Math 531 - Partial Differential Equations

Fourier Transforms for PDEs - Part C

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PDEs - Fourier Transforms C

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Fourier Sine and Cosine Transforms

Differentiation Rules

Heat Equation on Semi-Infinite Domains

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:

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

Outline

- Fourier Sine and Cosine Transforms
 - Definitions
 - Differentiation Rules



- Heat Equation on Semi-Infinite Domain
- Wave Equation
- Laplace's Equation on Semi-Infinite Strip

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PDEs - Fourier Transforms C

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Fourier Sine and Cosine Transforms

Differentiation Rules

Heat Equation on Semi-Infinite Domains

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

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

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



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Fourier Sine and Cosine Transforms Applications Definitions
Differentiation Rules

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.

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**:

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

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

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Fourier Sine and Cosine Transforms ${\bf Applications}$

Definitions
Differentiation Rules

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

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

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.



Heat Equation on Semi-Infinite Domain

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.



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Fourier Sine and Cosine Transforms Applications Heat Equation on Semi-Infinite Domain Wave Equation

Heat Equation on Semi-Infinite Domain

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.

Heat Equation on Semi-Infinite Domain

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:

$$\overline{U}(\omega,0) = \frac{2}{\pi} \int_0^\infty f(x) \sin(\omega x) dx.$$

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Fourier Sine and Cosine Transforms Applications

Heat Equation on Semi-Infinite Domain

Heat Equation on Semi-Infinite Domain

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:

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

$$\overline{U}(\omega, t) = \frac{2k\omega}{\pi} \frac{\left(e^{-k\omega^2 t} - e^{-at}\right)}{a - k\omega^2}.$$

It follows that

$$u(x,t) = \int_0^\infty \overline{U}(\omega,t)\sin(\omega x) d\omega.$$



Heat Equation on Semi-Infinite Domain

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

$$u := (x,t) \rightarrow (2/Pi)*(int(w*(exp(-w^2*t)-exp(-0.1*t))*sin(w*x)/ (0.1-w^2), w = 0..50));$$
 plot3d(u(x,t), x = 0..10, t = 0..20).

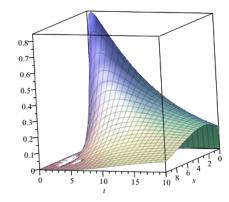
The IC is

$$f(x) = 0.$$

The **BC** is

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

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





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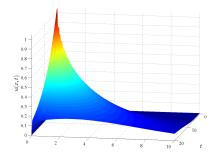
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Fourier Sine and Cosine Transforms Applications

Heat Equation on Semi-Infinite Domain Wave Equation

Heat Equation on Semi-Infinite Domain

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



Heat Equation on Semi-Infinite Domain

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

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

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Fourier Sine and Cosine Transforms Applications

Heat Equation on Semi-Infinite Domain Wave Equation

Wave Equation

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

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

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:

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

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



Wave Equation

From the *differentiation rules*, we have

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

where the **ICs** give

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

$$\frac{\partial \overline{U}(\omega,0)}{\partial t} = 0.$$

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 $B(\omega) = 0$.



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Heat Equation on Semi-Infinite Domain Wave Equation

Wave Equation

Since

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

we have

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

$$u(x,t) = \frac{1}{2} \left[f(x-ct) + f(x+ct) \right].$$

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**.

Wave Equation

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

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

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Fourier Sine and Cosine Transforms Applications

Wave Equation Laplace's Equation on Semi-Infinite Strip

Laplace's Equation on a Semi-Infinite Strip

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

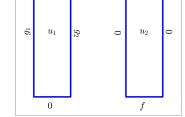
$$\nabla^2 u_1 = 0,$$

with *homogeneous* BC on the bottom.

Second problem is

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

with *homogeneous BCs* on the sides.



Consider Laplace's equation

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

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



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Fourier Sine and Cosine Transforms
Applications

Heat Equation on Semi-Infinite Domain Wave Equation Laplace's Equation on Semi-Infinite Strip

Laplace's Equation on a Semi-Infinite Strip

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

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

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

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Laplace's Equation on a Semi-Infinite Strip

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

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

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Fourier Sine and Cosine Transforms
Applications

Heat Equation on Semi-Infinite Domain
Wave Equation
Laplace's Equation on Semi-Infinite Strip

Laplace's Equation on a Semi-Infinite Strip

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 $b(\omega)$,

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

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Fourier Sine and Cosine Transforms
Applications

Heat Equation on Semi-Infinite Domain Wave Equation Laplace's Equation on Semi-Infinite Strip

Laplace's Equation on a Semi-Infinite Strip

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:

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

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Laplace's Equation on a Semi-Infinite Strip

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.

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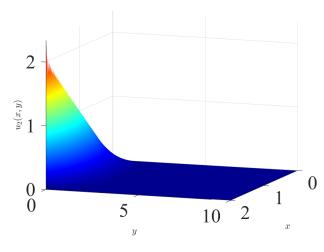
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Fourier Sine and Cosine Transforms ${\bf Applications}$ Heat Equation on Semi-Infinite Domain
Wave Equation
Laplace's Equation on Semi-Infinite Strip

Laplace's Equation on a Semi-Infinite Strip

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



```
1 % Solution Laplace's equation - semi-infinite strip
2 N1 = 201; N2 = 201; M = 100;
3 \text{ xv} = linspace(0,2,N1);
   yv = linspace(0, 10, N2);
   [x1,y1] = ndgrid(xv,yv);
   for i = 1:N1
       for j = 1:N2
8
            c = [x1(i,j),y1(i,j)];
            U2(i,j) = 0;
            for k = 1:M
10
                U2(i,i) = U2(i,i) + ...
11
                    (4*(-1)^{(k+1)}/(k*pi))...
                    *\sin(k*pi*c(1)/2)*\exp(-k*pi*c(2)/2);
12
13
            end
14
        end
15
   end
```

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Fourier Sine and Cosine Transforms Applications

Heat Equation on Semi-Infinite Domain Wave Equation Laplace's Equation on Semi-Infinite Strip

Laplace's Equation on a Semi-Infinite Strip

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

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

and

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

Laplace's Equation on a Semi-Infinite Strip

Fourier Sine and Cosine Transforms

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

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

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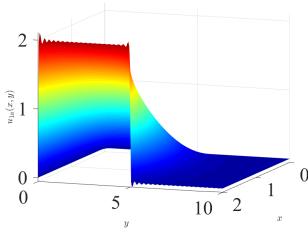
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Fourier Sine and Cosine Transforms Applications

Wave Equation Laplace's Equation on Semi-Infinite Strip

Laplace's Equation on a Semi-Infinite Strip

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.



Heat Equation on Semi-Infinite Domain Wave Equation

Laplace's Equation on Semi-Infinite Strip

Laplace's Equation on a Semi-Infinite Strip

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

```
wmax = 100;
   f = @(w, c) ...
       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),y1(i,j)];
37
            Ula(i, j) = integral(@(w) f(w,c), 0, wmax);
38
39
       end
   end
40
   surf(x1, y1, U1a);
   shading interp
   colormap(jet)
```

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Fourier Sine and Cosine Transforms Applications

Heat Equation on Semi-Infinite Domain Wave Equation Laplace's Equation on Semi-Infinite Strip

Laplace's Equation on a Semi-Infinite Strip

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

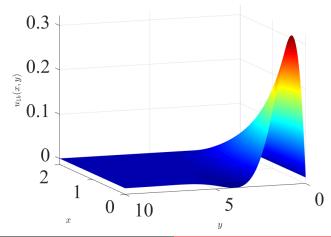
```
wmax = 100;
   f = Q(w,c) + 4*w.*sinh((2-c(1))*w).*sin(c(2)*w)...
        ./(pi*(w.^2-2*w+2).*(w.^2+2*w+2).*sinh(2*w));
57
   for i = 1:N1
58
       for j = 1:N2
59
            c = [x1(i,j),y1(i,j)];
60
           U1b(i,j) = integral(@(w)f(w,c),0,wmax);
61
62
       end
   end
   surf(x1, y1, U1b);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

Fourier Sine and Cosine Transforms Applications

Heat Equation on Semi-Infinite Domain Wave Equation Laplace's Equation on Semi-Infinite Strip

Laplace's Equation on a Semi-Infinite Strip

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.



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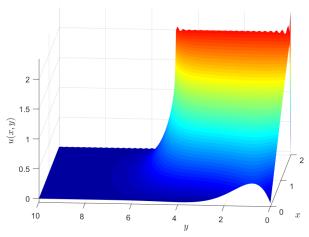
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Wave Equation Laplace's Equation on Semi-Infinite Strip

Laplace's Equation on a Semi-Infinite Strip

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)



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