

**Declaro que segui o código de ética do Curso de Engenharia Ambiental ao realizar esta prova.**

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AO REALIZAR ESTA PROVA, VOCÊ DEVE JUSTIFICAR TODAS AS PASSAGENS. EVITE “PULAR” PARTES IMPORTANTES DO DESENVOLVIMENTO DE CADA QUESTÃO. JUSTIFIQUE CADA PASSO IMPORTANTE. SIMPLIFIQUE AO MÁXIMO SUAS RESPOSTAS.

**1** [25] Se

$$f(x) = \begin{cases} 1 - \left(\frac{x}{a}\right)^2, & |x| \leq a, \\ 0, & |x| > a, \end{cases}$$

obtenha a sua transformada de Fourier  $\hat{f}(k)$ , sabendo que

$$\int_0^a \left[1 - \left(\frac{x}{a}\right)^2\right] \cos(kx) \, dx = \frac{2 \operatorname{sen}(ak) - 2ak \cos(ak)}{a^2 k^3}.$$

SOLUÇÃO DA QUESTÃO:

$$\begin{aligned} \hat{f}(k) &= \frac{1}{2\pi} \int_{-\infty}^{+\infty} f(x) e^{-ikx} \, dx \\ &= \frac{1}{2\pi} \int_{-a}^{+a} \left[1 - \left(\frac{x}{a}\right)^2\right] [\cos(kx) - i \operatorname{sen}(kx)] \, dx \\ &= \frac{1}{2\pi} \int_{-a}^{+a} \left[1 - \left(\frac{x}{a}\right)^2\right] \cos(kx) \, dx \\ &= \frac{1}{\pi} \int_0^{+a} \left[1 - \left(\frac{x}{a}\right)^2\right] \cos(kx) \, dx \\ &= \frac{2 \operatorname{sen}(ak) - 2ak \cos(ak)}{\pi a^2 k^3} \quad \blacksquare \end{aligned}$$

**2 [25] Usando obrigatoriamente funções de Green, resolva**

$$\begin{aligned}\frac{dx}{dt} + tx &= f(t), \\ x(0) &= 0.\end{aligned}$$

SOLUÇÃO DA QUESTÃO:

$$\begin{aligned}G(t, \tau) \frac{dx}{d\tau} + \tau G(t, \tau) x(\tau) &= G(t, \tau) f(\tau), \\ \int_{\tau=0}^{\infty} G(t, \tau) \frac{dx}{d\tau} d\tau + \int_{\tau=0}^{\infty} \tau G(t, \tau) x(\tau) d\tau &= \int_{\tau=0}^{\infty} G(t, \tau) f(\tau) d\tau \\ G(t, \tau) x(\tau) \Big|_{\tau=0}^{\infty} - \int_{\tau=0}^{\infty} x(\tau) \frac{dG}{d\tau} d\tau + \int_{\tau=0}^{\infty} \tau G(t, \tau) x(\tau) d\tau &= \int_{\tau=0}^{\infty} G(t, \tau) f(\tau) d\tau,\end{aligned}$$

Faça  $G(t, \infty) = 0$ ;

$$\begin{aligned}\int_{\tau=0}^{\infty} x(\tau) \left[ -\frac{dG}{d\tau} + \tau G \right] d\tau &= \int_{\tau=0}^{\infty} G(t, \tau) f(\tau) d\tau; \\ -\frac{dG}{d\tau} + \tau G &= \delta(\tau - t) \Rightarrow \\ x(t) &= \int_{\tau=0}^{\infty} G(t, \tau) f(\tau) d\tau.\end{aligned}$$

Agora resolvemos a EDO para  $G(t, \tau)$ :

$$\begin{aligned}-\frac{dG}{d\tau} + \tau G &= \delta(\tau - t), \\ G(t, \tau) &= u(t, \tau) v(t, \tau), \\ -u \frac{dv}{d\tau} - v \frac{du}{d\tau} + \tau uv &= \delta(\tau - t), \\ u \left[ -\frac{dv}{d\tau} + \tau v \right] - v \frac{du}{d\tau} &= \delta(\tau - t), \\ -\frac{dv}{d\tau} + \tau v &= 0, \\ \frac{dv}{d\tau} &= \tau v, \\ \frac{dv}{v} &= \tau d\tau, \\ \int_{v(t,0)}^{v(t,\tau)} \frac{dv}{v} &= \int_{\xi=0}^{\tau} \xi d\xi, \\ \ln \frac{v(t, \tau)}{v(t, 0)} &= \frac{\tau^2}{2}, \\ v(t, \tau) &= v(t, 0) e^{\frac{\tau^2}{2}}; \\ -v(t, 0) e^{\frac{\tau^2}{2}} \frac{du}{d\tau} &= \delta(\tau - t), \\ \frac{du}{d\tau} &= -\frac{1}{v(t, 0)} e^{-\frac{\tau^2}{2}} \delta(\tau - t), \\ \int_{u(t,0)}^{u(t,\tau)} du &= -\frac{1}{v(t, 0)} \int_{\xi=0}^{\tau} e^{-\frac{\xi^2}{2}} \delta(\xi - t) d\xi, \\ u(t, \tau) - u(t, 0) &= -\frac{1}{v(t, 0)} e^{-\frac{\tau^2}{2}} H(\tau - t), \\ u(t, \tau) &= u(t, 0) - \frac{1}{v(t, 0)} e^{-\frac{\tau^2}{2}} H(\tau - t).\end{aligned}$$

Substituímos agora na função de Green:

$$\begin{aligned}
 G(t, \tau) &= u(t, \tau)v(t, \tau) \\
 &= \left[ u(t, 0) - \frac{1}{v(t, 0)} e^{-\frac{t^2}{2}} H(\tau - t) \right] v(t, 0) e^{\frac{\tau^2}{2}} \\
 &= G(t, 0) e^{\tau^2/2} - H(\tau - t) e^{(\tau^2 - t^2)/2} \\
 &= \left[ G(t, 0) - H(\tau - t) e^{-t^2/2} \right] e^{\tau^2/2}.
 \end{aligned}$$

mas

$$\begin{aligned}
 \lim_{\tau \rightarrow \infty} G(t, \tau) &= 0 \Rightarrow \\
 G(t, 0) &= e^{-t^2/2}, \\
 G(t, \tau) &= \left[ e^{-t^2/2} - H(\tau - t) e^{-t^2/2} \right] e^{\tau^2/2} \\
 &= [1 - H(\tau - t)] e^{(\tau^2 - t^2)/2}.
 \end{aligned}$$

Finalmente,

$$\begin{aligned}
 x(t) &= \int_{\tau=0}^{\infty} [1 - H(\tau - t)] e^{(\tau^2 - t^2)/2} f(\tau) d\tau \\
 &= \int_{\tau=0}^t e^{(\tau^2 - t^2)/2} f(\tau) d\tau \blacksquare
 \end{aligned}$$

$$\begin{aligned}f(x) &= x, \\g(x) &= e^{-|x|},\end{aligned}$$

Calcule a integral de convolução (no sentido de Fourier)  $[f * g](x)$ .

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SOLUÇÃO DA QUESTÃO:

$$\begin{aligned}[f * g](x) &= \int_{\xi=-\infty}^{+\infty} f(x - \xi)g(\xi) \, d\xi \\&= \int_{\xi=-\infty}^0 (x - \xi)e^{-|\xi|} \, d\xi + \int_{\xi=0}^{+\infty} (x - \xi)e^{-|\xi|} \, d\xi \\&= \int_{\xi=-\infty}^0 (x - \xi)e^{\xi} \, d\xi + \int_{\xi=0}^{+\infty} (x - \xi)e^{-\xi} \, d\xi \\&= (x + 1) + (x - 1) = 2x \blacksquare\end{aligned}$$

**4** [25] Dada a equação diferencial parcial

$$\frac{\partial \phi}{\partial t} = D \frac{\partial^2 \phi}{\partial x^2} + E \frac{\partial^4 \phi}{\partial x^4},$$

onde  $D$  e  $E$  são constantes reais e  $\phi = \phi(x, t)$ , obtenha a equação diferencial ordinária em  $\widehat{\phi}(k, t)$ , onde

$$\widehat{\phi}(k, t) = \frac{1}{2\pi} \int_{-\infty}^{+\infty} \phi(x, t) e^{-ikx} dx$$

é a transformada de Fourier de  $\phi(x, t)$  (em relação a  $x$ ). **Não tente resolver a equação resultante.**

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SOLUÇÃO DA QUESTÃO:

$$\frac{d\widehat{\phi}}{dt} = D(ik)^2 \widehat{\phi} + E(ik)^4 \widehat{\phi},$$

$$\frac{d\widehat{\phi}}{dt} = -Dk^2 \widehat{\phi} + Ek^4 \widehat{\phi},$$

$$\frac{d\widehat{\phi}}{dt} = [-Dk^2 + Ek^4] \widehat{\phi} \blacksquare$$