Problem 1: Find the type, transform to normal form, and solve. (Show the details of your work)

$$u_{xy} - u_{yy} = 0$$

$Au_{xx}+Bu_{xy}+C_{yy}+Du_x+Eu_y+Fu=G$

Calculate discriminant

Characteristic Equations

New variable w

Describe u in terms of w

Substitute variables

Solution

$$u(x,y) = f_2(y-x)$$

Problem 1: Find the type, transform to normal form, and solve. (Show the details of your work)

$$u_{xy} - u_{yy} = 0$$

This is a linear PDE as nothing is a function of u

$$\mathcal{U}(x,y) = F(x)G(y)$$

We find the double derivatives

$$u_{yy} = F(x)G'(y)$$

$$u_{xy} = F(x)G'(y)$$

Substitute in the original equation

$$F(x)G'(y) - F(x)G''(y) = c \Rightarrow F'(x)G''(y) = F(x)G''(y)$$

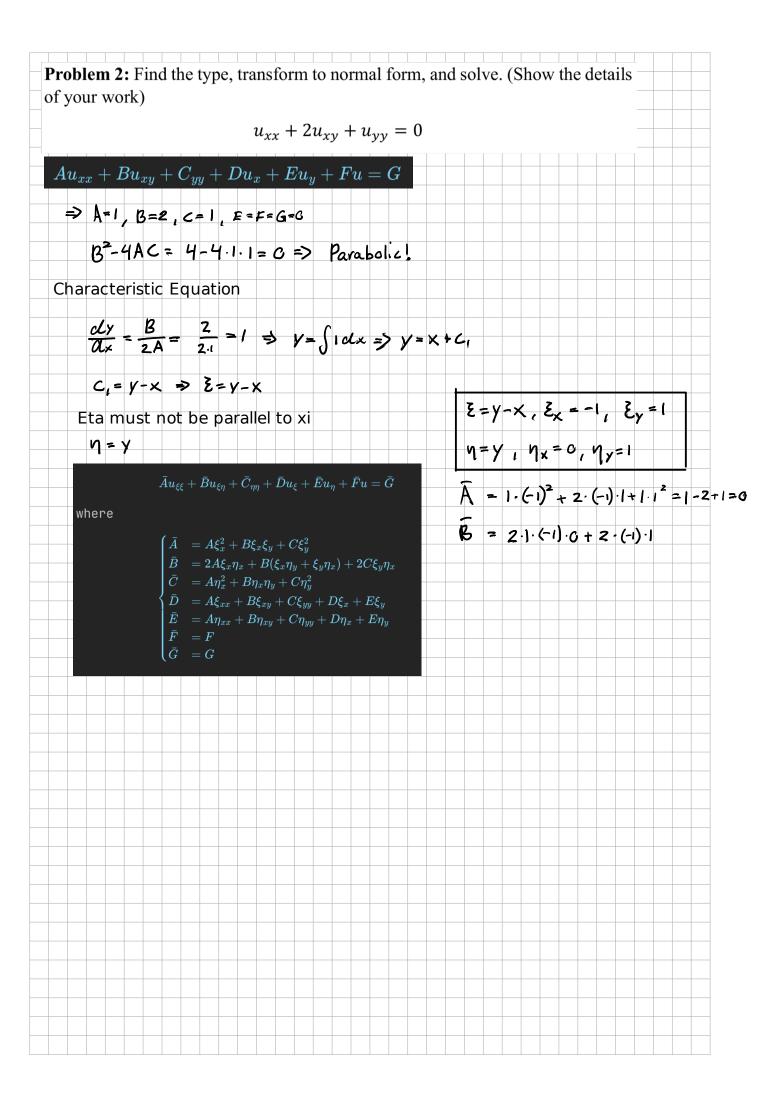
$$\Rightarrow \frac{F'(x)}{F(x)} = \frac{G''(y)}{G'(y)} = \lambda$$

Solving the first ODE:

$$f'(x) - \lambda : f(x) = 0 \Rightarrow a = 0, b = 1, c = -\lambda$$

$$(a \cdot r^2 + b \cdot r + c) \cdot e^{rc} = 0 \Rightarrow a \cdot r^2 + b \cdot r + c = 6$$

We have one root. Therefore we use this solution:	
f(x) = A ·erx + B·x·erx = A·exx + B·x·erx	
Salving the second ODE	
Solving the second ODE:	
$f''(x) - \lambda \cdot f(x) = 0 \Rightarrow \alpha = 1, b = -\lambda, \zeta = 0$	
$\frac{1}{\sqrt{\lambda}} \frac{(\lambda) - \lambda + (\lambda) + 0}{\sqrt{\lambda}} = \frac{\lambda}{\sqrt{\lambda}} \frac{1}{\sqrt{\lambda}} \frac{1}{\sqrt{\lambda}} = \frac{\lambda}{\sqrt{\lambda}} = \frac{\lambda}{\lambda$	
\Rightarrow $r^2 - \lambda b = 0$	
Solving with quadratic equation	
$\alpha = b^2 - 4ac = \lambda^2$	
$\Gamma = \frac{-b \pm \sqrt{d}}{2a} = \frac{\lambda^{\pm} \sqrt{2}}{2} = \frac{\lambda^{\pm} \lambda}{2} = 0$	
Here we have two solutions	
Sw=A·erx+B·erx=A·eo+B·ex=A+B·exx	
We now have solutions to the ODEs	
$F = A \cdot e^{\lambda x} + B \cdot x \cdot e^{rx}$ $G(y) = C + D \cdot e^{\lambda y}$	
Combining them to get PDE solution	
$U(x,y) = F(x) G(y) = (A \cdot e^{\lambda x} + B \cdot x \cdot e^{\sigma x}) (C + D \cdot e^{\lambda y})$	



Problem 2: Find the type, transform to normal form, and solve. (Show the details of your work)

$$u_{xx} + 2u_{xy} + u_{yy} = 0$$

This is linear and homogeneous

We can therefore solve it with seperation of variables

$$u(x,y) = F(x)G(y)$$

Derive derivatives

$$\mathcal{L}_{\times \times} = F''(x) G(y)$$

$$u_{xy} = F'(x) G'(y)$$

$$uyy = F(x)G''(y)$$

Rewrite the equation

$$F''(x) \cdot G(y) + Z \cdot F'(x) G'(y) + F(x) G''(y) = 0$$

$$\Rightarrow F''(x) \cdot G(y) + 2 \cdot F'(x) \cdot G'(y) = -F(x)G''(y)$$

$$= \frac{F''(x) \cdot G(y)}{F(x)} + \frac{2 \cdot F'(x) G'(y)}{F(x)} = -G''(y)$$

$$\Rightarrow \frac{F''(x) \cdot G(y)}{F(x) \cdot G'(y)} + \frac{2 \cdot F'(x)}{F(x)} = \frac{G''(y)}{G'(y)}$$

$$\Rightarrow \frac{F''(x)}{F(x)} \cdot \frac{G(y)}{G'(y)} + \frac{2 \cdot F'(x)}{F(x)} = \frac{G''(y)}{G'(y)}$$

> Lonstant ??

A laterally insulated bar of length 10cm and constant cross-sectional area $1cm^2$, of density $10.6 \ gm/cm^3$, thermal conductivity $1.04 \ cal/(cm \sec {}^{\circ}C)$, and specific heat $0.056 \ cal/(gm {}^{\circ}C)$ (this corresponds to silver, a good heat conductor) has initial temperature f(x) and is kept at $0 {}^{\circ}C$ at the ends x = 0 and x = 10. Find the temperature u(x, t) at later times. Here f(x) equals:

Problem 4: $f(x) = \sin 0.4 \pi x$

$$C = 0,056$$

$$\rho = 10.6$$

$$rac{\partial u}{\partial t} = lpha \cdot
abla^2 u, \qquad lpha = rac{k}{c
ho}$$

 $t\colon \mathsf{Time}$

 $u\colon$ Temperature as a function of position and time.

 $k\colon$ Thermal conductivity

 $c\colon \operatorname{\underline{Specific Heat Capacity}}$

ho: Density

Calculate alpha

$$\alpha = \frac{k}{C\rho} \approx 1,752$$

Initial contitions

$$u(0,t) = 0$$
 $u(x,0) = f(x)$

$$u(10,t) = 0$$

Assume that we can solve with seperation of variables

$$u(x,t) = F_{(x)}G_{(t)}$$

$$\Rightarrow u_t = F(x)G'(t)$$
, $u_{xx} = F''(x)G(t)$

Rewrite equation

$$F(x)G'(t) = \alpha \cdot F''(x)G(t) \Rightarrow \frac{G'(t)}{G(t)} = \alpha \cdot \frac{F''(x)}{F(x)} = \lambda$$

Convert to ODEs

$$\begin{cases} \alpha \cdot F''(x) - \lambda \cdot F(x) = 0 \\ G'(t) - \lambda \cdot G(t) = 0 \end{cases}$$

Solving the first ODE

$$\alpha \cdot F''(x) - \lambda \cdot F(x) = 0 \Rightarrow \alpha = \alpha, b = -\lambda, c = 0$$

$$\Rightarrow r = \frac{-b \pm \sqrt{\lambda^2}}{2\alpha} = \frac{\lambda \pm \sqrt{\lambda^2}}{2\alpha} = \frac{\lambda \pm \lambda}{2\alpha} = \begin{cases} r_1 = 0 \\ r_2 = \frac{\lambda}{N} \end{cases}$$

Because we find two root we use the following solution

Solving the second one

$$G'(t) - \lambda \cdot G(t) = 0 \Rightarrow \alpha = 0, b = 1, C = -\lambda$$

Here we only get one solution

$$G(t) = C \cdot e^{\lambda t} + D \times e^{\lambda t}$$

We combine the functions to get a general solution

$$u(x,t) = F(x)G(t) = \left(A + B \cdot e^{\frac{\lambda}{\alpha} \cdot x}\right)\left(C \cdot e^{\lambda t} + D \cdot x \cdot e^{\lambda t}\right)$$

Plugging in initial conditions

G(t) = 0 is also a solution, but it is uninteresting.

We use this to find A and B F(0) = 0 => A+B·ea·0 = 0 => A+B=0 => B=-A $F(10) = 0 \Rightarrow A - A \cdot e^{\frac{\lambda}{\alpha} \cdot 10} = 0 \Rightarrow A \cdot (1 - e^{\frac{\lambda}{\alpha} \cdot 10}) = 0$ This is not great. Here either A or λ must be 0 leading to $\mu = 0$ $\lambda = 0 = \lambda u(x, t) = 0$ A=0 => u(x,t)=0 Instead we now assume that $\lambda \leq \mathcal{O}$ And that we can express i like this: $\lambda = -\rho^2$ We now solve the first ODE again $\alpha \cdot F''(x) - \lambda \cdot F(x) = 0 \Rightarrow \alpha \cdot F''(x) + p^2 \cdot F(x) = 0$ $\Rightarrow a = \alpha, b = 0, c = p^2, d = b^2 - 4ac = -4ap^2$ => $a \cdot r^2 + b \cdot r + c = 0$ => $r = -b \pm \sqrt{d} = \pm \sqrt{-4\alpha p^2} = \pm \sqrt{-14\sqrt{\alpha}\sqrt{p^2}}$ $= \frac{\pm i \cdot 2 \cdot \sqrt{\alpha} \cdot P}{2 \cdot \alpha} \cdot \frac{\sqrt{\alpha}}{2} = \frac{\pm i \cdot \sqrt{\alpha} \cdot P}{2 \cdot \sqrt{\alpha}} = \pm i \cdot \frac{P}{\sqrt{\alpha}}$ r = k = wi => k=0, u= == The solution can now be expressed like this $F(x) = A \cdot e^{kx} \cdot \cos(\omega x) + B \cdot e^{kx} \cdot \sin(\omega x) = A \cdot e^{kx} \cdot \cos(\frac{\rho}{\sqrt{\alpha}}x) + B \cdot e^{kx} \cdot \sin(\frac{\rho}{\sqrt{\alpha}}x)$ = A. cas (P) + B. Sin (P) Plugging in initial conditions

$$u(o, t) = 0 \Rightarrow F(o) = 0 \Rightarrow A \cdot cos(o) + B sin(o) = 0 \Rightarrow A = 0 \Rightarrow F(x) = B \cdot sin(\frac{P}{RQ}x)$$

We assume that B != 0 because otherwise u(x, t) = 0

$$u(10,t) = 0 \Rightarrow F(10) = c \Rightarrow B \cdot \sin\left(\frac{p}{\sqrt{\alpha}} \cdot 10\right) = 0 \Rightarrow \sin\left(p \cdot \frac{10}{\sqrt{\alpha}}\right) = 0$$

$$P = \frac{n\pi\sqrt{a}}{10}, n = \{1, 2, 3...\}$$

Inserting p

$$F(x) = B \cdot \sin\left(\frac{n\pi \sqrt{x}}{10} \cdot \frac{x}{\sqrt{x}}\right) = B \cdot \sin\left(\frac{n\pi}{10} \cdot x\right), \quad n = \{1, 2, 3...\}$$

Let's now take a look at G(y)

$$G'(t) - \lambda \cdot G(t) = 0 \Rightarrow G'(t) + \rho^2 \cdot G(t) = 0$$

$$\Rightarrow r = -\left(\frac{n\pi/\alpha}{10}\right)^2 = -\frac{n^2\pi^2\alpha}{100}$$

We still get one double root

$$G(t) = C \cdot e^{r,t} + D \times e^{r_2 t} = C \cdot e^{\frac{-n^2 \pi^2 \alpha}{100} \cdot t} + D \cdot t \cdot e^{\frac{n^2 \pi^2 \alpha}{100} \cdot t}$$

Kombining solutions

$$u(x,t) = F(x)G(t) = B \cdot Sin\left(\frac{y\pi}{10}x\right) \cdot \left(C \cdot e^{\frac{n^2\pi^2\alpha}{100}t} + D \cdot t \cdot e^{\frac{n^2\pi^2\alpha}{100}t}\right)$$

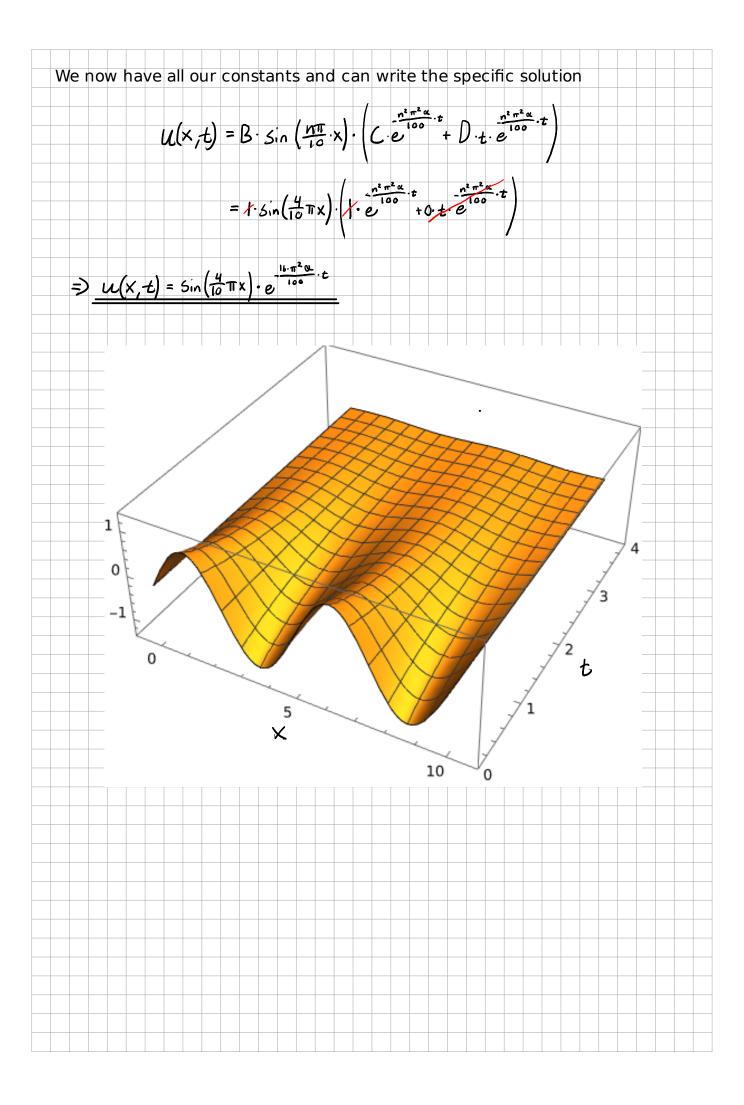
Plugging in initial condition

$$\Rightarrow \sin(0,4\pi\times) = B \cdot \sin(\frac{n\pi}{10}) \cdot (C + D \cdot t) = C \cdot B \cdot \sin(\frac{n\pi}{10} \cdot x)$$

$$\Rightarrow Sin(c, 4\pi x) = C \cdot B \cdot Sin\left(\frac{n\pi}{10} \cdot x\right) \Rightarrow \begin{cases} C = 1 \\ B = 1 \end{cases}$$

$$\Rightarrow Sin(G, 4\pi x) = Sin(\frac{n}{10}\pi x) \Rightarrow n = 4$$

I will set D=0 as this provides a more simple solution, but D does not have to be zero.



Problem 5: $f(x) = \sin 0.1 \pi x + \frac{1}{2} \sin 0.2 \pi x$

We start with our general solution:

$$\mathcal{U}(x,t) = B \cdot \sin\left(\frac{n\pi}{10} \cdot x\right) \cdot \left(\frac{n^2 \pi^2 \alpha}{100} \cdot t\right) \cdot t \cdot e^{100}$$

Plugging in initial condition

$$u(x,0) = f(x) = B \cdot \sin\left(\frac{n\pi}{10} \cdot x\right) \cdot \left(C \cdot e^{\alpha} + D \cdot 0 \cdot e^{\alpha}\right)$$

$$= B \cdot \sin\left(\frac{n\pi}{10} \cdot x\right) \cdot C$$

Because this is a linear PDE the sum of two solutions will also be a solution. We can therefore split this up into two solutions and add them togeather afterwards.

$$U(x, 0) = f_1(x) + f_2(x) = u_1(x, t) + u_2(x, t)$$

Get first solution

$$Sin(0,1\pi\times) = \beta \cdot C \cdot Sin\left(\frac{n\pi}{10}\times\right) \Rightarrow \begin{cases} n = 1 \\ \beta \cdot C = 1 \Rightarrow \beta = 1, C = 1 \end{cases}$$

I could also have chosen values like
B=2 and C=0.5 but this is a more elegant
solution

$$U_{1}(x,t) = 1 \cdot \sin\left(\frac{\pi}{10} \cdot x\right) \cdot \left(1 \cdot e^{\frac{1 \cdot m^{2} \alpha}{100} \cdot t} + D \cdot t \cdot e^{\frac{1 \cdot m^{2} \alpha}{100} \cdot t}\right)$$

I also set D=0 to simplify

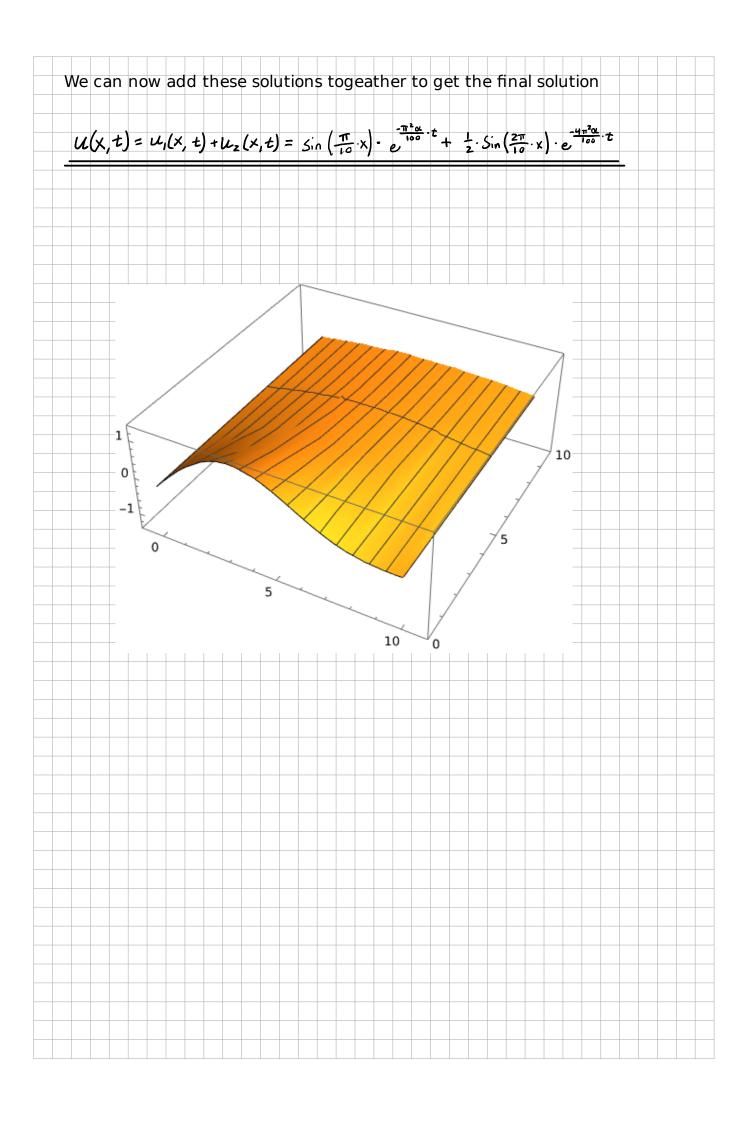
$$U_1(x,t) = Sin\left(\frac{\pi}{10}\cdot x\right) \cdot e^{\frac{-\pi^2\alpha}{100}}$$

Second solution

$$\frac{1}{2} \cdot 5 \ln \left(O_{i} 2 \pi x \right) = \beta \cdot \left(\cdot 5 \ln \left(\frac{n \pi}{10} x \right) \right) \Rightarrow \begin{cases} n = 2 \\ \beta = \frac{1}{2} \\ C = 1 \end{cases}$$

$$\mathcal{U}_{2}(x,t) = \frac{1}{2} \sin \left(\frac{2\pi}{10} \cdot x \right) \cdot \left(\frac{\frac{4 \cdot m^{2} \alpha}{100} \cdot t}{e} + C \cdot t \cdot e^{\frac{100}{100}} \right)$$

$$=\frac{1}{2}\cdot\sin\left(\frac{2\pi}{100}\cdot\mathbf{x}\right)\cdot e^{-\frac{4\pi^2\alpha}{100}\cdot\mathbf{t}}$$



Problem 6: f(x) = 1 - 0.2|x - 5|

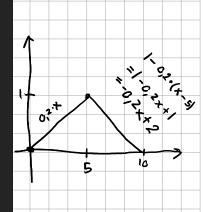
We start by approximating the function as a fourier-series

$$f(x) = rac{a_0}{2} + \sum_{n=1}^{\infty} \left(a_n \cos\left(rac{n\pi x}{L}
ight) + b_n \sin\left(rac{n\pi x}{L}
ight)
ight)$$

- $n\colon$ A how many times of the base frequency.
- L: The half period.

$$a_n = rac{1}{L} \int_{-L}^L f(x) \cos\left(rac{n\pi x}{L}
ight) \mathrm{dx}, ~~n \geq 0$$

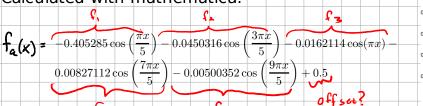
$$b_n = rac{1}{L} \int_{-L}^L f(x) \sin\left(rac{n\pi x}{L}
ight) \mathrm{dx}, ~~ n>0$$

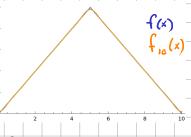


We know that we can only use

$$f(x) = 1 - 0.2 \cdot |x - 5| \implies \int_{0}^{10} f(x) dx = \int_{0}^{5} 0.2 \times dx + \int_{5}^{10} -0.2 \times +2 dx$$

Calculated with mathematica:





Find general solution to subfunctions on the following form:

$$f(x) = a \cdot \cos\left(\frac{b \pi \times}{5}\right)$$

We start with the general solution

$$\mathcal{U}(x,t) = B \cdot \sin\left(\frac{n\pi}{10} \cdot x\right) \cdot \left(C \cdot e^{\frac{n^2 \pi^2 \alpha}{100} \cdot t} + D \cdot t \cdot e^{\frac{n^2 \pi^2 \alpha}{100} \cdot t}\right)$$

Insert the initial condition

$$u(x,o) = f(x) = a \cdot cos\left(\frac{b\pi x}{5}\right) = B \cdot sin\left(\frac{m\pi}{10} \cdot x\right) \cdot \left(Ce^{o} + D \cdot c \cdot e^{o}\right)$$

$$\Rightarrow a \cdot \cos\left(\frac{b\pi x}{5}\right) = \beta \cdot (\cdot \sin\left(\frac{n\pi}{1a}x\right) - \cos(x) = \sin(x + \frac{\pi}{2})$$
I will set D=0 and C=1 for simplicity
$$\Rightarrow a \cdot \cos\left(\frac{b\pi x}{5}\right) = \beta \cdot \sin\left(\frac{n\pi}{1a}x\right) \Rightarrow a \cdot \sin\left(\frac{2b\pi}{1a}x + \frac{\pi}{2}\right) = \beta \cdot \sin\left(\frac{n\pi}{1a}x\right)$$

$$a \cdot \beta \Rightarrow \sin\left(\frac{2b\pi}{1a}x + \frac{\pi}{2}\right) = \sin\left(\frac{n\pi}{1a}x\right)$$
Idk what to do here, i will assume that $n = 2b$

$$(L(x, t) = a \cdot \sin\left(\frac{2b\pi}{1a}x\right) + \left(\frac{\frac{n\pi}{1a}x^2}{e^{1ab}} + O + t \cdot e^{\frac{n\pi}{1a}x}\right)$$

$$= a \cdot \sin\left(\frac{2b\pi}{1a}x\right) + e^{\frac{n\pi}{1a}x}$$

Problem 7: Arbitrary temperatures at ends. If the ends x = 0 and x = L of the bar in the text are kept at constant temperatures U_1 and U_2 respectively, what is the temperature $u_1(x)$ in the bar after a long time (theoretically, as $t \to \infty$)? First guess, then calculate.