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# A DOUBLE GENERAL INTRGRAL TRANSFORM FOR THE SOLUTION OF PARABOLIC BOUNDARY VALUE PROBLEMS

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**Abstract:** Boundary value problems arise in several branches of physics, Engineering, Biological sciences, Health sciences and Environmental sciences. The boundary value problems are of three type's elliptics, parabolic and hyperbolic. These problems can be solved by the variety of methods. To solve these boundary value problems recently many researchers are engaged in applying various types of integral transforms. In this paper, we use recently developed integral transform called as double general integral transform to solve the parabolic boundary value problems.

Keywords: Parabolic boundary value problems, One dimensional heat equation, Double general integral transform.

## INTRODUCTION:-

The parabolic boundary value problems, that describes the distribution of heat in a given region over certain time interval is heat equation. The energy transferred from one point to another point is heat. Heat flows from a point of higher temperature to the point of lower temperature. For example the boundary value problems which governs the heat flow in a rod. The heat conduction equation may have numerous solutions unless a set of initial and boundary condition. The boundary conditions are mainly of three types 1. Dirichlet condition 2. Neumann condition 3. Mix boundary condition (Robin condition)

In Neumann conditions  $\frac{dt}{dn} = 0$  is homogeneous neumann boundary conditions .It is also called as insulated boundary conditions which states that heat flow is zero. Robin boundary conditions are of the type  $k\left(\frac{dt}{dn}\right) + ht = g(r,t)$  where k and h are constants, implies that the boundary surface dissipates the heat by convection. If g(r,t) = 0 then it is homogeneous Robins boundary conditions which means that the heat converted by dissipation from the boundary surface into a surrounding maintained at zero temperature.

The other boundary conditions such as heat transfer due to radiation obeying the fourth power temperature law and those associated with change of phase, like melting ablation etc. gives rise to nonlinear boundary conditions. Now a day's many researchers are interested to introduced different types of integral transforms like Laplace, Kamal, sadik, Aboodh, tarig, mohand, mahgoub, rishi etc. Recently in September 2021 S. R. Kushare and D.P Patil and Takate [1] introduced Kushare transform . Further in October 2021 S..S. khakale and D. P. Patil [2] developed new integral transform called as Soham transform . D. G. Kakilj [3] introduced double general integral transform in March 2022. Some researchers are engaged in introducing new integral transforms at the same time some are interested in using those in various fields and various problems. In January 2022 D. P. Patil and R.S. Sanap [4] used kushare transform in Newton's law of cooling in April 2022 D. P. Patil [5] used kushare transform for solving the problems on population growth and decay .In oct. 2021 D. P. Patil [6] used sawi transform in Bessel functions. D. P. Patil [7] used sawi transform of error functions for evaluating improper integrals. Further Laplace transform and shehu transform are used in chemical science by D. P. Patil [8]. Sawi transforms and its convolution theorem is used for solving wave equation by D. P. Patil [9]. D. P. Patil [10] also used double laplace and double sum due transform for obtaining the solution of wave equation. Dualities between double integral transforms are obtained by D. P. Patil [11]. Laplace Eizaki and mahgoub transforms are used for solving system of first order and first degree differential equations by Kushare, Takate and Patil [12]. D. P. Patil [13] also solved boundary value problems of the system of ordinary differential equations by using Aboodh and Mahgoub transforms. Furthermore, D. P. Patil [14] study laplace ,Sumudh,



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Elzaki and mahgoub transform comparatively and used them to obtain the solution of boundary value problems. Parabolic boundary value problems are solved by D. P. Patil [15] by using double mahgoub transform. D. P. Patil [16] also obtains the solution of parabolic boundary value problems by using mahgoub transform. By using MAPLE, D. P. Patil [17] classified second order partial differential equations as elliptic parabolic, hyperbolic and ultra hyperbolic. D. P. Patil et al [18] used Anuj transform to solve Volterra integral equations of first kind. Soham transform is used to solve same equations by D. P. Patil et al [19]. Rathi sisters and D. P. Patil used Soham transform for system of differential equations [20]. Recently Zankar, Kandekar and D. P. Patil used general integral transform of error function for evaluating improper integrals[21].

# 2. Preliminaries

# 2.1. A double general integral transform for the solution of parabolic boundary value problems

Definition Of double general integral transform :

Let (*t*) be an integrable function defined for  $t \ge 0$ , (*s*)  $\ne 0$  and (*s*) are positive real valued functions then the general integrable transform (*s*) of *f*(*t*) is defined by

 $\{f(t)\} = p()\int_0^\infty f(t) e^{-q(s)t} dt$  provided that the integral exists.

Formulae for New general integral transform

Function $f(t)$	New integral transform $T(f(t)) = T(s)$
1	<u>p(s)</u>
	$\overline{q(s)}$
Т	p(s)
	$\overline{(q(s))^2}$
$t^{lpha}$	$\frac{\Gamma(\alpha+1)p(s)}{q(s)^{\alpha+1}}, \alpha > 0$
Sin t	p(s)
	$\overline{(q(s))^2 + \alpha^2}$
$\sin lpha t$	$\alpha p(s)$
	$\overline{(q(s))^2 + \alpha^2}$
cost	p(s)q(s)
	$\overline{(q(s))^2 + l}$
e <sup>t</sup>	$\frac{p(s)}{q(s)-l}  , q(s) > l$
	q(s) - l
f'(t)	$q(s)\mathcal{T}(s) - p(s)f(0)$

## 2.2. Double general integral transform

Definition of the Double general integral transform:

Let f(x, y) be an integrable function defined for the variables x and y in the first quadrant  $p_1(s) \neq 0$ ,  $p_2(s) \neq 0$  and  $q_1$  (s),  $q_2(s)$  are positive real functions; we define the Double general integral transform  $T_2\{f(x, y)\}$  by the formula

$$T_2\{ f(x, y)\} = (s) = p_1(s)p_2(s) \int_0^\infty \int_0^\infty e^{-(q_1(s)x + q_2(s)y)} f(x, y) dx dy$$

Provided that the integral exists for some  $q_1$  ( ),  $q_2(s)$ 

## 2.3. Properties of Double general integral transform:

## a) Linearity property:

 $T_2\{a f(x, y) + b g(x, y)\} = aT_2\{f(x, y)\} + b T_2\{g(x, y)\}$ 



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# b) Shifting property:

If  $T_2 \{(x, )\} = \mathcal{T}(s)$  then

 $T_{2}\{e^{-(ax+by)}f(x,y)\} = \mathcal{T}(s, a, b) = p_{1}(s)p_{2}(s)\int_{0}^{\infty}\int_{0}^{\infty}e^{-((q_{1}(s)+a)x+(q_{2}(s)+b)y)}f(x, y) dx dy$ 

# c) Change of scale property:

If  $T_2 \{(x, )\} = \mathcal{T} (s)$  then  $T_2 \{f(x, y)\} = \frac{1}{ab} \mathcal{T} (s, a, b)$ 

# 2.4. Formulae of some elementary functions

In this section we shall derive some formulae for some elementary functions by using double general integral transform.

Function $f(x, y)$	Double general integral transform $T_2{f(x, y)}$
1	$\frac{p_1(s)p_2(s)}{q_1(s) q_2(s)}$
exp(ax + by)	$\frac{p_{1}(s)p_{2}(s)}{(q_{1}(s) - a)(q_{2}(s) - b)}$
exp(i(ax+by))	$\frac{p_1(\mathbf{s})p_2(\mathbf{s})}{(q_1(\mathbf{s}) - \mathrm{ia})(q_2(\mathbf{s}) - \mathrm{ib})}$
$\cosh(ax+by)$	$\frac{1}{2} \left[ \frac{p_1(s)p_2(s)}{(q_1(s) - a) (q_2(s) - b)} + \frac{p_1(s)p_2(s)}{(q_1(s) + a) (q_2(s) + b)} \right]$
sinh(ax + by)	$\frac{1}{2} \left[ \frac{p_1(s)p_2(s)}{(q_1(s) - a) (q_2(s) - b)} - \frac{p_1(s)p_2(s)}{(q_1(s) + a) (q_2(s) + b)} \right]$
cos(ax + by)	$\frac{1}{2} \left[ \frac{p_1(s)p_2(s)}{(q_1(s) - ia)(q_2(s) - ib)} + \frac{p_1(s)p_2(s)}{(q_1(s) + ia)(q_2(s) + ib)} \right]$
sin(ax + by)	$\frac{1}{2} \left[ \frac{p_1(s)p_2(s)}{(q_1(s) - ia)(q_2(s) - ib)} - \frac{p_1(s)p_2(s)}{(q_1(s) + ia)(q_2(s) + ib)} \right]$
$(xy)^n, n > 0$	$\frac{(\Gamma(n+1))^2 p_1(s) p_2(s)}{(q_1(s) q_2(s))^{n+1}}$
$x^m y^n, m > 0, n > 0$	$\frac{\Gamma(m+1)\Gamma(n+1)(p_{1}(s)p_{2}(s))}{(q_{1}(s))^{m+1}(q_{2}(s))^{n+1}}$

# 2.5. Useful theorems

In this section we state some useful theorems.

**Theorem 1**: Let (x, y) be a function of two variables. If the first ordered partial derivative  $\frac{\partial f}{\partial x}$  and  $\frac{\partial f}{\partial y}$  exists and f(0, y) be given. $p_1(s)$ ,  $p_2(s)$ ,  $q_1(s)$  and  $q_2(s)$  are positive real functions then

$$T_{2}\left\{\frac{\partial f}{\partial x}(x, y)\right\} = -p_{1}(s)T\{f(0, y)\} + q_{1}(s)T_{2}\{f(x, y)\}$$

where,  $T{f(0, y)}$  is the new general integral transform of the f(0, y).

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**Theorem 2**: Let (x, y) be a function of two variables. If the first ordered partial derivative  $\frac{\partial f}{\partial x}$  and  $\frac{\partial f}{\partial y}$  exists and f(x,0) be given.  $p_1(s)$ ,  $p_2(s)$ ,  $q_1(s)$  and  $q_2(s)$  are positive real functions then

 $T_{2}\left\{\frac{\partial f}{\partial y}(x, y)\right\} = -p_{2}(s) T\left\{f(x, 0)\right\} + q_{2}(s)T_{2}\left\{f(x, y)\right\}$ 

where,  $T{f(x,0)}$  is the new general integral transform of the f(x,0).

# 3. Applications

Now we will state and prove following theorems.

**Theorem 3:** Let (x, y) be a function of two variables. If the first and second ordered partial derivative  $\frac{\partial f}{\partial x}$ ,  $\frac{\partial f}{\partial y}$ ,  $\frac{\partial^2 f}{\partial x^2}$  and  $\frac{\partial^2 f}{\partial y^2}$  are exists and f(0,y),  $f_x(0, y)$  be given.

 $p_1(s), p_2(s), q_1(s) and q_2(s)$  are positive real functions then

$$T_{2}\left\{\frac{\partial^{2}}{\partial x^{2}}f(x, y)\right\} = -p_{I}(s) \left[T\left\{f_{x}(0, y)\right\} + q_{I}(s)T\left\{f(0, y)\right\}\right] + q_{I}(s)^{2}T_{2}\left\{f(x, y)\right\}$$

where,  $T{f_x(0, y)}$ ,  $T{f(0, y)}$  is the new general integral transform of the  $f_x(0, y)$ , f(0, y) respectively

Proof: Applying transform on second order partial derivative with respect to x

$$T_{2}\{\frac{\partial^{2}}{\partial x^{2}}f(x, y)\} = T_{2}\{\frac{\partial}{\partial x}f_{x}(x, y)\}$$
  

$$\therefore T_{2}\{\frac{\partial^{2}}{\partial x^{2}}f(x, y)\} = -p_{1}(s) T\{f_{x}(0, y)\} + q_{1}(s)T_{2}\{f_{x}(x, y)\}....\{\text{from above theorem 1}\}$$
  

$$\therefore T_{2}\{\frac{\partial^{2}}{\partial x^{2}}f(x, y)\} = -p_{1}(s) T\{f_{x}(0, y)\} + q_{1}(s)[-p_{1}(s) T\{f(0, y) + q_{1}(s)T_{2}\{f(x, y)\}]....\{\text{from theorem 1}\}$$
  

$$\therefore T_{2}\{\frac{\partial^{2}}{\partial x^{2}}f(x, y)\} = -p_{1}(s) [T\{f_{x}(0, y)\} + q_{1}(s)T\{f(0, y)\}] + q_{1}(s)^{2}T_{2}\{f(x, y)\}$$

**Theorem 4:**Let (x, y) be a function of two variables. If the first and second ordered partial derivative  $\frac{\partial f}{\partial x}$ ,  $\frac{\partial f}{\partial y}$ ,  $\frac{\partial^2 f}{\partial x^2}$  and  $\frac{\partial^2 f}{\partial y^2}$  are exists and f(x,0),  $f_x(0, y)$  be given.

 $p_1(s), p_2(s), q_1(s) and q_2(s)$  are positive real functions then

$$T_{2}\left\{\frac{\partial^{2}}{\partial y^{2}}f(x, y)\right\} = -p_{2}(s) \left[T\left\{f_{y}(x, 0)\right\} + q_{2}(s)T\left\{f(x, 0)\right\}\right] + q_{2}(s)^{2}T_{2}\left\{f(x, y)\right\}$$

where,  $T{f_y(x,0)}, T{f(x,0)}$  is the new general integral transform of the  $f_y(x,0)$ , f(x,0) respectively

Proof: Applying transform on second order partial derivative with respect to y

$$T_{2}\{\frac{\partial^{2}}{\partial y^{2}}f(x, y)\} = T_{2}\{\frac{\partial}{\partial y}f_{y}(x, y)\}$$
  

$$\therefore T_{2}\{\frac{\partial^{2}}{\partial y^{2}}f(x, y)\} = -p_{2}(s) T\{f_{y}(x, 0)\} + q_{2}(s)T_{2}\{f_{y}(x, y)\}.....\{\text{from above theorem 2}\}$$
  

$$\therefore T_{2}\{\frac{\partial^{2}}{\partial x^{2}}f(x, y)\} = -p_{2}(s) T\{f_{y}(x, 0)\} + q_{2}(s)[-p_{2}(s) T\{f(x, 0) + q_{2}(s)T_{2}\{f(x, y)\}]....\{\text{from theorem 2}\}$$
  

$$\therefore T_{2}\{\frac{\partial^{2}}{\partial x^{2}}f(x, y)\} = -p_{2}(s) [T\{f_{y}(x, 0)\} + q_{2}(s)T\{f(x, 0)\}] + q_{2}(s)^{2}T_{2}\{f(x, y)\}$$

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3.1. Some useful formule: Following table contain formulae of transforms of elementary functions

Function $f(t)$	New integral transform $T(f(t)) = T(s)$
$e^{-t}$	p(s)
	$\overline{q(s) + l}$
$e^{-\propto t}$	p(s)
	$\overline{q(s)+\alpha}$
$e^{\propto t}$	$\frac{\mathrm{p}(\mathrm{s})}{\mathrm{q}(\mathrm{s})-\alpha}$ , $\mathrm{q}(\mathrm{s}) > \alpha$
	$q(s) - \alpha$

# 4. Application of transform on boundary value problems

In this section we will solve some boundary value problems by using transform

**Example 1.** Consider the heat equation,  $u_t = u_{xx} + \sin x$ , t > 0

With conditions  $u(0,t) = e^{-t}$ ;  $u(x,0) = \cos x$ ;  $u_x(0,t) = 1 - e^{-t}$ 

**Solution:** Let  $u_t = u_{xx} + \sin x$ , t > 0

Applying double general integral transform ,we get

 $T_2{u_t} = T_2{u_{xx} + \sin x}$ 

 $T_2{u_t} = T_2{u_{xx}} + T_2{\sin x}$  $T_2{\frac{\partial u}{\partial t}(x, t)} = T_2{\frac{\partial u}{\partial x}u_x(x, t)} + T_2{\sin x}$ ÷. *.*..  $-p_2(s) T\{u(x,0)\} + q_2(s)T_2\{u(x,t)\} = -p_1(s) T\{u_x(0,t)\} + q_1(s)T_2\{u_x(x,t)\} + T_2\{\sin x\}$ Ŀ.  $-p_2(s) T\{u(x,0)\} + q_2(s)T_2\{u(x,t)\} = -p_1(s) T\{u_x(0,t)\} + q_1(s)[-p_1(s) T\{u(0,t)\}]$ ...  $+ q_1(s)T_2\{u(x, t)\}] + T_2\{\sin x\}$  $q_2(s)T_2\{u(x, t)\}-[q_1(s)]^2T_2\{u(x, t)\}=-p_1(s) T\{u_x(0, t)\}+p_2(s) T\{u(x, 0)\}$ *.*..  $-p_1(s)q_1(s)T\{u(0, t)\}+T_2\{\sin x\}$  $T_2\{u(x, t)\}[q_2(s) - (q_1(s))^2] = -p_1(s) T\{1 - e^{-t}\} + p_2(s) T\{\cos x\}$ *.*..  $+T_2\{\sin x\} - p_1(s)q_1(s)T\{e^{-t}\}\$  $T_2\{u(x, t)\}[q_2(s) - (q_1(s))^2] = -p_1(s)[T\{1\} - T\{e^{-t}\}] + p_2(s) T\{\cos x\}$  $+T_2\{\sin x\} - p_1(s)q_1(s)T\{e^{-t}\}$  .....(1)

Now, 
$$T \{1\} = \frac{p_2(s)}{q_2(s)}$$
,  $T\{e^{-t}\} = \frac{p_2(s)}{l + q_2(s)}$ ,  $T\{\cos x\} = \frac{p_1(s)q_1(s)}{(q_1(s))^2 + 1}$ 

 $T_{2}\{\sin x\} = \frac{p_{1}(s)p_{2}(s)}{q_{2}(s)[(q_{1}(s))^{2}+1]}$ 

Equation (1) implies,

$$T_{2}\{\mathbf{u}(\mathbf{x},\mathbf{t})\} [q_{2}(\mathbf{s}) - (q_{1}(s))^{2}] = -p_{1}(s)\left[\frac{p_{2}(s)}{q_{2}(s)} - \frac{p_{2}(s)}{l+q_{2}(s)}\right] + p_{2}(s)\left[\frac{p_{1}(s)q_{1}(s)}{(q_{1}(s))^{2}+1}\right] + \frac{l}{q_{2}(s)}\left[\frac{p_{1}(s)p_{2}(s)}{(q_{1}(s))^{2}+1}\right] - p_{1}(s)q_{1}(s)\frac{p_{2}(s)}{l+q_{2}(s)}$$

$$T_{2}\{\mathbf{u}(\mathbf{x},\mathbf{t})\} [q_{2}(\mathbf{s}) - (q_{1}(\mathbf{s}))^{2}] = -p_{1}(s) [\frac{p_{2}(\mathbf{s})}{q_{2}(\mathbf{s}) + (q_{2}(\mathbf{s}))^{2}}] + p_{2}(s) [\frac{p_{1}(\mathbf{s})q_{1}(\mathbf{s})}{(q_{1}(\mathbf{s}))^{2} + 1}] + \frac{1}{q_{2}(\mathbf{s})} [\frac{p_{1}(\mathbf{s})p_{2}(\mathbf{s})}{[(q_{1}(\mathbf{s}))^{2} + 1]}] - p_{1}(s)q_{1}(s)[\frac{p_{2}(\mathbf{s})}{1 + q_{2}(\mathbf{s})}]$$

$$\therefore \qquad T_2\{\mathbf{u}(\mathbf{x},\mathbf{t})\} \left[ q_2(\mathbf{s}) - (q_1(\mathbf{s}))^2 \right] = \frac{-p_1(\mathbf{s})p_2(\mathbf{s})}{q_2(\mathbf{s}) + (q_2(\mathbf{s}))^2} + \frac{p_1(\mathbf{s})p_2(\mathbf{s})q_1(\mathbf{s})}{(q_1(\mathbf{s}))^2 + 1} + \frac{p_1(\mathbf{s})p_2(\mathbf{s})}{q_2(\mathbf{s})\left[(q_1(\mathbf{s}))^2 + 1\right]} - p_1(\mathbf{s})q_1(\mathbf{s})\left[\frac{p_2(\mathbf{s})}{1 + q_2(\mathbf{s})}\right]$$

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$$\therefore = p_{1}(s)p_{2}(s)\left[\frac{1}{q_{2}(s)\left[(q_{1}(s))^{2}+1\right]} - \frac{1}{q_{2}(s) + (q_{2}(s))^{2}}\right] + p_{1}(s)p_{2}(s)q_{1}(s)\left[\frac{1}{(q_{1}(s))^{2}+1} - \frac{1}{1+q_{2}(s)}\right]$$
$$= \frac{p_{1}(s)p_{2}(s)}{q_{2}(s)}\left[\frac{q_{2}(s) - q_{1}(s)^{2}}{(q_{2}(s) + 1)\left[(q_{1}(s))^{2}+1\right]}\right] + p_{1}(s)p_{2}(s)q_{1}(s)\left[\frac{q_{2}(s) - q_{1}(s)^{2}}{(q_{2}(s) + 1)\left[(q_{1}(s))^{2}+1\right]}\right]$$

 $T_2\{u(x, t)\} [q_2(s) - (q_1(s))^2] =$ 

$$[q_{2}(s) - q_{1}(s)^{2}]\{[\frac{p_{1}(s)p_{2}(s)}{q_{2}(s)(q_{2}(s)+l)[(q_{1}(s))^{2}+1)]}] + [\frac{p_{1}(s)p_{2}(s)q_{1}(s)}{(q_{2}(s)+l)[(q_{1}(s))^{2}+1)]}]\}$$

$$T_{2}\{\mathbf{u}(\mathbf{x},\mathbf{t})\} = \left[\frac{p_{I}(s)p_{2}(s)}{q_{2}(s)(q_{2}(s)+l)\left[\left(q_{I}(s)\right)^{2}+1\right)\right]} + \left[\frac{p_{I}(s)p_{2}(s)q_{I}(s)}{(q_{2}(s)+l)\left[\left(q_{I}(s)\right)^{2}+1\right)\right]}\right]$$

$$T_{2}\{\mathbf{u}(\mathbf{x},\mathbf{t})\} = \left[\frac{p_{1}(s)p_{2}(s)}{\left[\left(q_{1}(s)\right)^{2}+1\right]}\right]\left[\frac{l}{l+q_{2}(s)}\right]\frac{1}{q_{2}(s)} + \left[\frac{p_{1}(s)q_{1}(s)}{\left[\left(q_{1}(s)\right)^{2}+1\right)}\right]\left[\frac{p_{2}(s)}{l+q_{2}(s)}\right]\dots\dots(2)$$

By partial fraction,

 $\frac{l}{[l+q_2(s)]} \frac{1}{]q_2(s)} = \frac{1}{q_2(s)} - \frac{l}{l+q_2(s)}$ 

Equation (2) becomes

$$T_{2}\{\mathbf{u}(\mathbf{x},\mathbf{t})\} = \left[\frac{p_{1}(s)}{\left[\left(q_{1}(s)\right)^{2}+1\right)}\right]\left[\frac{p_{2}(s)}{q_{2}(s)}-\frac{p_{2}(s)}{l+q_{2}(s)}\right]+\left[\frac{p_{1}(s)q_{1}(s)}{\left[\left(q_{1}(s)\right)^{2}+1\right)}\right]\left[\frac{p_{2}(s)}{l+q_{2}(s)}\right]$$

$$\Rightarrow \qquad u(x, t) = [\sin x][1 - e^{-t}] + [\cos x]e^{-t}$$

**Example2.** Consider the heat equation,  $u_t = u_{xx}$ , t > 0with conditions u(0,t) = 0;  $u(x,0) = \sin x$ ;  $u_x(0,t) = e^{-t}$ 

Solution: Let  $u_t = u_{xx}$  , t > 0

Applying double general integral transform, we get

$$T_{2}\{u_{t}\} = T_{2}\{u_{xx}\}$$

$$T_{2}\{\frac{\partial u}{\partial t}(x, t)\} = T_{2}\{\frac{\partial}{\partial x}u_{x}(x, t)\}$$

$$-p_{2}(s) T\{u(x, 0)\} + q_{2}(s)T_{2}\{u(x, t)\} = -p_{1}(s) T\{u_{x}(0, t)\} + q_{1}(s)T_{2}\{u_{x}(x, t)\}$$

$$-p_{2}(s) T\{u(x, 0)\} + q_{2}(s)T_{2}\{u(x, t)\} = -p_{1}(s) T\{u_{x}(0, t)\} + q_{1}(s)[-p_{1}(s) T\{u(0, t) + q_{1}(s)T_{2}\{u(x, t)\}]$$

$$\therefore T_{2}\{u(x, t)\}[q_{2}(s)-q_{1}(s)^{2}] = -p_{1}(s) T\{u_{x}(0, t)\} + p_{2}(s) T\{u(x, 0)\} - p_{1}(s)q_{1}(s)T\{u(0, t)\}$$

$$\therefore T_{2}\{u(x, t)\}[q_{2}(s)-q_{1}(s)^{2}] = -p_{1}(s) T\{e^{-t}\} + p_{2}(s) T\{\sin x\} - p_{1}(s)q_{1}(s)T\{0\} \dots \dots (1)$$

Now we know that,

$$T \{e^{-t}\} = \frac{p_2(s)}{l + q_2(s)}, T \{\sin x\} = \frac{p_1(s)}{q_1(s)^2 + 1}, T\{0\} = 0$$
Equation (1) becomes,  

$$T_2 \{u (x, t)\} [q_2(s) - q_1(s)^2] = -p_1(s) (\frac{p_2(s)}{l + q_2(s)}) + p_2(s) (\frac{p_1(s)}{q_1(s)^2 + 1})$$

$$T_2 \{u (x, t)\} [q_2(s) - q_1(s)^2] = p_1(s) p_2(s) [(\frac{l}{l + q_2(s)}) - (\frac{l}{q_1(s)^2 + 1})]$$

$$T_2 \{u (x, t)\} [q_2(s) - q_1(s)^2] = p_1(s) p_2(s) [\frac{q_2(s) - q_1(s)^2}{(q_1(s)^2 + 1)(l + q_2(s))}]$$

$$\therefore \qquad T_2\{\mathbf{u}(x,t)\}[q_2(s)-q_1(s)^2]=p_1(s)p_2(s)\left[\frac{q_2(s)-q_1(s)}{(q_1(s)^2+1)(1+q_2(s))}\right]$$

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 $\therefore \qquad T_2\{\mathbf{u}(\mathbf{x},\mathbf{t})\} = \left[\frac{p_1(s)p_2(s)}{(q_1(s)^2 + 1)(l + q_2(s))}\right]$ 

 $\therefore \qquad T_2\{\mathbf{u}(\mathbf{x},\mathbf{t})\} = [\frac{p_1(\mathbf{s})}{q_1(\mathbf{s})^2 + 1}][\frac{p_2(\mathbf{s})}{l + q_2(\mathbf{s})}]$ 

 $\Rightarrow$ 

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

**Example 3.** Consider the heat equation,  $u_t = u_{xx} - 3u + 3$ , t > 0

with conditions u(0,t) = 1;  $u(x,0)=1 + \sin x$ ;  $u_x(0,t)=e^{-4t}$ 

**Solution:** Let  $u_t = u_{xx} - 3u + 3$ , t > 0

Applying double general integral transform, we get

$$T_2\{u_t\} = T_2\{u_{xx} - 3u + 3\}$$

 $T_2\{u_t\} = T_2\{u_{xx}\} - 3T_2\{u\} + T_2\{3\}$  .....{by linearity property}

$$T_2\{\frac{\partial u}{\partial t}(x,t)\} = T_2\{\frac{\partial}{\partial x}u_x(x,t)\} - 3T_2\{u(x,t)\} + 3T_2\{l\}$$

 $-p_2(s) T\{u(x,0)\} + q_2(s)T_2\{u(x,t)\} =$ 

$$-p_{l}(s) T\{u_{x}(0,t)\} + q_{l}(s)T_{2}\{u_{x}(x,t)\} - 3T_{2}\{u(x,t)\} + 3T_{2}\{l\}$$

$$-p_2(s) T\{u(x,0)\} + q_2(s)T_2\{u(x,t)\} =$$

 $-p_{l}(s) T\{u_{x}(0, t)\} + q_{l}(s)[-p_{l}(s) T\{u(0, t) + q_{l}(s)T_{2}\{u(x, t)\}] - 3T_{2}\{u(x, t)\} + 3T_{2}\{l\}$ 

 $T_{2}\{u(x, t)\}[q_{2}(s)-q_{1}(s)^{2}+3] = -p_{1}(s) T\{u_{x}(0, t)\} + p_{2}(s) T\{u(x, 0)\} - p_{1}(s)q_{1}(s)T\{u(0, t)\} + 3T_{2}\{I\}$  $T_{2}\{u(x, t)\}[q_{2}(s)-q_{1}(s)^{2}+3] = -p_{1}(s) T\{e^{-4t}\} + p_{2}(s) T\{1 + \sin x\} - p_{1}(s)q_{1}(s)T\{1\} + 3T_{2}\{I\} \dots (1)$ 

Now we know that ,  $T\{e^{-4t}\}=\frac{p_2(s)}{4+q_2(s)}$ ,  $T_2\{I\}=\frac{p_1(s)p_2(s)}{q_1(s)q_2(s)}$ ,

For u (0, t)=1  $\Rightarrow$   $T\{1\} = \frac{p_2(s)}{q_2(s)}$ 

 $\{1 + \sin x\} = \{1\} + T\{\sin x\}$  ......{by linearity property}

 $\{1 + \sin x\} = \frac{p_{l}(s)}{q_{l}(s)} + \frac{p_{l}(s)}{q_{l}(s)^{2}+1}$ 

Equation (1) becomes,

:. 
$$T_2\{u(x, t)\}[q_2(s)-q_1(s)^2+3]=$$

$$-p_{I}(s)\left(\frac{p_{2}(s)}{4+q_{2}(s)}\right)+p_{2}(s)\left(\frac{p_{I}(s)}{q_{I}(s)}+\frac{p_{I}(s)}{q_{I}(s)^{2}+1}\right)-p_{I}(s)q_{I}(s)\left(\frac{p_{2}(s)}{q_{2}(s)}\right)+3\frac{p_{I}(s)p_{2}(s)}{q_{I}(s)q_{2}(s)}$$

:. 
$$T_2\{u(x, t)\}[q_2(s)-q_1(s)^2+3]=$$

$$\frac{p_2(s) p_1(s)}{4+q_2(s)} + \frac{p_1(s)p_2(s)}{q_1(s)} + \frac{p_2(s)p_1(s)}{q_1(s)^{2+1}} - \frac{p_2(s)p_1(s)q_1(s)}{q_2(s)} + 3\frac{p_1(s)p_2(s)}{q_1(s)q_2(s)}$$

:.  $T_2\{u(x, t)\}[q_2(s)-q_1(s)^2+3]=$ 

$$p_2(s) p_1(s) \left[\frac{-l}{4+q_2(s)} + \frac{l}{q_1(s)^2+1}\right] + \frac{p_1(s)p_2(s)}{q_1(s)q_2(s)} \left[ q_2(s) - q_1(s)^2 + 3 \right]$$

:. 
$$T_2\{u(x, t)\}[q_2(s)-q_1(s)^2+3]=$$

$$p_2(s) p_1(s) \left[ \frac{q_2(s) - q_1(s)^2 + 3}{(q_1(s)^2 + 1)(4 + q_2(s))} \right] + \frac{p_1(s)p_2(s)}{q_1(s)q_2(s)} \left[ q_2(s) - q_1(s)^2 + 3 \right]$$

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:. 
$$T_2\{u(x, t)\}[q_2(s)-q_1(s)^2+3]=$$

 $[\frac{p_2(s) p_1(s)}{(q_1(s)^2+1)(4+q_2(s))} + \frac{p_1(s)p_2(s)}{q_1(s)q_2(s)}][q_2(s) - q_1(s)^2 + 3]$ 

 $\frac{p_1(s)p_2(s)}{r}$ ÷.

 $T_{2}\{\mathbf{u}(\mathbf{x}, \mathbf{t})\} = \frac{p_{2}(s) p_{I}(s)}{(q_{I}(s)^{2}+1)(4+q_{2}(s))} + \frac{p_{I}(s)p_{2}(s)}{q_{I}(s)q_{2}(s)}$  $T_{2}\{\mathbf{u}(\mathbf{x}, \mathbf{t})\} = \frac{p_{I}(s)p_{2}(s)}{p_{I}(s)} + \frac{p_{2}(s)}{(p_{2}(s))} + \frac{p_{2}(s)}{(p_{2}(s))$ 

$$\therefore \qquad T_2\{\mathbf{u}(\mathbf{x},\mathbf{t})\} = \frac{p_I(\mathbf{s})p_2(\mathbf{s})}{q_I(\mathbf{s})q_2(\mathbf{s})} + (\frac{p_2(\mathbf{s})}{4+q_2(\mathbf{s})})(\frac{p_I(\mathbf{s})}{q_I(\mathbf{s})^2+1})$$

 $\Rightarrow$ 

u (x, t)= 1 + $e^{-4t}(\sin x)$ 

## CONCLUSION

We succesfully used A double general integral transform for the solution of parabolic boundary value problems. To obtained the solution of parabolic boundary value problems of heat equations this shows that such that is useful and effective in solving the parabolic boundary value problems.

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