

METHODS — EXAMPLES III

Green’s functions

1. Initial value problem. The reading $\theta(t)$ of an ammeter satisfies

$$\ddot{\theta} + 2p\dot{\theta} + (p^2 + q^2)\theta = f(t),$$

where p, q are constants with $p > 0$. The ammeter is set so that θ and $\dot{\theta}$ are zero when $t = 0$. Assuming $q \neq 0$, show by constructing the Green’s function that

$$\theta(t) = \frac{1}{q} \int_0^t e^{-p(t-\tau)} \sin[q(t-\tau)] f(\tau) d\tau.$$

Derive the same result using Fourier transforms, showing that the transfer function for this system is

$$\tilde{R}(\omega) = \frac{1}{2qi} \left[\frac{1}{(i\omega + p - qi)} - \frac{1}{(i\omega + p + qi)} \right].$$

2. Boundary value problem. Obtain the Green’s function $G(x, \xi)$ satisfying

$$\frac{d^2G}{dx^2} - \lambda^2G = \delta(x - \xi), \quad 0 \leq x \leq 1, \quad 0 \leq \xi \leq 1.$$

where λ is real, subject to the boundary conditions $G(0, \xi) = G(1, \xi) = 0$. Show that the solution to the equation

$$\frac{d^2y}{dx^2} - \lambda^2y = f(x), \quad \text{subject to the same boundary conditions is}$$

$$y = -\frac{1}{\lambda \sinh \lambda} \left\{ \sinh \lambda x \int_x^1 f(\xi) \sinh \lambda(1 - \xi) d\xi + \sinh \lambda(1 - x) \int_0^x f(\xi) \sinh \lambda\xi d\xi \right\}.$$

3. Finite asymptotics. A linear differential operator is defined by

$$L_x y = -\frac{1}{x^2} \frac{d}{dx} \left(x^2 \frac{dy}{dx} \right) + y.$$

By writing $y = z/x$ or otherwise, find those solutions of $L_x y = 0$ which are either (a) bounded as $x \rightarrow 0$, or (b) bounded as $x \rightarrow \infty$. Find the Green’s function $G(x, a)$ satisfying

$$L_x G(x, a) = \delta(x - a),$$

and both conditions (a) and (b). Use $G(x, a)$ to solve (subject to conditions (a) and (b))

$$L_x y(x) = \begin{cases} 1, & \text{for } 0 \leq x \leq R, \\ 0, & \text{for } x > R. \end{cases}$$

Show that the solution has the form, for suitable constants A, B

$$y(x) = \begin{cases} 1 + Ax^{-1} \sinh x, & \text{for } 0 \leq x \leq R, \\ Bx^{-1} e^{-x}, & \text{for } x > R. \end{cases}$$

4. Higher order initial value problem*. Show that the Green’s function for the initial value problem ($' \equiv \frac{d}{dt}$)

$$y'''' + k^2 y'' = f(t), \quad y(0) = y'(0) = y''(0) = y'''(0) = 0,$$

$$\text{is given by } G(t, \tau) = \begin{cases} 0, & 0 < t < \tau, \\ k^{-2}(t - \tau) - k^{-3} \sin k(t - \tau), & t > \tau. \end{cases}$$

Hence write down the solution for $f(t) = e^{-t}$ and verify that it satisfies the equation and the initial conditions. [Hint: Make life easy by noting $G(\tau, \tau) = 0$ for an IVP Green’s function and so use the time invariance of the equation to take $G(t, \tau) = f(t - \tau)$ for $t > \tau$.]

The Dirac delta function

5. Delta function properties. The function $\phi(x)$ is monotone increasing in $[a, b]$ and has a (simple) zero at $x = c$ (i.e. $\phi'(c) \neq 0$) where $a < c < b$. Show that

$$\int_a^b f(x)\delta[\phi(x)]dx = \frac{f(c)}{|\phi'(c)|}.$$

Show that the same formula applies if $\phi(x)$ is monotone decreasing and hence derive a formula for general $\phi(x)$ provided the zeros are simple. Deduce that $\delta(at) = \delta(t)/|a|$ for $a \neq 0$. Also establish that

$$\int_{-\infty}^{+\infty} |x|\delta(x^2 - a^2)dx = 1 \quad .$$

6. Delta function derivative*. Show using polar coordinates that

$$\int_{-\infty}^{+\infty} \int_{-\infty}^{+\infty} f(x^2 + y^2)\delta'(x^2 + y^2 - 1)\delta(x^2 - y^2)dx dy = f(1) - f'(1).$$

Fourier transforms

7. Duality property of FTs. (a) Use the duality property of FTs (i.e. that $FT(FT(f))(x) = 2\pi f(-x)$) to derive the frequency shift property from the translation property. (b) Starting with the convolution theorem (that FT of a convolution is the product of individual FTs) show that $FT(fg)(k) = \tilde{f} * \tilde{g}/2\pi$.

8. Functions with discontinuities. Let $f(x) = e^{-x}$ for $0 < x < \infty$, and $f(x) = 0$ for $x < 0$. Show that $\tilde{f}(k) = \frac{1-ik}{1+k^2}$. Show that the inverse Fourier transform of this Fourier transform $\tilde{f}(k)$ takes the value of $1/2$ at $x = 0$. (This is a general property of Fourier transforms, analogously to Fourier series. Inversion for general x is really straightforward with Complex Methods.)

9. Fourier transform of Gaussians. By using differentiation and the shift property, calculate the Fourier transform of a Gaussian distribution with a peak at $\mu \neq 0$, i.e. $f(x) = \exp[-n^2(x - \mu)^2]$. Now let $\mu = 0$, and consider $\delta_n(x) = (n/\sqrt{\pi})f(x)$. Sketch $\delta_n(x)$ and $\tilde{\delta}_n(k)$ for small and large n . What is $\int_{-\infty}^{\infty} \delta_n(x)dx$? What is happening as $n \rightarrow \infty$?

10. Fast Fourier transform for DFT. Consider DFT_N the discrete Fourier transform mod N with $N = 2^m$ being a power of 2.

(a) For $\underline{a} = (a_0, \dots, a_{N-1})$ show that direct computation of $DFT_N(\underline{a})$ by matrix multiplication requires $2N^2 - N$ basic multiplication and addition operations between the matrix elements of DFT_N and the components of \underline{a} .
 (b) Show that $DFT_N(\underline{a})$ can be expressed in terms of two applications of $DFT_{N/2}$. (Hint: consider separately the even and odd numbered components of \underline{a}). Using this decomposition show that DFT_N may be computed with $T(N)$ basic additions and multiplications where $T(N)$ has leading term $N \log_2 N$ i.e. exponentially faster as a function of m than the direct method of (a). Find the exact formula for $T(N)$.

11. Parseval's relation. By considering the the Fourier transform of the function $f(x) = \cos(x)$ for $|x| < \pi/2$ and $f(x) = 0$ for $|x| \geq \pi/2$, and the Fourier transform of its derivative, show that

$$\int_0^{\infty} \frac{\frac{\pi^2}{4} \cos^2 t}{(\frac{\pi^2}{4} - t^2)^2} dt = \int_0^{\infty} \frac{t^2 \cos^2 t}{(\frac{\pi^2}{4} - t^2)^2} dt = \frac{\pi}{4}.$$

12. Laplace's equation. Show that the inverse Fourier transform of the function (for any real α)

$$\tilde{f}_\alpha(k) = \begin{cases} e^{k\alpha} - e^{-k\alpha}, & |k| \leq 1, \\ 0 & |k| > 1, \end{cases}$$

is

$$f_\alpha(x) = \frac{2i}{\pi(\alpha^2 + x^2)}(\alpha \cosh \alpha \sin x - x \cos x \sinh \alpha).$$

Determine, by using Fourier transforms, the solution of Laplace's equation in the infinite strip $0 \leq y \leq 1$, i.e.

$$\nabla^2 \psi = 0; \quad -\infty < x < \infty, \quad 0 < y < 1,$$

where $\psi(x, 0) = f_1(x)$ the function given above with $\alpha = 1$, and $\psi(x, 1) = 0$ for $-\infty < x < \infty$.