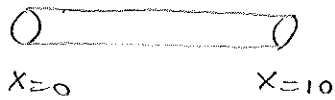


Problem 2 p 553



$$T(x, 0) = 100$$

$$T(0, t) = T(10, t) = 0 \quad \forall t > 0$$

$$\frac{\partial T}{\partial t} = k \frac{\partial^2 T}{\partial x^2}$$

Separation of variables: $T(x, t) = A(x)B(t)$

$$\Rightarrow k \frac{A_{xx}}{A} = \frac{B_t}{B} = \text{constant}$$

- if constant is $> 0 \Rightarrow$ exponentially growing solutions, unphysical
- if constant $= 0 \Rightarrow$ picks up steady-state solution solution of $A_{xx} = 0$ with $A(0) = A(10) = 0$
 \rightarrow solution is $A_0 = 0$

- if constant is $< 0 \Rightarrow$ let $\frac{1}{k} \frac{B_t}{B} = \frac{A_{xx}}{A} = -\lambda^2$

$$\text{then } \begin{cases} A(x) = a \cos \lambda x + b \sin \lambda x \\ B(t) = e^{-\lambda^2 k t} \end{cases}$$

$$A(0) = A(10) = 0 \Rightarrow a = 0 \text{ and } \lambda_n = \frac{n\pi}{10}$$

\Rightarrow General solution:

$$T(x, t) = \sum_{n=1}^{\infty} b_n \sin\left(\frac{n\pi x}{10}\right) e^{-\frac{n^2 \pi^2}{100} k t}$$

• at $t = 0$ $100 = \sum_{n=1}^{\infty} b_n \sin\left(\frac{n\pi x}{10}\right)$

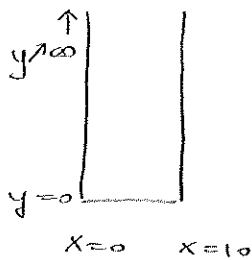
$$\text{with } b_n = \frac{2}{10} \int_0^{10} 100 \sin\left(\frac{n\pi x}{10}\right)$$

$$= 20 \frac{10}{n\pi} \left[-\cos \frac{n\pi x}{10} \right]_0^{10}$$

$$= \frac{200}{n\pi} (1 - \cos n\pi) = \frac{400}{n\pi} \text{ if } n \text{ odd.}$$

$$\Rightarrow T(x, t) = \frac{400}{\pi} \sum_{\substack{\text{odd} \\ n}} \sin\left(\frac{n\pi x}{10}\right) e^{-\frac{n^2 \pi^2}{100} k t}$$

Prob. 1 p 548



$$T(x,0) = x$$

$$T(0,y) = T(10,y) = 0$$

$$\nabla^2 T = 0$$

- Separation of variables. $T(x,y) = A(x)B(y)$

$$\Rightarrow \frac{A_{xx}}{A} + \frac{B_{yy}}{B} = 0 \Rightarrow \frac{A_{xx}}{A} = -\frac{B_{yy}}{B} = \text{constant}$$

- To fit the boundary conditions @ $x=0$ and $x=10$, we see that $A(x)$ has to be a linear combination of \sin & \cos function and not a linear combination of exponentials \Rightarrow the constant must be negative so let

$$A_{xx} = -k^2 A \rightarrow A(x) = a \cos(kx) + b \sin(kx)$$

$$B_{yy} = k^2 B \rightarrow B(y) = \alpha e^{ky} + \beta e^{-ky}$$

- $A(0) = 0 \Rightarrow a = 0$
 $A(10) = 0 \Rightarrow k_n = \frac{n\pi}{10}$ so $A_n(x) = b_n \sin\left(\frac{n\pi x}{10}\right)$

$$B(y) < +\infty \Rightarrow \alpha = 0 \text{ so } B_n(y) = e^{-\frac{n\pi}{10} y}$$

- The general solution is therefore $T(x,y) = \sum_{n=1}^{\infty} b_n \sin\left(\frac{n\pi x}{10}\right) e^{-\frac{n\pi}{10} y}$

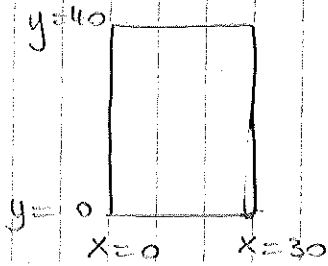
$$T(x,0) = x = \sum_{n=1}^{\infty} b_n \sin\left(\frac{n\pi x}{10}\right)$$

$$\text{with } b_n = \frac{2}{10} \int_0^{10} x \sin\left(\frac{n\pi x}{10}\right) dx$$

$$= \frac{2}{10} \left[-\frac{10}{n\pi} x \cos\left(\frac{n\pi x}{10}\right) \right]_0^{10} + \frac{2}{10} \int_0^{10} \frac{10}{n\pi} \cos\left(\frac{n\pi x}{10}\right) dx$$

$$= -\frac{20}{n\pi} \cos(n\pi) = \frac{20}{n\pi} (-1)^{n+1} \quad \text{as required!}$$

Problem 8 page 549



$$T(0, y) = T(30, y) = 0$$

$$T(x, 0) = 0$$

$$T(x, 40) = \begin{cases} 100 & x \in [0, 10] \\ 0 & x \in [10, 30] \end{cases}$$

• Separation of variables $T(x, y) = A(x)B(y)$

$$\Rightarrow \frac{A_{xx}}{A} + \frac{B_{yy}}{B} = 0 \Rightarrow \frac{A_{xx}}{A} = -\frac{B_{yy}}{B} = \text{constant}$$

• To fit homogeneous boundary conditions in x , we must have oscillatory functions in $x \Rightarrow$ the constant must be negative \Rightarrow let

$$\begin{cases} \frac{A_{xx}}{A} = -k^2 & A(x) = a \cos kx + b \sin kx \\ \frac{B_{yy}}{B} = k^2 & B(y) = \alpha \cosh(ky) + \beta \sinh(ky) \end{cases}$$

$$A(0) = 0 \Rightarrow a = 0$$

$$A(30) = 0 \Rightarrow k = \frac{n\pi}{30}$$

$$\text{So } A_n(x) = b_n \sin\left(\frac{n\pi x}{30}\right)$$

$$B(0) = 0 \Rightarrow \alpha = 0 \text{ so}$$

$$B_n(y) = \sinh\left(\frac{n\pi y}{30}\right)$$

$$\Rightarrow \text{General solution: } T(x, y) = \sum b_n \sin\left(\frac{n\pi x}{30}\right) \sinh\left(\frac{n\pi y}{30}\right)$$

$$\bullet \text{ At } y = 40 \quad T(x, y) = \sum b_n \sinh\left(\frac{4n\pi}{3}\right) \sin\left(\frac{n\pi x}{30}\right) = \begin{cases} 100 & x \in [0, 10] \\ 0 & x \in [10, 30] \end{cases}$$

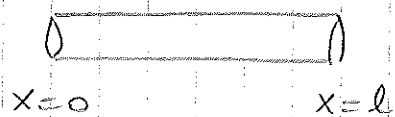
$$\sinh\left(\frac{4n\pi}{3}\right) b_n = \frac{2}{30} \int_0^{30} \sin\left(\frac{n\pi x}{30}\right) T(x, 40) dx$$

$$= \frac{2}{30} \int_0^{10} 100 \sin\left(\frac{n\pi x}{30}\right) dx = \frac{20}{3} \cdot \frac{30}{n\pi} \left[-\cos\left(\frac{n\pi x}{30}\right)\right]_0^{10}$$

$$= \frac{200}{n\pi} \left(1 - \cos\frac{n\pi}{3}\right)$$

$$\Rightarrow T(x, y) = \sum \frac{200}{n\pi} \left(1 - \cos\frac{n\pi}{3}\right) \sin\left(\frac{n\pi x}{30}\right) \frac{\sinh\left(\frac{n\pi y}{30}\right)}{\sinh\left(\frac{4n\pi}{3}\right)}$$

p 553 problem 7



$$T(x, 0) = x$$

$$\frac{\partial T}{\partial x} \Big|_0 = \frac{\partial T}{\partial x} \Big|_l = 0$$

$$\frac{\partial T}{\partial t} = k \nabla^2 T$$

• Separation of variables $T(x, t) = A(x)B(t)$

$$\Rightarrow \frac{B_t}{B} = k \frac{A_{xx}}{A} = \text{constant}$$

• The constant cannot be > 0 , otherwise exponentially growing solutions, unphysical

• If constant $= 0$ then $A_{xx} = 0$ with $\frac{\partial A}{\partial x} \Big|_0 = \frac{\partial A}{\partial x} \Big|_l = 0$
 $\Rightarrow A_0(x) = a_0$

• If constant < 0 then let $\frac{1}{k} \frac{B_t}{B} = \frac{A_{xx}}{A} = -\lambda^2$

$$\Rightarrow \begin{cases} A(x) = a \cos \lambda x + b \sin \lambda x \\ B(t) = e^{-\lambda^2 k t} \end{cases}$$

$$\text{From } \frac{dA}{dx} \Big|_0 = 0 \Rightarrow b = 0$$

$$\frac{dA}{dx} \Big|_l = 0 \Rightarrow \lambda = \frac{n\pi}{l}$$

$$\Rightarrow \text{General solution: } T(x, t) = a_0 + \sum_{n=1}^{\infty} a_n \cos\left(\frac{n\pi x}{l}\right) e^{-n^2 \pi^2 k t}$$

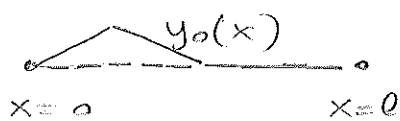
• At $t=0$ $T(x, 0) = x = a_0 + \sum_{n=1}^{\infty} a_n \cos\left(\frac{n\pi x}{l}\right)$

$$\text{with } a_0 = \frac{1}{l} \int_0^l x \, dx = \frac{l}{2}$$

$$a_n = \frac{2}{l} \int_0^l x \cos\left(\frac{n\pi x}{l}\right) dx = \frac{2}{l} \left[\frac{l}{n\pi} x \sin\left(\frac{n\pi x}{l}\right) \right]_0^l - \frac{2}{n\pi} \int_0^l \sin\left(\frac{n\pi x}{l}\right) dx$$

$$= \frac{2l^2}{n^2 \pi^2} (\cos n\pi - 1) = -\frac{4l^2}{n^2 \pi^2} \quad \text{for } n \text{ odd as required}$$

Problem 2 p 557



$$y_{tt} = c^2 y_{xx}$$

$$y(0,t) = y(l,t) = 0$$

$$y(x,0) = y_0(x)$$

$$y_t(x,0) = 0$$

Separation of variables : $y(x,t) = A(x)B(t)$

$$\Rightarrow \frac{B_{tt}}{B} = c^2 \frac{A_{xx}}{A} = \text{constant}$$

We expect oscillatory behavior in time \Rightarrow constant is negative

$$\rightarrow \text{let } \frac{1}{c^2} \frac{B_{tt}}{B} = \frac{A_{xx}}{A} = -\lambda^2$$

$$\Rightarrow \begin{cases} A(x) = a \cos \lambda x + b \sin \lambda x \\ B(t) = \alpha \cos c \lambda t + \beta \sin c \lambda t \end{cases}$$

$$A(0) = A(l) = 0 \Rightarrow a = 0 \text{ and } \lambda = \frac{n\pi}{l}$$

\Rightarrow General solution is

$$y(x,t) = \sum_{n=1}^{\infty} \sin\left(\frac{n\pi x}{l}\right) \left[\alpha_n \cos\left(\frac{n\pi c t}{l}\right) + \beta_n \sin\left(\frac{n\pi c t}{l}\right) \right]$$

$$\bullet y_t(x,0) = 0 \Rightarrow \beta_n = 0 \quad \forall n$$

$$\bullet y(x,0) = y_0(x) = \sum_{n=1}^{\infty} \sin\left(\frac{n\pi x}{l}\right) \alpha_n$$

$$\Rightarrow \alpha_n = \frac{2}{l} \int_0^l y_0(x) \sin\left(\frac{n\pi x}{l}\right) dx = \frac{2}{l} \int_0^{l/4} \frac{hx}{l} \sin\left(\frac{n\pi x}{l}\right) dx + \frac{2}{l} \int_{l/4}^{l/2} \left(2h - \frac{hx}{l}\right) \sin\left(\frac{n\pi x}{l}\right) dx$$

$$\text{But } \int_a^b x \sin \lambda x dx = \frac{1}{\lambda} [a \cos \lambda a - b \cos \lambda b] + \frac{1}{\lambda^2} (\sin \lambda b - \sin \lambda a)$$

$$\begin{aligned}
\text{So } \alpha_n &= \frac{8}{e^2} h \left\{ \left[\frac{e}{n\pi} \right] \left[-\frac{e}{4} \cos\left(\frac{n\pi \cdot e}{e \cdot 4}\right) \right] + \frac{e^2}{n^2\pi^2} \sin\left(\frac{n\pi e}{e \cdot 4}\right) \right\} \\
&+ \frac{4h}{e} \frac{e}{n\pi} \left[\cos\frac{n\pi e}{e \cdot 4} - \cos\frac{n\pi e}{e \cdot 2} \right] \\
&- \frac{8h}{e^2} \left\{ \frac{e}{n\pi} \left[\frac{e}{4} \cos\frac{n\pi e}{e \cdot 4} - \frac{e}{2} \cos\frac{n\pi e}{e \cdot 2} \right] \right. \\
&\quad \left. + \frac{e^2}{n^2\pi^2} \left(\sin\frac{n\pi e}{e \cdot 2} - \sin\frac{n\pi e}{e \cdot 4} \right) \right\} \\
&= \frac{16h}{n^2\pi^2} \sin\left(\frac{n\pi}{4}\right) - \frac{8h}{n^2\pi^2} \sin\left(\frac{n\pi}{2}\right) \\
&\qquad\qquad\qquad \text{as required}
\end{aligned}$$

Problem 5 p 558

String with $y_{tt} = c^2 y_{xx}$

$$y(0,t) = y(l,t) = 0$$

$$y(x,0) = 0$$

$$y_t(x,0) = \begin{cases} \frac{hx}{e/2} & \text{if } x \in [0, e/2] \\ 2h - \frac{hx}{e/2} & \text{if } x \in [e/2, e] \end{cases}$$

The start is the same as the previous problem

→ general solution is

$$y(x,t) = \sum_1 \sin\left(\frac{n\pi x}{e}\right) \left(\alpha_n \cos\left(\frac{n\pi ct}{e}\right) + \beta_n \sin\left(\frac{n\pi ct}{e}\right) \right)$$

$$y(x,0) = 0 \Rightarrow \boxed{\alpha_n = 0}$$

$$y_t(x,0) = f(x) \Rightarrow \sum_1 \beta_n \frac{n\pi c}{e} \sin\left(\frac{n\pi x}{e}\right) = f(x)$$

$$\begin{aligned}
\text{so } \frac{n\pi c}{l} \beta_n &= \frac{2}{l} \int_0^l f(x) \sin\left(\frac{n\pi x}{l}\right) dx \\
&= \frac{2}{l} \int_0^{l/2} \frac{hx}{l/2} \sin\left(\frac{n\pi x}{l}\right) dx + \frac{2}{l} \int_{l/2}^l \left(\frac{2h}{l} - \frac{hx}{l/2}\right) \sin\left(\frac{n\pi x}{l}\right) dx \\
&= \frac{4h}{l^2} \left\{ \frac{l}{n\pi} \left(-\frac{l}{2} \cos \frac{n\pi \cdot \frac{l}{2}}{l} \right) \right. \\
&\quad \left. + \frac{l^2}{n^2 \pi^2} \left(\sin \frac{n\pi \cdot \frac{l}{2}}{l} \right) \right\} \\
&\quad + \frac{2}{l} \cdot 2h \cdot \left[\frac{l}{n\pi} \right] \left(\cos \frac{n\pi \cdot \frac{l}{2}}{l} - \cos \frac{n\pi \cdot l}{l} \right) \\
&\quad - \frac{4h}{l^2} \left\{ \frac{l}{n\pi} \left(\frac{l}{2} \cos \left(\frac{n\pi \cdot \frac{l}{2}}{l} \right) - \frac{l}{2} \cos \left(\frac{n\pi \cdot l}{l} \right) \right) \right. \\
&\quad \left. + \frac{l^2}{n^2 \pi^2} \left(\sin \left(\frac{n\pi \cdot l}{l} \right) - \sin \left(\frac{n\pi \cdot \frac{l}{2}}{l} \right) \right) \right\}
\end{aligned}$$

$$= \frac{8h}{n^2 \pi^2} \sin\left(\frac{n\pi}{2}\right)$$

$$\Rightarrow \beta_n = \frac{8hl}{n^3 \pi^3 c} \sin\left(\frac{n\pi}{2}\right) \text{ as required}$$