Math 5510 - Partial Differential Equations Fourier Transforms for PDEs - Part C

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Outline

- Fourier Sine and Cosine Transforms
 - Definitions
 - Differentiation Rules
- 2 Applications
 - Heat Equation on Semi-Infinite Domain
 - Wave Equation
 - Laplace's Equation on Semi-Infinite Strip

Consider the **PDE** for the *heat equation* on a semi-infinite domain:

$$\frac{\partial u}{\partial t} = k \frac{\partial^2 u}{\partial x^2}, \qquad t > 0, \quad x > 0,$$

with the **BC** and **IC**:

$$u(0,t) = 0$$
 and $u(x,0) = f(x)$,

where we assume $f(x) \to 0$ as $x \to \infty$.

We employ the **separation of variables**, $u(x,t) = h(t)\phi(x)$, where the **Sturm-Liouville problem** is

$$\phi'' + \lambda \phi = 0$$
, $\phi(0) = 0$ and $\lim_{x \to \infty} |\phi(x)| < \infty$.

The solution to the SL-Problem is:

$$\phi(x) = c_1 \sin(\omega x), \quad \text{where} \quad \omega = \sqrt{\lambda}.$$

The ODE in t is $h' = -k\omega^2 h$, which has the solution

$$h(t) = c e^{-k\omega^2 t}.$$

Thus, the **product solution** becomes

$$u_{\omega}(x,t) = A(\omega)\sin(\omega x)e^{-k\omega^2 t}, \qquad \omega > 0.$$

The *superposition principle* gives the solution:

$$u(x,t) = \int_0^\infty A(\omega) \sin(\omega x) e^{-k\omega^2 t} d\omega,$$

where

$$f(x) = \int_0^\infty A(\omega) \sin(\omega x) d\omega,$$

and

$$A(\omega) = \frac{2}{\pi} \int_{0}^{\infty} f(x) \sin(\omega x) dx.$$

Fourier Sine Transform

From the *Fourier transforms* with complex exponentials, we have the *Fourier pair*:

$$\begin{split} f(x) &=& \frac{1}{\gamma} \int_{-\infty}^{\infty} F(\omega) e^{-i\omega x} \, d\omega, \\ F(\omega) &=& \frac{\gamma}{2\pi} \int_{-\infty}^{\infty} f(x) e^{i\omega x} \, dx, \quad \text{ for any } \gamma. \end{split}$$

If f(x) is odd (choose an odd extension),

$$F(\omega) = \frac{\gamma}{2\pi} \int_{-\infty}^{\infty} f(x) \left(\cos(\omega x) + i\sin(\omega x)\right) dx,$$
$$= \frac{2i\gamma}{2\pi} \int_{0}^{\infty} f(x) \sin(\omega x) dx.$$

Note $F(\omega)$ is an odd function of ω , so

$$f(x) = \frac{1}{\gamma} \int_{-\infty}^{\infty} F(\omega) \left(\cos(\omega x) - i \sin(\omega x) \right) d\omega,$$

$$= -\frac{2i}{\gamma} \int_{0}^{\infty} F(\omega) \sin(\omega x) d\omega,$$

Fourier Sine and Cosine Transforms

For convenience, take $-\frac{2i}{\gamma} = 1$, so for f(x) odd we obtain the **Fourier** sine transform pair:

$$f(x) = \int_0^\infty F(\omega) \sin(\omega x) d\omega \equiv S^{-1}[F(\omega)],$$

$$F(\omega) = \frac{2}{\pi} \int_0^\infty f(x) \sin(\omega x) dx \equiv S[f(x)].$$

Note that some like to have symmetry and have a coefficient in front of the integrals as $\sqrt{2/\pi}$.

If f(x) is even, then we obtain the **Fourier cosine transform pair**:

$$f(x) = \int_0^\infty F(\omega) \cos(\omega x) d\omega \equiv C^{-1}[F(\omega)],$$

$$F(\omega) = \frac{2}{\pi} \int_0^\infty f(x) \cos(\omega x) dx \equiv C[f(x)].$$

Differentiation Rules for Sine and Cosine Transforms

Assume that both f(x) and $\frac{df}{dx}(x)$ are continuous and both are vanishing for large x, i.e., $\lim_{x\to\infty} f(x) = 0$ and $\lim_{x\to\infty} \frac{df}{dx}(x) = 0$.

Use integration by parts to find the transforms of the first derivatives:

$$C\left[\frac{df}{dx}\right] = \frac{2}{\pi} \int_0^\infty \frac{df}{dx} \cos(\omega x) \, dx = \frac{2}{\pi} f(x) \cos(\omega x) \Big|_0^\infty + \frac{2\omega}{\pi} \int_0^\infty f(x) \sin(\omega x) \, dx,$$

and

$$S\left[\frac{df}{dx}\right] = \frac{2}{\pi} \int_0^\infty \frac{df}{dx} \sin(\omega x) \, dx = \frac{2}{\pi} f(x) \sin(\omega x) \Big|_0^\infty - \frac{2\omega}{\pi} \int_0^\infty f(x) \cos(\omega x) \, dx.$$

It follows that

$$C\left[\frac{df}{dx}\right] = -\frac{2}{\pi}f(0) + \omega S[f]$$

and

$$S\left[\frac{df}{dx}\right] = -\omega C[f].$$

Note that these formulas imply that if the PDE has any first partial w.r.t. the potential transformed variable, then *Fourier sine* or *Fourier cosine transforms* won't work.

Differentiation Rules for Sine and Cosine Transforms

From the pair,

$$C\left[\frac{df}{dx}\right] = -\frac{2}{\pi}f(0) + \omega S[f]$$

and

$$S\left[\frac{df}{dx}\right] = -\omega C[f],$$

we can readily obtain the transforms of the second derivatives:

$$C\left[\frac{d^2f}{dx^2}\right] = -\frac{2}{\pi}\frac{df}{dx}(0) + \omega S\left[\frac{df}{dx}\right] = -\frac{2}{\pi}\frac{df}{dx}(0) - \omega^2 C[f]$$

and

$$S\left[\frac{d^2f}{dx^2}\right] = -\omega C\left[\frac{df}{dx}\right] = \frac{2}{\pi}\omega f(0) - \omega^2 S[f].$$

Note: When solving a PDE (with second partials), then either f(0) must be known and **Fourier sine transforms** are used or $\frac{df}{dx}(0)$ must be known and **Fourier cosine transforms** are used.

Consider the **PDE** for the *heat equation* on a semi-infinite domain:

$$\frac{\partial u}{\partial t} = k \frac{\partial^2 u}{\partial x^2}, \qquad t > 0, \quad x > 0,$$

with the **BC** and **IC**:

$$u(0,t) = g(t)$$
 and $u(x,0) = f(x)$.

Since the **BC** is nonhomogeneous, the technique of *separation of variables* does NOT apply.

Since we know u at x = 0, we want to apply the **Fourier sine** transform to the PDE.

For the nonhomogeneous equation

$$\frac{\partial u}{\partial t} = k \frac{\partial^2 u}{\partial x^2}, \qquad t > 0, \quad x > 0,$$

we apply the *Fourier sine transform*:

$$\overline{U}(\omega, t) = \frac{2}{\pi} \int_0^\infty u(x, t) \sin(\omega x) dx,$$

which gives the **ODE** in \overline{U}

$$\frac{\partial \overline{U}}{\partial t} = k \left(\frac{2}{\pi} \omega g(t) - \omega^2 \overline{U} \right).$$

The **Fourier sine transform** of the initial condition is:

$$\overline{U}(\omega, 0) = \frac{2}{\pi} \int_{0}^{\infty} f(x) \sin(\omega x) dx.$$

The **ODE** is linear and can be written:

$$\frac{\partial \overline{U}}{\partial t} + k\omega^2 \overline{U} = \frac{2k\omega}{\pi} g(t),$$

which is readily solved to give:

$$\overline{U}(\omega, t) = \overline{U}(\omega, 0)e^{-k\omega^2 t} + \frac{2k\omega}{\pi} \int_0^t e^{-k\omega^2 (t-s)} g(s) \, ds.$$

This problem is readily solved with programs similar to the ones shown earlier.

With specific ICs, f(x), and BCs, g(t), the integrals can be formed, then numerically computed.

As a specific example, we choose to numerically show the solution with

$$u(x,0) = f(x) = 0$$
, and $u(0,t) = g(t) = e^{-at}$.

The **Fourier sine transform** satisfies:

$$\begin{array}{lcl} \overline{U}(\omega,t) & = & \overline{U}(\omega,0)e^{-k\omega^2t} + \frac{2k\omega}{\pi} \int_0^t e^{-k\omega^2(t-s)}g(s)\,ds, \\ \\ \overline{U}(\omega,t) & = & \frac{2k\omega}{\pi} \frac{\left(e^{-k\omega^2t} - e^{-at}\right)}{a - k\omega^2}. \end{array}$$

It follows that

$$u(x,t) = \int_{0}^{\infty} \overline{U}(\omega,t)\sin(\omega x) d\omega.$$

Enter the **Maple** commands for the graph of u(x,t)

$$\begin{array}{lll} u := (x,t) & > (2/Pi)*(\inf(w*(exp(-w^2*t)-exp(-0.1*t))*sin(w*x)/\\ & & (0.1-w^2), \ w = 0..50)); \\ & & plot3d(u(x,t), \ x = 0..10, \ t = 0..20); \end{array}$$

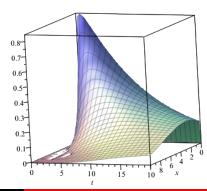
The **IC** is

$$f(x) = 0.$$

The **BC** is

$$g(t) = e^{-0.1t}.$$

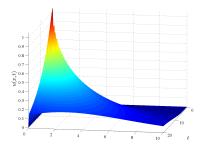
This graph shows the **diffusion** of the heat with time.



In both Maple and MatLab, the integral over ω is truncated at 50. The figure below shows that this creates some oscillations.

```
1 % Solution Heat Equation with FT
  % f(x) = 0, u(0,t) = e^{-(-t)}
  N1 = 201; N2 = 201;
  tv = linspace(0, 20, N1);
   xv = linspace(0, 10, N2);
  [t1,x1] = ndgrid(tv,xv);
   f = Q(w,c) (2*w/pi).*(exp(-c(1)*w.^2)-...
       \exp(-0.1 \times c(1)))./(0.1 - w.^2);
   for i = 1:N1
       for j = 1:N2
10
            c = [t1(i,j),x1(i,j)];
11
            U(i,j) = \dots
12
                integral (@(w) f(w,c).*sin(w*c(2)),0,50);
       end
13
   end
14
```

```
16  set(gca,'FontSize',[12]);
17  surf(t1,x1,U);
18  shading interp
19  colormap(jet)
20  view([100 15])
```



Consider the **wave equation** on an infinite domain:

$$\frac{\partial^2 u}{\partial t^2} = c^2 \frac{\partial^2 u}{\partial x^2}, \qquad -\infty < x < \infty, \quad t > 0,$$

with the **ICs**:

$$u(x,0) = f(x)$$
 and $\frac{\partial u}{\partial t}(x,0) = 0$,

where the latter **IC** is to simplify the problem.

The **Fourier transform pair** satisfies:

$$\overline{U}(\omega, t) = \frac{1}{2\pi} \int_{-\infty}^{\infty} u(x, t) e^{i\omega x} dx,$$

$$u(x, t) = \int_{-\infty}^{\infty} \overline{U}(\omega, t) e^{i\omega x} d\omega.$$

From the *differentiation rules*, we have

$$\frac{\partial^2 \overline{U}}{\partial t^2} = -c^2 \omega^2 \overline{U},$$

where the **ICs** give

$$\begin{array}{rcl} \overline{U}(\omega,0) & = & \frac{1}{2\pi} \int_{-\infty}^{\infty} f(x) e^{i\omega x} \, dx, \\ \\ \frac{\partial \overline{U}(\omega,0)}{\partial t} & = & 0. \end{array}$$

The general solution becomes:

$$\overline{U}(\omega, t) = A(\omega)\cos(c\omega t) + B(\omega)\sin(c\omega t).$$

The **IC** with the velocity being **zero** gives $B(\omega) = 0$.

The *initial position* gives:

$$A(\omega) = \overline{U}(\omega, 0) = \frac{1}{2\pi} \int_{-\infty}^{\infty} f(x)e^{i\omega x} dx.$$

The *inverse Fourier transform* satisfies:

$$u(x,t) = \int_{-\infty}^{\infty} \overline{U}(\omega,0) \cos(c\omega t) e^{-i\omega x} d\omega.$$

Euler's formula gives $\cos(c\omega t) = \frac{e^{ic\omega t} + e^{-ic\omega t}}{2}$, so

$$u(x,t) = \int_{-\infty}^{\infty} \overline{U}(\omega,0) \left[\frac{e^{-i\omega(x-ct)} + e^{-i\omega(x+ct)}}{2} \right] d\omega.$$

Since

$$f(x) = \int_{-\infty}^{\infty} \overline{U}(\omega, 0)e^{-i\omega x} d\omega,$$

we have

$$\begin{array}{rcl} u(x,t) & = & \displaystyle \int_{-\infty}^{\infty} \overline{U}(\omega,0) \left[\frac{e^{-i\omega(x-ct)} + e^{-i\omega(x+ct)}}{2} \right] \, d\omega, \\ u(x,t) & = & \displaystyle \frac{1}{2} \left[f(x-ct) + f(x+ct) \right]. \end{array}$$

It follows that the *initial position* breaks into 2 traveling waves with velocity c in opposite directions.

This solution is also obtained using **D'Alembert's method**.

Consider Laplace's equation on a semi-infinite strip:

$$\nabla^2 u = \frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = 0, \qquad 0 < x < L, \quad y > 0.$$

with **BCs**:

$$u(0,y) = g_1(y),$$
 $u(L,y) = g_2(y),$ $u(x,0) = f(x).$

Divide the problem into

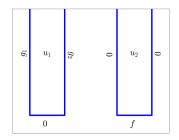
$$\nabla^2 u_1 = 0,$$

with *homogeneous BC* on the bottom.

Second problem is

$$\nabla^2 u_2 = 0,$$

with *homogeneous BCs* on the sides.



Consider Laplace's equation

$$\nabla^2 u_2 = 0, \qquad 0 < x < L, \quad y > 0,$$

with **BCs**:

$$u_2(0,y) = 0$$
, $u_2(L,y) = 0$, and $u_2(x,0) = f(x)$.

Separation of variables with $u(x,y) = \phi(x)h(y)$ gives

$$\frac{\phi''}{\phi} = -\frac{h''}{h} = -\lambda, \qquad \phi(0) = 0 \quad \text{and} \quad \phi(L) = 0.$$

The *Sturm-Liouville problem* is

$$\phi'' + \lambda \phi = 0$$
, $\phi(0) = 0$ and $\phi(L) = 0$,

so the eigenvalues and eigenfunctions are

$$\lambda_n = \frac{n^2 \pi^2}{L^2}$$
 and $\phi_n(x) = \sin\left(\frac{n\pi x}{L}\right)$.

The other **ODE** is $h'' - \lambda_n h = 0$, which has the solution:

$$h_n(y) = c_1 e^{-\frac{n\pi y}{L}} + c_2 e^{\frac{n\pi y}{L}}.$$

For the $h_n(y)$ to be bounded as $y \to \infty$, then $c_2 = 0$.

The *superposition principle* gives

$$u_2(x,y) = \sum_{n=1}^{\infty} a_n \sin\left(\frac{n\pi x}{L}\right) e^{-\frac{n\pi y}{L}}.$$

The lower **BC**, u(x,0) = f(x) gives

$$f(x) = \sum_{n=1}^{\infty} a_n \sin\left(\frac{n\pi x}{L}\right),\,$$

where

$$a_n = \frac{2}{L} \int_0^L f(x) \sin\left(\frac{n\pi x}{L}\right) dx.$$

The second Laplace's problem is:

$$\nabla^2 u_1 = 0, \qquad 0 < x < L, \quad y > 0,$$

with **BCs**:

$$u_1(0,y) = g_1(y), \quad u_1(L,y) = g_2(y), \quad \text{and} \quad u_1(x,0) = 0.$$

Separation of variables for this case gives

$$h(y) = c_1 \cos(\omega y) + c_2 \sin(\omega y), \quad \text{for } \omega \ge 0.$$

The **homogeneous** BC at y = 0 gives $c_1 = 0$, suggesting that we use the **Fourier sine transform**.

The Fourier sine transform pair is:

$$u_1(x,y) = \int_0^\infty \overline{U}_1(x,\omega) \sin(\omega y) d\omega,$$

$$\overline{U}_1(x,\omega) = \frac{2}{\pi} \int_0^\infty u_1(x,y) \sin(\omega y) dy.$$

Recall

$$S\left[\frac{\partial^2 u_1}{\partial y^2}\right] = \frac{2}{\pi}\omega u_1(x,0) - \omega^2 S[u_1].$$

Laplace's equation becomes:

$$\frac{\partial^2 \overline{U}_1}{\partial x^2} - \omega^2 \overline{U}_1 = 0,$$

which is easily solved.

It is convenient to take the solution of the form:

$$\overline{U}_1(x,\omega) = a(\omega)\sinh(\omega x) + b(\omega)\sinh(\omega(L-x)).$$

The **BCs** give:

$$\overline{U}_1(0,\omega) = b(\omega)\sinh(\omega L) = \frac{2}{\pi} \int_0^\infty g_1(y)\sin(\omega y) \, dy,$$

$$\overline{U}_1(L,\omega) = a(\omega)\sinh(\omega L) = \frac{2}{\pi} \int_0^\infty g_2(y)\sin(\omega y) \, dy,$$

so we can readily find $a(\omega)$ and $b(\omega)$,

$$a(\omega) = \frac{2}{\pi \sinh(\omega L)} \int_0^\infty g_2(y) \sin(\omega y) \, dy \quad \text{and} \quad b(\omega) = \frac{2}{\pi \sinh(\omega L)} \int_0^\infty g_1(y) \sin(\omega y) \, dy.$$

Example: Consider the specific case:

$$\nabla^2 u = \frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = 0, \qquad 0 < x < 2, \quad y > 0.$$

with **BCs**:

$$u(0,y) = e^{-y}\sin(y),$$
 $u(2,y) = \begin{cases} 2, & y < 5, \\ 0, & y > 5, \end{cases}$ $u(x,0) = x.$

This problem is broken into the **2** problems with either a homogeneous end condition or homogeneous side conditions, then the **2** solutions are added together.

We provide the details to produce a temperature profile for this problem, using the previous work.

When the two sides are homogeneous,

$$\nabla^2 u_2 = 0, \qquad 0 < x < 2, \quad y > 0,$$

with **BCs**:

$$u_2(0,y) = 0$$
, $u_2(2,y) = 0$, and $u_2(x,0) = x$.

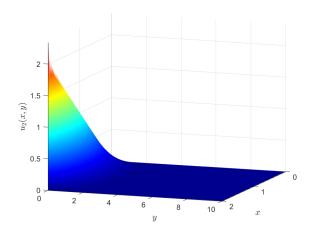
From before, the solution is:

$$u_2(x,y) = \sum_{n=1}^{\infty} a_n \sin\left(\frac{n\pi x}{2}\right) e^{-\frac{n\pi y}{2}},$$

where using **Maple**, we find:

$$a_n = \int_0^2 x \sin\left(\frac{n\pi x}{2}\right) dx = \frac{4(-1)^{n+1}}{n\pi}.$$

The **steady-state temperature** temperature profile for $u_2(x, y)$ using 100 terms in the series is shown below.



```
% Solution Laplace's equation - semi-infinite strip
  N1 = 201; N2 = 201; M = 100;
  xv = linspace(0, 2, N1);
   yv = linspace(0, 10, N2);
   [x1,y1] = ndgrid(xv,yv);
   for i = 1:N1
       for j = 1:N2
           c = [x1(i,j),y1(i,j)];
           U2(i,j) = 0;
9
           for k = 1:M
10
                U2(i,j) = U2(i,j) + ...
11
                    (4*(-1)^(k+1)/(k*pi))...
                    *\sin(k*pi*c(1)/2)*\exp(-k*pi*c(2)/2);
12
13
           end
       end
14
   end
15
```

Laplace's problem for $u_1(x,y)$ is:

$$\nabla^2 u_1 = 0, \qquad 0 < x < 2, \quad y > 0,$$

with **BCs**:

$$u_1(0,y) = e^{-y}\sin(y),$$
 $u_1(2,y) = \begin{cases} 2, & y < 5, \\ 0, & y > 5, \end{cases}$ $u_1(x,0) = 0.$

From before, the **Fourier transform solution** satisfies:

$$u_1(x,y) = \int_0^\infty \overline{U}_1(x,\omega) \sin(\omega y) d\omega,$$

where

$$\overline{U}_1(x,\omega) = a(\omega)\sinh(\omega x) + b(\omega)\sinh(\omega(2-x)).$$

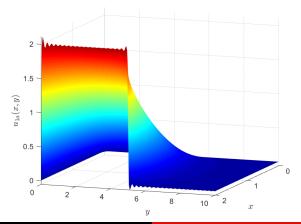
Once again Maple is used to find the coefficients $a(\omega)$ and $b(\omega)$:

$$a(\omega) = \frac{2}{\pi \sinh(2\omega)} \int_0^5 2\sin(\omega y) \, dy,$$
$$= \frac{4(1 - \cos(5\omega))}{\omega^2 \sinh(2\omega)},$$

and

$$b(\omega) = \frac{2}{\pi \sinh(2\omega)} \int_0^\infty e^{-y} \sin(y) \sin(\omega y) \, dy,$$
$$= \frac{4\omega}{\pi (\omega^2 - 2\omega + 2)(\omega^2 + 2\omega + 2) \sinh(2\omega)}.$$

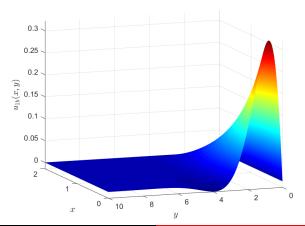
The **steady-state temperature** temperature profile for $u_{1a}(x, y)$ integrating on $\omega \in [0, 100]$, where this only accounts for the **BC** at x = 2 ($b(\omega) = 0$), is shown below.



Below is the **MatLab** for the first part of $u_1(x,y)$

```
32
   wmax = 100;
   f = @(w,c) ...
33
       4*(1-\cos(5*w)).*sinh(c(1)*w).*sin(c(2)*w)...
        ./(pi*w.*sinh(2*w));
34
   for i = 1:N1
35
      for j = 1:N2
36
            c = [x1(i,j),v1(i,j)];
37
            U1a(i,j) = integral(@(w)f(w,c),0,wmax);
38
       end
39
   end
40
   surf(x1, y1, U1a);
41
   shading interp
42
   colormap(jet)
43
```

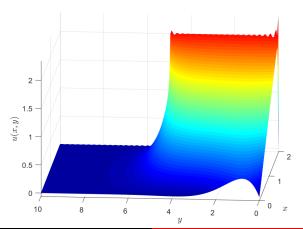
The **steady-state temperature** temperature profile for $u_{1b}(x, y)$ integrating on $\omega \in [0, 100]$, where this only accounts for the **BC** at x = 0 ($a(\omega) = 0$), is shown below.



Below is the **MatLab** for the second part of $u_1(x,y)$

```
wmax = 100;
55
   f = Q(w,c) + 4*w.*sinh((2-c(1))*w).*sin(c(2)*w)...
56
        ./(pi*(w.^2-2*w+2).*(w.^2+2*w+2).*sinh(2*w));
57
   for i = 1:N1
58
59
       for j = 1:N2
            c = [x1(i,j),y1(i,j)];
60
            U1b(i,j) = integral(@(w)f(w,c),0,wmax);
61
62
       end
63
   end
   surf(x1, y1, U1b);
64
   shading interp
65
   colormap(jet)
66
```

Combining all the results above, the **steady-state temperature** temperature profile for u(x,y) with the limits on number of terms in the series and the wave numbers ω in the integral is shown below.



Below is the MatLab for the complete steady-state temperature profile u(x, y)

```
for i = 1:N1
78
        for j = 1:N2
79
             U(i,j) = U2(i,j) + U1a(i,j) + U1b(i,j);
80
        end
81
   end
82
   surf(x1, y1, U);
83
   shading interp
84
   colormap(jet)
85
```