

MARIA COLLEGE OF ENGINEERING AND TECHNOLOGY, ATTOOR.

B.E.Degree Examination  
(common to all branches)

TRANSFORMS AND PARTIAL DIFFERENTIAL EQUATION (MA31)

2 MARK QUESTIONS AND ANSWERS

UNIT 1

FOURIER SERIES

1. Find  $b_n$  in the expansion of  $x^2$  as a Fourier series in  $(-\pi, \pi)$ ?

Solution:

Given  $f(x) = x^2$  is an even function.

[ $\because f(x) = x^2$  and  $f(-x) = x^2$

$\therefore f(x) = f(-x)$

$\therefore f(x)$  is an even function ]

$\therefore b_n = 0$

2. If  $f(x)$  is an odd function defined in  $(-l, l)$  what are the values of  $a_0$  and  $a_n$  ?

Solution:

Given  $f(x)$  is an odd function in  $(-l, l)$

$\therefore a_0 = 0 \quad a_n = 0$

3. Find the Fourier constants  $b_n$  for  $x \sin x$  in  $(-\pi, \pi)$ ?

Solution:

Let  $f(x) = x \sin x$

$f(-x) = -x \sin(-x)$

$= -x(-\sin x)$

$= x \sin x$

$$\therefore f(x) = f(-x)$$

$$\therefore f(x) = x \sin x \text{ is an even function}$$

$$\therefore b_n = 0$$

**4. State the Parseval's identity for the half-range cosine expansion of  $f(x)$  in  $(0, 1)$  ?**

Solution:

Parseval's identity for the half-range cosine expansion of  $f(x)$  in  $(0, 1)$  is

$$\frac{1}{b-a} \int_a^b [f(x)]^2 dx = \left(\frac{a_0}{2}\right)^2 + \frac{1}{2} \sum_{n=1}^{\infty} a_n^2$$

**5. Find the value of  $a_n$  in the cosine series expansion of  $f(x) = k$  in the interval  $(0, 10)$ ?**

Solution:

Given  $f(x) = k$  in  $(0, 10)$ . Here  $l = 10$

$$a_n = \frac{2}{l} \int_0^l f(x) \cos \frac{n\pi x}{l} dx$$

$$= \frac{2}{10} \int_0^{10} k \cos \frac{n\pi x}{10} dx$$

$$= \frac{k}{5} \left[ \frac{\sin \frac{n\pi x}{10}}{\frac{n\pi}{10}} \right]_0^{10}$$

$$= \frac{k}{5} \frac{10}{n\pi} \sin \frac{10n\pi}{10}$$

$$= \frac{2k}{n\pi} \sin n\pi$$

$$= 0.$$

**6. Determine  $b_n$  in the Fourier series expansion of  $f(x) = \frac{1}{2}(\pi - x)$  in  $0 < x < 2\pi$  with period ?**

Solution:

Given  $f(x) = \frac{1}{2}(\pi - x)$  in  $0 < x < 2\pi$

$$b_n = \frac{1}{\pi} \int_0^{2\pi} f(x) \sin nx dx$$

$$= \frac{1}{\pi} \int_0^{2\pi} \frac{1}{2}(\pi - x) \sin nx dx$$

$$= \frac{1}{2\pi} \int_0^{2\pi} (\pi - x) \sin nx dx$$

$$\begin{aligned}
&= \frac{1}{2\pi} \left[ (\pi - x) \left( \frac{-\cos nx}{n} \right) - \frac{\sin nx}{n^2} \right]_0^{2\pi} \\
&= \frac{1}{2\pi} \left[ (\pi - 2\pi) \left( \frac{-\cos 2n\pi}{n} \right) - \frac{\sin 2n\pi}{n^2} - \left[ (\pi - 0) \left( \frac{-\cos 0}{n} \right) - \frac{\sin 0}{n^2} \right] \right] \\
&= \frac{1}{2\pi} \left[ \frac{\pi}{n} + \frac{\pi}{n} \right] \\
&= \frac{2\pi}{2n\pi} \\
&= \frac{1}{n}
\end{aligned}$$

**7. Define Root Mean Square value of a function  $f(x)$  in  $a < x < b$ ?**

Solution:

$$\text{Root Mean Square value} = \sqrt{\frac{\int_a^b [f(x)]^2 dx}{b-a}} \text{ in the interval } a < x < b.$$

**8. Determine the value of  $a_n$  in the Fourier Series expansion of  $f(x) = x^3$  in  $-\pi < x < \pi$ ?**

Solution:

$$\text{Given } f(x) = x^3$$

$$f(-x) = (-x)^3$$

$$f(-x) = -f(x)$$

$\therefore f(x) = x^3$  is an odd function.

$$\therefore a_n = 0$$

**9. The Fourier series expansion of  $f(x)$  in  $(0, 2\pi)$  is  $f(x) = \sum_{n=1}^{\infty} \frac{\sin nx}{n}$ . Find the Root mean square value of  $f(x)$  in the interval  $(0, 2\pi)$ ?**

Solution:

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

$$\therefore a_0 = 0 \quad a_n = 0 \quad b_n = \frac{1}{n}$$

Root mean square value of  $f(x)$  in the interval  $(0, 2\pi)$  is

$$\begin{aligned}
\bar{y}^2 &= \left( \frac{a_0}{2} \right)^2 + \frac{1}{2} \sum_{n=1}^{\infty} (a_n^2 + b_n^2) \\
&= 0 + \frac{1}{2} \sum_{n=1}^{\infty} \left( 0 + \frac{1}{n^2} \right)
\end{aligned}$$

$$= \frac{1}{2} \sum_{n=1}^{\infty} \frac{1}{n^2}$$

**10. State the sufficient condition for a function  $f(x)$  to be expressed as Fourier series (or) Explain Dirichlet's conditions?**

Solution:

(i)  $f(x)$  is periodic, single valued and finite

(ii)  $f(x)$  has a finite number of finite discontinuities in any one period and no infinite discontinuity.

(iii)  $f(x)$  has at the most a finite number of maxima and minima.

**11. Obtain the sum of the Fourier series for  $f(x) = \begin{cases} x & 0 < x < 1 \\ 2 & 1 < x < 2 \end{cases}$  at  $x = 1$**

Solution:

$x = 1$  is a point of discontinuity

$$\text{Sum} = \frac{f(1^-) + f(1^+)}{2}$$

$$= \frac{1+2}{2}$$

$$= \frac{3}{2}$$

**12. If  $f(x) = 2x$  in the interval  $(0, 4)$ , then find the value of  $a_2$  in the Fourier series expansion?**

Solution:

Given  $f(x) = 2x$ . Here  $2l = 4$ ;  $l = 2$

We know that  $a_n = \frac{2}{l} \int_0^l f(x) \cos \frac{n\pi x}{l} dx$

$$a_n = \frac{1}{2} \int_0^4 2x \cos \frac{n\pi x}{2} dx$$

$$= \frac{1}{2} \int_0^4 2x \cos \pi x dx$$

$$= \left[ x \left( \frac{\sin \pi x}{\pi} \right) - (1) \left( \frac{-\cos \pi x}{\pi^2} \right) \right]_0^4$$

$$= \left[ x \left( \frac{\sin \pi x}{\pi} \right) + \frac{\cos \pi x}{\pi^2} \right]_0^4$$

$$= \left( 0 + \frac{1}{\pi^2} \right) - \left( 0 + \frac{1}{\pi^2} \right)$$

$$= 0.$$

**13. Find the Sine series of  $f(x) = k$  in  $(0, \pi)$  ?**

Solution:

Given  $f(x) = k$  in  $(0, \pi)$

Sine series is  $f(x) = \sum_{n=1}^{\infty} b_n \sin nx$

Where  $b_n = \frac{2}{\pi} \int_0^{\pi} f(x) \sin nx dx$

$$= \frac{2}{\pi} \int_0^{\pi} k \sin nx dx$$

$$= \frac{2k}{\pi} \int_0^{\pi} \sin nx dx$$

$$= \frac{2k}{\pi} \left[ -\frac{\cos nx}{n} \right]_0^{\pi}$$

$$= \frac{2k}{\pi} \left[ -\frac{\cos n\pi}{n} - \left( -\frac{\cos 0}{n} \right) \right]$$

$$= \frac{2k}{\pi} [ -(-1)^n + 1 ]$$

$$= \frac{2k}{\pi} [ 1 - (-1)^n ]$$

$$\therefore f(x) = \sum_{n=1}^{\infty} \left[ \frac{2k}{\pi} [ 1 - (-1)^n ] \right] \sin nx$$

$$= \frac{2k}{\pi} \sum_{n=1}^{\infty} [ 1 - (-1)^n ] \sin nx$$

$$= \frac{2k}{\pi} \left[ 2 \sin x + \frac{2 \sin 3x}{3} + \dots \right]$$

$$= \frac{4k}{\pi} \left[ \sin x + \frac{\sin 3x}{3} + \dots \right]$$

**14. If  $f(x) = \sinh x$  is defined in  $-\pi < x < \pi$  write the value of  $a_0, a_n$ ?**

Solution:

Given  $f(x) = \sinh x$

$$f(-x) = \sinh(-x)$$

$$= -\sinh x$$

$$= -f(x)$$

$$\therefore f(-x) = -f(x)$$

$\therefore f(x)$  is an odd function .

$\therefore a_0 = 0 , a_n = 0.$

**15. If  $f(x) = x^2 + x$  is expressed as a Fourier Series in the interval  $(-2, 2)$  to which value in this series converges at  $x = 2$ ?**

Solution:

$$\text{Given } f(x) = x^2 + x$$

$x = 2$  is discontinuous.

$$\begin{aligned}\therefore f(2) &= \frac{f(-2)+f(2)}{2} \\ &= \frac{4-2+4+2}{2} \\ &= 4\end{aligned}$$

$\therefore$  The Fourier series converges at  $x = 2$  to the value 4.

**16. If the Fourier series corresponding to  $f(x) = x$  the interval  $(0, 2\pi)$  is**

$\frac{a_0^2}{2} + \sum_{n=1}^{\infty} (a_n \cos nx + b_n \sin nx)$  Without finding the value of  $a_0, a_n, b_n$  find the value

$$\frac{a_0^2}{2} + \sum_{n=1}^{\infty} (a_n^2 + b_n^2)?$$

Solution:

By Parseval's identity

$$\begin{aligned}\frac{a_0^2}{2} + \sum_{n=1}^{\infty} (a_n \cos nx + b_n \sin nx) &= \frac{1}{2\pi-0} \int_0^{2\pi} x^2 dx \\ &= \frac{1}{2\pi} \left[ \frac{x^3}{3} \right]_0^{2\pi} \\ &= \frac{1}{2\pi} \frac{(2\pi)^3}{3} \\ &= \frac{4\pi^2}{3}\end{aligned}$$

**17. What do you mean by Harmonic Analysis?**

Solution:

The process of finding the Fourier Series for a function  $y = f(x)$  from the tabulated values of  $x$  and  $y$  at equal intervals of  $x$  is called Harmonic Analysis.

18. Does  $f(x) = \tan x$  possess a Fourier expansion?

Solution:

$f(x) = \tan x$  has an infinite discontinuity. Dirichlet's condition is not satisfied. Hence Fourier expansion does not exist.

19. If the Fourier Series for the function  $f(x) = \begin{cases} 0 & 0 < x < \pi \\ \sin x & \pi < x < 2\pi \end{cases}$  is

$$f(x) = -\frac{1}{\pi} + \frac{2}{\pi} \left[ \frac{\cos 2x}{1.3} + \frac{\cos 4x}{3.5} + \frac{\cos 6x}{5.7} + \dots \right] + \frac{\sin x}{2} \quad \text{deduce that } \frac{1}{1.3} - \frac{1}{3.5} + \frac{1}{5.7} - \dots = \frac{\pi-2}{4}?$$

Solution:

$$\text{Given } f(x) = \begin{cases} 0 & 0 < x < \pi \\ \sin x & \pi < x < 2\pi \end{cases}$$

$x = \frac{\pi}{2}$  is continuous

$$f\left(\frac{\pi}{2}\right) = -\frac{1}{\pi} + \frac{2}{\pi} \left[ \frac{\cos 2\frac{\pi}{2}}{1.3} + \frac{\cos 4\frac{\pi}{2}}{3.5} + \frac{\cos 6\frac{\pi}{2}}{5.7} + \dots \right] + \frac{\sin \frac{\pi}{2}}{2}$$

$$f\left(\frac{\pi}{2}\right) = -\frac{1}{\pi} + \frac{2}{\pi} \left[ \frac{\cos \pi}{1.3} + \frac{\cos 2\pi}{3.5} + \frac{\cos 3\pi}{5.7} + \dots \right] + \frac{\sin \frac{\pi}{2}}{2}$$

$$0 = -\frac{1}{\pi} + \frac{2}{\pi} \left[ -\frac{1}{1.3} + \frac{1}{3.5} - \frac{1}{5.7} + \dots \right] + \frac{1}{2}$$

$$\frac{1}{\pi} - \frac{1}{2} = -\frac{2}{\pi} \left[ \frac{1}{1.3} - \frac{1}{3.5} + \frac{1}{5.7} - \dots \right]$$

$$\frac{2-\pi}{2\pi} = -\frac{2}{\pi} \left[ \frac{1}{1.3} - \frac{1}{3.5} + \frac{1}{5.7} - \dots \right]$$

$$\frac{2-\pi}{2\pi} \left( \frac{-\pi}{2} \right) = \left[ \frac{1}{1.3} - \frac{1}{3.5} + \frac{1}{5.7} - \dots \right]$$

$$\frac{1}{1.3} - \frac{1}{3.5} + \frac{1}{5.7} - \dots = \frac{\pi-2}{4}$$

20. If the Fourier series of the function  $f(x) = x + x^2$  in the interval  $-\pi < x < \pi$  is

$$\frac{\pi^2}{3} + 4 \sum_{n=1}^{\infty} (-1)^n \left( \frac{1}{n^2} \cos nx - \frac{2}{n} \sin nx \right) \text{ then find the value of infinite series } \frac{1}{1^2} + \frac{1}{2^2} + \dots?$$

Solution:

$$\text{Given } f(x) = \frac{\pi^2}{3} + 4 \sum_{n=1}^{\infty} (-1)^n \left( \frac{1}{n^2} \cos nx - \frac{2}{n} \sin nx \right)$$

$x = \pi$  is discontinuous

$$\frac{f(\pi)+f(-\pi)}{2} = \frac{\pi^2}{3} + 4 \sum_{n=1}^{\infty} (-1)^n \left( \frac{1}{n^2} \cos n\pi - \frac{2}{n} \sin n\pi \right)$$

$$\frac{\pi+\pi^2-\pi+(-\pi)^2}{2} = \frac{\pi^2}{3} + 4 \sum_{n=1}^{\infty} \frac{1}{n^2}$$

$$\frac{2\pi^2}{2} = \frac{\pi^2}{3} + 4 \sum_{n=1}^{\infty} \frac{1}{n^2}$$

$$\pi^2 - \frac{\pi^2}{3} = 4 \sum_{n=1}^{\infty} \frac{1}{n^2}$$

$$\frac{3\pi^2-\pi^2}{3} = 4 \left( \frac{1}{1^2} + \frac{1}{2^2} + \dots \right)$$

$$\frac{2\pi^2}{3.4} = \left( \frac{1}{1^2} + \frac{1}{2^2} + \dots \right)$$

$$\frac{\pi^2}{6} = \left( \frac{1}{1^2} + \frac{1}{2^2} + \dots \right)$$

### PART B

1. Obtain the Fourier series of  $f(x) = x + x^2$  in  $(-\pi, \pi)$ . Hence deduce that  $\sum_{n=1}^{\infty} \frac{1}{n^2} = \frac{\pi^2}{6}$

2. If  $f(x) = \begin{cases} 1-x & -\pi \leq x < 0 \\ 1+x & 0 \leq x \leq \pi \end{cases}$  Find the Fourier series for  $f(x)$  and hence deduce the value of  $\frac{1}{1^2} + \frac{1}{3^2} + \frac{1}{5^2} + \dots$

3. Obtain the Fourier series upto the second Harmonic from the data

$t$	0	$\frac{T}{6}$	$\frac{T}{3}$	$\frac{T}{2}$	$\frac{2T}{6}$	$\frac{5T}{6}$	$T$
$y$	1.98	1.30	1.05	1.30	-0.88	-0.25	1.98

4. Compute the first Harmonic of the Fourier series of  $f(x)$

$x$	0	1	2	3	4	5
$f(x)$	4	8	15	7	6	2

5. Show that the complex form of the Fourier series of the periodic function  $f(x) = e^{-x}, -1 < x < 1$

and  $f(x+2) = f(x)$  is  $f(x) = \sum_{n=-\infty}^{\infty} \frac{(-1)^n(1-in\pi)}{1+n^2\pi^2} \sinh 1 (e^{in\pi x})$

6. Express  $f(x) = x$  in cosine series in the range  $0 < x < L$  and deduce that  $\frac{1}{1^4} + \frac{1}{3^4} + \frac{1}{5^4} + \dots = \frac{\pi^4}{96}$

7. Find the Half range sine series for a function  $f(x) = x(\pi - x)$   $0 < x < \pi$ . Hence deduce that

$$\sum_{n=1}^{\infty} \frac{(-1)^{n+1}}{(2n-1)^3} = \frac{\pi^3}{32}$$

8. Find the Fourier series for the function  $f(x) = |x|, -l < x < l$ . Hence find the value of

$$1^{-2} + 3^{-2} + 5^{-2} + \dots$$

## UNIT: II

### FOURIER TRANSFORM

#### UNIT: 2

### FOURIER TRANSFORM

1. Find the Fourier transform of  $f(x) = \begin{cases} e^{ikx}, & a < x < b \\ 0, & \text{elsewhere} \end{cases}$

$$\begin{aligned} F[f(x)] &= \frac{1}{2\pi} \int_{-\infty}^{\infty} f(x) \cdot e^{isx} dx \\ &= \frac{1}{2\pi} \int_a^b e^{ikx} \cdot e^{isx} dx \\ &= \frac{1}{2\pi} \left[ \int_a^b e^{i(k+s)x} dx \right] \\ &= \frac{1}{2\pi} \left[ \frac{e^{i(k+s)x}}{i(k+s)} \right]_a^b \\ &= \frac{1}{2\pi i(k+s)} [e^{i(k+s)b} - e^{i(k+s)a}] \end{aligned}$$

2. Find the Fourier sine transform of  $\frac{1}{x}$

We know that

$$\begin{aligned} F_s[f(x)] &= \sqrt{\frac{2}{\pi}} \int_0^{\infty} f(x) \sin sx dx \\ &= \sqrt{\frac{2}{\pi}} \int_0^{\infty} \frac{1}{x} \sin sx dx \\ &= \sqrt{\frac{2}{\pi}} \cdot \frac{\pi}{2} \\ &= \sqrt{\frac{\pi}{2}} \end{aligned}$$

3. State the Fourier integral theorem.

The Fourier integral theorem of  $f(x)$  in the interval  $(-\infty, \infty)$  is

$$f(x) = \frac{1}{\pi} \int_0^{\infty} \int_{-\infty}^{\infty} f(t) \cos(t-x) dx dt$$

**4. Write down the Fourier cosine transform pair of formulae.**

$$F_c[f(x)] = \sqrt{\frac{2}{\pi}} \int_0^{\infty} f(x) \cos sx dx$$

$$F_c^{-1}[F_c[f(x)]] = \sqrt{\frac{2}{\pi}} \int_0^{\infty} F_c[f(x)] \cos sx ds$$

$F_c[f(x)]$  and  $F_c^{-1}[F_c[f(x)]]$  are called Fourier cosine transform pair.

**5. Define Fourier Transform pair.**

(i)  $F[f(x)] = \frac{1}{2\pi} \int_{-\infty}^{\infty} f(x) \cdot e^{isx} dx$

(ii) Inversion formulae

$$f(x) = \frac{1}{2\pi} \int_{-\infty}^{\infty} F[f(x)] \cdot e^{-isx} dx$$

**6. Define Fourier Transform sine transform pair formulae.**

(i) Fourier sine Transform

$$F_s[f(x)] = \sqrt{\frac{2}{\pi}} \int_0^{\infty} f(x) \sin sx dx$$

(ii) Inversion Formulae

$$f(x) = \sqrt{\frac{2}{\pi}} \int_0^{\infty} F_s[f(x)] \sin sx dx.$$

**7. State the Fourier transform of the derivatives of a function.**

The Fourier transform of  $F^1(x)$ , the derivative of  $F(x)$  is  $f(s)$ , where  $f(s)$  is the Fourier transform of  $F(x)$ .

$$F[F^1(x)] = is f(s) .$$

**8. State the Convolution Theorem for Fourier transforms.**

The Fourier transform of the convolution of  $f(x)$  and  $g(x)$  is the product of their Fourier transforms.

(i.e)  $F[f(x)*g(x)] = F(s)G(s) = F[f(x)]F[g(x)]$

**9. State the Parseval's identity on Fourier transform.**

If  $f(x)$  is a given function defined in  $(-\infty, \infty)$  then it satisfies the identity

$$\int_{-\infty}^{\infty} |f(x)|^2 dx = \int_{-\infty}^{\infty} |F(s)|^2 ds.$$

where  $F(s)$  is the Fourier Transform of  $f(x)$ .

**10. State the modulation theorem in Fourier Transform.**

If  $F(s)$  is the Fourier Transform of  $f(x)$ , then  $F[f(x) \cos ax] = \frac{1}{2}[F(s+a) + F(s-a)]$ .

**11. What is the Fourier Transform of  $f(x-a)$  if the Fourier transform of  $f(x)$  is  $f(s)$ .**

$$F[f(x-a)] = e^{ias} f(s).$$

**12. Find the Fourier sine transform of  $f(x) = e^{-x}$ .**

We know that  $F_s[f(x)] = \sqrt{\frac{2}{\pi}} \int_0^{\infty} f(x) \sin sx dx$

$$F_s[e^{-x}] = \sqrt{\frac{2}{\pi}} \int_0^{\infty} e^{-x} \sin sx dx$$

$$= \sqrt{\frac{2}{\pi}} \left[ \frac{s}{1+s^2} \right] \quad \left[ \int_0^{\infty} e^{-ax} \sin bx dx = \frac{b}{a^2+b^2} \right]$$

**13. Prove that  $F[f(ax)] = \frac{1}{a} F\left(\frac{s}{a}\right)$ ,  $a > 0$ .**

$$F[f(ax)] = \frac{1}{2\pi} \int_{-\infty}^{\infty} f(ax) \cdot e^{isx} dx$$

$$ax = y$$

$$a dx = dy \quad (\text{i.e.}, dx = \frac{dy}{a})$$

when  $x = -\infty$ ,  $y = -\infty$  and  $x = \infty$ ,  $y = \infty$

$$= \frac{1}{2\pi} \int_{-\infty}^{\infty} f(y) \cdot e^{is \frac{y}{a}} \frac{dy}{a}$$

$$= \frac{1}{a} \frac{1}{2\pi} \int_{-\infty}^{\infty} f(y) \cdot e^{i\left(\frac{s}{a}\right)y} dy$$

$$= \frac{1}{a} F\left(\frac{s}{a}\right).$$

**14. If  $f(x) = e^{-ax}$ ,  $a < 0$ , find Fourier sine transform of  $f(x)$ .**

$$F_s[f(x)] = \sqrt{\frac{2}{\pi}} \int_0^{\infty} f(x) \sin sx dx$$

$$F_s[e^{-ax}] = \sqrt{\frac{2}{\pi}} \int_0^{\infty} e^{-ax} \sin sx dx \quad \left[ \int_0^{\infty} e^{-ax} \sin bx dx = \frac{b}{a^2+b^2} \right]$$

$$= \sqrt{\frac{2}{\pi}} \left[ \frac{s}{s^2+a^2} \right]$$

**15. State inverse theorem for complex Fourier transform.**

$$f(x) = \frac{1}{2\pi} \int_{-\infty}^{\infty} F[f(x)] \cdot e^{-isx} ds.$$

is called the inverse formula for the complex Fourier transform of  $F[f(x)]$ .

**16. Let  $F_c(s)$  be the Fourier cosine transform of  $f(x)$ . Prove that**

$$F_c[f(x) \cos ax] = \frac{1}{2} [F_c(s+a) + F_c(s-a)].$$

$$F_c[f(x) \cos ax] = \sqrt{\frac{2}{\pi}} \int_0^{\infty} f(x) \cos ax \cos sx dx$$

$$= \frac{1}{2} \sqrt{\frac{2}{\pi}} \int_0^{\infty} f(x) \{ \cos(a+s)x + \cos(a-s)x \} dx$$

$$= \frac{1}{2} \sqrt{\frac{2}{\pi}} \int_0^{\infty} f(x) \cos(a+s)x dx + \frac{1}{2} \sqrt{\frac{2}{\pi}} \int_0^{\infty} f(x) \cos(a-s)x dx$$

$$= \frac{1}{2} [F_c(s+a) + F_c(s-a)]$$

**17.  $F[f(x)] = F(s)$  then prove that  $F[e^{iax} f(x)] = F(s+a)$ .**

$$F[e^{iax} f(x)] = \frac{1}{2\pi} \int_{-\infty}^{\infty} e^{iax} f(x) \cdot e^{isx} ds.$$

$$= \frac{1}{2\pi} \int_{-\infty}^{\infty} f(x) \cdot e^{i(s+a)x} dx$$

$$F[e^{iax} f(x)] = F(s+a)$$

**18. What is the sine transform of  $f(ax)$  if  $\overline{f_s}(s)$  is the Fourier sine transform of  $f(x)$ .**

We know that

$$F_s[f(ax)] = \frac{1}{a} F_s\left(\frac{s}{a}\right)$$

Where  $F_s[f(x)] = F_s(s)$

Here it is given that  $F_s[f(x)] = \bar{f}_s(s)$

$$F_s[f(ax)] = \frac{1}{a} \bar{f}_s\left(\frac{s}{a}\right).$$

**19. State Parseval's identity for the half-range cosine expansion of  $f(x)$  in  $(0, 1)$ .**

$$2 \int_0^1 [f(x)]^2 dx = \frac{a_0^2}{2} + \sum_{n=1}^{\infty} a_n^2$$

$$a_0 = 2 \int_0^1 f(x) dx$$

$$a_n = 2 \int_0^1 f(x) \cos nx dx.$$

**20. Prove that  $F_c[f(ax)] = \frac{1}{a} F_c\left(\frac{s}{a}\right)$ ,  $a > 0$ .**

$$F[f(ax)] = \sqrt{\frac{2}{\pi}} \int_0^{\infty} f(ax) \cdot \cos sx dx$$

$$ax = y \text{ when } x = 0, y = 0$$

$$dx = \frac{dy}{a} \text{ when } x = \frac{y}{a}, y =$$

$$= \sqrt{\frac{2}{\pi}} \int_0^{\infty} f(y) \cos\left(\frac{sy}{a}\right) \cdot \frac{dy}{a}$$

$$= \frac{1}{a} \sqrt{\frac{2}{\pi}} \int_0^{\infty} f(x) \cdot \cos\left(\frac{s}{a}x\right) dx$$

$$= \frac{1}{a} F_c\left(\frac{s}{a}\right).$$

#### PART B

1.(i) Find the Fourier transform of  $f(x) = \begin{cases} -1, & x < -1 \\ 1, & -1 < x < 1 \\ 0, & x > 1 \end{cases}$

(ii) Find the Fourier transform of  $f(x) = \begin{cases} |x| & \text{for } |x| < a \\ 0 & \text{for } |x| > a, a > 0 \end{cases}$

2. Find the Fourier sine and cosine transform of  $e^{-x}$ . Hence evaluate (i)  $\int_0^{\infty} \frac{dx}{(x^2+1)^2}$  and (ii)  $\int_0^{\infty} \frac{x^2 dx}{(x^2+1)^2}$

3. (i) Find the Fourier cosine transform of  $e^{-x^2}$

(ii) Find the Fourier sine transform of  $xe^{-x^2/2}$

4. Find the Fourier Transform of  $f(x) = \begin{cases} 1 - |x| & \text{for } |x| \leq 1 \\ 0 & \text{for } |x| > 1 \end{cases}$  and also find the inverse

transform. Hence deduce that  $\int_0^\infty \left(\frac{\sin x}{x}\right)^2 dx = \frac{\pi}{2}$  and  $\int_0^\infty \left(\frac{\sin x}{x}\right)^4 dx = \frac{\pi}{3}$

### UNIT:3

### PARTIAL DIFFERENTIAL EQUATIONS

**1. Form the partial differential equation by eliminating the arbitrary function from  $z = f(xy)$ ?**

Given  $z = f(xy)$

Differentiate partially with respect to  $x$ :  $p = f'(xy)y \dots \dots (1)$

Differentiate partially with respect to  $y$ :  $q = f'(xy)x \dots \dots (2)$

Eliminating  $f$  from (1) & (2)

$$(1) \quad \frac{p}{y} = f'(xy)$$

$$(2) \quad \frac{q}{x} = f'(xy)$$

$$\frac{p}{y} = \frac{q}{x}$$

$$px - qy = 0$$

This is the required partial differential equation.

**2. Write down the complete solution of  $z = px + qy + c\sqrt{1 + p^2 + q^2}$**

Given  $z = px + qy + c\sqrt{1 + p^2 + q^2}$

The complete solution is  $z = ax + by + c\sqrt{1 + a^2 + b^2}$

**3. Obtain partial differential equation by eliminate the arbitrary function from  $z = f(x^2 + y^2)$**

Given  $z = f(x^2 + y^2)$

Differentiate with respect to  $x$ :  $p = f'(x^2 + y^2)2x \dots \dots (1)$

Differentiate with respect to  $y$ :  $q = f'(x^2 + y^2)2y \dots \dots (2)$

Eliminating  $f$  from (1) & (2)

$$(1) \quad \frac{p}{2x} = f'(x^2 + y^2)$$

$$(2) \quad \frac{q}{2y} = f'(x^2 + y^2)$$

$$\frac{p}{2x} = \frac{q}{2y} \quad \frac{p}{x} = \frac{q}{y}$$

$$py - qx = 0$$

This is the required partial differential equation.

**4. Find the complete integral of  $p - y^2 = q + x^2$ ?**

$$\text{Given } p - y^2 = q + x^2$$

$$p - x^2 = q + y^2 = k$$

$$\Rightarrow p - x^2 = k; \quad q + y^2 = k$$

$$\Rightarrow p = x^2 + k; \quad q = -y^2 + k$$

By total derivative formula  $dz = p dx + q dy$

$$\Rightarrow dz = (x^2 + k) dx + (-y^2 + k) dy$$

Integrating

$$z = kx + \frac{x^3}{3} + ky - \frac{y^3}{3} + C$$

**5. Form the partial differential equation of all spheres whose centers lie on the  $z$  - axis?**

The equation of the sphere whose centers lie on the  $z$  - axis is

$$x^2 + y^2 + (z - c)^2 = r^2 \text{ where } r \text{ is the constant.}$$

Differentiate partially with respect to  $x$

$$2x + 2(z - c)p = 0 \dots \dots (1)$$

Differentiate partially with respect to  $y$

$$2y + 2(z - c)q = 0 \dots \dots (2)$$

$$\text{From (2) } z - c = -\frac{y}{q}$$

Substituting in (1) we get

$$x - \frac{y}{q}p = 0$$

$$qx = py$$

Which is the required partial differential equation.

**6. Form the p.d.e by eliminating the arbitrary constants from  $z = ax + by + ab$**

$$\text{Given: } z = ax + by + ab \dots \dots \dots (1)$$

$$P = \frac{\partial z}{\partial x} = a \dots\dots\dots (2)$$

$$q = \frac{\partial z}{\partial y} = b \dots\dots\dots (3)$$

substituting (2)&(3) in (1) we get the required p.d.e

$$z = px + qy + pq$$

**7. Eliminate the arbitrary constants  $a$  &  $b$  from  $z = ax + by + a^2 + b^2$ .**

Given:  $z = ax + by + a^2 + b^2 \dots\dots\dots (1)$

Differentiating (1) partially w.r.to 'x' we get

$$\frac{\partial z}{\partial x} = a$$

$$P = a \dots\dots\dots (2)$$

Differentiating (1) partially w.r.to 'y' we get

$$\frac{\partial z}{\partial y} = b$$

$$q = b \dots\dots\dots (3)$$

Substitute in equation (1) we get the required p.d.e

$$Z = px + qy + p^2 + q^2$$

**8. Form a p.d.e by eliminating the arbitrary constants  $a$  &  $b$  from  $z = (x + a)^2 - (y - b)^2$**

Given  $z = (x + a)^2 - (y - b)^2 \dots\dots\dots (1)$

Differentiating (1) partially w.r.to 'x' we get

$$\frac{\partial z}{\partial x} = 2(x + a)$$

$$P = 2(x + a) \dots\dots\dots (2)$$

Differentiating (1) partially w.r.to 'y' we get

$$\frac{\partial z}{\partial y} = 2(y - b)$$

$$q = 2(y - b) \dots \dots \dots (3)$$

Substitute in equation (1) we get the required p.d.e

$$z = \left(\frac{p}{2}\right)^2 - \left(\frac{q}{2}\right)^2$$

$$\Rightarrow 4z = p^2 - q^2$$

**9. Find the partial differential equation of all planes having equal intercepts on the x and y axis?**

The equation of such plane is  $\frac{x}{a} + \frac{y}{a} + \frac{z}{b} = 1$

Partially differentiate with respect to x and y, we get

$$\frac{1}{a} + \frac{p}{b} = 0$$

$$p = -\frac{b}{a} \dots (1)$$

$$\frac{1}{a} + \frac{q}{b} = 0$$

$$q = -\frac{b}{a} \dots (2)$$

From (1) and (2) we get

$$p = q$$

**10. Form a partial differential equation by eliminating the arbitrary constants a and b from the equation  $(x - a)^2 - (y - b)^2 = z^2 \cot^2 \alpha$**

$$\text{Given } (x - a)^2 - (y - b)^2 = z^2 \cot^2 \alpha \dots (1)$$

Partially differentiate with respect to x and y, we get

$$2(x - a) = 2zpcot^2 \alpha \quad (x - a) = zpcot^2 \alpha \dots (2)$$

$$2(y - a) = 2zqcot^2 \alpha \quad (y - b) = zqcot^2 \alpha \dots (3)$$

Substituting (2) and (3) in (1) we get

$$(zpcot^2 \alpha)^2 + (zqcot^2 \alpha)^2 = z^2 \cot^2 \alpha$$

$$p^2 \cot^2 \alpha + q^2 \cot^2 \alpha = 1$$

$$p^2 + q^2 = \tan^2 \alpha$$

11. Find the particular integral of  $(D^2 - 2DD' + D'^2)z = e^{x-y}$ ?

$$\text{Given } (D^2 - 2DD' + D'^2)z = e^{x-y}$$

$$\text{P.I.} = \frac{1}{D^2 - 2DD' + D'^2} e^{x-y}$$

$$= \frac{1}{1+2+1} e^{x-y} \quad [\text{Replace } D \text{ by } 1 \text{ and } D' \text{ by } -1]$$

$$= \frac{1}{4} e^{x-y}$$

12. Solve the partial differential equation  $pq = x$

$$\text{Given } pq = x$$

$$\frac{p}{x} = \frac{1}{q} = k$$

$$p = kx, \quad q = \frac{1}{k}$$

$$z = p dx + q dy$$

$$= kx dx + \frac{1}{k} dy$$

$$= k \left( \frac{x^2}{2} \right) + \frac{1}{k} y + c$$

13. Find the complete integral of  $q = 2px$

$$\text{Given } q = 2px$$

$$xp = \frac{q}{2} = k$$

$$p = \frac{k}{x}, \quad q = 2k$$

$$z = p dx + q dy$$

$$= k \frac{1}{x} dx + 2k dy$$

$$= k \log x + 2ky + c$$

14. Form a p. d. e by eliminating the arbitrary constants from  $z = ax^2 + ay^2 + b$

$$\text{Soln: } p = \frac{\partial z}{\partial x} = 2ax$$

$$q = \frac{\partial z}{\partial y} = 2ay$$

$$(2) \Rightarrow y = \frac{q}{2a}$$

$$y^2 = \frac{q^2}{4a^2}$$

$$y^2 = \frac{q^2}{4a^2} \text{ by (1)}$$

$4y^2 p = q^2$  which is the required p.d.e.

**15. Form the pde by eliminating a and b from  $z = a(x + y) + b$**

Soln: Given  $z = a(x + y) + b$

$$p = \frac{\partial z}{\partial x} = a \dots\dots\dots(1)$$

$$q = \frac{\partial z}{\partial y} = a \dots\dots\dots(2)$$

From (1) and (2) we get the required p.d.e. ,

$$p = q.$$

**16. Form the general solution of  $\frac{\partial^2 z}{\partial y^2} = 0$**

Soln: Given  $\frac{\partial^2 z}{\partial y^2} = 0$

$$\frac{\partial}{\partial y} \left( \frac{\partial z}{\partial y} \right) = 0$$

Integrating p.w.r.to y on both sides

$$\frac{\partial z}{\partial y} = f(x)$$

Again integrating p.w.r.to y on both sides

$$z = f(x)y + F(x) \text{ where both } f(x) \text{ and } F(x) \text{ are arbitrary.}$$

**17. Obtain the complete solution of the equation  $z = px + qy - 2\sqrt{pq}$**

Soln: Given  $z = px + qy - 2\sqrt{pq}$

This is of the form  $z = px + qy + f(p, q)$

Hence the complete integral is

$$z = ax + by - 2\sqrt{ab} \text{ where a and b are arbitrary constants.}$$

**18. Find the complete integral of  $pq = xy$**

Soln: Given  $pq = xy$

$$\text{Hence } \frac{p}{x} = \frac{y}{q}$$

It is of the form  $f(x, p) = \varphi(y, q)$

$$\text{Let } \frac{p}{x} = \frac{y}{q} = a$$

$$p = ax \text{ and } q = \frac{y}{a}$$

Hence  $dz = p dx + q dy$

$$dz = ax dx + \frac{y}{a} dy$$

Integrating on both sides

$$z = a \frac{x^2}{2} + \frac{y^2}{2a} + c$$

$2az = a^2 x^2 + y^2 + b$  which is the required p.d.e.

**19. Solve  $(D^2 + 6DD^1 + 9D^2)z = 0$**

Soln: The given pde is  $(D^2 + 6DD^1 + 9D^2)z = 0$

The A.E is  $m^2 + 6m + 9 = 0$

$$(m + 3)(m + 3) = 0$$

$$m = -3, -3$$

The solution is  $z = f_1(y - 3x) + x f_2(y - 3x)$

**20. Find the particular integral of  $(D^2 + 4DD^1)y = e^x$**

$$\text{Soln; P.I} = \frac{1}{D^2 + 4DD^1} e^x$$

$$= \frac{1}{D^2 + 4DD^1} e^{x+0y}$$

$$= e^x \left( \frac{1}{1 + 4(1)(0)} \right)$$

$$= e^x$$

## PART B

1. Find the general solution of  $x(y - z)p + y(z - x)q - z(x - y) = 0$

2. Find the singular solution of  $z = px + qy + p^2 - q^2$

3. solve  $(D^2 + 2DD' - 6D'^2)z = -x\sin y$

4. Solve  $(D^2 + 2DD' - 6D'^2)z = \cos(x + 2y)$

5. Solve the partial differential equation given by  $(x^2 - y^2 - z^2) \frac{\partial z}{\partial x} + 2xy \frac{\partial z}{\partial y} = 2xz$

6. Solve  $\frac{\partial^2 z}{\partial x^2} + \frac{\partial^2 z}{\partial x \partial y} - 2 \frac{\partial^2 z}{\partial y^2} = (y - 1)e^x$

7. Find the singular integral of  $z = px + qy + \sqrt{1 + p^2 + q^2}$

8. Solve  $(D^2 + 2DD' + D'^2 - 2D - 2D')z = e^{2x-y} + 3$