

APPLICATIONS OF THE FOURIER-LIKE INTEGRAL TRANSFORM IN THE WAVE AND HEAT TRANSFER PROBLEMS

by

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In this article, some new properties of a novel integral transform termed the Fourier-Yang are explored. The Fourier-Yang integral transforms of several basic functions are given firstly. With the aid of the new integral transform, a 1-D wave equation and 2-D heat transfer equation are solved. The results show that the Fourier-Yang integral transform is efficient in solving PDE.

Key words: *Fourier-like integral transform, analytical solution, heat transfer equation, wave equation*

Introduction

Integral transforms have been applied to solving the key issues involving mechanics, chemistry, physics, thermal science, and interdisciplinary areas [1, 2]. For example, the Laplace integral transform plays the important role in transient thermal stresses [3], fluid mechanics [4], and viscoelastic fluids [5]. The Fourier integral transform has become the powerful tool in solving the volume integral equations and the Cauchy integral equation [6-8], and the Sumudu integral transform was utilized to solve PDE in [9-11]. With the development of the integral transform, some new integral transforms, such as the Elzaki transform [12, 13], the Fourier-Yang transform [14, 15], and the Laplace-Carson transform [16], were also suggested to solve more differential equations. Recently, a new Fourier-like integral transform adopted to deal with a steady heat transfer problem is given [17]. However, the properties of the new integral transform are incomplete, and it has not been employed to solve the wave and the 2-D heat transfer equations.

This paper aims to extend some new properties of the Fourier-Yang integral transform and give the integral transform of some basic functions. Moreover, the PDE proposed in the 1-D wave and the 2-D heat transfer problems are solved by the technique of the integral transform for the first time.

The Fourier-Yang integral transform

In this section, the definitions of the Fourier integral transform and the Fourier-Yang integral transform are recalled, some new properties of the Fourier-Yang integral transform are given firstly. In addition, the integral transforms of some functions are defined.

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The Fourier integral transform of the function $\varphi(t)$ is denoted as [18]:

$$\Phi(\omega) = F[\varphi(t)] = \int_{-\infty}^{\infty} \varphi(t) e^{-j\omega t} dt \quad (1)$$

where ω is a constant, and F represents the Fourier integral transform operator.

The inverse Fourier integral transform is given as [18]:

$$\varphi(t) = Z^{-1}[\Phi(\eta)] = \frac{1}{2\pi j} \int_{-\infty}^{\infty} \Phi(\eta) \eta e^{j\eta t} d\eta \quad (2)$$

where Z^{-1} represents the inverse Fourier integral transform operator.

The Fourier-Yang integral transform of the function $\varphi(t)$ is shown as [19]:

$$\Phi(\eta) = Z[\varphi(t)] = \frac{1}{\eta} \int_{-\infty}^{\infty} \varphi(t) e^{-j\eta t} dt \quad (3)$$

where η is a real-valued constant, Z represents the Fourier-Yang integral transform operator.

The inverse Fourier-Yang integral transform is given by [19]:

$$\varphi(t) = Z^{-1}[\Phi(\eta)] = \frac{1}{2\pi j} \int_{-\infty}^{\infty} \Phi(\eta) \eta e^{j\eta t} d\eta \quad (4)$$

where Z^{-1} represents the inverse Fourier-Yang integral transform operator.

Substituting eq. (3) into eq. (4), we have the integral criterion as:

$$\varphi(t) = Z^{-1}[\Phi(\eta)] = \frac{1}{2\pi} \int_{-\infty}^{\infty} \eta \left[\frac{1}{\eta} \int_{-\infty}^{\infty} \varphi(t) e^{j\eta t} dt \right] e^{j\eta t} d\eta \quad (5)$$

The properties of the Fourier-Yang integral transform are as:

(T1) $\rightarrow \varphi(\omega) = F[\varphi(t)]$ and $\Phi(\eta) = Z[\varphi(t)]$, then we have:

$$\varphi(\omega) = \eta \Phi(\eta) \quad (6)$$

$$\Phi(\eta) = \frac{1}{\omega} \varphi(\omega) \quad (7)$$

(T2) $\rightarrow \Phi(\eta) = Z[\varphi(t)]$ and $\Psi(\eta) = Z[\Psi(t)]$ then we have:

$$Z[a\varphi(t) + b\Psi(t)] = a\Phi(\eta) + b\Psi(\eta) \quad (8)$$

where a and b are the constants.

(T3) $\rightarrow \Phi(\eta) = Z[\varphi(t)]$, then we have:

$$Z[\varphi(t - a)] = e^{j\eta a} \Phi(\eta) \quad (9)$$

where a is a constant.

(T4) $\rightarrow \Phi(\eta) = Z[\varphi(t)]$, then we have:

$$Z\left[\frac{d\varphi(t)}{dt}\right] = j\eta \Phi(\eta) \quad (10)$$

(T5) $\rightarrow \Phi(\eta) = Z[\varphi(t)]$, then we have:

$$Z\left[\int_{-\infty}^{\infty} \varphi(t) dt\right] = \frac{1}{j\eta} \Phi(\eta) \quad (11)$$

(T6) $\rightarrow \Phi'(\eta) = d\Phi(\eta)/d(\eta)$ then we have:

$$\Phi'(\eta) = -\frac{1}{\eta}\Phi(\eta) - j\eta\Phi(\eta) \quad (12)$$

(T7) $\rightarrow \Phi(\eta) = \mathbb{Z}[\varphi(t)]$ and $\Psi(\eta) = \mathbb{Z}[\Psi(t)]$, then we have the Fourier-Yang integral transform of convolution:

$$\mathbb{Z}\left[\int_{-\infty}^{\infty} \varphi(t-\tau)\Psi(\tau)dt\right] = \eta\Psi(\eta)\Phi(\eta) \quad (13)$$

(T8) Let $\varphi(t) = e^{-at}v(t)$, where $v(t)$ is the Heaviside unit step function [18]. Then:

$$\Phi(\eta) = \frac{1}{\eta(a + j\eta)} \quad (14)$$

where a is a constant.

(T9) Let $\varphi(t) = \delta(t)$, where $\delta(t)$ is the Dirac function. Then:

$$\Phi(\eta) = \frac{1}{\eta} \quad (15)$$

(T10) Let $\varphi(t) = \begin{cases} C & |t| < T \\ 0 & \text{else} \end{cases}$ where C and T are constants. Then:

$$\mathbb{Z}[\varphi(t)] = \frac{2\sin(\eta T)}{\eta^2} \quad (16)$$

(T11) Let $\varphi(t) = ve^{-kt^2}$, $k > 0$, where v is a constant. Then:

$$\mathbb{Z}[\varphi(t)] = \frac{v\pi}{\eta\sqrt{k\pi}} e^{-\frac{\eta^2}{4k}} \quad (17)$$

Proof.

(T1) Taking $\omega = \eta$ in eqs. (1) and (3), we obtain:

$$\varphi(\omega) = F[\varphi(t)] = \int_{-\infty}^{\infty} \varphi(t)e^{-j\omega t}dt = \eta\left[\frac{1}{\eta}\int_{-\infty}^{\infty} \varphi(t)e^{-j\eta t}dt\right] = \eta\Phi(\eta) \quad (18)$$

$$\Phi(\eta) = \frac{1}{\eta}\int_{-\infty}^{\infty} \varphi(t)e^{-j\eta t}dt = \frac{1}{\omega}\int_{-\infty}^{\infty} \varphi(t)e^{-j\omega t}dt = \varphi(\omega) \quad (19)$$

(T2)

$$\mathbb{Z}[a\varphi(t) + b\Psi(t)] = \frac{1}{\eta}\int_{-\infty}^{\infty} a\varphi(t)e^{-j\eta t}dt + \frac{1}{\eta}\int_{-\infty}^{\infty} b\Psi(t)e^{-j\eta t}dt = a\Phi(\eta) + b\Psi(\eta) \quad (20)$$

(T3)

$$\mathbb{Z}[\varphi(t-a)] = \frac{1}{\eta}\int_{-\infty}^{\infty} \varphi(t-a)e^{-j\eta t}dt \quad (21)$$

If $t = t - a$, then:

$$\frac{1}{\eta}\int_{-\infty}^{\infty} \varphi(t)e^{-j\eta t}e^{j\eta a}dt = e^{j\eta a}\frac{1}{\eta}\int_{-\infty}^{\infty} \varphi(t)e^{-j\eta t}dt = e^{j\eta a}\Phi(\eta) \quad (22)$$

(T4)

$$\mathbb{Z}\left[\frac{d\varphi(t)}{dt}\right] = \frac{1}{\eta}\int_{-\infty}^{\infty} \frac{d\varphi(t)}{dt}e^{-j\eta t}dt = \frac{1}{\eta}\int_{-\infty}^{\infty} e^{-j\eta t}d\varphi(t) = j\eta\Phi(\eta) \quad (23)$$

Similarly, we have:

$$\mathbb{Z}\left[\frac{d^n \varphi(t)}{dt^n}\right] = j^n \eta^n \Phi(\eta) \quad (24)$$

where n is the positive integer.

(T5)

$$\mathbb{Z}\left[\int_{-\infty}^{\infty} \varphi(t) dt\right] = \frac{1}{\eta} \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} \varphi(t) dt e^{-j\eta t} dt = \frac{1}{j\eta} \Phi(\eta) \quad (25)$$

Similarly, we have:

$$\mathbb{Z}\left[\int_1^n \varphi(t) dt\right] = \frac{1}{j^n \eta^n} \Phi(\eta) \quad (26)$$

(T6)

$$\Phi'(\eta) = -\frac{1}{\eta^2} \int_{-\infty}^{\infty} \varphi(t) e^{-j\eta t} dt - j \int_{-\infty}^{\infty} \varphi(t) e^{-j\eta t} dt = -\frac{1}{\eta} \Phi(\eta) - j\eta \Phi(\eta) \quad (27)$$

(T7)

$$\mathbb{Z}\left[\int_{-\infty}^{\infty} \varphi(t-\tau) \Psi(\tau) dt\right] = \frac{1}{\eta} \int_{-\infty}^{\infty} \Psi(\tau) \left[\int_{-\infty}^{\infty} \varphi(t-\tau) e^{-j\eta t} dt\right] d\tau \quad (28)$$

If $\lambda = t - \tau$, then:

$$\frac{1}{\eta} \int_{-\infty}^{\infty} \Psi(\tau) \left[\int_{-\infty}^{\infty} \varphi(\lambda) e^{-j(\lambda+\tau)\eta} d\lambda\right] d\tau = \frac{1}{\eta} \int_{-\infty}^{\infty} \Psi(\tau) e^{-j\tau\eta} d\tau \int_{-\infty}^{\infty} \varphi(\lambda) e^{-j\lambda\eta} d\lambda = \eta \Psi(\eta) \varphi(\eta) \quad (29)$$

Similarly, we have:

$$\mathbb{Z}\left[\int_{-\infty}^{\infty} \int_{-\infty}^{\infty} \varphi(t_1 - \tau_1, t_2 - \tau_2) \Psi(\tau_1, \tau_2) dt_1 dt_2\right] = \eta_1 \eta_2 \Psi(\eta_1, \eta_2) \varphi(\eta_1, \eta_2) \quad (30)$$

(T8) If the Heaviside unit step function [18] is:

$$\int_{-\infty}^{\infty} \phi(t) \nu(t) dt = \int_0^{\infty} \phi(t) dt \quad (31)$$

then:

$$\Phi(\eta) = \mathbb{Z}[\varphi(t)] = \frac{1}{\eta} \int_{-\infty}^{\infty} e^{-at} \nu(t) e^{-j\eta t} dt = \frac{1}{\eta} \int_0^{\infty} e^{-(a+j\eta)t} dt = \frac{-1}{\eta(a+j\eta)} e^{-(a+j\eta)t} \Big|_0^{\infty} = \frac{1}{\eta(a+j\eta)} \quad (32)$$

(T9) If the Dirac function is:

$$\delta(\tau - c) = \begin{cases} \infty, & \tau = c \\ 0, & \tau \neq c \end{cases}, \quad \int_{-\infty}^{+\infty} \delta(\tau - c) f(\tau) d\tau = f(c) \quad (33)$$

then:

$$\Phi(\eta) = \mathbb{Z}[\varphi(t)] = \frac{1}{\eta} \int_{-\infty}^{\infty} \delta(t) e^{-j\eta t} dt = \frac{1}{\eta} \quad (34)$$

(T10)

$$\mathbb{Z}[\varphi(t)] = \frac{2}{\eta} \int_0^T C \cos(\eta t) dt = \frac{2 \sin(\eta T)}{\eta^2} \quad (35)$$

(T11)

$$\Sigma(\eta) = \frac{1}{\eta} \int_{-\infty}^{\infty} \nu e^{-kt^2} e^{-j\eta t} dt = \frac{\nu}{\eta} \int_{-\infty}^{\infty} e^{\left[-k\left(t + \frac{j\eta}{2k}\right)^2 - \frac{\eta^2}{4k}\right]} dt \quad (36)$$

If $t = t + j\eta/2k$, then we get:

$$\mathbb{Z}\left[\nu e^{-kt^2}\right] = \frac{\nu}{\eta} e^{-\frac{\eta^2}{4k}} \int_{-\infty}^{\infty} e^{-kt^2} dt = \frac{\nu\pi}{\eta\sqrt{k}} e^{-\frac{\eta^2}{4k}} \quad (37)$$

where:

$$\int_{-\infty}^{\infty} e^{-kt^2} dt = \sqrt{\frac{\pi}{k}} \quad (38)$$

Applications

Solving the 1-D wave equation

In this section, with the help of the Fourier-Yang integral transform, the analytical solution of the 1-D wave equation is shown:

The mathematical model of 1-D wave equation is defined [20]:

$$\frac{\partial^2 \varphi(x,t)}{\partial t^2} - \lambda^2 \frac{\partial^2 \varphi(x,t)}{\partial x^2} = 0, \quad (-\infty < x < \infty, t > 0) \quad (39)$$

where λ is a constant.

The initial conditions are given by:

$$\varphi(x,0) = \mathcal{G}(x), \quad \frac{\partial \varphi(x,0)}{\partial t} = 0 \quad (40)$$

Using the eqs. (3) and (24), the Fourier-Yang integral transforms of eq. (39) with respect to x are given:

$$\frac{\partial^2 \Phi(\eta,t)}{\partial t^2} + \lambda^2 \eta^2 \Phi(\eta,t) = 0 \quad (41)$$

Similarly, the initial conditions becomes:

$$\Phi(\eta,0) = \mathcal{G}(\eta), \quad \frac{\partial \Phi(\eta,0)}{\partial t} = 0 \quad (42)$$

Making use of eqs. (41) and (42), we have:

$$\Sigma(\eta,t) = \mathcal{G}(\eta) \cos(\lambda \eta t) \quad (43)$$

Substituting eq. (43) into eq. (4), and with the help of eq. (9), we obtain:

$$\varphi(x,t) = \mathbb{Z}^{-1}[\Phi(\eta,t)] = \frac{1}{2\pi} \int_{-\infty}^{\infty} \eta \mathcal{G}(\eta) \cos(\lambda \eta t) e^{j\eta x} d\eta = \frac{1}{2} [\mathcal{G}(x - \lambda t) + \mathcal{G}(x + \lambda t)] \quad (44)$$

the solution of eq. (44) is identical to the result [20].

Solving the 2-D heat transfer equation

The PDE in the 2-D heat transfer problem is:

$$\frac{\partial \varphi(x,y,t)}{\partial t} - \kappa^2 \left[\frac{\partial^2 \varphi(x,y,t)}{\partial x^2} + \frac{\partial^2 \varphi(x,y,t)}{\partial y^2} \right] = 0, \quad (-\infty < x, y < \infty, t > 0) \quad (45)$$

where κ is the thermal conductivity.

The initial condition is:

$$\varphi(x, y, 0) = \mathcal{G}(x, y) \quad (46)$$

Combining eqs. (3) and (24) yields the Fourier-Yang integral transforms of eq. (45) with respect to x and y expressed:

$$\frac{\partial \Phi(\eta_1, \eta_2, t)}{\partial t} + \kappa^2(\eta_1^2 + \eta_2^2)\Phi(\eta_1, \eta_2, t) = 0 \quad (47)$$

Similarly, the initial conditions is:

$$\Phi(\eta_1, \eta_2, 0) = \mathcal{G}(\eta_1, \eta_2) \quad (48)$$

From eqs. (47) and (48), we have:

$$\Phi(\eta_1, \eta_2, t) = \eta_1 \eta_2 \mathcal{G}(\eta_1, \eta_2) \Psi(\eta_1, \eta_2) \quad (49)$$

where

$$\Psi(\eta_1, \eta_2) = \frac{1}{\eta_1} \frac{1}{\eta_2} e^{-\kappa^2(\eta_1^2 + \eta_2^2)t} \quad (50)$$

Utilizing eqs. (4) and (37), the inverse Fourier-Yang integral transform of eq. (50) is written:

$$\mathbb{Z}^{-1} \left[\frac{1}{\eta_1} \frac{1}{\eta_2} e^{-\kappa^2(\eta_1^2 + \eta_2^2)t} \right] = \left[\frac{1}{2\pi\kappa} \sqrt{\frac{\pi}{t}} e^{-\frac{x^2}{4\kappa^2 t}} \right] \left[\frac{1}{2\pi\kappa} \sqrt{\frac{\pi}{t}} e^{-\frac{y^2}{4\kappa^2 t}} \right] = \frac{1}{4\pi\kappa^2 t} e^{-\frac{(x^2 + y^2)}{4\kappa^2 t}} \quad (51)$$

Substitution of eqs. (50) and (51) into eq. (30), we have the analytical solution of the 2-D heat transfer problem as:

$$\Phi(x, y, t) = \frac{1}{4\pi\kappa^2 t} \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} \mathcal{G}(\tau_1, \tau_2) e^{-\frac{[(x-\tau_1)^2 + (y-\tau_2)^2]}{4\kappa^2 t}} d\tau_1 d\tau_2 \quad (52)$$

Conclusion

In this work, some new properties of the Fourier-Yang integral transform are extended firstly, and the integral transforms of some functions are given. Applying those, we obtain the analytical solutions of the differential equations in the 1-D wave and the 2-D heat transfer problems. The results indicate that the Fourier-Yang integral transform is effective and precise in solving the partial differential equations.

Nomenclature

t – time, [s]

x, y – space co-ordinate, [m]

Greek symbols

λ – wave propagation rate, [ms^{-1}]

κ – thermal conductivity, [$\text{Wm}^{-2}\text{K}^{-1}$]

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