Problem Set 12.6

No. 1

$$U_{n}(x, t) = B_{n} \sin \frac{h\pi x}{L} e^{-\lambda n^{2}t}$$

$$U_{n}(x, t) = B_{n} \sin \frac{h\pi x}{L} e^{-\lambda n^{2}t}$$

$$\lambda_{n} = \frac{cn\pi}{L} = \frac{\sqrt{g}}{L} h\pi L$$

$$U_{n}(x, t) = B_{n} \sin \frac{h\pi x}{L} e^{-\frac{h}{g}} (\frac{h\pi}{L})^{2} t$$

$$U_{n}(x, t) = B_{n} \sin \frac{h\pi x}{L} e^{-\frac{h}{g}} (\frac{h\pi}{L})^{2} t$$

$$U_{1}(x, t) = B_{1} \sin \frac{\pi x}{2} e^{-\lambda_{1}^{2} t}.$$

$$U_{1}(x, 20) = \frac{1}{2} U_{1}(x, 0)$$

$$U_{1}(x, 20) = \frac{1}{2} U_{1}(x, 0)$$

$$B_{1} \sin \frac{\pi x}{2} e^{-\lambda_{1}^{2} \cdot 20} = \frac{1}{2} B_{1} \sin \frac{\pi x}{2}$$

$$e^{-\lambda_{1}^{2} \cdot 20} = \frac{1}{2}$$

$$\lambda_{1}^{2} = \frac{1}{20} \ln 2 = 0.03466$$

$$\lambda_{1} = \frac{CA}{2} = 0.18616.$$

$$U_{n}(x, t) = B_{n} \sin \frac{h\pi x}{\Delta} e^{-\lambda_{n}^{2}t}$$

$$2et B_{n} = 1, \quad C = 1, \quad L = \pi.$$

$$\lambda_{n} = \frac{Cn\pi}{L} = \pi.$$

$$U_{n}(x, t) = \sin \pi x e^{-x^{2}t}.$$

$$U_{n}(x, t) = \sin \pi x e^{-t}$$

$$U_{n}(x, t) = \sin x e^{-t}$$

問答或證明題,不解

$$U(x,t) = \sum_{h=1}^{\infty} U_{h}(x,t) = \sum_{h=1}^{\infty} B_{h} \sin \frac{h\pi x}{2} e^{-7h} t$$

$$L=10. \quad C = \frac{k}{6\ell} = \frac{1.04}{106 \times 2056} = 1.752$$

$$U(x,0) = f(x) = \sin 0.17 x = \sum_{h=1}^{\infty} B_{h} \sin(0.107 x)$$

$$B_{h} = \frac{2}{10} \int_{0}^{t} \sin(0.17 x) \sin(0.107 x) dx$$

$$= \begin{cases} 1 & n=1 \\ 0 & n\neq 1 \end{cases}$$

$$\vdots \quad U(x,t) = \sin(0.107 x) e^{\frac{t}{100}} t$$

$$U(X, h) = \sum_{h=1}^{10} B_h \sin(0.1nx x) e^{\frac{(1.752)^h h^2 x}{100}} dx$$

$$U(X, 0) = f(X) = 4 - 0.8[x - 5] = \sum_{h=1}^{10} B_h \sin(0.1nx x)$$

$$B_h = \frac{2}{10} \int_{0}^{10} [4 - 0.8[x - 5]] \sin(0.1nx x) dx$$

$$= \frac{2}{10} \int_{0}^{10} (0.8x) \sin(0.1nx x) dx dx$$

$$= \frac{2}{10} \int_{0}^{10} (0.8x) \sin(0.1nx x) dx$$

$$= \frac{2}{10} \int_{0}^{10} (0.8x) \cos(0.1nx x) dx$$

$$= \frac{2}{10} \int_{0}^{10$$

$$U(X, \pm) = \sum_{n=1}^{10} 16\left(\frac{251hQ5nZ}{n^2Z^2} - \frac{51nnZ}{n^2Z^2}\right) 51in\left(Q1nZX\right) e^{-\frac{\left(1/325\right)n^2Z^2}{100}} \pm$$

$$u(x, t) = \sum_{n=1}^{\infty} B_n \sin(0.1n\pi x) e^{-\frac{(1782)^n i x^2}{100}t} t$$

$$u(x, 0) = f(x) = \chi((0-x)) = \sum_{n=1}^{\infty} B_n \sin(0.1n\pi x)$$

$$B_n = \frac{2}{10} \int_0^1 \chi((0-x)) \sin(0.1n\pi x) dx$$

$$= \frac{400}{n^2 \pi^3} [1 - (-1)^n]$$

$$u(x, t) = \sum_{n=1}^{\infty} \frac{400}{n^3 \pi^3} [1 - (-1)^n] \sin(0.1n\pi x) e^{-\frac{(1782)^n i x^2}{100}t} t$$

$$= \frac{800}{7c^2} (\sin 0.1\pi x) e^{-\frac{(1782)^n i x^2}{100}t} t$$

$$= \frac{800}{7c^2} (\sin 0.1\pi x) e^{-\frac{(1782)^n i x^2}{100}t} t$$

 $u_1 = U_1 + (U_2 - U_1)x/L$. This is the solution of (1) with $\partial u/\partial t = 0$ satisfying the boundary conditions.

$$\frac{\partial U}{\partial t} = C^{2} \frac{\partial U}{\partial x^{2}}$$

$$U(0, t) = U_{1}, \quad U(L, t) = U_{2}$$

$$2et \quad \hat{U} = U - U_{1}$$

$$\frac{\partial \hat{U}}{\partial t} = C^{2} \frac{\partial^{2} \hat{U}}{\partial x^{2}}, \quad \hat{U}(0, t) = 0, \quad \hat{U}(L, t) = U_{2} - U_{1}$$

$$\hat{U} = F(x)G(t).$$

$$F(X) = A^{1} \cos px + B \sin px$$

$$F(0) = 0 \implies A = 0.$$

$$F(L) = 0 \implies B \sin pl = 0. \quad B^{2} = 0 \quad pl = h^{2} \quad p = \frac{h^{2}}{L} \quad (n-l)^{2}$$

$$2et \quad B = 1$$

$$F(X) = \sin \frac{h^{2}}{L} \times K$$

$$G_{n}(t) = B_{n} e^{-\frac{Cnz}{L}} \times t$$

$$U = \hat{U} + U_{1} = U_{1} + \sum_{n=1}^{\infty} B_{n} \sin \frac{h^{2}x}{L} e^{-\frac{Cnz}{L}} \times t$$

$$U = \hat{U} + U_{1} = U_{1} + \sum_{n=1}^{\infty} B_{n} \sin \frac{h^{2}x}{L} e^{-\frac{Cnz}{L}} \times t$$

$$B_{n} = \frac{2}{L} \int_{0}^{L} (f(x) - U_{1}) \sin \frac{h^{2}x}{L} dx$$

$$u(x,0) = f(x) = 100, U_1 = 100, U_2 = 0, u_1 = 100 - 10x. \text{ Hence}$$

$$B_n = \frac{2}{10} \int_0^{10} [100 - (100 - 10x)] \sin \frac{n\pi x}{10} dx$$

$$= \frac{2}{10} \int_0^{10} 10x \sin \frac{n\pi x}{10} dx$$

$$= -\frac{200}{n\pi} \cos n\pi$$

$$= \frac{(-1)^{n+1}}{n} \cdot 63.66.$$

This gives the solution

$$u(x,t) = 100 - 10x + 63.66 \sum_{n=1}^{\infty} \frac{(-1)^{n+1}}{n} \sin \frac{n\pi x}{10} e^{-1.752(n\pi/10)^2 t}.$$

For x = 5 this becomes

$$u(5, t) = 50 + 63.66 \left[e^{-1.729t} - \frac{1}{3}e^{-1.556t} + \frac{1}{5}e^{-4.323t} - + \cdots \right].$$

Obviously, the sum of the first few terms is a good approximation of the true value at any t > 0. We find:

$$\frac{t}{u(5,t)} \frac{1}{99} \frac{2}{94} \frac{3}{88} \frac{10}{61} \frac{50}{50}.$$

$$U(x, t) = A_0 + \sum_{n=1}^{\infty} A_n \cos \frac{n\pi x}{L} e^{-\left(\frac{cnx}{L}\right)^2} t$$

$$U(x, t) = A_0 + \sum_{n=1}^{\infty} A_n \cos nx e^{-n^2t} \qquad u(x, 0) = f(x) = x$$

$$A_0 = \frac{1}{\pi} \int_0^{\infty} x dx = \frac{\pi}{2}$$

$$A_n = \frac{2}{\pi} \int_0^{\infty} x (\cos nx) dx = \frac{2}{n^2\pi} \left[(-1)^n - 1 \right]$$

$$U(x, t) = \frac{\pi}{2} + \sum_{n=1}^{\infty} \frac{2}{n^2\pi} \left[(-1)^n - 1 \right] \cos \frac{n\pi x}{L} e^{-\left(\frac{cnx}{L}\right)^2} t$$

$$U(x, t) = \frac{\pi}{2} + \sum_{n=1}^{\infty} \frac{2}{n^2\pi} \left[(-1)^n - 1 \right] \cos \frac{n\pi x}{L} e^{-\left(\frac{cnx}{L}\right)^2} t$$

No.13

$$u(x, 0) = f(x) = 1,$$

$$A_0 = \frac{1}{\pi} \int_0^{\pi} 1 \cdot dx = 1$$

$$A_n = \frac{2}{\pi} \int_0^{\pi} 1 \cdot v \, dx \, dx = \frac{2}{n\pi} \left(\sinh \pi \lambda - \sinh \theta \right) = 0$$

$$\therefore u(x, \pm) = 1.$$

No.14

 $u(x, t) = \cos 4x e^{-16t}$ (Due to orthogonality all the terms except for n = 4 vanish. When n = 4, the integral evaluates to 1).

$$f(x)=1-\frac{x}{\pi}$$

$$A_{0}:\frac{1}{\pi}\int_{a}^{\infty}\left(1-\frac{x}{\pi}\right)dx=\frac{1}{2}$$

$$A_{n}:\frac{2}{\pi}\int_{a}^{\infty}\left(1-\frac{x}{\pi}\right)\cos nxdx=\frac{2}{h^{2}\pi^{2}}\left[1-(-1)^{n}\right]$$

$$:u(x, t)=\frac{1}{2}+\frac{x}{\pi^{2}}\left(1-\frac{1}{2}\right)^{n}\cos nxe^{-h^{2}t}$$

$$u(x, t)=\frac{1}{2}+\frac{4}{\pi^{2}}\left(1\cos xe^{-h}+\frac{1}{2}\cos xe^{-h^{2}}+\frac{1}{2}\cos xe^{-h^{2}}+\cdots\right)$$

No.16

 $c^2v_{xx} = v_t$, v(0, t) = 0, $v(\pi, t) = 0$, $v(x, 0) = f(x) + Hx(x - \pi)/(2c^2)$, so that, as in (9) and (10),

$$u(x,t) = -\frac{Hx(x-\pi)}{2c^2} + \sum_{n=1}^{\infty} B_n \sin nx \ e^{-c^2n^2t}$$
 where
$$B_n = \frac{2}{\pi} \int_{-\pi}^{\pi} \left(f(x) + \frac{Hx(x-\pi)}{2c^2} \right) \sin nx \ dx.$$

$$U(x, t) = \sum_{n=1}^{\infty} U_n(x, t) = \sum_{n=1}^{\infty} B_n \sin \frac{h \pi x}{L} e^{-\lambda_n^2 t} \qquad (\lambda_n = \frac{ch\pi}{L})$$

$$\phi(t) = -k(l_{x}(0, t)) = -k\sum_{h=1}^{\infty} B_{h} \cdot \frac{h\pi}{L} \cdot e^{-\lambda_{h}^{2}t}$$

$$= -\frac{k\pi}{L}\sum_{n=1}^{\infty} nB_{n}e^{-\lambda_{n}^{2}t}.$$

$$u(x,y) = \sum_{n=1}^{\infty} u_n(x,y) = \sum_{n=1}^{\infty} A_n^* \sin \frac{n\pi x}{a} \sinh \frac{n\pi y}{a}$$

$$u(x,40) = 110 = \sum_{n=1}^{10} A_n^* \sin \frac{n\pi}{20} x \sinh \left(\frac{n\pi}{20} \cdot 40\right)$$

$$A_{n}^{*} \sinh(2n\pi) = \frac{2}{20} \int_{0}^{20} 110 \sin \frac{n\pi}{20} \times dx$$
$$= \frac{220}{n\pi} \left[(-1)^{n} - 1 \right]$$

$$u(x, y) = \sum_{n=1}^{\infty} A_n^* \sin \frac{n\pi x}{\alpha} \sinh \frac{n\pi y}{\alpha}$$

$$\alpha = 2,$$

$$u(x, z) = 1000 \sin \frac{1}{2} \pi x = \sum_{n=1}^{\infty} A_n^* \sin \frac{n\pi}{2} x \sinh \frac{n\pi}{2} z$$

$$1000 \sin \frac{1}{2} \pi x = \sum_{n=1}^{\infty} A_n^* \sinh(n\pi x) \sin \frac{n\pi}{2} x$$

$$A_n^* \sinh(n\pi x) = \frac{2}{2} \int_0^2 (1000 \sin \frac{1}{2} \pi x) \sin \frac{n\pi}{2} x dx$$

$$A_n^* = \frac{1}{\sinh(n\pi x)} \int_0^2 (1000 \sin \frac{1}{2} \pi x) \sin \frac{n\pi}{2} x dx$$

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No.20

CAS Project. (a) $u = 80 (\sin \pi x \sinh \pi y)/\sinh 2\pi$ (b) $u_y(x, 0, t) = 0$, $u_y(x, 2, t) = 0$, u = 0

$$\nabla^{2}U = \frac{\partial^{2}U}{\partial x^{2}} + \frac{\partial^{2}U}{\partial y^{2}} = 0$$

$$u(x, 0) = 0, \quad U(24, y) = 25$$

$$u(x, 0) = 0, \quad U(24, y) = 0$$

$$U = F(x)G(y)$$

$$\frac{1}{F} \cdot \frac{\partial^{2}F}{\partial x^{2}} = -\frac{1}{G} \cdot \frac{\partial^{2}G}{\partial y^{2}} = -k$$

$$\frac{\partial^{2}F}{\partial x^{3}} + kF = 0$$

$$F_{x}(0) = 0, \quad F_{x}(24) = 0$$

$$\Rightarrow k = \left(\frac{(2h-1)\pi}{24}\right)^{2} \qquad (n=1, 2, \dots)$$

$$F(x) = F_{h}(x) = \sin\left(\frac{(2h-1)\pi}{24}\right) \times \left(\frac{(2h-1)\pi}{24}\right) \times \left(\frac{(2h-1)\pi}{24}\right)$$

$$G_{n}(y) = A_{n}\left(e^{\frac{(2n-1)X}{2q}y} - e^{-\frac{(2n-1)X}{2q}y}\right) = 2A_{n}\sinh\left(\frac{(2n-1)X}{2q}y\right)$$

$$U_{n}(x, y) = \int_{n}^{\infty} (x)G_{n}(y) = A_{n}^{-X}\sin\left(\frac{(2n-1)X}{2q}x\right)X\sinh\left(\frac{(2n-1)X}{2q}y\right)$$

$$U(x, y) = \sum_{n=1}^{\infty} U_{n}(x, y) = \sum_{n=1}^{\infty} A_{n}^{+X}\sinh\left(\frac{(2n-1)X}{2q}x\right)\sinh\left(\frac{(2n-1)X}{2q}y\right)$$

$$U(x, 24) = 25 = \sum_{n=1}^{\infty} (A_{n}^{-X}\sinh\left(2n-1)X\right)\sin\left(\frac{(2n-1)X}{2q}x\right)$$

$$A_{n}^{-X}\sinh\left(2n-1\right)Z = \frac{2}{24}\int_{0}^{24} 25 \sinh\left(\frac{(2n-1)X}{2q}x\right) dx$$

$$= \frac{100}{Z} \frac{1}{(2n-1)}$$

$$A^{+} = \frac{100}{Z} \frac{1}{(2n-1)}\sinh\left(2n-1\right)Z$$

$$U_{n} = \sum_{n=1}^{\infty} \frac{100}{Z} \frac{1}{(2n-1)}\sinh\left(2n-1\right)Z$$

 $u = u_{\rm I} + u_{\rm II}$, where

$$u_{\rm I} = \frac{4U_1}{\pi} \sum_{n=1}^{\infty} \frac{1}{2n-1} \sin \frac{(2n-1)\pi x}{24} \frac{\sinh \left[(2n-1)\pi y/24 \right]}{\sinh (2n-1)\pi}$$

$$u_{\rm II} = \frac{4U_0}{\pi} \sum_{n=1}^{\infty} \frac{1}{2n-1} \sin \frac{(2n-1)\pi x}{24} \frac{\sinh \left[(2n-1)\pi (1-y/24) \right]}{\sinh (2n-1)\pi}.$$

$$\frac{\partial^{2} u}{\partial x^{2}} + \frac{\partial^{2} u}{\partial y^{2}} = 0$$

$$\frac{\partial^{2} u}{\partial x^{2}} + \frac{\partial^{2} u}{\partial y^{2}} = 0$$

$$\frac{\partial^{2} u}{\partial x^{2}} + \frac{\partial^{2} u}{\partial y^{2}} = 0$$

$$\frac{\partial^{2} u}{\partial y^{2}} + \frac{\partial^{2} u}{\partial y^{2}} = -\frac{\partial^{2} u}{\partial y^{2}} = -\frac{\partial^{2} u}{\partial y^{2}} + \frac{\partial^{2} u}{\partial y^{2}} = 0$$

$$G_{y}(0)=0, G_{y}(24)=0 \implies \mathcal{L}=\frac{(\Lambda \overline{\Lambda})^{2}}{(24)^{2}} \qquad (n=0,1,2,\cdots)$$

$$G(y)=G_{n}(y)=\log \frac{n\pi}{24}y \qquad (n=0,1,2,\cdots)$$

$$\frac{\partial^{2} f_{1}}{\partial \chi^{2}}-(\frac{\Lambda \overline{\Lambda}}{24})^{2}f_{1}=0$$

$$\mathcal{L}(x)=f_{n}(x)=A_{n}e^{\frac{\Lambda \overline{\Lambda}}{24}x}+B_{n}e^{\frac{-n\pi}{24}x}$$

$$f_{n}(x)=A_{n}(x)=A_{n}e^{\frac{\Lambda \overline{\Lambda}}{24}x}+B_{n}e^{\frac{-n\pi}{24}x}$$

$$f_{n}(x)=A_{n}e^{\frac{\Lambda \overline{\Lambda}}{24}x}=e^{\frac{-n\pi}{24}x}$$

$$=2A_{n}\sin h(\frac{n\pi}{24}x)$$

$$U_{n}(x,y)=f_{n}(x)G_{n}(x)=A_{n}^{*}\sin h(\frac{n\pi}{24}x)\cos(\frac{n\pi}{24}y)+A_{0}x \qquad (n=0,1,2\cdots)$$

$$U(x,y)=f_{n}(x)G_{n}(x)=f_{n}(x)\cos(\frac{n\pi}{24}x)+A_{0}x\cos(\frac{n\pi}{24}x)$$

$$U(x,y)=f_{n}(y)=24A_{0}+f_{n}^{*}\sin h(\pi \overline{\Lambda})\cos(\frac{n\pi}{24}y)$$

$$U(24,y)=f(y)=24A_{0}+f_{n}^{*}\sin h(\pi \overline{\Lambda})\cos(\frac{n\pi}{24}y)$$

$$A_{0}=\frac{1}{24^{2}}\int_{0}^{2\pi}f(y)dy, \quad A_{n}^{*}\sin h(\pi \overline{\Lambda})=\frac{2}{24}\int_{0}^{2\pi}f(y)\cos(\frac{n\pi}{24}y)dy$$

$$A_{n}^{*}=\frac{1}{12\sin h(\pi \overline{\Lambda})}\int_{0}^{2\pi}f(y)(\cos(\frac{n\pi}{24}y)dy$$

$$u = F(x)G(y), F = A\cos px + B\sin px, u_x(0, y) = F'(0)G(y) = 0, B = 0,$$

 $G = C\cosh py + D\sinh py, u_y(x, b) = F(x)G'(b) = 0, C = \cosh pb,$
 $D = -\sinh pb, G = \cosh (pb - py).$ For $u = \cos px \cosh p(b - y)$ we get
 $u_x(a, y) + hu(a, y) = (-p\sin pa + h\cosh pa)\cosh p(b - y) = 0.$

Hence p must satisfy $\tan ap = h/p$, which has infinitely many positive real solutions $p = \gamma_1, \gamma_2, \cdots$, as you can illustrate by a simple sketch. Answer:

$$u_n = \cos \gamma_n x \cosh \gamma_n (b - y),$$

where $\gamma = \gamma_n$ satisfies γ tan $\gamma a = h$.

To determine coefficients of series of u_n 's from a boundary condition at the lower side is difficult because that would not be a Fourier series, the γ_n 's being only approximately regularly spaced. See [C3], pp. 114–119, 167.

$$\nabla^{2}u = \frac{\partial^{2}u}{\partial x^{2}} + \frac{\partial^{3}u}{\partial y^{2}} = 0$$

$$u(x, 0) = f(x), \quad u(x, b) = u(0, y) = u(\alpha, y) = 0.$$

$$u = \sum_{n=1}^{\infty} A_{n} \sin \frac{n\pi x}{\alpha} \sinh \left(\frac{h\pi(b-y)}{\alpha}\right)$$

$$u(x, 0) = f(x) = \sum_{n=1}^{\infty} A_{n} \sinh \left(\frac{n\pi b}{\alpha}\right) \sin \frac{n\pi x}{\alpha}$$

$$A_{n} \sinh \left(\frac{h\pi b}{\alpha}\right) = \frac{2}{\alpha} \int_{b}^{a} f(x) \sin \frac{h\pi x}{\alpha} dx$$