

MA 221 Homework Solutions

Due date: April 16/17, 2009

Section 10.4: 6, 8

Section 10.5: 1, 3, 5

(Underlined problems are to be handed in)

6.) $f(x) = \cos x$

$0 < x < \pi$

Here $T = \pi$

$$f(x) = \sum_{n=1}^{\infty} b_n \sin \frac{n\pi x}{T} \text{ where } b_n = \frac{2}{T} \int_0^T f(x) \sin \frac{n\pi x}{T} dx$$

$$b_n = \frac{2}{\pi} \int_0^{\pi} \cos u \sin n u dx$$

Substituting

$$f(x) = \sum_{k=1}^{\infty} \frac{8k}{\pi(4k^2 - 1)} \sin 2kx$$

8.) $f(x) = \pi - x^2$

$0 < x < \pi$

$$f(x) = \sum_{n=1}^{\infty} b_n \sin \frac{n\pi x}{T} \text{ where } b_n = \frac{2}{T} \int_0^T f(x) \sin \frac{n\pi x}{T} dx$$

$$b_n = \frac{2}{\pi} \int_0^{\pi} (\pi - x^2) \sin n\pi x dx = \frac{2}{\pi} \int_0^{\pi} \pi \sin n\pi x dx - \frac{2}{\pi} \int_0^{\pi} x^2 \sin n\pi x dx$$

$$\frac{\pi}{2} b_n = \pi \int_0^{\pi} \sin n\pi x dx - \int_0^{\pi} x^2 \sin n\pi x dx = \frac{1}{n} - \frac{1}{n} \cos \pi^2 n - \left[\left[-x^2 \frac{\cos nx}{n} \right]_0^{\pi} + \frac{2}{n} \int_0^{\pi} x \cos nx dx \right]$$

$$= -\frac{\pi^2 \cos nx}{n} + 0 + \frac{2}{n} \left[\left(x \frac{\sin nx}{n} \right)_0^{\pi} - \frac{1}{n} \int_0^{\pi} \sin nx dx \right]$$

$$= -\frac{\pi^2 \cos nx}{n} + \frac{2}{n^3} (\cos n\pi - \cos 0) = \frac{1}{n} - \frac{1}{n} \cos \pi^2 n - \frac{2}{n^3} (\cos \pi n - 1) + \frac{\pi^2}{n} \cos nx$$

$$b_n = \frac{1}{n} - \frac{\cos \pi^2 n}{n} + \frac{2\pi(-1)^{n+1}}{n} + \frac{4[(-1)^n - 1]}{\pi n^3}$$

:

Substituting

$$f(x) = \sum_{n=1}^{\infty} \frac{2}{n} \sin nx$$

Section 10.5: 1, 3, 5

In problems 1-10, find a formal solution to the given IVP

$$1.) \quad \frac{\partial u}{\partial t} = 5 \frac{\partial^2 u}{\partial x^2}, \quad 0 < x < 1, \quad t > 0$$

$$u(0, t) = u(1, t) \quad t > 0$$

$$u(x, 0) = (1 - x)x^2, \quad 0 < x < 1$$

$$\beta = 5$$

$$L = 1$$

$$f(x) = (1 - x)x^2$$

$$u(x, t) = \sum_{n=1}^{\infty} \frac{8(-1)^{n+1} - 4}{\pi^3 n^3} e^{-5\pi^2 n^2 t} \sin n\pi x$$

$$3.) \quad \frac{\partial u}{\partial t} = 3 \frac{\partial^2 u}{\partial x^2}, \quad 0 < x < \pi, \quad t > 0$$

$$u_x(0, t) = u_x(\pi, t) \quad t > 0$$

$$u(x, 0) = x, \quad 0 < x < \pi$$

Let:

$$\beta = 3$$

$$L = \pi$$

$$f(x) = x$$

Substitute values into equation (14) on page 615:

$$u(x, t) = \sum_{n=0}^{\infty} c_n e^{-3n^2 t} \cos nx, \quad \text{where} \quad f(x) = \sum_{n=0}^{\infty} c_n \cos nx$$

Next, we find the Fourier Cosine series coefficients for $f(x) = x$

$$x = \frac{a_0}{2} + \sum_{n=1}^{\infty} a_n \cos nx, \quad \text{where}$$

$$a_0 = \frac{2}{\pi} \int_0^{\pi} x dx = \pi$$

$$a_n = \frac{2}{\pi} \int_0^{\pi} x \cos nx dx \quad (\text{integration by parts})$$

$$a_n = \frac{2}{\pi} \int_0^{\pi} x \cos nx dx = a_n = \frac{2}{\pi} \left[\frac{x}{n} \sin nx \Big|_0^{\pi} - \frac{1}{n} \int_0^{\pi} x \cos nx dx \right]$$

$$= \frac{2}{\pi} \left[0 - \frac{1}{n} \sin x (\cos nx dx) \Big|_0^{\pi} \right] = \frac{2}{\pi n^2} (\cos n\pi - 1) = \frac{2}{\pi n^2} [(-1)^n - 1]$$

Thus

$$u(x, t) = \frac{\pi}{2} e^0 \cos 0 - \sum_{k=0}^{\infty} \frac{4}{\pi(2k+1)^2} e^{-3(2k+1)^2 t} \cos(2k+1)x$$

$$u(x, t) = \frac{\pi}{2} - \sum_{k=0}^{\infty} \frac{4}{\pi(2k+1)^2} e^{-3(2k+1)^2 t} \cos(2k+1)x$$

$$5.) \quad \frac{\partial u}{\partial t} = \frac{\partial^2 u}{\partial x^2}, \quad 0 < x < \pi, \quad t > 0$$

$$u_x(0, t) = u_x(\pi, t) = 0 \quad t > 0$$

$$u(x, 0) = e^x, \quad 0 < x < \pi$$

Let:

$$\beta = 1$$

$$L = \pi$$

$$f(x) = e^x$$

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