

Contents

PREFACE		xi
	CHAPTER 1	
INTRODUCTION		1
1-1	Integral Transforms	2
1-2	An Alternative Approach	8
1-3	Solution of Laplace's Equation in a Half-Plane	11
1-4	Solution of the Wave Equation for a Semi-infinite Line	13
1-5	An Axisymmetric Problem in Potential Theory	14
1-6	Diffusion along a Semi-infinite Line	15
1-7	A Problem in Potential Theory concerning an Infinite Wedge	17
1-8	Classes of Functions	18
PROBLEMS		24
	CHAPTER 2	
FOURIER TRANSFORMS		27
2-1	Solution of Laplace's Equation for a Long Strip	27
2-2	Fourier's Integral Theorem	30
2-3	Fourier Transforms	36
2-4	Fourier Cosine Transforms	42

2-5	Fourier Sine Transforms	44
2-6	Fourier Transforms of Derivatives	46
2-7	The Calculation of the Fourier Transforms of Some Simple Functions	49
2-8	The Fourier Transforms of Rational Functions	56
2-9	The Convolution Integral	58
2-10	Parseval's Theorem for Cosine and Sine Transforms	61
2-11	Other Forms of the Fourier Inversion Theorem	64
2-12	A Transform with a More General Trigonometrical Kernel	70
2-13	Multiple Fourier Transforms	76
2-14	Fourier Transforms of Radially Symmetric Functions	79
2-15	The Solution of Integral Equations of Convolution Type	83
2-16	The Solution of Partial Differential Equations by Means of Fourier Transforms	92
2-16-1	Laplace's Equation	92
	(a) Laplace's equation in a half-plane	92
	(b) Laplace's equation in an infinite strip	93
	(c) Laplace's equation in a semi-infinite strip	96
	(d) The two-dimensional Laplace equation in orthogonal curvilinear coordinates	98
	(e) The solution of $\Delta_3 u = 0$ for the half-space $z \geq 0$	101
2-16-2	Solutions of the Diffusion Equation	102
	(a) The linear diffusion equation on a semi-infinite line	102
	(b) The two-dimensional diffusion equation	104
	(c) The diffusion equation in an infinite region	106
2-16-3	Vibration Problems	107
	(a) Free transverse vibrations of an infinite beam	107
	(b) Motion of a semi-infinite beam when its end has a prescribed motion	110
	(c) Free vibrations of a very large membrane	111
2-17	Fourier Transforms in Statistics	113
2-18	Fourier Transforms in Quantum Mechanics	116
PROBLEMS		119

CHAPTER 3

THE LAPLACE TRANSFORM		135
3-1	The Laplace Transform	135
3-2	Calculation of the Laplace Transforms of Some Elementary Functions	141
3-3	Rules of Manipulation of the Laplace Transform	143
3-4	Laplace Transforms of Derivatives	147
3-5	Relations Involving Integrals	152
3-6	The Error Function	155
3-7	Laplace Transforms of Bessel Functions	161
3-8	Periodic Functions	166
3-9	The Convolution of Two Functions	169
3-10	The Inversion Formula for the Laplace Transform	174
3-11	The Calculation of Inverse Transforms	176
3-12	Other Forms of Inversion Formula	180
3-13	Tauberian Theorems	184
3-14	Ordinary Differential Equations	190

3-14-1	Initial Value Problem for a Linear Equation with Constant Coefficients	191
3-14-2	Two-Point Boundary Value Problem for a Linear Equation with Constant Coefficients	196
3-14-3	Linear Differential Equations with Variable Coefficients	198
3-14-4	Simultaneous Differential Equations with Constant Coefficients	199
3-14-5	Autonomous Linear Systems	200
3-15	Partial Differential Equations	202
3-15-1	The Diffusion Equation in a Semi-infinite Line	202
3-15-2	Diffusion in Slabs	204
3-15-3	Diffusion in Circular Cylinders	206
3-16	Integral Equations	207
3-17	Difference Equations	214
3-18	The Double Laplace Transform	221
3-19	The Iterated Laplace Transform	228
3-20	The Stieltjes Transform	229
3-21	The Hilbert Transform	233
3-22	The Bilateral Laplace Transform	239
	PROBLEMS	241

CHAPTER 4

	THE MELLIN TRANSFORM	262
4-1	Elementary Properties of the Mellin Transform	262
4-2	Mellin Transforms of Derivatives and Integrals	266
4-3	The Mellin Inversion Theorem	272
4-4	Convolution Theorems for the Mellin Transform	275
4-5	The Solution of Some Integral Equations	277
4-6	The Distribution of Potential in a Wedge	281
4-7	An Application to the Summation of Series	283
4-8	A Note on Generalized Hypergeometric Series	286
	PROBLEMS	288

CHAPTER 5

	HANKEL TRANSFORMS	298
5-1	Introduction	298
5-2	Elementary Properties of Hankel Transforms	299
5-3	The Hankel Inversion Theorem	301
5-4	Hankel Transforms of Derivatives of Functions	310
5-5	The Hankel Transforms of Some Elementary Functions	313
5-6	The Parseval Relation for Hankel Transforms	317
5-7	Relations between Fourier and Hankel Transforms	318
5-8	Formulae of Beltrami Type	323
5-9	The Modified Operator of Hankel Transforms	325
5-10	The Use of Hankel Transforms in the Solution of Partial Differential Equations	325
5-10-1	Axisymmetric Dirichlet Problem for a Half-Space	325
5-10-2	Axisymmetric Dirichlet Problem for a Thick Plate	326
5-10-3	The Biharmonic Equation	327
5-10-4	The Symmetrical Vibrations of a Large Membrane	328

5-10-5	The Symmetrical Vibrations of a Thin Elastic Plate	330
5-10-6	Motion of a Viscous Fluid under a Surface Load	333
5-11	Dual Integral Equations and Mixed Boundary Value Problems	338
5-12	Generalized Axisymmetric Potentials	342
	PROBLEMS	343

CHAPTER 6

	THE KONTOROVICH–LEBEDEV TRANSFORM	353
6-1	Modified Bessel Functions and the Macdonald Function	354
6-2	The Kontorovich–Lebedev Transform	359
6-3	An Operational Proof of the Inversion Formula	361
6-4	Parseval Relation for Kontorovich–Lebedev Transforms	362
6-5	Functions which are Harmonic in an Infinite Wedge	363
6-6	Functions which are Harmonic in a Wedge of Finite Thickness	367
	PROBLEMS	368

CHAPTER 7

	THE MEHLER–FOCK TRANSFORM	369
7-1	Introduction	369
7-2	Legendre's Associated Equation	370
7-3	Laplace's Equation in Toroidal Coordinates	373
7-4	Properties of the Function $P_{-\frac{1}{2}+i\tau}(\cosh \alpha)$	381
7-5	Fock's Theorems	388
7-6	Mehler–Fock Transforms of Zero Order	390
7-7	A Relation of Parseval Type	393
7-8	The Solution of Boundary Value Problems using Mehler–Fock Transforms of Zero Order	396
7-9	Dual Integral Equations with Trigonometrical Kernels	400
7-10	Mixed Boundary Value Problems for a Semi-Infinite Strip	404
7-11	Dual Integral Equations with Legendre Function Kernels	407
7-12	Application to a Torsion Problem	411
7-13	Mehler–Fock Transforms of Order m	414
7-14	Applications of Mehler–Fock Transforms of Order m	416
	PROBLEMS	419

CHAPTER 8

	FINITE TRANSFORMS	423
8-1	Finite Fourier Transforms	424
	8-1-1 Finite Fourier sine and cosine transforms	425
	8-1-2 Convolution theorems for finite Fourier transforms	429
	8-1-3 Multiple finite Fourier transforms	432
	8-1-4 Applications of finite Fourier transforms	435
8-2	Finite Sturm–Liouville Transforms	439
8-3	Generalized Finite Fourier Transforms	443
8-4	Finite Hankel Transforms	446
8-5	Finite Legendre Transforms	454
8-6	Tchebycheff Transforms	460
8-7	Finite Mellin Transforms	462
8-8	A Note on Other Types of Finite Transform	467
	PROBLEMS	468

CHAPTER 9

GENERALIZED FUNCTIONS	484
9-1 The Dirac Delta Function	485
9-1-1 The Mikusinski–Temple Theory of Generalized Functions	487
9-1-2 Schwartz’s Theory of Distributions	488
9-1-3 Generalized Derivatives of Locally Integrable Functions	488
9-1-4 Mikusinski’s Operational Calculus	488
9-2 The Mikusinski–Temple Theory of Generalized Functions	489
9-2-1 Definition of Generalized Functions	490
9-2-2 Ordinary Functions as Generalized Functions	492
9-2-3 The Dirac Delta Function	494
9-2-4 Fourier Transforms of Generalized Functions	495
9-3 Schwartz’s Theory of Distributions	497
9-3-1 Definition of a Distribution	497
9-3-2 The Derivatives of a Distribution	498
9-3-3 The Product of a Distribution and a Smooth Function	499
9-3-4 The Delta Distribution	500
9-3-5 Fourier Transforms of Distributions	500
9-3-6 Integral Transforms of Distributions	504
PROBLEMS	504
APPENDIX A: BESSEL FUNCTIONS	508
APPENDIX B: TABLES OF INTEGRAL TRANSFORMS	516
B-1 Fourier Transforms	517
B-2 Fourier Cosine Transforms	517
B-3 Fourier Sine Transforms	518
B-4 Laplace Transforms	519
B-5 Mellin Transforms	521
B-6 Hankel Transforms	522
B-7 Kontorovich–Lebedev Transforms	522
B-8 Mehler–Fock Transforms of Zero Order	523
BIBLIOGRAPHY	524
INDEX OF SYMBOLS	530
AUTHOR INDEX	532
SUBJECT INDEX	534