

You've obtained that

$$u(x,t) = a_0 + b_0 t + \sum_{n=1}^{\infty} (a_n \cos(n\pi t) + b_n \sin(n\pi t)) \cos(n\pi x) \quad (Q10)$$

$$u(x,0) = \cos(2\pi x) + 3 \cos(3\pi x)$$

$$u_t(x,0) = 0$$

$$\cos(2\pi x) + 3 \cos(3\pi x) = a_0 + \sum_{n=1}^{\infty} a_n \cos(n\pi x)$$

$$0 = b_0 + \sum_{n=1}^{\infty} n\pi b_n \cos(n\pi x)$$

$$\Rightarrow a_2 = 1 \quad a_3 = 3 \quad \text{all other } a_n's = 0$$

$$\boxed{b_n's = 0 \quad \text{all } n,}$$

$$\boxed{u(x,t) = 1 \cos(2\pi t) \cos(2\pi x) + 3 \cos(3\pi t) \cos(3\pi x)}$$

Suppose by example we have instead 10.2

$$u(x,t) = a_0 + b_0 t + \sum_{n=1}^{\infty} \text{something's as before}$$

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

$$u_t(x,0) = 1 + 5 \cos(6\pi x)$$

$$0 = a_0 + \sum_{n=1}^{\infty} a_n \cos(n\pi x)$$

$$1 + 5 \cos(6\pi x) = b_0 + \sum_{n=1}^{\infty} n\pi b_n \cos(n\pi x)$$

$$\rightarrow a_n = 0 \quad \forall n,$$

$$b_0 = 1$$

$$b_6 = \frac{5}{6\pi}$$

all other  $b_n = 0$ .

$$u(x,t) = 1 + t + \frac{5}{6\pi} \sin(6\pi t) \cos(6\pi x)$$

$$\frac{d^2 \textcircled{\oplus}}{dx^2} = 1e$$

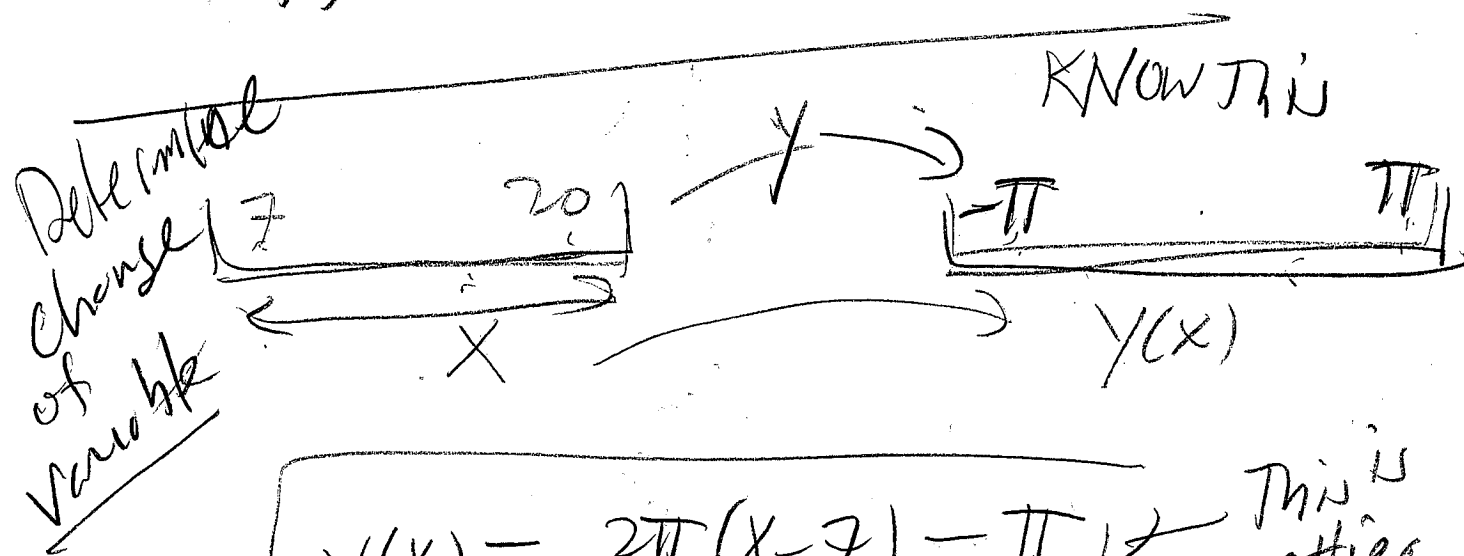
Solve This

Q2.)

$$e(7) = e(20)$$

$$e'(7) = e'(20)$$

C.V.  
Will use  
change of  
variables



$$y(x) = \frac{2\pi(x-7) - \pi}{13} \quad \leftarrow \text{This is prettier}$$

$$y(x) = \alpha x + \beta \Rightarrow$$

$$-\pi = y(7) = 7\alpha + \beta$$

$$\pi = y(20) = 20\alpha + \beta$$

$$2\pi = 13\alpha \Rightarrow \alpha = \frac{2\pi}{13}$$

$$-\pi - \frac{2\pi}{13} \cdot 7 = \beta \Rightarrow \beta = -\frac{15\pi}{13}$$

$$-\pi - 7\alpha = \beta$$

$$-\pi - \frac{2\pi}{13} \cdot 7 = \beta$$

$$y(x) = \frac{2\pi x - 15\pi}{13}$$



$$e(x) = \tilde{e}(y) \quad (**)$$

Q2,2

$$\frac{d}{dx} = \frac{dy}{dx} \frac{d}{dy} = \frac{2\pi}{13} \frac{d}{dy}$$

$$\frac{d^2}{dx^2} = \left(\frac{2\pi}{13}\right)^2 \frac{d^2}{dy^2}$$

$$\begin{aligned} e'(x) &= \frac{d}{dx} e(x) = \frac{dy}{dx} \frac{d}{dy} \tilde{e}(y) \\ &= \frac{2\pi}{13} \frac{d}{dy} \tilde{e}(y) \end{aligned}$$

$$\frac{d^2 e(x)}{dx^2} = \left(\frac{2\pi}{13}\right)^2 \frac{d^2 \tilde{e}(y)}{dy^2} = \lambda \tilde{e}(y)$$

$$\frac{d^2 \tilde{e}}{dy^2} = \frac{\lambda}{\left(\frac{2\pi}{13}\right)^2} \tilde{e} = \tilde{\lambda} \tilde{e}$$

$$\text{where } \tilde{\lambda} = \lambda / \left(\frac{2\pi}{13}\right)^2 \quad (**)$$

$$e(7) = \tilde{e}(-\pi) = e(20) = \tilde{e}(\pi)$$

B.C.  $\uparrow$

$$e'(7) = \frac{2\pi}{13} \tilde{e}'(-\pi) = e'(20) = \frac{2\pi}{13} \tilde{e}'(\pi)$$

B.C.  $\uparrow$

Q2.3

$$\frac{d^2 \tilde{e}}{dy^2} = \tilde{\lambda} \tilde{e}$$

$$\tilde{e}(-\pi) = \tilde{e}(\pi)$$

$$\tilde{e}'(-\pi) = \tilde{e}'(\pi)$$

This is  
our old friend  
 $2\pi$  period  
eigen problem!

$$\tilde{\lambda}_0 = 0 \quad \tilde{e}_0(y) = 1$$

$$n = 1, 2, \dots$$

$$\tilde{\lambda}_n = -n^2 \quad \begin{aligned} \tilde{e}_n(y) &= \cos(ny) \\ \tilde{e}_n(y) &= \sin(ny) \end{aligned}$$

$$\text{From (*)} \quad \lambda = \left(\frac{2\pi}{L}\right)^2 \tilde{\lambda}$$

$$\text{From (**)} \quad e(x) = \tilde{e}(y(x))$$

$$\lambda_0 = 0 \quad e_0(x) = 1$$

$$n = 1, 2, \dots$$

$$\lambda_n = \left(\frac{2\pi}{L}\right)^2 (-n^2)$$

$$\begin{aligned} e_n(x) &= \cos\left(n\left(\frac{2\pi}{L}(x-a) - \pi\right)\right) \\ e_n(x) &= \sin\left(n\left(\frac{2\pi}{L}(x-a) - \pi\right)\right) \end{aligned}$$

To make even prettier

Q2.4

$$\lambda_0 = 0 \quad e_0(x) = 1$$

$$\lambda_n = -\left(\frac{2\pi n}{13}\right)^2 \quad e_n(x) = \cos\left(\frac{2\pi n}{13}(x-7)\right)$$

$$e_n(x) = \sin\left(\frac{2\pi n}{13}(x-7)\right)$$

Proof it!

in general!

$$\frac{d^2 e}{dx^2} = -\lambda e$$

$$e(a) = e(b)$$

$$e'(a) = e'(b)$$

$$\lambda_0 = 0 \quad e_0(x) = 1$$

$$\lambda_n = -\left(\frac{2\pi n}{b-a}\right)^2$$

$$e_n(x) = \cos\left(\frac{2\pi n}{b-a}(x-a)\right)$$

$$e_n(x) = \sin\left(\frac{2\pi n}{b-a}(x-b)\right)$$

$$\frac{\partial^2 u}{\partial t^2} = \frac{\partial^2 u}{\partial x^2}$$

$$\left. \begin{aligned} u(x, 0) &= 0 \\ u_t(x, 0) &= 1 \end{aligned} \right\} \text{I.C.}$$

$$\boxed{u_x(0, t) = u_x(1, t) = 0 \text{ B.C.}}$$

The soln is  $u(x, t) = t$ .

$$\frac{d^2 x}{dt^2} = 0$$

$$e^{0t}, t e^{0t}$$

$$r^2 + 0 = 0$$

$$x(t) = a_0 \cos(0t) + b_0 \sin(0t) \leftarrow \text{This is wrong}$$

$$x(t) = a_0 + b_0 t \leftarrow \text{This is correct}$$

Example Q3.1

where

I always  
fool a bunch  
of students

$$\frac{\partial u}{\partial t} = \frac{\partial^2 u}{\partial x^2}$$

PDE

Q4.

$$\left. \begin{aligned} u(-\pi, t) &= u(\pi, t) \\ u_x(-\pi, t) &= u_x(\pi, t) \end{aligned} \right\} B, C,$$

$$u(x, 0) = |x| \quad \left. \right\} I, C,$$

Solve.

$$u(x, t) = \alpha_0 e^{-kt} + \sum_{n=1}^{\infty} (\alpha_n e^{-kn^2 t} \cos(nx) + \beta_n e^{-kn^2 t} \sin(nx))$$

Plus into PDE, to get

$$\frac{d\alpha_0}{dt} = 0 \cdot \alpha_0$$

$$\frac{d\alpha_n}{dt} = -n^2 \alpha_n$$

$$\frac{d\beta_n}{dt} = -n^2 \beta_n$$

I'll do this over

$$\frac{\partial}{\partial t} \left( \alpha_0 + \sum_{n=1}^{\infty} \alpha_n \cos nx + \beta_n \sin nx \right) \quad \text{Q4.2}$$

$$= \frac{\partial^2}{\partial x^2} \left( \alpha_0 + \sum_{n=1}^{\infty} \alpha_n \cos nx + \beta_n \sin nx \right)$$

$$\text{LHS} = \frac{\partial \alpha_0}{\partial t} + \sum_{n=1}^{\infty} \left( \frac{\partial \alpha_n}{\partial t} \cos nx + \frac{\partial \beta_n}{\partial t} \sin nx \right)$$

$$\text{RHS} = 0 \cdot \alpha_0 + \sum_{n=1}^{\infty} \left( -n^2 \alpha_n \cos nx - n^2 \beta_n \sin nx \right)$$

$$\frac{d\alpha_0}{dt} = 0, \alpha_0$$

$$\frac{d\alpha_n}{dt} = -n^2 \alpha_n$$

$$\frac{d\beta_n}{dt} = -n^2 \beta_n$$

Use  $d$  instead of  $\partial$  because  $\alpha$  &  $\beta$  are functions of  $t$  only.

Reason

Q4.3

$$\alpha_0(t) = a_0 e^{-n^2 t}$$

$$\alpha_n(t) = a_n e^{-n^2 t} \quad n=1, 2, \dots$$

$$\beta_n(t) = b_n e^{-n^2 t}$$

Soln to PDE is

$$u(x,t) = a_0 + \sum_{n=1}^{\infty} e^{-n^2 t} (a_n \cos nx + b_n \sin nx)$$

What about the I.C.??

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

Expand  $f(x)$  into  $\{1, \cos nx, \sin nx\}$

$$f(x) = a_0 + \sum_{n=1}^{\infty} (a_n \cos nx + b_n \sin nx)$$

$$a_0 = \frac{1}{2\pi} \int_{-\pi}^{\pi} f(y) dy \quad a_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(y) \cos ny dy$$

$$b_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(y) \sin ny dy$$

~~Ans~~

Q4.4

$$\frac{1}{2\pi} \int_{-\pi}^{\pi} |x| dy = \frac{\pi}{2}$$

$$\frac{1}{\pi} \int_{-\pi}^{\pi} |y| \cos ny dy = \frac{2((-1)^n - 1)}{n^2 \pi}$$

$$\frac{1}{\pi} \int_{-\pi}^{\pi} |y| \sin ny dy = 0$$

$$\begin{aligned} |x| &= \frac{\pi}{2} + \sum_{n=1}^{\infty} \frac{2((-1)^n - 1)}{n^2 \pi} \cos nx + 0 \sin nx \\ &= u(x, 0) \\ &= a_0 + \sum_{n=1}^{\infty} e^{-n^2 \tau} (a_n \cos nx + b_n \sin nx) \end{aligned}$$

$$a_0 = \pi/2 \quad a_n = \frac{2((-1)^n - 1)}{n^2 \pi} \quad b_n = 0$$

plus back into  $u(x,t)$

Q 4.5

$$u(x,t) = \frac{\pi}{2} + \sum_{n=1}^{\infty} \frac{2((-1)^n - 1)}{n^2\pi} e^{-n^2 t} \cos nx$$