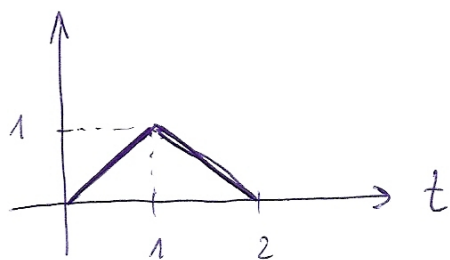


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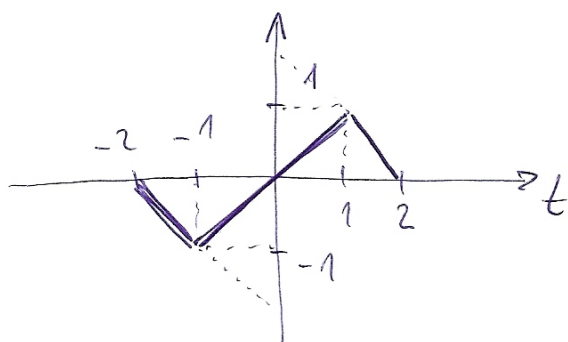
Exercise: Extend the given function



$t \in \langle 0, 2 \rangle$ into

an odd periodic function and find the Fourier series for this extension.

the odd extension is (period = 4)



$$f(t) = \begin{cases} -t-2, & t \in \langle -2, -1 \rangle \\ t, & t \in \langle -1, 1 \rangle \\ -t+2, & t \in \langle 1, 2 \rangle \end{cases}$$

odd function $\Rightarrow a_k = 0, k = 0, 1, \dots$

i.e.
$$f(t) = \sum_{k=1}^{\infty} \left[b_k \sin\left(\frac{2\pi kt}{4}\right) \right]$$

with
$$b_k = \frac{2}{4} \int_{-2}^2 \underbrace{f(t)}_{\text{odd}} \underbrace{\sin\left(\frac{2\pi kt}{4}\right)}_{\text{odd}} dt =$$

$$= \frac{2}{4} \cdot 2 \int_0^2 \underbrace{f(t) \sin\left(\frac{\pi kt}{2}\right)}_{\text{even}} dt$$

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```
> f:=piecewise(t>-2 and t<-1,-t-2,t>-1 and t<1,t,t>1 and t<2,-t+2);
```

$$f := \begin{cases} -t-2 & -2 < t \text{ and } t < -1 \\ t & -1 < t \text{ and } t < 1 \\ -t+2 & 1 < t \text{ and } t < 2 \end{cases}$$

```
> bk:=int(f*sin(Pi*k*t/2),t=0..2);
```

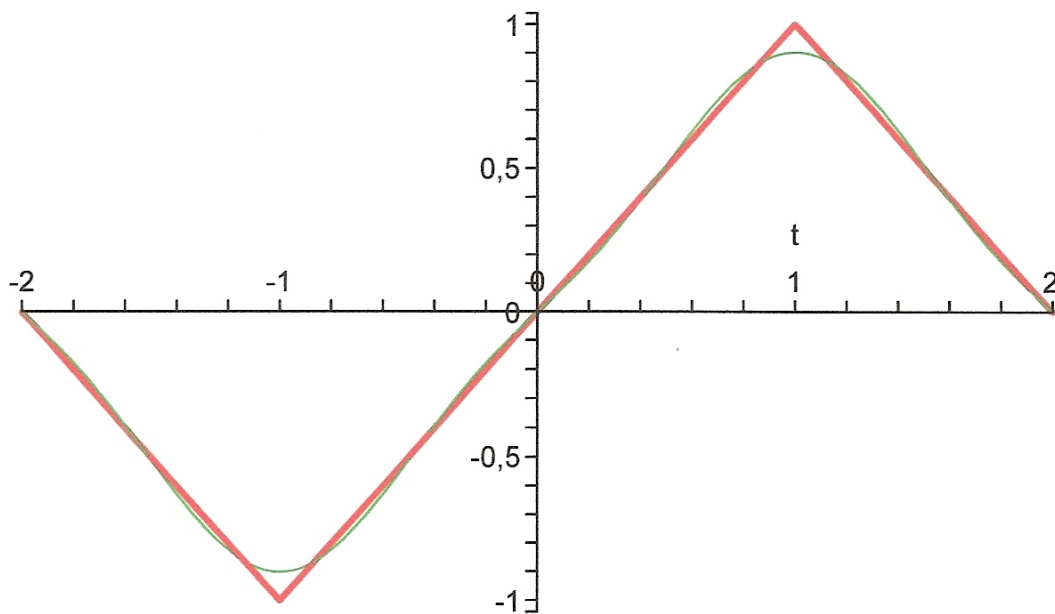
$$bk := -\frac{2 \left(-2 \sin\left(\frac{\pi k}{2}\right) + \cos\left(\frac{\pi k}{2}\right) \pi k \right)}{\pi^2 k^2} + \frac{2 \left(2 \sin\left(\frac{\pi k}{2}\right) + \cos\left(\frac{\pi k}{2}\right) \pi k - 2 \sin(\pi k) \right)}{\pi^2 k^2}$$

```
> s:=sum(bk*sin(Pi*k*t/2),k=1..4);
```

$$s := \frac{8 \sin\left(\frac{\pi t}{2}\right)}{\pi^2} - \frac{8}{9} \frac{\sin\left(\frac{3 \pi t}{2}\right)}{\pi^2}$$

```
> with(plots):
```

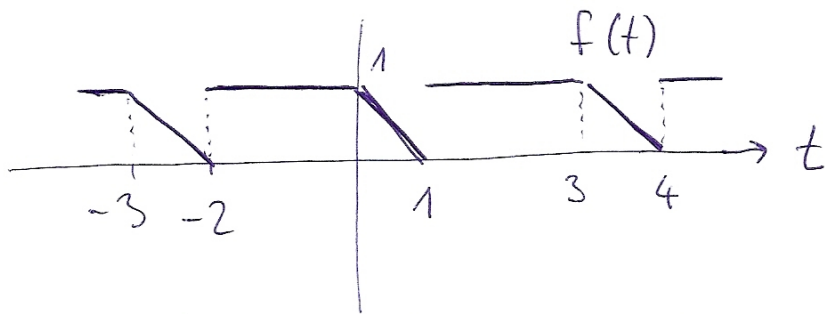
```
> plot([f,s],t=-2..2);
```



```
>
```

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Exercise: Find the Fourier series for periodic function $f(t)$ with period = 3.



$f(t)$ is neither odd nor even \Rightarrow

$$\Rightarrow f(t) = \frac{a_0}{2} + \sum_{k=1}^{\infty} \left(a_k \cos\left(\frac{2\pi kt}{3}\right) + b_k \sin\left(\frac{2\pi kt}{3}\right) \right)$$

where $a_k = \frac{2}{3} \int_{-2}^1 f(t) \cos\left(\frac{2\pi kt}{3}\right) dt =$

$$= \frac{2}{3} \int_{-2}^0 1 \cdot \cos\left(\frac{2\pi kt}{3}\right) dt + \frac{2}{3} \int_0^1 (1-t) \cdot \cos\left(\frac{2\pi kt}{3}\right) dt$$

$$\cdot dt = \dots$$

$$b_k = \frac{2}{3} \int_{-2}^1 f(t) \sin\left(\frac{2\pi kt}{3}\right) dt = \dots$$

$$a_0 = \frac{2}{3} \int_{-2}^1 f(t) dt = \frac{2}{3} \cdot \text{surface } \begin{array}{|c|} \hline \text{trapezoid} \\ \hline \end{array} =$$

$$= \frac{2}{3} \cdot \frac{5}{2} = \frac{5}{3}$$

for further result see Maple file (note there is "x" instead of "t")

> f:=piecewise(x<-3,1,x>-3 and x<-2,-x-2,x>-2 and x<0,1, x>0 and x<1,1-x,x>1 and x<3,1,x>3 and x<4,4-x);

$$f := \begin{cases} 1 & x < -3 \\ -x - 2 & -3 < x \text{ and } x < -2 \\ 1 & -2 < x \text{ and } x < 0 \\ 1 - x & 0 < x \text{ and } x < 1 \\ 1 & 1 < x \text{ and } x < 3 \\ 4 - x & 3 < x \text{ and } x < 4 \end{cases}$$

> a0:=2/3*int(f,x=-2..1);

$$a0 := \frac{5}{3}$$

> ak:=2/3*int(f*cos(2*Pi*k*x/3),x=-2..1);

$$ak := \frac{\sin\left(\frac{4\pi k}{3}\right)}{\pi k} - \frac{3}{2} \frac{-1 + \cos\left(\frac{2\pi k}{3}\right)}{\pi^2 k^2}$$

> bk:=2/3*int(f*sin(2*Pi*k*x/3),x=-2..1);

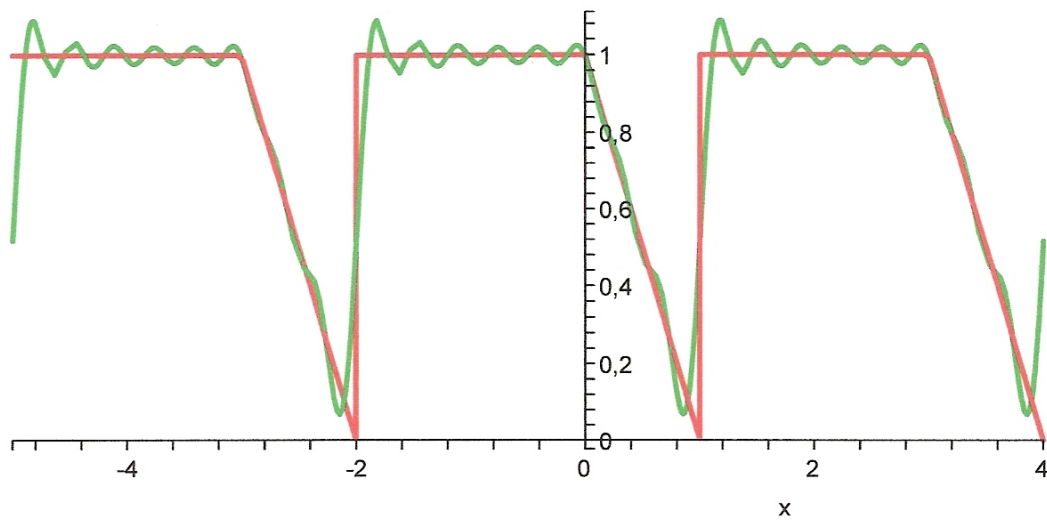
$$bk := \frac{\cos\left(\frac{4\pi k}{3}\right) - 1}{\pi k} + \frac{1}{2} \frac{2\pi k - 3 \sin\left(\frac{2\pi k}{3}\right)}{\pi^2 k^2}$$

> s:=a0/2+sum(ak*cos(2*Pi*k*x/3)+bk*sin(2*Pi*k*x/3),k=1..8);

$$\begin{aligned} s := & \frac{5}{6} + \left(-\frac{\sqrt{3}}{2\pi} + \frac{9}{4\pi^2} \right) \cos\left(\frac{2\pi x}{3}\right) + \left(-\frac{3}{2\pi} + \frac{2\pi - 3\sqrt{3}}{2\pi^2} \right) \sin\left(\frac{2\pi x}{3}\right) \\ & + \left(\frac{\sqrt{3}}{4\pi} + \frac{9}{16\pi^2} \right) \cos\left(\frac{4\pi x}{3}\right) + \left(-\frac{3}{4\pi} + \frac{4\pi + 3\sqrt{3}}{8\pi^2} \right) \sin\left(\frac{4\pi x}{3}\right) + \frac{1}{3} \frac{\sin(2\pi x)}{\pi} \\ & + \left(-\frac{\sqrt{3}}{8\pi} + \frac{9}{64\pi^2} \right) \cos\left(\frac{8\pi x}{3}\right) + \left(-\frac{3}{8\pi} + \frac{8\pi - 3\sqrt{3}}{32\pi^2} \right) \sin\left(\frac{8\pi x}{3}\right) \\ & + \left(\frac{\sqrt{3}}{10\pi} + \frac{9}{100\pi^2} \right) \cos\left(\frac{10\pi x}{3}\right) + \left(-\frac{3}{10\pi} + \frac{10\pi + 3\sqrt{3}}{50\pi^2} \right) \sin\left(\frac{10\pi x}{3}\right) + \frac{1}{6} \frac{\sin(4\pi x)}{\pi} \\ & + \left(-\frac{\sqrt{3}}{14\pi} + \frac{9}{196\pi^2} \right) \cos\left(\frac{14\pi x}{3}\right) + \left(-\frac{3}{14\pi} + \frac{14\pi - 3\sqrt{3}}{98\pi^2} \right) \sin\left(\frac{14\pi x}{3}\right) \\ & + \left(\frac{\sqrt{3}}{16\pi} + \frac{9}{256\pi^2} \right) \cos\left(\frac{16\pi x}{3}\right) + \left(-\frac{3}{16\pi} + \frac{16\pi + 3\sqrt{3}}{256\pi^2} \right) \sin\left(\frac{16\pi x}{3}\right) \end{aligned}$$

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```
> with(plots):  
> plot([f,s],x=-5..4);
```



```
>
```

Note the behavior of sum of Fourier series in discontinuity, where it converges to the "average"

$$\left(\frac{\lim_{t \rightarrow t_0^-} f(t) + \lim_{t \rightarrow t_0^+} f(t)}{2} \right)$$

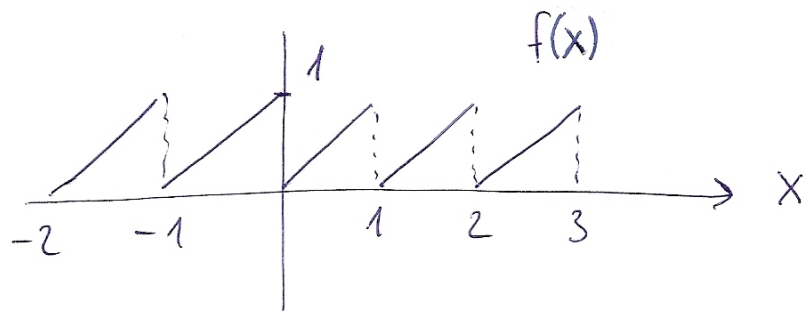
Exercise Approximate the puls (function)

$f(x) = x, x \in \langle 0; 1 \rangle$ by the sum of

Fourier series.

We need periodic function, i.e. we have to extend the given function to periodic function. Let's try different extensions:

1) "simple extension"



period = 1

$f(x)$ is neither odd nor even

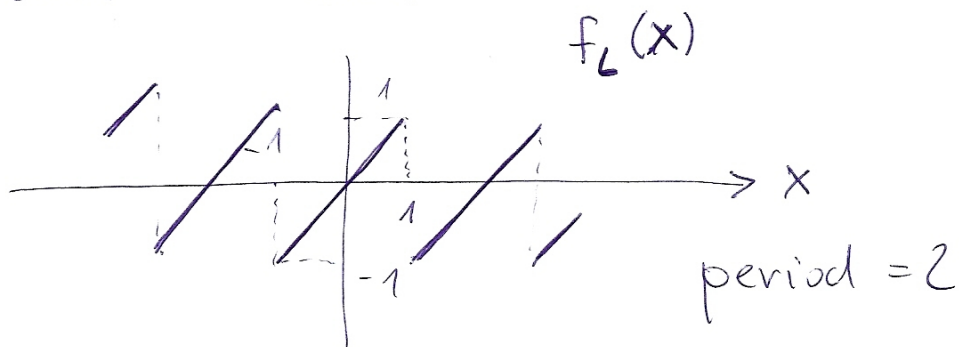
$$f(x) \doteq S(x) = \frac{a_0}{2} + \sum_{k=1}^N \left(a_k \cos\left(\frac{2\pi k x}{1}\right) + b_k \sin\left(\frac{2\pi k x}{1}\right) \right)$$

$$a_k = \frac{2}{1} \int_0^1 x \cos\left(\frac{2\pi k x}{1}\right) dx = \dots$$

$$b_k = \dots$$

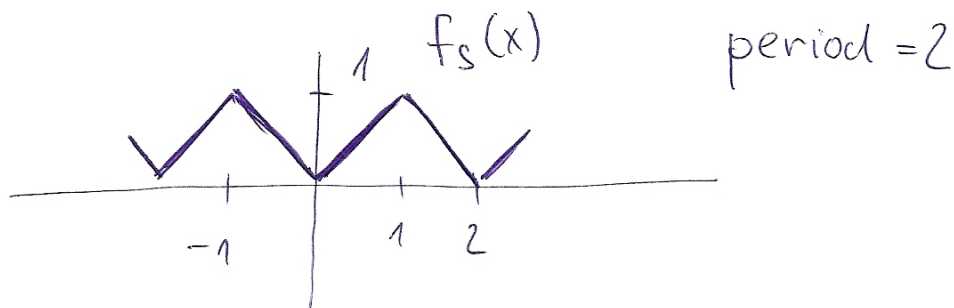
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2) "odd extension"



$$a_k = 0$$
$$f_L(x) \doteq S_L(x) = \sum_{k=1}^N \left[b_k \sin\left(\frac{2\pi kx}{2}\right) \right]$$
$$b_k = \frac{2}{2} \int_{-1}^1 x \sin\left(\frac{2\pi kx}{2}\right) dx = \dots$$

3) "even extension"



$$b_k = 0$$
$$f_S(x) \doteq S_S(x) = \frac{a_0}{2} + \sum_{k=1}^N \left[a_k \cos\left(\frac{2\pi kx}{2}\right) \right]$$
$$a_k = \frac{2}{2} \int_0^1 x \cos\left(\frac{2\pi kx}{2}\right) dx = \dots$$

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> restart;

> f:=piecewise(x<0,0,x>0 and x<1,x,x>1,0);

$$f := \begin{cases} 0 & x < 0 \\ x & 0 < x \text{ and } x < 1 \\ 0 & 1 < x \end{cases}$$

> a0:=2/1*int(f,x=0..1);

$$a0 := 1$$

> ak:=2/1*int(f*cos(2*Pi*k*x/1),x=0..1);

$$ak := \frac{-1 + \cos(\pi k)^2 + 2 \pi k \sin(\pi k) \cos(\pi k)}{\pi^2 k^2}$$

> bk:=2/1*int(f*sin(2*Pi*k*x/1),x=0..1);

$$bk := -\frac{-\sin(\pi k) \cos(\pi k) + 2 \pi k \cos(\pi k)^2 - \pi k}{\pi^2 k^2}$$

> s:=a0/2+sum(ak*cos(2*Pi*k*x/1)+bk*sin(2*Pi*k*x/1),k=1..8);

$$s := \frac{1}{2} - \frac{\sin(2 \pi x)}{\pi} - \frac{\sin(4 \pi x)}{2 \pi} - \frac{\sin(6 \pi x)}{3 \pi} - \frac{\sin(8 \pi x)}{4 \pi} - \frac{\sin(10 \pi x)}{5 \pi} - \frac{\sin(12 \pi x)}{6 \pi} - \frac{\sin(14 \pi x)}{7 \pi} - \frac{\sin(16 \pi x)}{8 \pi}$$

> fL:=piecewise(x<-1,0,x>-1 and x<1,x,x>1,0);

$$fL := \begin{cases} 0 & x < -1 \\ x & -1 < x \text{ and } x < 1 \\ 0 & 1 < x \end{cases}$$

> bLk:=2/2*int(fL*sin(2*Pi*k*x/2),x=-1..1);

$$bLk := -\frac{2(-\sin(\pi k) + \cos(\pi k) \pi k)}{\pi^2 k^2}$$

> sL:=sum(bLk*sin(2*Pi*k*x/2),k=1..8);

$$sL := \frac{2 \sin(\pi x)}{\pi} - \frac{\sin(2 \pi x)}{\pi} + \frac{2 \sin(3 \pi x)}{3 \pi} - \frac{\sin(4 \pi x)}{2 \pi} + \frac{2 \sin(5 \pi x)}{5 \pi} - \frac{\sin(6 \pi x)}{3 \pi} + \frac{2 \sin(7 \pi x)}{7 \pi} - \frac{\sin(8 \pi x)}{4 \pi}$$

> fS:=piecewise(x<-1,0,x>-1 and x<0,-x,x>0 and x<1,x,x>1,0);

$$fS := \begin{cases} 0 & x < -1 \\ -x & -1 < x \text{ and } x < 0 \\ x & 0 < x \text{ and } x < 1 \\ 0 & 1 < x \end{cases}$$

> aS0:=2/2*int(fS,x=-1..1);

$$aS0 := 1$$

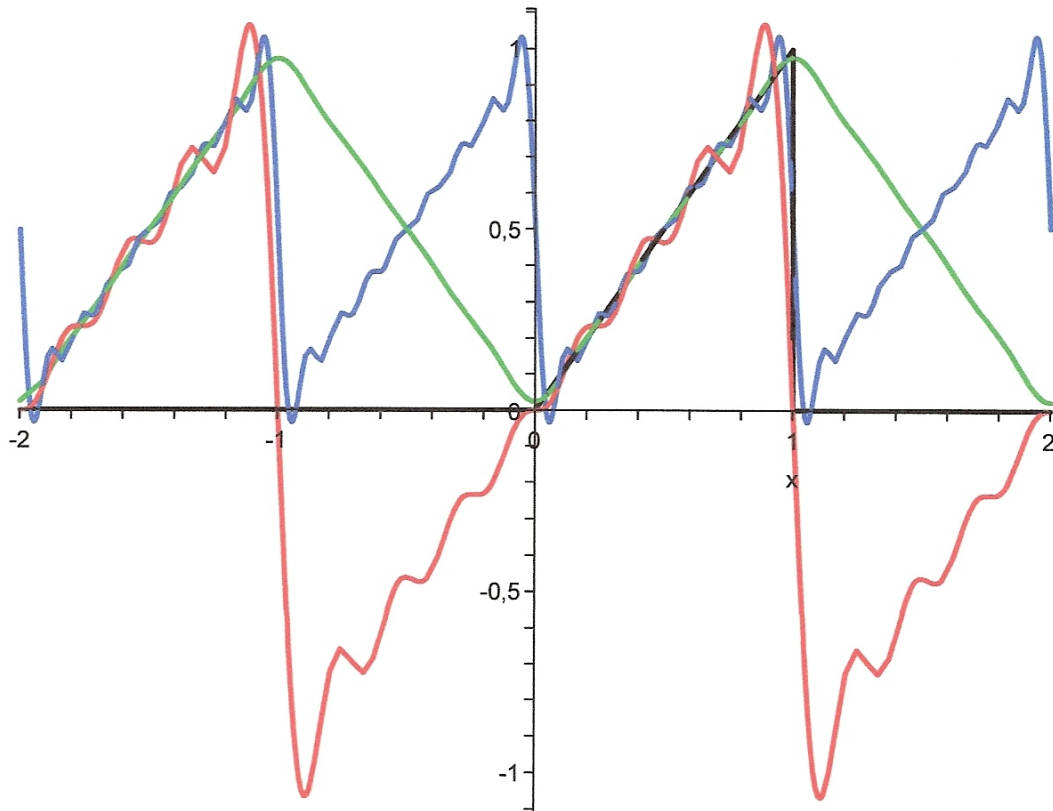
> aSk:=2/2*int(fS*cos(2*Pi*k*x/2),x=-1..1);

$$aSk := \frac{2(\cos(\pi k) + \sin(\pi k) \pi k - 1)}{\pi^2 k^2}$$

> sS:=aS0/2+sum(aSk*cos(2*Pi*k*x/2),k=1..8);

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```
> with(plots) :  
> p1:=plot(f,x=-2..2,color=black) :  
> p2:=plot(s,x=-2..2,color=blue) :  
> p3:=plot(sL,x=-2..2,color=red) :  
> p4:=plot(sS,x=-2..2,color=green) :  
> display(p1,p2,p3,p4) ;
```



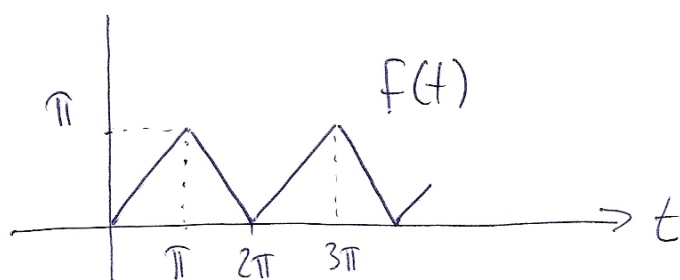
Rem: The "best" approximation of the given puls is the sum of Fourier series for even extension, which is continuous and therefore it does not suffer from oscillations.

>

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Exercise: Find the solution of

$y''(t) + y'(t) + y(t) = f(t)$ corresponding to forcing function $f(t)$, which is periodic with period 2π , see fig.



The solution of $y''(t) + y'(t) + y(t) = f(t)$

has the form $y(t) = y_H(t) + y_P(t)$,

where $y_H(t)$ is the homogenous part (or transient)

and $\underline{y_P(t)}$ is the response to $f(t)$
← "our goal"

→ homogenous part

$$\lambda^2 + \lambda + 1 = 0 \rightarrow \lambda_{1,2} = \frac{-1 \pm \sqrt{1-4}}{2} = -\frac{1}{2} \pm \frac{\sqrt{3}}{2}i$$

$$\rightarrow \underline{y_H(t) = e^{-t/2} \left(c_1 \cos\left(\frac{\sqrt{3}}{2}t\right) + c_2 \sin\left(\frac{\sqrt{3}}{2}t\right) \right)}$$

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→ response to $f(t)$:

We can estimate $y_p(t)$ if $f(t)$ is polynomial, exponential or trigonometric function \Rightarrow let's write $f(t)$ as the sum of Fourier series

$f(t)$ is even "  " $\Rightarrow b_n = 0$

$$f(t) = \frac{a_0}{2} + \sum_{k=1}^{\infty} \left[a_k \cos\left(\frac{2\pi k t}{2\pi}\right) \right]$$

where

$$a_k = \frac{1}{2\pi} \int_{-\pi}^{\pi} f(t) \cos(kt) dt =$$

$$= \frac{1}{\pi} 2 \int_0^{\pi} t \cos(kt) dt = \left[\begin{array}{l} u' = \cos(kt) \quad v = t \\ u = \frac{\sin(kt)}{k} \quad v' = 1 \end{array} \right] =$$

$$= \frac{2}{\pi} \left[\underbrace{t \frac{\sin(kt)}{k}}_{=0} \right]_0^{\pi} - \frac{2}{\pi} \frac{1}{k} \int_0^{\pi} \sin(kt) dt =$$

$$= -\frac{2}{\pi k} \left[-\frac{\cos(kt)}{k} \right]_0^{\pi} = -\frac{2}{\pi k^2} (-\cos(k\pi) + 1) =$$

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$$= -\frac{2}{\pi k^2} \left(-(-1)^k + 1 \right) = \begin{cases} -\frac{4}{\pi k^2}, & k = 1, 3, 5, \dots \\ 0, & k = 2, 4, 6, \dots \end{cases}$$

$k = 2j+1, j=0, 1, \dots$

$$a_0 = \frac{2}{2\pi} \cdot \text{"surface of } \begin{array}{|c|} \hline \triangle \\ \hline \end{array} \text{"} = \frac{2}{2\pi} \cdot \pi^2 = \pi$$

π

$$\Rightarrow f(t) = \frac{\pi}{2} + \sum_{j=0}^{\infty} -\frac{4}{\pi(2j+1)^2} \cos \left[(2j+1)t \right] \quad (1)$$

estimate for $y_p(t)$

different from $\frac{\sqrt{3}}{2}$ in y_H

$$y_p(t) = \tilde{y}_0 + \sum_{j=0}^{\infty} \left(y_j \cos[(2j+1)t] + z_j \sin[(2j+1)t] \right) \quad (2)$$

let's substitute (1) and (2) into

$$y_p'' + y_p' + y_p = f \quad \text{and find}$$

unknown coefficients $\tilde{y}_0, y_j, z_j, j=0, 1, \dots$

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$$y_p'(t) = \sum_{j=0}^{\infty} \left(\underline{-\gamma_j (z_{j+1})} \sin[-\omega t] + \underline{z_j (z_{j+1})} \cos[-\omega t] \right)$$

$$y_p''(t) = \sum_{j=0}^{\infty} \left(\underline{-\gamma_j (z_{j+1})^2} \cos[-\omega t] - \underline{z_j (z_{j+1})^2} \sin[-\omega t] \right)$$

$$\| \tilde{y}_0 = \frac{\pi}{2}$$

$$\left. \begin{aligned} | \gamma_j + z_j (z_{j+1}) - \gamma_j (z_{j+1})^2 &= -\frac{4}{\pi (z_{j+1})^2} \\ | z_j - \gamma_j (z_{j+1}) - z_j (z_{j+1})^2 &= 0 \end{aligned} \right\} j=0,1,\dots$$

for $\gamma_j = \dots$, $z_j = \dots$

see Maple file

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> restart;

> y0:=Pi;

$$y0 := \pi$$

> koef:=solve({(1-(2*j+1)^2)*yj+(2*j+1)*zj=-4/Pi/(2*j+1)^2,
-(2*j+1)*yj+(1-(2*j+1)^2)*zj=0}, {yj,zj});

$$\text{koef} := \left\{ \begin{array}{l} yj = \frac{16j(j+1)}{(2j+1)(32j^5 + 80j^4 + 72j^3 + 28j^2 + 6j + 1)\pi}, \\ zj = -\frac{4}{(32j^5 + 80j^4 + 72j^3 + 28j^2 + 6j + 1)\pi} \end{array} \right\}$$

> assign(koef);

> yj;

$$\frac{16j(j+1)}{(2j+1)(32j^5 + 80j^4 + 72j^3 + 28j^2 + 6j + 1)\pi}$$

> zj;

$$-\frac{4}{(32j^5 + 80j^4 + 72j^3 + 28j^2 + 6j + 1)\pi}$$

> y(t):=y0/2+sum(yj*cos((2*j+1)*t)+zj*sin((2*j+1)*t),j=0..8);

$$y(t) := \frac{\pi}{2} - \frac{4 \sin(t)}{\pi} + \frac{32 \cos(3t)}{657 \pi} - \frac{4 \sin(3t)}{219 \pi} + \frac{96 \cos(5t)}{15025 \pi} - \frac{4 \sin(5t)}{3005 \pi} + \frac{192 \cos(7t)}{115297 \pi} - \frac{4 \sin(7t)}{16471 \pi} + \frac{320 \cos(9t)}{524961 \pi} - \frac{4 \sin(9t)}{58329 \pi} + \frac{480 \cos(11t)}{1757041 \pi} - \frac{4 \sin(11t)}{159731 \pi} + \frac{672 \cos(13t)}{4798417 \pi} - \frac{4 \sin(13t)}{369109 \pi} + \frac{896 \cos(15t)}{11340225 \pi} - \frac{4 \sin(15t)}{756015 \pi} + \frac{1152 \cos(17t)}{24054337 \pi} - \frac{4 \sin(17t)}{1414961 \pi}$$

> f(t):=piecewise(t>0 and t<Pi, t, t>Pi and t<2*Pi, 2*Pi-t, t>2*Pi and t<3*Pi, t-2*Pi);

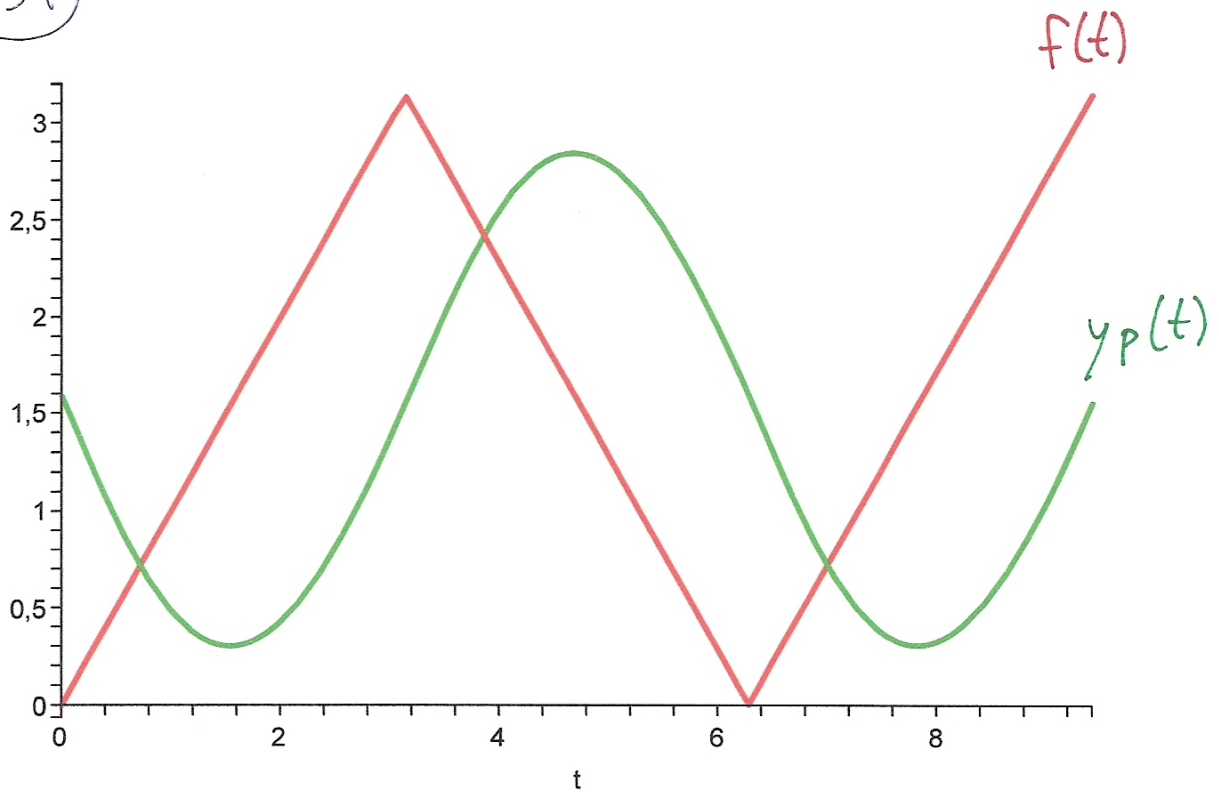
$$f(t) := \begin{cases} t & 0 < t \text{ and } t < \pi \\ 2\pi - t & \pi < t \text{ and } t < 2\pi \\ t - 2\pi & 2\pi < t \text{ and } t < 3\pi \end{cases}$$

> with(plots):

Warning, the name changecoords has been redefined

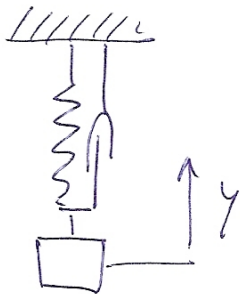
> plot([f(t),y(t)],t=0..3*Pi);

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Remark: physical interpretation

$$\underbrace{1 \cdot y''}_{\text{mass}} + \underbrace{1 \cdot y'}_{\text{friction}} + \underbrace{1 \cdot y}_{\text{spring}} = \underbrace{f}_{\text{force}}$$



$y_p(t)$ --- response to force $f(t)$ without transient (y_H)

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Application of Fourier series to the solution of PDE's

We consider following problem for parabolic equation:

$$\frac{\partial v(x,t)}{\partial t} = \lambda \frac{\partial^2 v(x,t)}{\partial x^2}, \quad \lambda > 0 \quad (1)$$

$$[x,t] \in (0,L) \times (0,\infty)$$

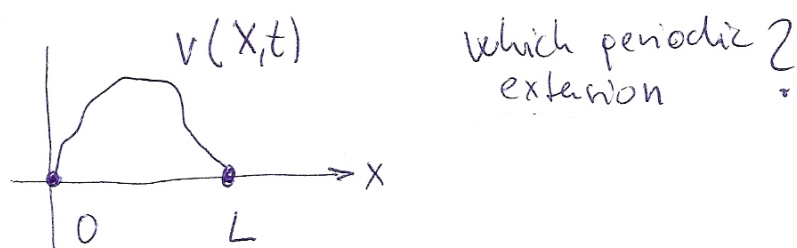
initial condition: $v(x,0) = \underbrace{v_0(x)}_{\text{given function}}, \quad x \in \langle 0,L \rangle$

boundary conditions:
$$\left. \begin{aligned} v(0,t) &= 0 \\ v(L,t) &= 0 \end{aligned} \right\} t \geq 0$$

We know that solution $v(x,t)$ at any time t is some function of x , which is equal to zero for $x=0$ and $x=L$ and is defined for $x \in \langle 0,L \rangle$.

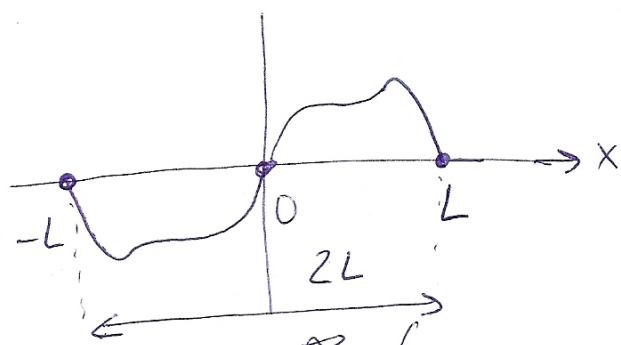
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We can extend the solution $v(x,t)$ for any time t to periodic function and to take it as a sum of Fourier series.



→ we prefer continuous periodic extension (to avoid oscillation at discontinuities)

The best periodic for our case is the odd extension with period $2L$



$$v(x,t) = \sum_{k=1}^{\infty} \left(b_k(t) \sin \frac{2\pi kx}{2L} \right) \quad (2)$$

since all functions $\sin \frac{2\pi kx}{2L}$ satisfy automatically the boundary conditions ($\sin 0 = 0$, $\sin \frac{2\pi kL}{2L} = 0$). Note that coefficients $b_k(t)$ are now the functions of t .

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Let's substitute (2) into (1)

$$\frac{\partial v}{\partial t} = \sum_{k=1}^{\infty} b'_k(t) \sin \frac{k\pi x}{L}$$

$$\frac{\partial^2 v}{\partial x^2} = \sum_{k=1}^{\infty} -b_k(t) \left(\frac{k\pi}{L}\right)^2 \sin \frac{k\pi x}{L}$$

$$b'_k(t) = -\alpha b_k(t) \left(\frac{k\pi}{L}\right)^2, \quad k=1, 2, \dots, \infty$$

$$\Rightarrow b_k(t) = C_k \cdot \exp\left(-\alpha \frac{k^2 \pi^2}{L^2} t\right)$$

the solution is

$$v(x,t) = \sum_{k=1}^{\infty} C_k \exp\left(-\alpha \frac{k^2 \pi^2}{L^2} t\right) \sin \frac{k\pi x}{L}$$

... these coefficients have to be set according to initial condition

we know

$$v(x,0) = \sum_{k=1}^{\infty} C_k \sin\left(\frac{2\pi kx}{2L}\right) = \underline{v_0(x)}$$

given initial cond.

⇒ we have to compute Fourier coefficients for odd extension of $v_0(x)$ with period $2L$

$$\Rightarrow C_k = \frac{1}{2L} \int_{-L}^L \text{"extension of } v_0(x)\text{"} \cdot \sin \frac{2\pi kx}{2L} dx =$$

$$= \frac{1}{L} \int_0^L v_0(x) \sin \frac{\pi kx}{L} dx$$

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Remark: The above described method is referred as Fourier method or separation of variables method.

Remarks If we consider Neumann boundary conditions i.e. problem $\frac{\partial v}{\partial t} = \alpha \frac{\partial^2 v}{\partial x^2}$

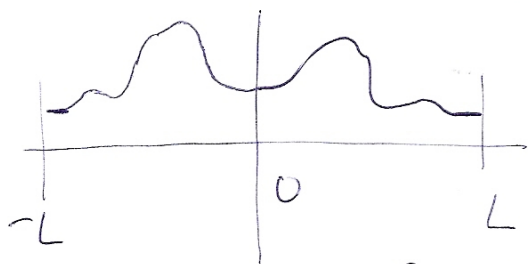
$$v(x, 0) = v_0(x), \quad x \in \langle 0, L \rangle$$

$$\frac{\partial v}{\partial x}(0, t) = \frac{\partial v}{\partial x}(L, t) = 0, \quad t \geq 0$$

then we estimate the solution in form

$$v(x, t) = a_0(t) + \sum_{k=1}^{\infty} a_k(t) \cos\left(\frac{2k\pi x}{2L}\right)$$

i.e. we use even extension of $v(x, t)$ into periodic function with period $2L$



which is continuous and since all functions $\cos\left(\frac{2k\pi x}{2L}\right)$ satisfy automatically the boundary conditions.

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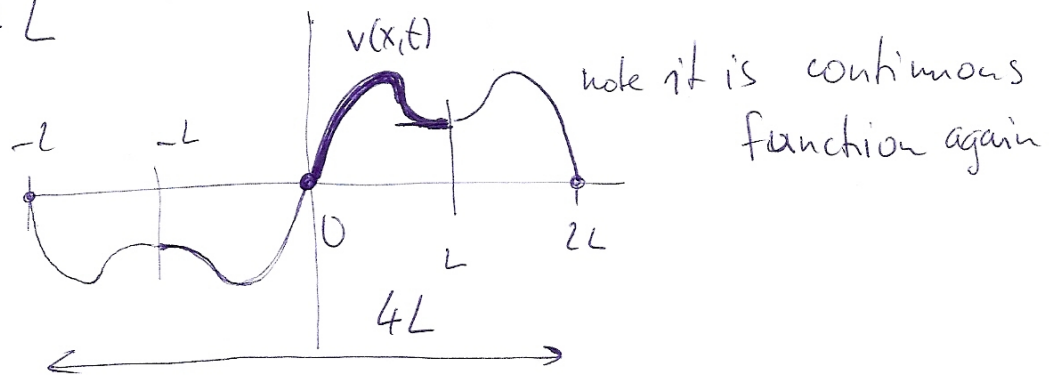
Remark: in the case of boundary conditions

$$v(0,t) = 0 \quad \text{and} \quad \frac{\partial v}{\partial x}(L,t) = 0 \quad \text{for } t \geq 0$$

We use the estimate of solution

$$v(x,t) = \sum_{j=0}^{\infty} b_j(t) \sin \frac{2\pi(2j+1)x}{4L}$$

i.e. the periodic extension of $v(x,t)$ with period $4L$



and functions $\sin \frac{2\pi(2j+1)x}{4L}$ satisfy again automatically boundary conditions

