Homework #1

Math 334

Due 9/9/19

1. Do problem #4 at the end of Lesson 4 (page 31).

For each of the following problems, solve the 1-dimensional heat equation,

$$u_t = u_{xx}$$
, for $0 < x < \pi$,

with the given auxiliary conditions.

2. (a) Determine the general solution satisfying the *mixed* homogeneous BCs

$$u_x(0,t) = 0, \quad u(\pi,t) = 0.$$

(b) Determine the solution satisfying these boundary conditions and the initial condition

$$u(x,0) = \begin{cases} \pi, & \text{for } 0 \le x \le \frac{\pi}{2}, \\ 2\pi - 2x, & \text{for } \frac{\pi}{2} \le x \le \pi. \end{cases}$$

- (c) How does the solution behave as $t \to \infty$?
- 3. (a) Determine the general solution satisfying the *no-flux* homogeneous boundary conditions

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

(b) Determine the solution satisfying these boundary conditions and the initial condition

$$u(x,0) = \begin{cases} 1, & \text{for } 0 \le x < \frac{\pi}{2}, \\ -1, & \text{for } \frac{\pi}{2} < x \le \pi. \end{cases}$$

- (c) The initial condition is discontinuous at $x = \frac{\pi}{2}$. Is this true of the solution when t > 0?
- (d) Using the Fourier series you found in (b), evaluate the solution when x=0 and t=0 to compute the sum of the series

$$1 - \frac{1}{3} + \frac{1}{5} - \frac{1}{7} + \cdots$$

4. (a) Determine the general solution satisfying the *periodic* boundary conditions

$$u(0,t) = u(\pi,t), \quad u_x(0,t) = u_x(\pi,t).$$

(b) Determine the solution satisfying these boundary conditions and the initial condition

$$u(x,0) = x(\pi - x) .$$

(c) Using the Fourier series you just found, evaluate the solution when x = 0 and t = 0 to compute the sum of an interesting series.