

Worksheet 14

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1. Compute the Fourier series for the function

a) $f(x) = x, -\pi < x < \pi.$

b) $f(x) = \begin{cases} -1, & -\pi < x < 0, \\ 1, & 0 < x < \pi. \end{cases}$

2. Find a formal solution to the given initial-boundary value problem

$$\begin{cases} \frac{\partial u}{\partial t}(x, t) = \beta \frac{\partial^2 u}{\partial x^2}(x, t) + P(x), & 0 < x < L, t > 0 \\ u(0, t) = U_1, u(L, t) = U_2, & t > 0 \\ u(x, 0) = f(x), & 0 < x < L. \end{cases}$$

where

- a) $P(x) = 0, U_1 = 0, U_2 = 3\pi, \beta = 1, L = \pi, f(x) = 0.$
 b) $P(x) = e^{-x}, U_1 = 0, U_2 = 0, \beta = 1, L = \pi, f(x) = \sin(2x).$
 c) $P(x) = 5, U_1 = 1, U_2 = 1, \beta = 3, L = \pi, f(x) = 1.$

3. Find a formal solution to the given initial-boundary value problem

$$\begin{cases} \frac{\partial u}{\partial t}(x, y, t) = \frac{\partial^2 u}{\partial x^2}(x, y, t) + \frac{\partial^2 u}{\partial y^2}(x, y, t), & 0 < x, y < \pi, t > 0 \\ \frac{\partial u}{\partial x}(0, y, t) = \frac{\partial u}{\partial x}(\pi, y, t) = 0, & 0 < y < \pi, t > 0, \\ u(x, 0, t) = u(x, \pi, t) = 0, \\ u(x, y, 0) = f(x, y), & 0 < x, y < \pi. \end{cases}$$

where

- a) $f(x, y) = \cos(x) \sin(y) + 4 \cos(2x) \sin(y) - 3 \cos(3x) \sin(4y).$
 b) $f(x, y) = y.$

4. Find a formal solution to the vibrating string problem governed by the given initial-boundary value problem

$$\begin{cases} \frac{\partial^2 u}{\partial t^2} = \alpha^2 \frac{\partial^2 u}{\partial x^2}, & 0 < x < L, t > 0 \\ u(0, t) = u(L, t) = 0, & t > 0 \\ u(x, 0) = f(x), & 0 < x < L \\ \frac{\partial u}{\partial t}(x, 0) = g(x), & 0 < x < L \end{cases}$$

where

- a) $\alpha = 2, L = \pi, f(x) = x^2(\pi - x), g(x) = 0.$
 b) $\alpha = 3, L = \pi, f(x) = \sin(4x) + 7 \sin(5x), g(x) = \begin{cases} x, & 0 < x < \pi/2, \\ \pi - x, & \pi/2 < x < \pi \end{cases}.$

5. Find a solution to the initial value problem

$$\begin{cases} \frac{\partial^2 u}{\partial t^2} = \alpha^2 \frac{\partial^2 u}{\partial x^2}, & -\infty < x < \infty, t > 0 \\ u(x, 0) = f(x), & -\infty < x < \infty, \\ \frac{\partial u}{\partial t}(x, 0) = g(x), & -\infty < x < \infty. \end{cases}$$

where

- a) $f(x) = x^2, g(x) = 0.$
- b) $f(x) = g(x) = x.$
- c) $f(x) = e^{-x^2}, g(x) = \sin(x).$

6. Find a formal solution to the given boundary value problem

$$\begin{cases} \frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = 0, & 0 < x < \pi, 0 < y < 1 \\ \frac{\partial u}{\partial x}(0, y) = \frac{\partial u}{\partial x}(\pi, y) = 0, & 0 \leq y \leq 1, \\ u(x, 0) = \cos(x) - \cos(3x), & 0 \leq x \leq \pi, \\ u(x, 1) = \cos(2x), & 0 \leq x \leq \pi. \end{cases}$$