

HW 7
MATH 4567 Applied Fourier Analysis
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1 Section 45, Problem 4

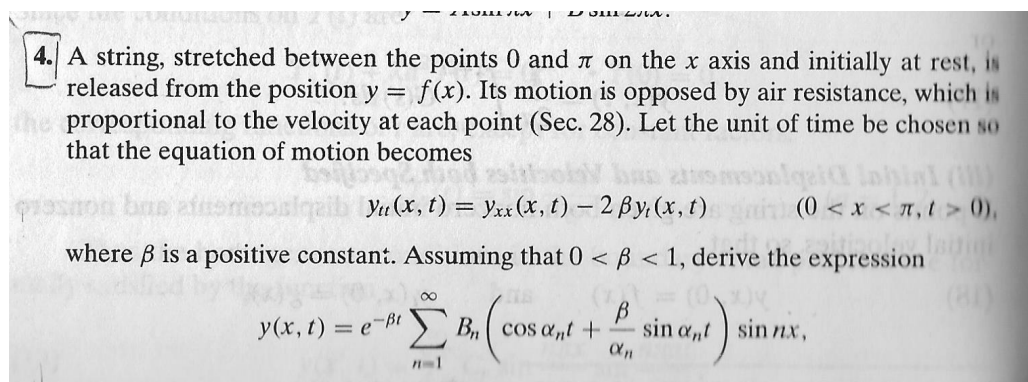


Figure 1: Problem statement

Solution

Solve for $y(x, t)$ in

$$y_{tt} = y_{xx} - 2\beta y_t \quad (t > 0, 0 < x < \pi) \quad (1)$$

Boundary conditions

$$\begin{aligned} y(0, t) &= 0 \\ y(\pi, t) &= 0 \end{aligned}$$

Initial conditions

$$\begin{aligned} y(x, 0) &= f(x) \\ y_t(x, 0) &= 0 \end{aligned}$$

Let $y = XT$. Substituting in (1) gives

$$T''X = X''T - 2\beta T'X$$

Dividing by $XT \neq 0$

$$\begin{aligned} \frac{T''}{T} &= \frac{X''}{X} - 2\beta \frac{T'}{T} \\ \frac{T''}{T} + 2\beta \frac{T'}{T} &= \frac{X''}{X} = -\lambda \end{aligned}$$

Where λ is separation constant. Due to nature of boundary conditions being both homogeneous, then we know $\lambda > 0$ is only possible case from earlier HW's. The eigenvalue problem is

$$X'' + \lambda X = 0$$

Which we know has eigenvalues $\lambda = n^2$ for $n = 1, 2, \dots$ with corresponding eigenfunctions

$$X_n = \sin(nx) \quad (1)$$

Now we solve the time ODE using these eigenvalues.

$$\begin{aligned} \frac{T''}{T} + 2\beta \frac{T'}{T} &= -n^2 \\ T'' + 2\beta T' + n^2 T &= 0 \end{aligned}$$

This is standard second order ODE with positive damping β and since n^2 is positive. The

characteristic equation is

$$r^2 + 2\beta r + n^2 = 0$$

The roots are

$$\begin{aligned} r &= -\frac{b}{2a} \pm \frac{1}{2a} \sqrt{b^2 - 4ac} \\ &= -\frac{2\beta}{2} \pm \frac{1}{2} \sqrt{4\beta^2 - 4n^2} \\ &= -\beta \pm \sqrt{\beta^2 - n^2} \\ &= -\beta \pm i\sqrt{n^2 - \beta^2} \end{aligned}$$

Hence the solution is

$$\begin{aligned} T_n(t) &= A_n e^{r_1 t} + B_n e^{r_2 t} \\ &= A_n e^{(-\beta + i\sqrt{n^2 - \beta^2})t} + B_n e^{(-\beta - i\sqrt{n^2 - \beta^2})t} \\ &= e^{-\beta t} \left(A_n e^{i\sqrt{n^2 - \beta^2}t} + B_n e^{-i\sqrt{n^2 - \beta^2}t} \right) \end{aligned}$$

But the above can be rewritten using Euler relation as (the constants A_n, B_n will be different, but kept them the same names for simplicity)

$$T_n(t) = e^{-\beta t} \left(A_n \cos\left(\sqrt{n^2 - \beta^2}t\right) + B_n \sin\left(\sqrt{n^2 - \beta^2}t\right) \right)$$

Let $\alpha_n = \sqrt{n^2 - \beta^2}$, then the above becomes

$$T_n(t) = e^{-\beta t} (A_n \cos(\alpha_n t) + B_n \sin(\alpha_n t)) \quad (2)$$

Since the PDE is linear and homogenous, then by superposition we obtain the final solution as

$$\begin{aligned} y(x, t) &= \sum_{n=1}^{\infty} X_n T_n \\ &= \sum_{n=1}^{\infty} e^{-\beta t} (A_n \cos(\alpha_n t) + B_n \sin(\alpha_n t)) \sin(nx) \end{aligned} \quad (3)$$

Now initial conditions are applied to determine A_n, B_n . At $t = 0$

$$f(x) = \sum_{n=1}^{\infty} A_n \sin(nx)$$

Hence A_n are the Fourier sine coefficient of the representation of $f(x)$ which implies

$$A_n = \frac{2}{\pi} \int_0^{\pi} f(x) \sin(nx) dx \quad (4)$$

Taking time derivative of (3) gives

$$y_t(x, t) = \sum_{n=1}^{\infty} \left[-\beta e^{-\beta t} (A_n \cos(\alpha_n t) + B_n \sin(\alpha_n t)) + e^{-\beta t} (-\alpha_n A_n \sin(\alpha_n t) + \alpha_n B_n \cos(\alpha_n t)) \right] \sin(nx)$$

At $t = 0$ the above becomes (since released from rest)

$$0 = \sum_{n=1}^{\infty} (-\beta A_n + \alpha_n B_n) \sin(nx)$$

Therefore

$$-\beta A_n + \alpha_n B_n = 0$$

Hence $B_n = \frac{\beta A_n}{\alpha_n}$. Therefore (3) becomes

$$\begin{aligned} y(x, t) &= \sum_{n=1}^{\infty} e^{-\beta t} \left(A_n \cos(\alpha_n t) + \frac{\beta A_n}{\alpha_n} \sin(\alpha_n t) \right) \sin(nx) \\ &= e^{-\beta t} \sum_{n=1}^{\infty} A_n \left(\cos(\alpha_n t) + \frac{\beta}{\alpha_n} \sin(\alpha_n t) \right) \sin(nx) \end{aligned}$$

Where $A_n = \frac{2}{\pi} \int_0^{\pi} f(x) \sin(nx) dx$ and $\alpha_n = \sqrt{n^2 - \beta^2}$. Which is the result required to show (Book used B in place A , but it is the same thing, just different name for a constant).

2 Section 46, Problem 2

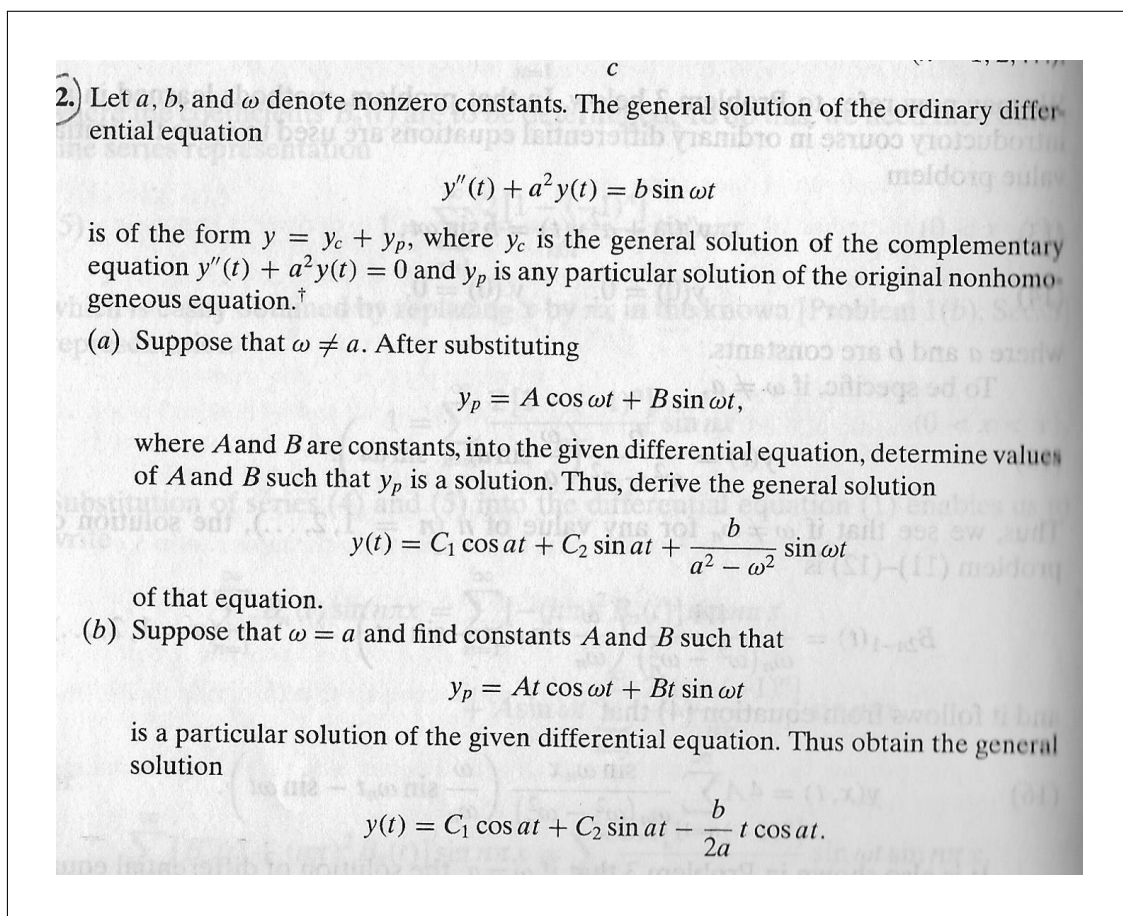


Figure 2: Problem statement

Solution

2.1 Part a

suppose $\omega \neq a$. Let

$$y_p = A \cos \omega t + B \sin \omega t \quad (1)$$

Then

$$\begin{aligned} y_p' &= -A\omega \sin \omega t + B\omega \cos \omega t \\ y_p'' &= -A\omega^2 \cos \omega t - B\omega^2 \sin \omega t \end{aligned}$$

Substituting the above back into the given ODE gives

$$\begin{aligned} y_p''(t) + a^2 y_p(t) &= b \sin \omega t \\ (-A\omega^2 \cos \omega t - B\omega^2 \sin \omega t) + a^2 (A \cos \omega t + B \sin \omega t) &= b \sin \omega t \\ \cos \omega t (-A\omega^2 + a^2 A) + \sin \omega t (-B\omega^2 + a^2 B) &= b \sin \omega t \end{aligned} \quad (2)$$

By comparing coefficients, we see that

$$\begin{aligned} -A\omega^2 + a^2 A &= 0 \\ A(a^2 - \omega^2) &= 0 \end{aligned}$$

Since $\omega \neq a$ then this implies that $A = 0$. And from (2), we see that

$$\begin{aligned} -B\omega^2 + a^2 B &= b \\ B &= \frac{b}{a^2 - \omega^2} \end{aligned}$$

Therefore (1) becomes

$$y_p = \frac{b}{a^2 - \omega^2} \sin \omega t \quad (3)$$

Now we need to find the complementary solution to

$$y_c'' + a^2 y = 0$$

Since $a^2 > 0$, then the solution is the standard one given by

$$y_c(t) = C_1 \cos at + C_2 \sin at \quad (4)$$

Adding (3,4) gives the general solution

$$y(t) = C_1 \cos at + C_2 \sin at + \frac{b}{a^2 - \omega^2} \sin \omega t$$

2.2 Part (b)

Let

$$y_p = At \cos \omega t + Bt \sin \omega t \quad (1)$$

Then

$$\begin{aligned} y_p' &= A \cos \omega t - At\omega \sin \omega t + B \sin \omega t + Bt\omega \cos \omega t \\ y_p'' &= -A\omega \sin \omega t - (A\omega \sin \omega t + At\omega^2 \cos \omega t) + B\omega \cos \omega t + (B\omega \cos \omega t - Bt\omega^2 \sin \omega t) \\ &= (-At\omega^2 + 2B\omega) \cos \omega t + (-2A\omega - Bt\omega^2) \sin \omega t \end{aligned}$$

Substituting the above back into the given ODE gives

$$\begin{aligned} y_p''(t) + a^2 y_p(t) &= b \sin \omega t \\ ((-At\omega^2 + 2B\omega) \cos \omega t + (-2A\omega - Bt\omega^2) \sin \omega t) + a^2 (At \cos \omega t + Bt \sin \omega t) &= b \sin \omega t \\ \cos \omega t (-At\omega^2 + 2B\omega + a^2 At) + \sin \omega t (-2A\omega - Bt\omega^2 + a^2 Bt) &= b \sin \omega t \end{aligned} \quad (2)$$

By comparing coefficients, we see that

$$\begin{aligned} -At\omega^2 + 2B\omega + a^2 At &= 0 \\ At(-\omega^2 + a^2) + B(2\omega) &= 0 \end{aligned} \quad (3)$$

And from (2), we see also that

$$\begin{aligned} -2A\omega - Bt\omega^2 + a^2 Bt &= b \\ A(-2\omega) + Bt(-\omega^2 + a^2) &= b \end{aligned} \quad (4)$$

But since $\omega = a$, then (3) becomes

$$\begin{aligned} B(2\omega) &= 0 \\ B &= 0 \end{aligned}$$

And (4) becomes

$$\begin{aligned} A(-2\omega) &= b \\ A &= \frac{-b}{2a} \end{aligned}$$

Substituting these values we found for A, B , in (1) gives

$$y_p = \frac{-b}{2a} t \cos \omega t$$

But $\omega = a$, therefore

$$y_p = \frac{-b}{2a} t \cos at \quad (5)$$

The complementary solution do not change from part (a). Hence the general solution is

$$y(t) = C_1 \cos at + C_2 \sin at - \frac{b}{2a} t \cos at$$

Which is the result required to show.

3 Section 46, Problem 3

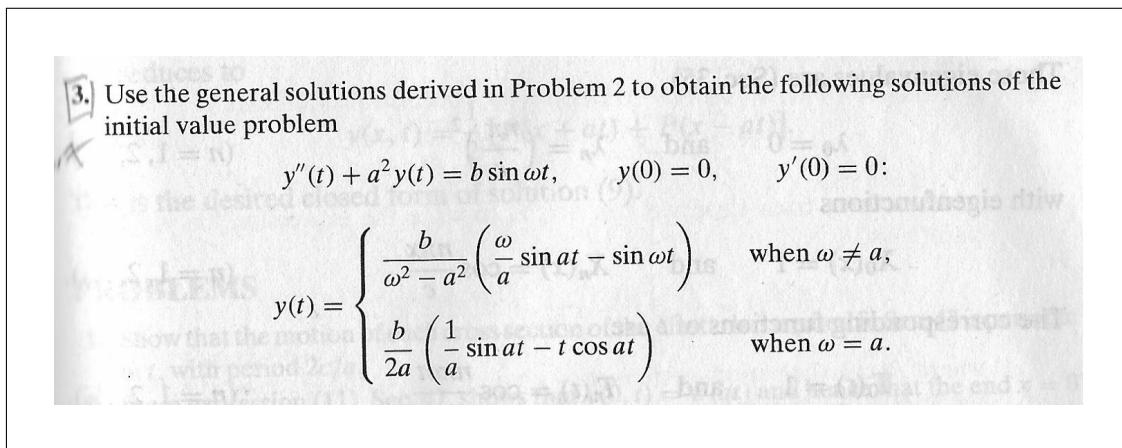


Figure 3: Problem statement

Solution

The general solution from problem 2 is

$$y(t) = \begin{cases} C_1 \cos at + C_2 \sin at + \frac{b}{a^2 - \omega^2} \sin \omega t & \omega \neq a \\ C_1 \cos at + C_2 \sin at - \frac{b}{2a} t \cos at & \omega = a \end{cases}$$

We need to find C_1, C_2 when initial conditions are $y(0) = 0, y'(0) = 0$ for each of the above cases.

case $\omega \neq a$

$y(0) = 0$ gives

$$0 = C_1$$

Hence solution now becomes

$$y(t) = C_2 \sin at + \frac{b}{a^2 - \omega^2} \sin \omega t$$

Taking time derivative gives

$$y'(t) = aC_2 \cos at + \frac{\omega b}{a^2 - \omega^2} \cos \omega t$$

At $t = 0$ the above gives

$$0 = aC_2 + \frac{\omega b}{a^2 - \omega^2}$$

$$C_2 = \frac{1}{a} \frac{\omega b}{\omega^2 - a^2}$$

Using C_1, C_2 found above, the solution becomes

$$\begin{aligned} y(t) &= \frac{1}{a} \frac{\omega b}{\omega^2 - a^2} \sin at + \frac{b}{a^2 - \omega^2} \sin \omega t \\ &= \frac{b}{a^2 - \omega^2} \left(\frac{\omega}{a} \sin at - \sin \omega t \right) \end{aligned} \quad (1)$$

case $\omega = a$

$y(0) = 0$ gives

$$0 = C_1$$

Hence solution now becomes

$$y(t) = C_2 \sin at - \frac{b}{2a} t \cos at$$

Taking time derivative gives

$$y'(t) = aC_2 \cos at - \left(\frac{b}{2a} \cos at - \frac{b}{2a} t^2 \sin at \right)$$

At $t = 0$ the above gives

$$0 = aC_2 - \frac{b}{2a}$$

$$C_2 = \frac{1}{a} \frac{b}{2a}$$

Using C_1, C_2 found above, the solution becomes

$$y(t) = \frac{1}{a} \frac{b}{2a} \sin at - \frac{b}{2a} t \cos at$$

$$= \frac{b}{2a} \left(\frac{1}{a} \sin at - t \cos at \right) \quad (2)$$

From (1,2) we see that

$$y(t) = \begin{cases} \frac{b}{a^2 - \omega^2} \left(\frac{\omega}{a} \sin at - \sin \omega t \right) & \omega \neq a \\ \frac{b}{2a} \left(\frac{1}{a} \sin at - t \cos at \right) & \omega = a \end{cases}$$

Which is the result required to show.

4 Section 52, Problem 3

3. Assume that a function $f(x)$ has the Fourier integral representation (8), Sec. 50, which can be written

$$f(x) = \lim_{c \rightarrow \infty} \int_0^c [A(\alpha) \cos \alpha x + B(\alpha) \sin \alpha x] d\alpha.$$

Use the exponential forms (compare with Problem 8, Sec. 15)

$$\cos \theta = \frac{e^{i\theta} + e^{-i\theta}}{2}, \quad \sin \theta = \frac{e^{i\theta} - e^{-i\theta}}{2i}$$

of the cosine and sine functions to show formally that

$$f(x) = \lim_{c \rightarrow \infty} \int_{-c}^c C(\alpha) e^{i\alpha x} d\alpha,$$

where

$$C(\alpha) = \frac{A(\alpha) - iB(\alpha)}{2}, \quad C(-\alpha) = \frac{A(\alpha) + iB(\alpha)}{2} \quad (\alpha > 0).$$

Then use expressions (9), Sec. 50, for $A(\alpha)$ and $B(\alpha)$ to obtain the single formula[†]

$$C(\alpha) = \frac{1}{2\pi} \int_{-\infty}^{\infty} f(x) e^{-i\alpha x} dx \quad (-\infty < \alpha < \infty).$$

Figure 4: Problem statement

Solution

$$\begin{aligned} f(x) &= \int_0^{\infty} (A(\alpha) \cos(\alpha x) + B(\alpha) \sin(\alpha x)) d\alpha \\ &= \int_0^{\infty} \left(A(\alpha) \left(\frac{e^{i\alpha x} + e^{-i\alpha x}}{2} \right) - iB(\alpha) \left(\frac{e^{i\alpha x} - e^{-i\alpha x}}{2} \right) \right) d\alpha \\ &= \int_0^{\infty} \left(e^{i\alpha x} \left(\frac{A(\alpha) - iB(\alpha)}{2} \right) + e^{-i\alpha x} \left(\frac{A(\alpha) + iB(\alpha)}{2} \right) \right) d\alpha \\ &= \int_0^{\infty} e^{i\alpha x} \frac{A(\alpha) - iB(\alpha)}{2} d\alpha + \int_0^{\infty} e^{-i\alpha x} \frac{A(\alpha) + iB(\alpha)}{2} d\alpha \\ &= \int_0^{\infty} e^{i\alpha x} \frac{A(\alpha) - iB(\alpha)}{2} d\alpha + \int_0^{\infty} e^{-i\alpha x} \frac{A(\alpha) + iB(\alpha)}{2} d\alpha \\ &= \int_0^{\infty} e^{i\alpha x} \frac{A(\alpha) - iB(\alpha)}{2} d\alpha + \int_{-\infty}^0 e^{i\alpha x} \frac{A(\alpha) + iB(\alpha)}{2} d\alpha \\ &= \int_{-\infty}^{\infty} C(\alpha) e^{i\alpha x} d\alpha \end{aligned}$$

Where

$$C(\alpha) = \frac{A(\alpha) - iB(\alpha)}{2}, \quad C(-\alpha) = \frac{A(\alpha) + iB(\alpha)}{2} \quad \alpha > 0$$

Expression (9) section (5) is

$$\begin{aligned} A(\alpha) &= \frac{1}{\pi} \int_{-\infty}^{\infty} f(x) \cos(\alpha x) dx \\ B(\alpha) &= \frac{1}{\pi} \int_{-\infty}^{\infty} f(x) \sin(\alpha x) dx \end{aligned}$$

Substituting the above in $C(\alpha) = \frac{A(\alpha) - iB(\alpha)}{2}$ gives

$$\begin{aligned} C(\alpha) &= \frac{1}{2} \left(\frac{1}{\pi} \int_{-\infty}^{\infty} f(x) \cos(\alpha x) dx - i \frac{1}{\pi} \int_{-\infty}^{\infty} f(x) \sin(\alpha x) dx \right) \\ &= \frac{1}{2\pi} \left(\int_{-\infty}^{\infty} f(x) \cos(\alpha x) dx - \int_{-\infty}^{\infty} f(x) i \sin(\alpha x) dx \right) \\ &= \frac{1}{2\pi} \int_{-\infty}^{\infty} f(x) (\cos(\alpha x) - i \sin(\alpha x)) dx \end{aligned}$$

But using Euler relation $\cos(\alpha x) - i \sin(\alpha x) = e^{i\alpha x}$ then the above reduces to

$$C(\alpha) = \frac{1}{2\pi} \int_{-\infty}^{\infty} f(x) e^{i\alpha x} dx \quad -\infty < \alpha < \infty$$

Which is what required to show.

5 Section 53, Problem 4

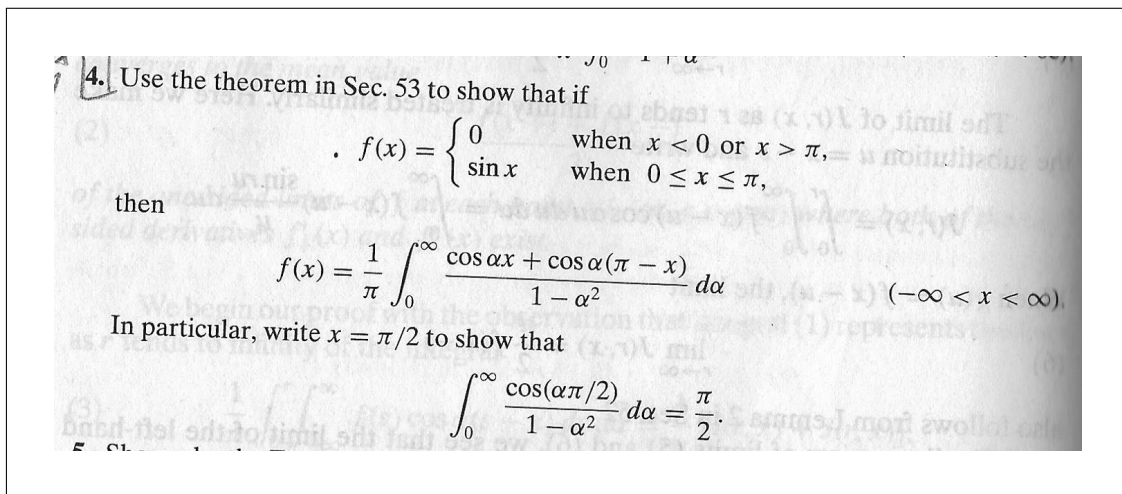


Figure 5: Problem statement

Solution

Since $f(x)$ is piecewise continuous and absolutely integrable (sine function), then

$$\frac{f(x^+) + f(x^-)}{2} = \frac{1}{\pi} \int_0^{\infty} \left(\int_{-\infty}^{\infty} f(s) \cos(\alpha(s-x)) ds \right) d\alpha$$

Substituting for $f(s)$ inside the integral for the function given gives

$$\frac{f(x^+) + f(x^-)}{2} = \frac{1}{\pi} \int_0^{\infty} \left(\int_0^{\pi} \sin(s) \cos(\alpha s - \alpha x) ds \right) d\alpha$$

Where we used \int_0^{π} only, since the function is zero everywhere else. Using $2 \sin A \cos B = \sin(A+B) + \sin(A-B)$ then the above can be written as

$$\begin{aligned} \frac{f(x^+) + f(x^-)}{2} &= \frac{1}{\pi} \int_0^{\infty} \left(\frac{1}{2} \int_0^{\pi} \sin(s + \alpha s - \alpha x) + \sin(s - (\alpha s - \alpha x)) ds \right) d\alpha \\ &= \frac{1}{2\pi} \int_0^{\infty} \left(\int_0^{\pi} \sin(s + \alpha s - \alpha x) + \sin(s - \alpha s + \alpha x) ds \right) d\alpha \end{aligned} \quad (1)$$

But

$$\begin{aligned} \int_0^{\pi} \sin(s + \alpha s - \alpha x) ds &= \left[\frac{-\cos(s + \alpha s - \alpha x)}{1 + \alpha} \right]_0^{\pi} \\ &= \frac{-1}{1 + \alpha} (\cos(\pi + \alpha\pi - \alpha x) - \cos(-\alpha x)) \\ &= \frac{-1}{1 + \alpha} (\cos(\pi + \alpha(\pi - x)) - \cos(\alpha x)) \end{aligned}$$

But $\cos(\pi + \alpha(\pi - x)) = -\cos(\alpha(\pi - x))$, and the above becomes

$$\int_0^{\pi} \sin(s + \alpha s - \alpha x) ds = \frac{1}{1 + \alpha} (\cos(\alpha(\pi - x)) + \cos(\alpha x)) \quad (2)$$

Similarly

$$\begin{aligned} \int_0^{\pi} \sin(s - \alpha s + \alpha x) ds &= \left[\frac{-\cos(s - \alpha s + \alpha x)}{1 - \alpha} \right]_0^{\pi} \\ &= \frac{-1}{1 - \alpha} (\cos(\pi - \alpha\pi + \alpha x) - \cos(\alpha x)) \\ &= \frac{-1}{1 - \alpha} (\cos(\pi - \alpha(\pi + x)) - \cos(\alpha x)) \\ &= \frac{-1}{1 - \alpha} (-\cos(-\alpha(\pi + x)) - \cos(\alpha x)) \\ &= \frac{1}{1 - \alpha} (\cos(\alpha(\pi + x)) + \cos(\alpha x)) \end{aligned} \quad (3)$$

Substituting (2,3) back in (1) gives

$$\begin{aligned}
 \frac{f(x^+) + f(x^-)}{2} &= \frac{1}{2\pi} \int_0^\infty \left(\frac{1}{1+\alpha} (\cos(\alpha(\pi-x)) + \cos(\alpha x)) + \frac{1}{1-\alpha} (\cos(\alpha(\pi+x)) + \cos(\alpha x)) \right) d\alpha \\
 &= \frac{1}{2\pi} \int_0^\infty \left(\cos(\alpha(\pi-x)) \left(\frac{1}{1+\alpha} + \frac{1}{1-\alpha} \right) + \cos(\alpha x) \left(\frac{1}{1+\alpha} + \frac{1}{1-\alpha} \right) \right) d\alpha \\
 &= \frac{1}{2\pi} \int_0^\infty \left(\cos(\alpha(\pi-x)) \left(\frac{2}{1-\alpha^2} \right) + \cos(\alpha x) \left(\frac{2}{1-\alpha^2} \right) \right) d\alpha \\
 &= \frac{1}{\pi} \int_0^\infty \frac{\cos(\alpha(\pi-x)) + \cos(\alpha x)}{1-\alpha^2} d\alpha
 \end{aligned}$$

But $f(x)$ is continuous then $\frac{f(x^+) + f(x^-)}{2} = f(x)$ and the above becomes

$$f(x) = \frac{1}{\pi} \int_0^\infty \frac{\cos(\alpha(\pi-x)) + \cos(\alpha x)}{1-\alpha^2} d\alpha$$

When $x = \frac{\pi}{2}$ the above gives

$$f\left(\frac{\pi}{2}\right) = \frac{1}{\pi} \int_0^\infty \frac{\cos\left(\alpha\left(\pi - \frac{\pi}{2}\right)\right) + \cos\left(\alpha\frac{\pi}{2}\right)}{1-\alpha^2} d\alpha$$

But $f\left(\frac{\pi}{2}\right) = \sin\left(\frac{\pi}{2}\right) = 1$, hence

$$\begin{aligned}
 1 &= \frac{1}{\pi} \int_0^\infty \frac{\cos\left(\alpha\frac{\pi}{2}\right) + \cos\left(\alpha\frac{\pi}{2}\right)}{1-\alpha^2} d\alpha \\
 &= \frac{1}{\pi} \int_0^\infty \frac{2 \cos\left(\alpha\frac{\pi}{2}\right)}{1-\alpha^2} d\alpha
 \end{aligned}$$

Therefore

$$\frac{\pi}{2} = \int_0^\infty \frac{\cos\left(\alpha\frac{\pi}{2}\right)}{1-\alpha^2} d\alpha$$