

The Use of Kamal Transform for Solving Partial Differential Equations

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Abstract

Kamal Transform of partial derivative is derived, and its applicability demonstrated using four different partial equations. In this paper we find the particular solutions of these equations.

1. INTRODUCTION

The differential equation have played a central role in every aspect of applied mathematics for every long time and with the advent of the computer, their importance has increased father. Thus investigation and analysis of differential equations cruising in applications led to many deep mathematical problems; therefore, there are so many different techniques in order to solve differential equations. The integral transform were extensively used and thus there are several words on the theory and applications of integral transforms such as the Laplace, Foureir, Mellin, Hankel and Sumudu, to name but a few. Recently, Abdelilah Kamal introduced a new integral transform, named the Kamal transform, and further applied it to the solution of ordinary and partial differential equations.

In this paper we drive the formulate for Kamal transform of partial derivatives and apply them in solving some types of initial value problems. Our purpose here is to show the applicability of this interesting new transform and its effecting in solving such problems.

2. DEFINITION AND DERIVATIONS KAMAL TRANSFORM OF DERIVATIVES:

Kamal transform of the function $f(t)$ is defined as

$$[f(t)] = \int_0^\infty f(t) e^{\frac{-t}{v}} dt = G(v), \quad t > 0, \quad k_1 \leq v \leq k_2 \quad (1)$$

To obtain Kamal transform of partial derivatives we use integration by parts as follows:

$$\begin{aligned} K \left[\frac{\partial f(x,t)}{\partial t} \right] &= \int_0^\infty \frac{\partial f(x,t)}{\partial t} e^{\frac{-t}{v}} dt = \lim_{p \rightarrow \infty} \int_0^p e^{\frac{-t}{v}} \frac{\partial f(x,t)}{\partial t} dt \\ &= \lim_{p \rightarrow \infty} \left(\left[e^{\frac{-t}{v}} f(x,t) \right]_0^p + \frac{1}{v} \int_0^p e^{\frac{-t}{v}} f(x,t) dt \right) \\ &= -f(x,0) + \frac{1}{v} G(x,v) \end{aligned}$$

$$\text{Thus, } K \left[\frac{\partial f(x,t)}{\partial t} \right] = v^{-1} G(x,v) - f(x,0) \quad (2)$$

To find $K \left[\frac{\partial^2 f(x,t)}{\partial t^2} \right]$, let $\frac{\partial f(x,t)}{\partial t} = g(x,t)$, then by using Eq. (2) we have:

$$\begin{aligned} K \left[\frac{\partial^2 f(x,t)}{\partial t^2} \right] &= K \left[\frac{\partial g(x,t)}{\partial t} \right] = v^{-1} K \left[\frac{\partial g(x,t)}{\partial t} \right] - g(x,0) \\ K \left[\frac{\partial^2 f(x,t)}{\partial t^2} \right] &= v^{-2} G(x,v) - v^{-1} f(x,0) - \frac{\partial f(x,0)}{\partial t} \end{aligned} \quad (3)$$

We can easily extend this result to the n th partial derivative by using mathematical induction.

Now, we assume the $f(x,t)$ is piecewise continuous and is of exponential order. Then,

$$K \left[\frac{\partial f(x,t)}{\partial x} \right] = \int_0^\infty e^{\frac{-t}{v}} \frac{\partial f(x,t)}{\partial x} dt$$

Using the Leibniz' rule $K \left[\frac{\partial f(x,t)}{\partial x} \right] = \int_0^\infty e^{-\frac{t}{v}} \frac{\partial f(x,t)}{\partial x} dt = \frac{\partial}{\partial x} \int_0^\infty e^{-\frac{t}{v}} f(x,t) dt$

Thus, $K \left[\frac{\partial f(x,t)}{\partial x} \right] = \frac{d}{dx} (G(x, v))$ (4)

Also we can find : $K \left[\frac{\partial^2 f(x,t)}{\partial x^2} \right] = \frac{d^2}{dx^2} (G(x, v))$ (5)

In summary, $K \left[\frac{\partial^n f(x,t)}{\partial x^n} \right] = \frac{d^n}{dx^n} (G(x, v))$ (6)

3. APPLICATION OF KAMAL TRANSFORM OF PARTIAL DIFFERENTIAL EQUATIONS:

In this section we solve first order Partial differential Equations and the Second order partial differential equation, wave equation, heat equation, Laplace equation and Telegraphers equation which are known as four Fundamental equations in mathematical physics and occur in many branches of physics, in applied mathematics as well as in engineering.

Example 3. 1:

Find the solution of the first - order initial value problem:

$$u_x(x, t) - 2u_t(x, t) = u(x, t) , x > 0, t > 0, u(x, 0) = e^{-3x} \quad (7)$$

Taking Kamal transform of Eq. (7), we have

$$G'(x, v) - 2v^{-1}G(x, v) + 2u(x, 0) = G(x, v)$$

Where $G(x, v)$ is Kamal transform of $u(x, t)$.

By applying the initial condition, we get

$$G'(x, v) - \left(\frac{2}{v} + 1 \right) G(x, v) = -2e^{-3x}$$

This is the linear ordinary differential equation, it has the integration factor

$$F = e^{-\int \left(\frac{2}{v} + 1 \right) dx} = e^{-\left(\frac{2}{v} + 1 \right) x}$$

Therefore, $G(x, v) = \frac{v}{1+2v} e^{-3x} + ce^{\left(\frac{2}{v} + 1 \right) x}$ (8)

Since $G(x, v)$ is bounded, c should be zero, if we take the inverse Kamal transform to Eq. (8), then the solution of Eq. (7) is:

$$u(x, t) = e^{-3x-2t}$$

Example 3. 2:

Let's consider the wave equation :

$$u_{tt} - u_{xx} = 0, \quad 0 \leq x \leq \pi, \quad t \geq 0 \quad (9)$$

$$u(x, 0) = \sin x, \quad u_t(x, 0) = 0, \quad u(\pi, t) = 0$$

Applying Kamal transform to both sides of this equation and using the differential property of Kamal transform, Eq. (9) can be written as:

$$v^{-2}G(x, v) - v^{-1}u(x, 0) - u_t(x, 0) - G''(x, v) = 0$$

And,
$$G''(x, v) - \frac{1}{v^2}G(x, v) = \frac{-\sin x}{v}$$

This is the second - order ordinary differential equation have the solution in the form :

$$G(x, v) = \frac{-\sin x}{v(D^2 - \frac{1}{v^2})} = \frac{-\sin x}{v(-1 - \frac{1}{v^2})} = \frac{v \sin x}{1 + v^2} \quad (10)$$

Now, if we take the inverse Kamal transform to Eq. (10), then the particular solution of Eq. (9) is:

$$u(x, t) = \sin x \cos t$$

Example 3. 3:

Let's consider the homogeneous heat equation in one dimension in a normalized form:

$$u_t = u_{xx}, \quad (x, 0) = \sin \frac{\pi}{l} x, \quad u(0, t) = u(l, t) = 0 \quad (11)$$

Applying Kamal transform to both sides of this equation and using the differential property of Kamal transform, Eq. (11) can be written as:

$$v^{-1}G(x, v) - u(x, 0) = G''(x, v)$$

And,
$$G''(x, v) - \frac{1}{v}G(x, v) = -\sin \frac{\pi}{l} x$$

This is the second - order ordinary differential equation have the particular solution in the form

$$G(x, v) = \frac{-\sin \frac{\pi}{l} x}{D^2 - \frac{1}{v}} = \frac{-\sin \frac{\pi}{l} x}{-(\frac{\pi}{l})^2 - \frac{1}{v}} = \frac{v \sin \frac{\pi}{l} x}{1 + (\frac{\pi}{l})^2 v} \quad (12)$$

Now, if we take the inverse Kamal transform to Eq. (12), then the solution of Eq. (11) is:

$$u(x, t) = \sin \frac{\pi}{l} x e^{-\left(\frac{\pi}{l}\right)^2 t}$$

Example 3. 4:

Let's consider the homogeneous Laplace equation:

$$u_{xx} + u_{tt} = 0 \quad u(x, 0) = 0, u_t(x, 0) = \cos x \quad x, t > 0 \quad (13)$$

Applying Kamal transform to both sides of this equation and using the differential property of Kamal transform, Eq. (13) can be written as:

$$G''(x, v) + v^{-2}G(x, v) - v^{-1}u(x, 0) - u_t(x, 0) = 0$$

$$G''(x, v) + v^{-2}G(x, v) = \cos x$$

This is the second - order ordinary differential equation have the particular solution in the form:

$$G(x, v) = \frac{\cos x}{D^2+v^{-2}} = \frac{\cos x}{-1+v^{-2}} = \frac{v^2 \cos x}{1-v^2} \quad (14)$$

Now, if we take the inverse Kamal transform to Eq. (14), then the solution of Eq. (13) is :

$$u(x, t) = \cos x \sinh t$$

Example 3. 5:

Consider the telegraphers equation:

$$u_{tt}(x, t) + 2\alpha u_t(x, t) = \alpha^2 u_{xx}(x, t), 0 < x < 1, t > 0 \quad (15)$$

With the initial conditions:

$$u(x, 0) = \cos x, u_t(x, 0) = 0$$

Take Kamal transform of Eq. (15), we get:

$$v^{-2}G(x, v) - v^{-1}u(x, 0) - u_t(x, 0) + 2\alpha v^{-1}G(x, v) - 2\alpha u(x, 0) = \alpha^2 G''(x, v)$$

Applying the initial conditions, we get

$$\alpha^2 G''(x, v) - \left(\frac{1+2\alpha v}{v^2}\right) G(x, v) = -\cos x \left(\frac{1+2\alpha v}{v}\right)$$

This is the second - order ordinary differential equation have the particular solution in the form :

$$G(x, v) = \frac{-\cos x \left(\frac{1+2\alpha v}{v} \right)}{\alpha^2 D^2 - \left(\frac{1+2\alpha v}{v^2} \right)} = \frac{-\cos x (v + 2\alpha v^2)}{-\alpha^2 v^2 - (1 + 2\alpha v)} = \frac{\cos x (v + 2\alpha v^2)}{(1 + \alpha v)^2}$$

Or
$$G(x, v) = \cos x \left(\frac{\alpha v^2}{(1+\alpha v)^2} + \frac{v}{1+\alpha v} \right) \quad (16)$$

Now, if we take the inverse Kamal transform to Eq. (16), then the solution of Eq. (15) is :

$$u(x, t) = \cos x (1 + \alpha t) e^{-\alpha t}$$

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