

**1** [25] Se

$$f(x) = \text{sen}(x), \quad 0 \leq x \leq \frac{\pi}{2},$$

obtenha a série de Fourier trigonométrica de  $f_P(x)$ , onde  $f_P(x)$  é a extensão par de  $f(x)$  entre  $-\pi/2$  e  $+\pi/2$ .

SOLUÇÃO DA QUESTÃO:

$$\begin{aligned} L &= \pi; \\ f_P(x) &= \frac{A_0}{2} + \sum_{n=1}^{\infty} A_n \cos\left(\frac{2n\pi x}{\pi}\right); \\ A_n &= \frac{2}{\pi} \int_{-\pi/2}^{+\pi/2} f_P(x) \cos(2nx) \, dx \\ &= \frac{4}{\pi} \int_0^{\pi/2} f_P(x) \cos(2nx) \, dx \\ &= \frac{4}{\pi} \int_0^{\pi/2} \text{sen}(x) \cos(2nx) \, dx \\ &= -\frac{4}{\pi(4n^2 - 1)} \blacksquare \end{aligned}$$

**2** [25] Dada a EDO

$$\frac{d^2 y}{dt^2} + \frac{1}{T_1} \frac{dy}{dt} + \frac{1}{T_0^2} y = \frac{1}{T_0^2} x,$$

onde todas as quantidades são reais, com  $T_0$  e  $T_1$  constantes, e sendo

$$\widehat{f}(\omega) = \frac{1}{2\pi} \int_{t=-\infty}^{+\infty} f(t) e^{-i\omega t} dt$$

a transformada de Fourier de uma  $f(t)$  genérica, obtenha  $\widehat{y}(\omega)$  em função de  $\widehat{x}(\omega)$ .

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SOLUÇÃO DA QUESTÃO:

$$\begin{aligned} (i\omega)^2 \widehat{y} + \frac{i\omega}{T_1} \widehat{y} + \frac{1}{T_0^2} \widehat{y} &= \frac{1}{T_0^2} \widehat{x}; \\ \left[ -\omega^2 + \frac{i\omega}{T_1} + \frac{1}{T_0^2} \right] \widehat{y} &= \frac{1}{T_0^2} \widehat{x}; \\ \frac{[-\omega^2 T_1 T_0^2 + i\omega T_0^2 + T_1]}{T_1 T_0^2} \widehat{y} &= \frac{T_1}{T_1 T_0^2} \widehat{x}; \\ \widehat{y} &= \frac{T_1}{[-\omega^2 T_1 T_0^2 + i\omega T_0^2 + T_1]} \widehat{x} \blacksquare \end{aligned}$$

**3** [25] (Bird, Stewart e Lightfoot, Transport Phenomena, Ex. 11.2-2) Dada a EDP e condições inicial e de contorno

$$\begin{aligned}\frac{\partial \phi}{\partial t} &= \frac{\partial}{\partial x} \left( \frac{1}{x} \frac{\partial \phi}{\partial x} \right), \\ \phi(x, 0) &= 0, \\ \phi(0, t) &= 1, \\ \phi(\infty, t) &= 0,\end{aligned}$$

obtenha uma EDO equivalente para  $f(\xi)$  e suas condições de contorno  $f(0)$  e  $f(\infty)$ , onde  $\phi(x, t) = f(\xi)$ , e

$$\xi = \frac{x}{\sqrt[3]{9t}}$$

é uma variável de similaridade.

SOLUÇÃO DA QUESTÃO:

Se  $\phi(x, t) = f(\xi)$ , então calculamos as derivadas parciais de  $\xi$  em relação a  $x$  e  $t$  para tê-las à mão:

$$\begin{aligned}\frac{\partial \xi}{\partial t} &= \frac{\partial}{\partial t} [x(9t)^{-1/3}] \\ &= x \left[ -\frac{1}{3} (9t)^{-4/3} 9 \right] \\ &= x [-3(9t)^{-4/3}] \\ &= -3x(9t)^{-1/3} (9t)^{-1} \\ &= -3\xi(9t)^{-1} \\ &= \frac{-\xi}{3t}.\end{aligned}$$

Agora em  $x$ :

$$\frac{\partial \xi}{\partial x} = (9t)^{-1/3}.$$

Substituímos agora na EDP:

$$\begin{aligned}f(\xi) &= \phi(x, t) \Rightarrow \\ \frac{\partial f}{\partial t} &= \frac{df}{d\xi} \frac{\partial \xi}{\partial t} \\ &= \frac{df}{d\xi} \left( \frac{-\xi}{3t} \right) \\ &= -\frac{1}{3t} \xi \frac{df}{d\xi}.\end{aligned}$$

Em  $x$ :

$$\begin{aligned}\frac{\partial \phi}{\partial x} &= \frac{df}{d\xi} \frac{\partial \xi}{\partial x} \\ &= \frac{df}{d\xi} (9t)^{-1/3}; \\ \frac{\partial}{\partial x} \left( \frac{1}{x} \frac{\partial \phi}{\partial x} \right) &= \frac{1}{x} \frac{\partial}{\partial x} \frac{\partial \phi}{\partial x} - \frac{\partial \phi}{\partial x} \frac{1}{x^2} \\ &= \frac{1}{x} \frac{\partial}{\partial x} \left( \frac{df}{d\xi} (9t)^{-1/3} \right) - \frac{1}{x^2} \frac{df}{d\xi} (9t)^{-1/3}; \\ &= \frac{(9t)^{-1/3}}{x} \left[ \frac{d}{d\xi} \frac{df}{d\xi} \right] \frac{\partial \xi}{\partial x} - \frac{1}{x^2} \frac{df}{d\xi} (9t)^{-1/3}; \\ &= \frac{(9t)^{-2/3}}{x} \frac{d^2 f}{d\xi^2} - \frac{(9t)^{-1/3}}{x^2} \frac{df}{d\xi}.\end{aligned}$$

Juntando tudo:

$$\begin{aligned}
 -\frac{1}{3t}\xi \frac{df}{d\xi} &= \frac{(9t)^{-2/3}}{x} \frac{d^2f}{d\xi^2} - \frac{(9t)^{-1/3}}{x^2} \frac{df}{d\xi}, \\
 -\frac{3}{(9t)}\xi \frac{df}{d\xi} &= \frac{(9t)^{-2/3}}{x} \frac{d^2f}{d\xi^2} - \frac{(9t)^{-1/3}}{x^2} \frac{df}{d\xi}, \\
 -3\xi \frac{df}{d\xi} &= \frac{(9t)^{1/3}}{x} \frac{d^2f}{d\xi^2} - \frac{(9t)^{2/3}}{x^2} \frac{df}{d\xi} \\
 -3\xi \frac{df}{d\xi} &= \frac{1}{\xi} \frac{d^2f}{d\xi^2} - \frac{1}{\xi^2} \frac{df}{d\xi} \\
 -3\xi^3 \frac{df}{d\xi} &= \xi \frac{d^2f}{d\xi^2} - \frac{df}{d\xi} \\
 \xi \frac{d^2f}{d\xi^2} + (3\xi^3 - 1) \frac{df}{d\xi} &= 0,
 \end{aligned}$$

com condições de contorno

$$\begin{aligned}
 f(0) &= 1, \\
 f(\infty) &= 0 \blacksquare
 \end{aligned}$$

$$x \frac{dy}{dx} - [1 + x^2] y(x) = f(x),$$

$$y(1) = y_1.$$

SOLUÇÃO DA QUESTÃO:

$$\begin{aligned} \xi \frac{dy}{d\xi} - [1 + \xi^2] y(\xi) &= f(\xi) \\ \frac{dy}{d\xi} - \frac{1}{\xi} [1 + \xi^2] y(\xi) &= \frac{1}{\xi} f(\xi) \\ G(x, \xi) \frac{dy}{d\xi} - \frac{G(x, \xi)}{\xi} [1 + \xi^2] y(\xi) &= \frac{G(x, \xi)}{\xi} f(\xi) \\ \int_{\xi=1}^{\infty} G(x, \xi) \frac{dy}{d\xi} d\xi - \int_{\xi=1}^{\infty} \frac{G(x, \xi)}{\xi} [1 + \xi^2] y(\xi) d\xi &= \int_{\xi=1}^{\infty} \frac{G(x, \xi)}{\xi} f(\xi) d\xi \\ G(x, \xi) y(\xi) \Big|_1^{\infty} - \int_1^{\infty} y(\xi) \frac{dG(x, \xi)}{d\xi} d\xi - \int_{\xi=1}^{\infty} \frac{G(x, \xi)}{\xi} [1 + \xi^2] y(\xi) d\xi &= \int_1^{\infty} \frac{G(x, \xi)}{\xi} f(\xi) d\xi \end{aligned}$$

Faça  $G(x, \infty) = 0$ ;

$$\begin{aligned} -G(x, 1)y(1) - \int_1^{\infty} y(\xi) \frac{dG(x, \xi)}{d\xi} d\xi - \int_{\xi=1}^{\infty} \frac{G(x, \xi)}{\xi} [1 + \xi^2] y(\xi) d\xi &= \int_1^{\infty} \frac{G(x, \xi)}{\xi} f(\xi) d\xi \\ -G(x, 1)y(1) - \int_1^{\infty} \left\{ \frac{dG(x, \xi)}{d\xi} + \frac{G(x, \xi)}{\xi} [1 + \xi^2] \right\} y(\xi) d\xi &= \int_1^{\infty} \frac{G(x, \xi)}{\xi} f(\xi) d\xi. \end{aligned}$$

A função de Green é a solução de

$$-\left[ \frac{dG(x, \xi)}{d\xi} + \frac{G(x, \xi)}{\xi} [1 + \xi^2] \right] = \delta(\xi - x).$$

Tentemos  $G(x, \xi) = u(x, \xi)v(x, \xi)$ ;

$$\begin{aligned} -u \frac{dv}{d\xi} - v \frac{du}{d\xi} - \frac{uv}{\xi} [1 + \xi^2] &= \delta(\xi - x); \\ u \left\{ -\frac{dv}{d\xi} - \frac{v}{\xi} [1 + \xi^2] \right\} - v \frac{du}{d\xi} &= \delta(\xi - x) \\ \frac{dv}{d\xi} + \frac{v}{\xi} [1 + \xi^2] &= 0 \\ \frac{dv}{v} &= -\left( \frac{d\xi}{\xi} + \xi \right); \\ \int_{v(x, 1)}^{v(x, \xi)} \frac{dv}{v} &= -\int_1^{\xi} \frac{d\eta}{\eta} - \int_1^{\xi} \eta d\eta; \\ \ln \left( \frac{v(x, \xi)}{v(x, 1)} \right) &= -\ln(\xi) + \frac{1}{2} [1 - \xi^2] \\ v(x, \xi) &= \frac{v(x, 1)}{\xi} \exp \left[ \frac{1}{2} (1 - \xi^2) \right]. \end{aligned}$$

Prosseguimos:

$$\begin{aligned} -\frac{v(x, 1)}{\xi} \exp \left[ \frac{1}{2} (1 - \xi^2) \right] \frac{du}{d\xi} &= \delta(\xi - x) \\ \frac{du}{d\xi} &= -\frac{\xi}{v(x, 1)} \exp \left[ \frac{1}{2} (\xi^2 - 1) \right] \delta(\xi - x) \\ u(x, \xi) - u(x, 1) &= -\int_{\eta=1}^{\xi} \frac{\eta}{v(x, 1)} \exp \left[ \frac{1}{2} (\eta^2 - 1) \right] \delta(\eta - x) d\eta \\ u(x, \xi) &= u(x, 1) - \frac{x}{v(x, 1)} \exp \left[ \frac{1}{2} (x^2 - 1) \right] H(\xi - x). \end{aligned}$$

Agora,

$$\begin{aligned}
 G(x, \xi) &= u(x, \xi)v(x, \xi) \\
 &= \left\{ u(x, 1) - \frac{x}{v(x, 1)} \exp \left[ \frac{1}{2}(x^2 - 1) \right] H(\xi - x) \right\} \left\{ \frac{v(x, 1)}{\xi} \exp \left[ \frac{1}{2}(1 - \xi^2) \right] \right\} \\
 &= \frac{1}{\xi} \exp \left[ \frac{1}{2}(1 - \xi^2) \right] \left\{ G(x, 1) - x \exp \left[ \frac{1}{2}(x^2 - 1) \right] H(\xi - x) \right\}.
 \end{aligned}$$

Para que  $G(x, \infty) = 0$ , devemos ter

$$G(x, 1) = x \exp \left[ \frac{1}{2}(x^2 - 1) \right].$$

Portanto,

$$\begin{aligned}
 G(x, \xi) &= \frac{1}{\xi} \exp \left[ \frac{1}{2}(1 - \xi^2) \right] x \exp \left[ \frac{1}{2}(x^2 - 1) \right] (1 - H(\xi - x)) \\
 &= \frac{x}{\xi} \exp \left[ \frac{1}{2}(x^2 - \xi^2) \right] [1 - H(\xi - x)] \blacksquare
 \end{aligned}$$