

1. $u_t = u_{xx} + 1 \quad 0 < x < \pi \quad t > 0$

$u(0, t) = t \quad u_x(\frac{\pi}{2}, t) = e^{-\gamma t^2} \quad 0 < t < 1$

$u(x, 0) = x$

CONSTRUCT $w(x, t) = A(t)x + B(t)$ TO MATCH THE NONZERO BC

$w(0, t) = B(t) = t \quad w_x = A(t) \Rightarrow w_x(\frac{\pi}{2}, t) = A(t) = e^{-\gamma t^2} \Rightarrow w(x, t) = e^{-\gamma t^2} x + t$

NOW LET $u(x, t) = w(x, t) + v(x, t)$

$u_t = (w_t + v_t) = (-\gamma e^{-\gamma t^2} x + 1 + v_t) = (w_{xx} + v_{xx}) + 1 \Rightarrow v_t = v_{xx} + \gamma e^{-\gamma t^2} x$

$x = u(0, t) = w(0, t) + v(0, t) = t + v(0, t) \Rightarrow v(0, t) = 0$

$\frac{\pi}{2} = u_x(\frac{\pi}{2}, t) = w_x(\frac{\pi}{2}, t) + v_x(\frac{\pi}{2}, t) = e^{-\gamma t^2} + v_x(\frac{\pi}{2}, t) \Rightarrow v_x(\frac{\pi}{2}, t) = 0$

$x = u(x, 0) = w(x, 0) + v(x, 0) = x + v(x, 0) \Rightarrow v(x, 0) = 0$

THE EIGENFUNCTIONS & EIGENVALUES ASSOCIATED WITH THE MIXED BC

$\lambda_n = \frac{(2n+1)\pi}{2} = (2n+1) \quad \Phi_n = \sin((2n+1)x)$

LET $\gamma e^{-\gamma t^2} x = \sum_{n=0}^{\infty} S_n(t) \sin \lambda_n x \Rightarrow S_n(t) = \frac{2\gamma}{(\pi/2)} \int_0^{\pi/2} e^{-\gamma t^2} x \sin((2n+1)x) dx$

$\therefore S_n(t) = \frac{4\gamma e^{-\gamma t^2}}{\pi} \left\{ -x \cos((2n+1)x) \Big|_0^{\pi/2} + \frac{1}{(2n+1)} \int_0^{\pi/2} 1 \cos((2n+1)x) dx \right\} = \frac{4\gamma e^{-\gamma t^2}}{\pi} \frac{\sin((2n+1)x) \Big|_0^{\pi/2}}{(2n+1)^2} = \frac{4(-1)^n \gamma e^{-\gamma t^2}}{\pi(2n+1)^2} = \sigma_n$

LET $v(x, t) = \sum_{n=0}^{\infty} V_n(t) \sin \lambda_n x \quad v_t = \sum_{n=0}^{\infty} V_n'(t) \sin \lambda_n x \quad v_{xx} = \sum_{n=0}^{\infty} V_n(t) \{-\lambda_n^2\} \sin \lambda_n x$

$\therefore v_t - v_{xx} - \gamma e^{-\gamma t^2} x = \sum_{n=0}^{\infty} \{V_n' + \lambda_n^2 V_n - \sigma_n e^{-\gamma t^2}\} \sin \lambda_n x = 0 \Rightarrow \{ \} = 0$ FOR EACH n .

$\therefore \frac{d}{dt} \{ e^{\lambda_n^2 t} V_n \} = e^{\lambda_n^2 t} V_n' + e^{\lambda_n^2 t} \lambda_n^2 V_n = \sigma_n e^{(\lambda_n^2 - \gamma)t}$

$e^{\lambda_n^2 t} V_n = \sigma_n \int_0^t e^{(\lambda_n^2 - \gamma)\tau} d\tau + C_n = \sigma_n [e^{(\lambda_n^2 - \gamma)t} - 1] + C_n$

$V_n(t) = \frac{\sigma_n}{\lambda_n^2 - \gamma} (e^{-\gamma t} - e^{-\lambda_n^2 t}) + C_n e^{-\lambda_n^2 t}$

$0 = v(x, 0) = \sum_{n=0}^{\infty} V_n(0) \sin \lambda_n x = \sum_{n=0}^{\infty} \left\{ \frac{\sigma_n}{\lambda_n^2 - \gamma} (1/1) + C_n \right\} \sin \lambda_n x \Rightarrow C_n = 0$

$\therefore u(x, t) = e^{-\gamma t^2} x + t + \frac{4\gamma}{\pi} \sum_{n=0}^{\infty} \frac{(-1)^n}{\lambda_n^2 - \gamma} (e^{-\gamma t} - e^{-(2n+1)^2 t}) \sin((2n+1)x)$

2. $u_{tt} = u_{xx} + \gamma \sin x + (x/\pi) \quad 0 < x < \pi \quad t > 0$ $\frac{2}{3}$

$u(0,t) = 0 \quad u(\pi,t) = t^2/2$

$u(x,0) = 0 \quad u_t(x,0) = \sin(3x)$

a) LET $w(x,t) = A(t)x + B(t) \quad w(0,t) = B(t) = 0 \quad w(\pi,t) = A(t)\pi = t^2/2 \quad A(t) = t^2/2\pi$

$\therefore w(x,t) = \frac{t^2}{2} \left(\frac{x}{\pi}\right)$

b) LET $u(x,t) = \frac{t^2 x}{2\pi} + v(x,t)$

$u_{tt} = \left(\frac{t^2 x}{2\pi} + v\right)_{tt} = \frac{x}{\pi} + v_{tt} = \left(\frac{t^2 x}{2\pi} + v\right)_{xx} + \gamma \sin x + (x/\pi) \Rightarrow v_{tt} = v_{xx} + \gamma \sin x$

$0 = u(0,t) = w(0,t) + v(0,t) = 0 + v(0,t) \Rightarrow v(0,t) = 0$

$\Rightarrow v(\pi,t) = 0$

$\frac{t^2}{2} = u(\pi,t) = w(\pi,t) + v(\pi,t) = \frac{t^2}{2} + v(\pi,t)$

$\Rightarrow v(x,0) = 0$

$0 = u(x,0) = w(x,0) + v(x,0) = 0 + v(x,0)$

$\Rightarrow v_t(x,0) = \sin(3x)$

$\sin(3x) = u_t(x,0) = w_t(x,0) + v_t(x,0) = \frac{t}{\pi} \Big|_{t=0} + v_t(x,0)$

(c) M1) THE EIGENVALUES & EIGENFUNCTIONS ASSOCIATED WITH THE HOMOGENEOUS BC ARE

$\lambda_n = \frac{n^2 \pi^2}{\pi^2} = n^2 \quad n = 1, 2, \dots \quad X_n = \sin(nx)$

LET $\gamma \sin x = \sum_{n=1}^{\infty} S_n \sin(nx) \quad S_n = \gamma \delta_{n1}$

$v(x,t) = \sum_{n=1}^{\infty} V_n(t) \sin(nx) \quad v_{tt} = \sum_{n=1}^{\infty} \ddot{V}_n \sin(nx) \quad v_{xx} = \sum_{n=1}^{\infty} V_n (-n^2) \sin(nx)$

$v_{tt} - v_{xx} - \gamma \sin x = \sum_{n=1}^{\infty} \{ \ddot{V}_n + n^2 V_n - \delta_{n1} \gamma \} \sin nx = 0 \Rightarrow \{ \} = 0$

$\ddot{V}_n + n^2 V_n = \delta_{n1} \gamma \quad V_n = a_n \cos nt + b_n \sin nt + \delta_{n1} \gamma / n^2$ PARTICULAR SOLN

$0 = v(x,0) = \sum_{n=1}^{\infty} V_n(0) \sin nx = \sum_{n=1}^{\infty} \{ a_n + \delta_{n1} \gamma / n^2 \} \sin nx \Rightarrow a_n = -\delta_{n1} \gamma / n^2$

$v_t(x,t) = \sum_{n=1}^{\infty} \dot{V}_n(t) \sin nx = \sum_{n=1}^{\infty} \{ -a_n n \sin nt + b_n n \cos nt + 0 \} \sin nx$

$\sin 3x = v_t(x,0) = \sum_{n=1}^{\infty} b_n n \sin nx \Rightarrow b_n = \delta_{n3} / n$

$\therefore u(x,t) = \frac{t^2}{2} \left(\frac{x}{\pi}\right) + \sum_{n=1}^{\infty} \{ (-1 - \cos t) \delta_{n1} \gamma / n^2 + \delta_{n3} / n \sin nt \} \sin nx$

$= \frac{t^2}{2} \left(\frac{x}{\pi}\right) - \gamma \cos t \sin x + \frac{1}{3} \sin 3t \sin 3x + \gamma \sin x$

$= (t^2 x / 2\pi) - \frac{\gamma}{2} [\sin(x+t) + \sin(x-t)] + \frac{1}{3} [\cos 3(x-t) - \cos 3(x+t)] + \gamma \sin x$

M2) LOOK FOR A STEADY SOLN $\Omega(x)$ OF THE γ EQ: $\Omega_{tt} = 0 = \Omega_{xx} + \gamma \sin x$

$\therefore \Omega_{xx} = -\gamma \sin x \quad \Omega_x = \gamma \cos x + A \Rightarrow \Omega = \gamma \sin x + Ax + B \quad \Omega(0) = 0 \Rightarrow B = 0 \quad \Omega(\pi) = 0 \Rightarrow A = 0$

\therefore LET $v(x,t) = \Omega(x) + \psi(x,t) \Rightarrow v_{tt} = (\Omega + \psi)_{tt} = \psi_{tt} + \{ \Omega_{xx} + \gamma \sin x \} \Rightarrow \psi_{tt} = \psi_{xx}$

$0 = v(0,t) = \Omega(0) + \psi(0,t) = 0 + \psi(0,t) \Rightarrow \psi(0,t) = 0$; $0 = v(\pi,t) = \Omega(\pi) + \psi(\pi,t) = 0 + \psi(\pi,t) \Rightarrow \psi(\pi,t) = 0$

$0 = v(x,0) = \Omega(x) + \psi(x,0) \Rightarrow \psi(x,0) = -\gamma \sin x$; $\sin 3x = v_t(x,0) = \Omega_x(x) + \psi_t(x,0) \Rightarrow \psi_t(x,0) = \sin 3x$

SEPARATING VARIABLES $\psi(x,t) = \sum_{n=1}^{\infty} \{ A_n \cos nt + B_n \sin nt \} \sin(nx)$

$-\gamma \sin x = \psi(x,0) = \sum_{n=1}^{\infty} A_n \sin(nx) \quad A_n = -\gamma \delta_{n1}$; $\sin 3x = \psi_t(x,0) = \sum_{n=1}^{\infty} B_n n \cos nt \Big|_{t=0} \sin(nx) \Rightarrow B_n = \frac{\delta_{n3}}{n}$

$\therefore u(x,t) = (t^2 x / 2\pi) + \gamma \sin x + \sum_{n=1}^{\infty} \{ (-\gamma \delta_{n1}) \cos nt + (\delta_{n3} / n) \sin nt \} \sin nx$

$= (t^2 x / 2\pi) - \gamma \cos t \sin x + \frac{1}{3} \sin 3t \sin 3x - \gamma \sin x$ AS BEFORE

(d) BONUS QUESTION: ASSUME $\gamma = 0$ $v(x,t)$ SATISFIES

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$$v_{tt} = v_{xx}$$

$$\text{BC: } v(0,t) = 0 = v(\pi,t)$$

$$\text{IC: } v(x,0) = f(x) = 0 \quad v_t(x,0) = g(x) = \sin(3x)$$

SINCE v IS SUBJECT TO HOMOGENEOUS DIRICHLET BC

$$v(x,t) = \frac{1}{2} [f_0(x-t) + f_0(x+t)] + \frac{1}{2} \int_{x-t}^{x+t} g_0(s) ds$$

WHERE $f_0(x)$ IS THE ODD EXTENSION OF PERIOD 2π OF f AND

$g_0(x)$ " " " " " " " " " " g

$$\therefore v(x,t) = \frac{1}{2} \int_{x-t}^{x+t} \sin(3s) ds = -\frac{1}{6} \cos 3s \Big|_{x-t}^{x+t} = \frac{1}{6} [\cos 3(x-t) - \cos 3(x+t)]$$

$$\therefore u(x,t) = t^2 x / 2\pi + \frac{1}{6} [\cos 3(x-t) - \cos 3(x+t)] \quad \text{AS ABOVE WITH } \gamma = 0.$$