So your solution $U(x_i, y)$ now is C_2 , now is known now so $\sqrt{2/\pi} E^{-x_i y} \sin x_i/x_i$, now this is what you get for Y positive.

Now you can find the inversion, so apply inverse Fourier transform, inverse Fourier transform to get the solution, the steady state heat equation solution that is temperature of infinite plate, semi-infinite plate at steady state that is $U(x, y)$, okay, if you invert this x_i , so x_i becomes X , because that is the Fourier transform of X variable, so you get left-hand side $U(x, y)$ and you end up getting $1/\sqrt{2\pi}$ into $\sqrt{2/\pi}$ integral actually minus infinity to infinity, I'll write this integral outside, so you have minus infinity to infinity, and $E^{-x_i y} \sin x_i/x_i$ into this is now function U cap (x_i, y) into $E^{-x_i y} \sin x_i/x_i$, this is the inverse, okay, $\sqrt{2} \sqrt{2}$ goes what you end up getting $1/\pi$ integral minus infinity to infinity, wait, wait, so I think we made a small mistake so x_i is, x_i^2 so if you apply this U cap Y at $-X^2$ U cap $= 0$,

The image shows a screenshot of a software window titled "Transform Techniques for Engineers 2 - Windows Journal". The window contains handwritten mathematical work. At the top, there is a boundary condition: $0, |x| > 1$. Below that, the Laplace transform of the heat equation is written as $(i\xi)^2 \hat{u}(\xi, y) + \frac{\partial^2 \hat{u}(\xi, y)}{\partial y^2} = 0; y > 0$. To the right, there are two small equations: $\hat{u}_{xy} - i^2 \hat{u} = 0$ and $\hat{u}_{yy} - i^2 \hat{u} = 0$. The main derivation for the boundary condition at $y=0$ is shown as: $\hat{u}(\xi, 0) = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} u(x, 0) e^{-i\xi x} dx = \frac{1}{\sqrt{2\pi}} \int_{-1}^1 e^{-i\xi x} dx$. This is then evaluated to $= \frac{1}{\sqrt{2\pi}} \cdot \frac{e^{-i\xi x}}{-i\xi} \Big|_{-1}^1 = \frac{1}{\sqrt{2\pi}} \frac{[e^{-i\xi} - e^{i\xi}]}{-i\xi}$. The final result is $\hat{u}(\xi, 0) = \frac{1 + 2i \sin \xi}{\sqrt{2\pi} + i\xi} = \sqrt{\frac{2}{\pi}} \frac{\sin \xi}{\xi}$. At the bottom, it is noted that $\hat{u}(\xi, y) \rightarrow 0$ as $i^2 y \rightarrow \infty$.

so what is this, complementary equation is $x_i^2 = 0$, you have both, there's a mistake here, so M is $+$ or $-x_i$, okay, so you have a solution like this, Y is always positive, right, Y is always positive, x_i can be, x_i is actually full real line, x_i belongs to full real line, if x_i is positive then C_1 is 0, so this is all true up to x_i is positive.

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$$\hat{u}(x,0) = \frac{1}{\sqrt{\pi}} \frac{\sin x}{x} = \sqrt{\frac{2}{\pi}} \frac{\sin x}{x} \checkmark$$

$$\hat{u}(x,y) \rightarrow 0 \text{ as } x+y \rightarrow \infty \checkmark$$

$$\hat{u}(x,y) = C_1 e^{xy} + C_2 e^{-xy} \quad y > 0 \checkmark$$

Since $\hat{u} \rightarrow 0$ as $x+y \rightarrow \infty$, $C_1 = 0 \checkmark$

$$\Rightarrow \hat{u}(x,y) = C_2 e^{-xy}$$

$$\sqrt{\frac{2}{\pi}} \frac{\sin x}{x} = \hat{u}(x,0) \Rightarrow \sqrt{\frac{2}{\pi}} \frac{\sin x}{x} = C_2 \checkmark$$

$$\hat{u}(x,y) = \sqrt{\frac{2}{\pi}} e^{-xy} \frac{\sin x}{x}, \quad y > 0.$$

If xi is negative then C2 has to be 0, right because in that case as Y goes to infinity even xi is negative this is -xi is positive, and then as Y goes to infinity this has to go to 0, but that makes C2 = 0, so to avoid this both cases we can put it C1 of mod xi of Y, C2 of mod xi(y), Y positive, now that works for any xi positive, if xi is positive its mod xi is xi, if xi is negative only thing is the roles of C1 and C2 are changed, okay, interchanged, so that way you can put it together, so if you do that if you apply this condition you end up getting C1 so that this is this,

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$$\text{Since } \hat{u} \rightarrow 0 \text{ as } x+y \rightarrow \infty, \quad C_1 = 0 \checkmark$$

$$\Rightarrow \hat{u}(x,y) = C_2 e^{-xy} \checkmark$$

$$\sqrt{\frac{2}{\pi}} \frac{\sin x}{x} = \hat{u}(x,0) \Rightarrow \sqrt{\frac{2}{\pi}} \frac{\sin x}{x} = C_2 \checkmark$$

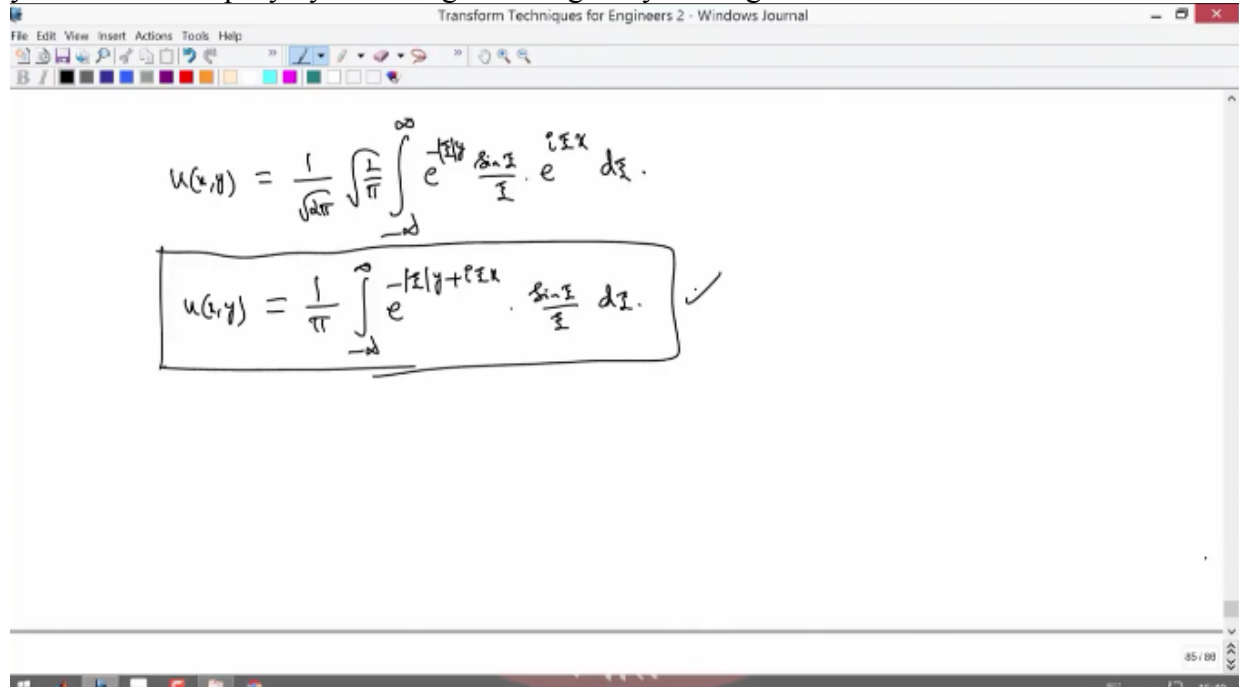
$$\hat{u}(x,y) = \sqrt{\frac{2}{\pi}} e^{-xy} \frac{\sin x}{x}, \quad y > 0.$$

Apply inverse Fourier transform to get $u(x,y)$ ✓

$$u(x,y) = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} \sqrt{\frac{2}{\pi}} e^{-xy} \frac{\sin x}{x} e^{ix\xi} d\xi.$$

so now our general solution is C2 times E power -mod xi, y, so you have -mod xi, y times this is the solution after applying second thing, first condition, this condition if you apply you end up getting what is C2, that is okay, so you finally get this, for this if you invert so not mod xi, y

without mod xi this is only valid for xi positive, for xi negative this will become E power, if you actually do the same thing with xi negative, if you take the xi negative thing you finally end up getting E power xi, y, so put it together it's like mod xi, y, that is also you can do, so now both the cases you get the same answer so this is the one, you have mod xi, y, okay, so you have E power - mod xi, y times this you can combine with exponential function, xi is common, xi, y, let me put it like this E power I xi X into sine xi/xi D xi, so this we can evaluate this U(x,y) you can evaluate by the earlier methods, so let me see how we can do this, if I choose to see this, to evaluate this inversion this actually now xi variable goes because of the integration what you end up getting functions of X, Y this is the solution, this is a function of X, Y this is one solution, you can also simplify by evaluating this integral by making use of the



application that to evaluate certain integrals you can also do it there, if you do that you may end up, we can get this proper solution may be that I will see in the next video. So we will end up, so this is one solution without, this is one form of the solution that we have derived for the steady state heat equation of a semi-infinite plate, that means upper half plane and you have one form of solution, if you simplify by making use of application of the Fourier transform, so that is a Parseval identity we can rewrite this solution in a nice form, that we will see later, along with that we will also do how to solve the heat equation in the next video. Thank you very much. [Music]

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