

# Matrix Fourier Transforms and Application

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**Abstract** In this work, we introduce in an explicit form a special types of matrix Fourier transforms on real axis and real semi- axis: matrix cos- transforms, matrix sin- transforms and matrix transforms with piecewise trigonometric kernels. The integral transforms of such kinds are used for solving analytically the problems of mathematical physics in homogeneous and piecewise homogeneous media. Analytical solution of vector heat conduction equation, vector wave equation and vector Poisson equation is obtained.

**Keywords:** *fourier matrix transforms, integral transform, heat conduction equation, wave equation, Poisson equation*

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## 1. Introduction

Matrix Fourier transforms with sine, cosine and piecewise trigonometric kernels represent an important branch of mathematical analysis. It is based on the expansion of a function over a set of cosine or sine basis functions.

Integral transforms arise in a natural way through the principle of linear superposition in constructing integral representations of solutions to linear differential equations. The theory of integral Fourier transforms with piecewise trigonometric kernels in a scalar case was studied by Ufljand J.S. [1,2], Lenjuk M. P [3], Najda L.S. [4], Protsenko V. S [5]. The matrix version is adapted for the solution to the problems in piecewise homogeneous medium and have been developed by O.Yaremko in [6,8,9]. The necessary proofs by method of contour integration were conducted in [6] and [9]. It is clear this method is effective to obtain the exact solution of boundary-value problems for piecewise homogeneous media [7,10,11,13]. Special types of matrix Fourier transforms on real axis and semi-axis and their applications are analyzed in this article.

Fourier transforms with sine, cosine and piecewise trigonometric kernels have shown their special applicability in description of consistent mathematical models. To show the versatility of these transforms constructed by authors we solve the vector problems of mathematical physics in homogeneous and piecewise homogeneous media. We find analytical solutions on real axis and real semi- axis of classical mathematical models: vector heat conduction equation, vector wave equation and vector Poisson equation.

Now we consider classical Sturm-Liouville problems of variety types in boundary conditions. Further we construct their matrix analogues in section 2,3.

The Sturm-Liouville problem with Dirichlet boundary condition

$$-A^2 \frac{d^2}{dx^2} \phi(x, \lambda) = \lambda^2 \phi(x, \lambda), \quad 0 < x < \infty,$$

$$\phi(0, \lambda) = 0, |\phi(x, \lambda)| < \infty,$$

provides the kernels for direct and inverse integral sin - transforms on the real semi-axis:

$$F_+[f](\lambda) \equiv \tilde{f}(\lambda) = \int_0^\infty \sin(A^{-1}\lambda\xi) A^{-1} f(\xi) d\xi,$$

$$f(x) = \frac{2}{\pi} \int_0^\infty \sin(A^{-1}\lambda x) \tilde{f}(\lambda) d\lambda.$$

The Sturm-Liouville problem with Neumann boundary condition

$$-A^2 \frac{d^2}{dx^2} \phi(x, \lambda) = \lambda^2 \phi(x, \lambda), \quad 0 < x < \infty,$$

$$\phi'(0, \lambda) = 0, |\phi(x, \lambda)| < \infty,$$

provides the kernels for direct and inverse integral cos - transforms on the real semi-axis:

$$F_+[f](\lambda) \equiv \tilde{f}(\lambda) = \int_0^\infty \cos(A^{-1}\lambda\xi) f(\xi) d\xi,$$

$$f(x) = \frac{2A^{-1}}{\pi} \int_0^\infty \cos(A^{-1}\lambda x) \tilde{f}(\lambda) d\lambda.$$

The Sturm-Liouville problem with Robin boundary condition

$$-A^2 \frac{d^2 \phi}{dx^2} = \lambda^2 \phi(x, \lambda), \quad x > 0,$$

$$H\phi + \frac{d\phi}{dx} = 0, \quad x = 0,$$

$$|\phi(x, \lambda)| < \infty,$$

where  $H$  - negative, provides the kernels for direct and inverse Fourier- type transforms on the real semi-axis:

$$F_+[f](\lambda) \equiv \tilde{f}(\lambda) = \int_0^\infty \begin{pmatrix} h \sin A^{-1} \lambda \xi \\ -\lambda \cos A^{-1} \lambda \xi \end{pmatrix} A^{-1} f(\xi) d\xi, \quad (1)$$

$$f(x) = \frac{2}{\pi} \int_0^\infty \begin{pmatrix} \sin \lambda A^{-1} x h \\ -\lambda \cos \lambda A^{-1} x \end{pmatrix} \begin{pmatrix} h^2 \\ +E\lambda^2 \end{pmatrix}^{-1} \tilde{f}(\lambda) d\lambda, \quad (2)$$

$$h = AH.$$

**Theorem 1.** *If  $A=1$  in (1), (2) then the inverse Fourier- type transform  $F^{-1}$  has the form*

$$F^{-1}[\tilde{f}](\lambda) = f(x) = \frac{2}{\pi} \int_0^\infty \tilde{f}(\lambda) (h \sin \lambda x - \lambda \cos \lambda x) (h^2 + \lambda^2)^{-1} d\lambda$$

subject to the existence of the integral used in the definition.

*Proof.* Let function  $f(x)$  takes the form

$$f(x) = \frac{2}{\pi} \int_0^\infty \tilde{f}(\lambda) \frac{h \sin \lambda x - \lambda \cos \lambda x}{h^2 + \lambda^2} d\lambda.$$

Then

$$hf(x) + f'(x) = \frac{2}{\pi} \int_0^\infty \tilde{f}(\lambda) \sin \lambda x d\lambda.$$

Due to the inverse sin- transform, we get

$$\begin{aligned} \tilde{f}(\lambda) &= \int_0^\infty \sin \lambda x (hf(x) + f'(x)) d\lambda \\ &= \sin \lambda x f(x) \Big|_0^\infty + \int_0^\infty (h \sin \lambda x - \lambda \cos \lambda x) f(x) dx \\ &= \int_0^\infty (h \sin \lambda x - \lambda \cos \lambda x) f(x) dx. \end{aligned}$$

**Note.** *If  $f(x)$  is a vector function and  $h$  is a square negative- definite matrix then theorem 1 is true.*

## 2. Matrix Fourier Transforms on Real Axis

In linear algebra, a symmetric  $n \times n$  real matrix  $A$  is said to be positive definite if  $z^T A z$  is positive for every non-zero column vector  $z$  of  $n$  real numbers. Here  $z^T$  denotes the transpose of  $z$ . Let  $P \Lambda P^{-1}$  be an eigendecomposition of  $A$ , where  $P$  is a unitary real matrix whose rows comprise an orthonormal basis of eigenvectors of  $A$ , and  $\Lambda$  is a real diagonal matrix whose main diagonal contains the corresponding eigenvalues. Let  $A = P \Lambda P^{-1}$ , where

$$P = \|p_{ij}\|, P^{-1} = \|p_{ji}\|, \Lambda = \begin{pmatrix} \lambda_1 & \dots & 0 \\ \dots & \dots & \dots \\ 0 & \dots & \lambda_N \end{pmatrix}.$$

**Definition 1.** *Let  $f = f(x)$  be a vector-function*

$$f = \begin{pmatrix} f_1(x) \\ \dots \\ f_N(x) \end{pmatrix}$$

and  $A = P \Lambda P^{-1}$  be the matrix give an account of above, then vector-function  $f$  of matrix  $Ax$  is defined by the following equality

$$f(Ax) = \|p_{ij}\| \begin{pmatrix} \sum_{j=1}^N p_{j1} f_j(x \lambda_1) \\ \dots \\ \sum_{j=1}^N p_{jN} f_j(x \lambda_N) \end{pmatrix}.$$

**Theorem 2.** *The matrix -value Sturm-Liouville problem*

$$\begin{aligned} -A^2 \frac{d^2}{dx^2} \phi(x, \lambda) &= \lambda^2 \phi(x, \lambda), \quad -\infty < x < \infty, \\ |\phi(x, \lambda)| &< \infty, \end{aligned}$$

provides the direct and inverse matrix Fourier transforms on the real axis:

$$\begin{aligned} F[f](\lambda) &\equiv \tilde{f}(\lambda) = \int_{-\infty}^\infty e^{-iA^{-1} \lambda \xi} A^{-1} f(\xi) d\xi, \\ f(x) &= \frac{1}{2\pi} \int_{-\infty}^\infty e^{iA^{-1} \lambda x} \tilde{f}(\lambda) d\lambda. \end{aligned}$$

**Theorem 3.** *The matrix -value Sturm-Liouville problem on the composite axis*

$$\begin{aligned} -A_1^2 \frac{d^2 \phi_1}{dx^2} &= \lambda^2 \phi_1(x, \lambda), \quad x \in (-\infty, 0), \\ A_2^2 \frac{d^2 \phi_2}{dx^2} &= \lambda^2 \phi_2(x, \lambda), \quad x \in (0, \infty); \\ \phi_1 &= \phi_2, \quad \lambda_1 \phi_1' = \lambda_2 \phi_2', \quad x = 0, \\ |\phi_i(x, \lambda)| &< \infty \end{aligned}$$

provides the direct  $F_1$  and inverse  $F_1^{-1}$  matrix integral transforms on the composite real axis

$$\begin{aligned} I_{1+} &= (-\infty, 0) \cup (0, \infty): \\ F_1[f](\lambda) &\equiv \tilde{f}(\lambda) = \\ &2(E + \chi)^{-1} \int_{-\infty}^0 (\chi \cos q_1 \xi - i \sin q_1 \xi) A_1^{-1} f_1(\xi) d\xi \\ &+ 2(E + \chi)^{-1} \int_0^\infty e^{-iq_2 \xi} A_2^{-1} f_2(\xi) d\xi, \\ f_1(x) &= \frac{1}{2\pi} \int_{-\infty}^\infty e^{iq_1 x} \tilde{f}(\lambda) d\lambda, \\ f_2(x) &= \frac{1}{2\pi} \int_{-\infty}^\infty (\cos q_2 x + i \chi \sin q_2 x) \tilde{f}(\lambda) d\lambda, \end{aligned}$$

where

$$q_1 = A_1^{-1} \lambda_1, q_2 = A_2^{-1} \lambda_1, \chi = A_2 \lambda_2^{-1} \lambda_1 A_1^{-1}.$$

All necessary proofs were conducted in [6,9,15] by method of contour integration.

## 3. Matrix Fourier Transforms on Real Semi-axis

**Theorem 4.** 6The matrix value Sturm-Liouville problem with Dirichlet boundary condition

$$-A^2 \frac{d^2}{dx^2} \phi(x, \lambda) = \lambda^2 \phi(x, \lambda), \quad 0 < x < \infty,$$

$$\phi(0, \lambda) = 0, |\phi(x, \lambda)| < \infty,$$

provides the direct and inverse matrix integral sin - transforms on the real semi-axis:

$$F_+[f](\lambda) \equiv \tilde{f}(\lambda) = \int_0^\infty \sin(A^{-1}\lambda\xi) f(\xi) d\xi,$$

$$f(x) = \frac{2A^{-1}}{\pi} \int_0^\infty \sin(A^{-1}\lambda x) \tilde{f}(\lambda) d\lambda.$$

**Theorem 5.** 7The matrix value Sturm-Liouville problem with Neumann boundary condition

$$-A^2 \frac{d^2}{dx^2} \phi(x, \lambda) = \lambda^2 \phi(x, \lambda), \quad 0 < x < \infty,$$

$$\phi'(0, \lambda) = 0, |\phi(x, \lambda)| < \infty,$$

provides the direct and inverse matrix integral cos - transforms on the real semi-axis:

$$F_+[f](\lambda) \equiv \tilde{f}(\lambda) = \int_0^\infty \cos(A^{-1}\lambda\xi) f(\xi) d\xi,$$

$$f(x) = \frac{2A^{-1}}{\pi} \int_0^\infty \cos(A^{-1}\lambda x) \tilde{f}(\lambda) d\lambda.$$

The kernels of integral transforms in theorems 4,5 may be calculated by formulas from [15].

**Theorem 6.** The matrix -value Sturm-Liouville problem with Robin boundary condition

$$-A^2 \frac{d^2\phi}{dx^2} = \lambda^2 \phi(x, \lambda), x > 0,$$

$$H\phi + \frac{d\phi}{dx} = 0, x = 0,$$

$$|\phi(x, \lambda)| < \infty,$$

where  $H$  - square matrix with negative eigenvalues, provides the direct and inverse matrix Fourier type transforms on the real semi-axis:

$$F_+[f](\lambda) \equiv \tilde{f}(\lambda) = \int_0^\infty \begin{pmatrix} AH \sin A^{-1}\lambda\xi \\ -\lambda \cos A^{-1}\lambda\xi \end{pmatrix} A^{-1} f(\xi) d\xi,$$

$$f(x) = \frac{2}{\pi} \int_0^\infty \begin{pmatrix} \sin A^{-1}\lambda x \cdot AH \\ -\lambda \cos A^{-1}\lambda x \end{pmatrix} ((AH)^2 + \lambda^2 E)^{-1} \tilde{f}(\lambda) d\lambda.$$

*Proof.* Let

$$\tilde{f}(\lambda) = \int_0^\infty \begin{pmatrix} AH \sin A^{-1}\lambda\xi \\ -\lambda \cos A^{-1}\lambda\xi \end{pmatrix} A^{-1} f(\xi) d\xi,$$

then

$$\tilde{f}(\lambda) = \int_0^\infty (AH \sin \lambda\xi - \lambda \cos \lambda\xi) f(A\xi) d\xi,$$

Applying theorem 1, замечание 1 и считая при этом  $h = AH$  whence we may write

$$f(Ax) = \frac{2}{\pi} \int_0^\infty \begin{pmatrix} \sin \lambda x AH \\ -\lambda \cos \lambda x E \end{pmatrix} ((AH)^2 + E\lambda^2)^{-1} \tilde{f}(\lambda) d\lambda.$$

Using the definition of function  $f(Ax)$ , we obtain

$$f(x) = \frac{2}{\pi} \int_0^\infty \begin{pmatrix} \sin \lambda A^{-1}x \cdot AH \\ -\lambda \cos \lambda A^{-1}x \end{pmatrix} ((AH)^2 + E\lambda^2)^{-1} \tilde{f}(\lambda) d\lambda.$$

### 4. Vector Wave Equation

In this section we can solve Cauchy problem for vector wave equation

$$u_{tt} = A^2 u_{xx}, t > 0, x \in R,$$

$$u(0, x) = f(x), u'(0, x) = 0,$$

$$u = \begin{pmatrix} u_1 \\ \dots \\ u_N \end{pmatrix}, f = \begin{pmatrix} f_1 \\ \dots \\ f_N \end{pmatrix}.$$

The solution of this Cauchy problem has the form

$$u = F^{-1} \left[ e^{-\lambda^2 t} \tilde{f}(\lambda) \right] =$$

$$\frac{A^{-1}}{2\pi} \int_{-\infty}^\infty e^{iA^{-1}\lambda x} \left[ \cos \lambda t \int_{-\infty}^\infty e^{-iA^{-1}\lambda\xi} f(\xi) d\xi \right] d\lambda.$$

Simplify this formula we get

$$\begin{aligned} u &= \frac{1}{2} \frac{A^{-1}}{2\pi} \int_{-\infty}^\infty e^{iA^{-1}\lambda(x+At)} \left[ \int_{-\infty}^\infty e^{-iA^{-1}\lambda\xi} f(\xi) d\xi \right] d\lambda \\ &+ \frac{1}{2} \frac{A^{-1}}{2\pi} \int_{-\infty}^\infty e^{iA^{-1}\lambda(x-At)} \left[ \int_{-\infty}^\infty e^{-iA^{-1}\lambda\xi} f(\xi) d\xi \right] d\lambda \\ &= \frac{f(Ex + At) + f(Ex - At)}{2}. \end{aligned}$$

So vector version of d'Alembert formula [14] is obtained.

### 5. Vector Heat Equation

In this section we can solve Cauchy problem for vector heat equation

$$u_t = A^2 u_{xx}, t > 0, x \in R,$$

$$u(0, x) = f(x),$$

$$u = \begin{pmatrix} u_1 \\ \dots \\ u_N \end{pmatrix}, f = \begin{pmatrix} f_1 \\ \dots \\ f_N \end{pmatrix}.$$

The solution of Cauchy problem has the form

$$u = F^{-1} \left[ e^{-\lambda^2 t} \tilde{f}(\lambda) \right] =$$

$$\frac{A^{-1}}{2\pi} \int_{-\infty}^\infty e^{iA^{-1}\lambda x} \left[ e^{-\lambda^2 t} \int_{-\infty}^\infty e^{-iA^{-1}\lambda\xi} f(\xi) d\xi \right] d\lambda =$$

$$= \frac{A^{-1}}{2\sqrt{\pi t}} \int_{-\infty}^\infty e^{-A^{-2} \frac{(x-\xi)^2}{4t}} f(\xi) d\xi.$$

So vector version of Poisson's formula is obtained.

We consider Cauchy problem for vector heat equation on real composite axis

$$u_{i,t} = A_i^2 u_{i,xx}, t > 0, x \in R_1,$$

$$u_i(0, x) = f_i(x),$$

$$u = \begin{pmatrix} u_1 \\ \dots \\ u_N \end{pmatrix}, f = \begin{pmatrix} f_1 \\ \dots \\ f_N \end{pmatrix},$$

with internal boundary conditions at the point  $x = 0$

$$u_1 = u_2, \lambda_1 u_1' = \lambda_2 u_2'.$$

The solution of this problem has the form

$$u = F_1^{-1} \left[ e^{-\lambda^2 t} \tilde{f}(\lambda) \right].$$

Then using theorem 3 we obtain

$$u_1 = \frac{1}{2\pi} \int_{-\infty}^{\infty} e^{i\lambda A_1^{-1} x} e^{-\lambda^2 t} F(\lambda) d\lambda,$$

$$u_2 = \frac{1}{2\pi} \int_{-\infty}^{\infty} \begin{pmatrix} e^{i\lambda A_2^{-1} x} \frac{E + \chi}{2} \\ + e^{-i\lambda A_2^{-1} x} \frac{E - \chi}{2} \end{pmatrix} e^{-\lambda^2 t} F(\lambda) d\lambda,$$

where

$$F(\lambda) = \int_{-\infty}^0 \begin{pmatrix} e^{-i\lambda E \xi} d\xi \\ -(E - \chi)(E + \chi)^{-1} e^{i\lambda E \xi} \end{pmatrix} f_1(A_1 \xi) d\xi$$

$$+ \int_0^{\infty} 2(E + \chi)^{-1} e^{-i\lambda E \xi} f_2(A_2 \xi) d\xi.$$

If we change the order of integration we obtain vector version of Poisson's formula [14].

$$u_1 = \frac{1}{2\sqrt{\pi t}} \int_{-\infty}^0 \begin{pmatrix} \frac{(A_1^{-1} x - E \xi)^2}{4t} - \\ \frac{(A_1^{-1} x + E \xi)^2}{4t} \\ (E - \chi)(E + \chi)^{-1} \end{pmatrix} f_1(A_1 \xi) d\xi$$

$$+ \frac{1}{2\sqrt{\pi t}} \int_0^{\infty} e^{-\frac{(A_1^{-1} x - E \xi)^2}{4t}} 2(E + \chi)^{-1} f_2(A_2 \xi) d\xi,$$

$$u_2 = \frac{1}{2\sqrt{\pi t}} \int_{-\infty}^0 e^{-\frac{(A_2^{-1} x - E \xi)^2}{4t}} 2\chi(E + \chi)^{-1} f_1(A_1 \xi) d\xi +$$

$$\frac{1}{2\sqrt{\pi t}} \int_0^{\infty} \begin{pmatrix} \frac{(A_2^{-1} x - E \xi)^2}{4t} + \\ \frac{(A_2^{-1} x + E \xi)^2}{4t} \\ (E - \chi)(E + \chi)^{-1} \end{pmatrix} f_2(A_2 \xi) d\xi.$$

### 6. Vector Dirichlet Problem

In this section we can solve Dirichlet problem for vector Laplace equation on real axis and real composite axis. Dirichlet problem on real axis is given by

$$u_{yy} + A^2 u_{xx} = 0, y > 0, x \in R,$$

$$u(0, x) = f(x),$$

$$u = \begin{pmatrix} u_1 \\ \dots \\ u_N \end{pmatrix}, f = \begin{pmatrix} f_1 \\ \dots \\ f_N \end{pmatrix},$$

Its solution is

$$u = F^{-1} \left[ e^{-|\lambda|y} \tilde{f}(\lambda) \right]$$

$$= \frac{A^{-1}}{2\pi} \int_{-\infty}^{\infty} e^{iA^{-1}\lambda x} \left[ e^{-|\lambda|y} \int_{-\infty}^{\infty} e^{-iA^{-1}\lambda \xi} f(\xi) d\xi \right] d\lambda$$

$$= \frac{1}{2\pi} \int_{-\infty}^{\infty} A y \left( A^2 y^2 + E(x - \xi)^2 \right)^{-1} f(\xi) d\xi.$$

Dirichlet problem on real composite axis for vector Laplace equation is given by

$$u_{i,yy} + A^2 u_{i,xx} = 0, y > 0, x \in R_1,$$

with boundary conditions

$$u_i(0, x) = f_i(x),$$

$$u_i = \begin{pmatrix} u_{i,1} \\ \dots \\ u_{i,N} \end{pmatrix}, f_i = \begin{pmatrix} f_{i,1} \\ \dots \\ f_{i,N} \end{pmatrix},$$

with internal boundary conditions at the point  $x = 0$

$$u_1 = u_2, \lambda_1 u_1' = \lambda_2 u_2'.$$

The solution of this problem be as follows

$$u = F_1^{-1} \left[ e^{-|\lambda|y} F(\lambda) \right].$$

If we change order of integration we obtain vector version of Poisson's formula [14]

$$u_1 = \int_{-\infty}^0 \begin{pmatrix} G(y, A_1^{-1} x - E \xi) \\ -G(y, A_1^{-1} x + E \xi)(E - \chi)(E + \chi)^{-1} \end{pmatrix} f_1(A_1 \xi) d\xi$$

$$+ \int_0^{\infty} G(y, A_1^{-1} x - E \xi) 2(E + \chi)^{-1} f_2(A_2 \xi) d\xi, x < 0$$

$$u_2 = \int_{-\infty}^0 G(y, A_1^{-1} x - E \xi) 2\chi(E + \chi)^{-1} f_1(A_1 \xi) d\xi$$

$$+ \int_0^{\infty} \begin{pmatrix} G(y, A_2^{-1} x - E \xi) \\ +G(y, A_2^{-1} x + E \xi)(E - \chi)(E + \chi)^{-1} \end{pmatrix} f_2(A_2 \xi) d\xi,$$

$$x > 0,$$

where

$$G(y, B) = y(Ey^2 + B^2)^{-1}$$

is Poisson kernel [14].

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