

Question 3:

Assume that the Sturm-Liouville system.

$$e^{6x}y''+6e^{6x}y'+9e^{6x}\lambda y=0, \text{ where } y(0)=0=y(1).$$

This has eigenfunctions  $e^{-3x}\sin(n\pi x)$  for  $n=1,2,3\dots$ . Determine the eigenfunction expansion for  $f(x)=2x$ .

$$\begin{aligned} e^{6x}y''+6e^{6x}y'+9e^{6x}\lambda y&=0 \\ (e^{6x}y')'+9e^{6x}\lambda y&=0 \\ \therefore p(x)&=e^{6x} \\ \therefore q(x)&=0 \\ \therefore r(x)&=9e^{6x} \\ \therefore \text{Assume } y&=Ae^{ix}, y'=Ae^{ix}, y''=Ar^2e^{ix} \\ \therefore e^{6ix}(Ar^2e^{ix})+6e^{6ix}(Ae^{ix})+9e^{6ix}\lambda(Ae^{ix})&=0 \\ \therefore r^2+6r+9\lambda&=0, \quad (\div e^{6ix}Ae^{ix}) \\ \therefore r&=\frac{-6\pm\sqrt{36-4(1)(9\lambda)}}{2} \\ \therefore r&=-3\pm3\sqrt{1-\lambda} \end{aligned}$$

Note  $p(x)>0$ , and  $r(x)>0$ , so this is a SLS.

If  $k^2=1-\lambda>0$ :

$$\begin{aligned} y&=Be^{(-3+ik)x}+Ce^{(-3-ik)x} \\ y(0)&=0=B+C \\ y(1)&=0=Be^{(-3+ik)}+Ce^{(-3-ik)} \\ 0&=Be^{(-3+ik)}-Ce^{(-3-k)} \\ \therefore B&=0=C \end{aligned}$$

i.e. only trivial solution  $y=0$ .

If  $1-\lambda=0$ :

$$\begin{aligned} y&=Be^{-3x}+Cxe^{-3x} \\ y(0)&=0=B \\ y(1)&=0=Ce^{-3} \\ \therefore B&=0, C=0 \end{aligned}$$

i.e. only the trivial solution.

If  $-k^2=1-\lambda<0$ , Therefore  $r=-3\pm3ki$ :

$$\begin{aligned} y&=e^{-3x}(A\cos(3kx)+B\sin(3kx)) \\ y(0)&=0=A \\ y(1)&=0=e^{-3}B\sin(3k) \\ e^{-3}\neq0, \text{ for non trivial solutions } B\neq0 \\ \therefore \sin(3k)&=0 \\ \therefore 3k=n\pi, \quad n=1,2,3\dots \\ \therefore k&=\frac{n\pi}{3} \\ \therefore \lambda&=1+\frac{n^2\pi^2}{9} \\ \therefore \text{Eigenfunction, } y_n&=e^{-3x}\sin(n\pi x) \end{aligned}$$

$$\begin{aligned} f(x)&=2x \\ f(x)&\sim\sum_{n=1}^\infty a_n e^{-3x}\sin(n\pi x) \\ a_n&=\frac{\int_a^b f(x)y_n(x)r(x)dx}{\int_a^b (y_n(x))^2r(x)dx} \\ a_n&=\frac{\int_0^1 2xe^{-3x}\sin(n\pi x)(9e^{6x})dx}{\int_0^1 (e^{-3x}\sin(n\pi x))^2(9e^{6x})dx} \\ a_n&=\frac{2.9\int_0^1 xe^{3x}\sin(n\pi x)dx}{9\int_0^1 e^{-6x}e^{6x}\sin^2(n\pi x)dx} \\ a_n&=\frac{2\int_0^1 xe^{3x}\sin(n\pi x)dx}{\int_0^1 \sin^2(n\pi x)dx} \\ \therefore I_1&=2\int_0^1 xe^{3x}\sin(n\pi x)dx \\ \therefore I_2&=\int_0^1 \sin^2(n\pi x)dx \end{aligned}$$

$$\begin{aligned} I_2&=\int_0^1 \sin^2(n\pi x)dx \\ \text{We know : } \sin^2(u)&=\frac{1}{2}(1-\cos(2u)) \\ &=\frac{1}{2}\int_0^1 1-\cos(2n\pi x)dx \\ &=\frac{1}{2}\left[x-\frac{1}{2n\pi}\sin(2n\pi x)\right]_0^1 \\ &=\frac{1}{2}\left((1-\frac{1}{2n\pi}\sin(2n\pi))-0-\frac{1}{2n\pi}\sin(0)\right) \end{aligned}$$

Since  $\sin(2n\pi)=0$ , and  $\sin(0)=0$

$$I_2=\frac{1}{2}$$

$$\begin{aligned} e^{ix}&=\cos(x)+isin(x) \\ e^{x+iy}&=e^xe^{iy}=e^x(\cos(y)+isin(y)) \\ Re(e^{x+iy})&=e^x(\cos(y)) \\ Im(e^{x+iy})&=e^x(\sin(y)) \\ \cos(x)&=Re(e^{ix})=\frac{1}{2}(e^{ix}+e^{-x}) \\ \sin(x)&=Im(e^{ix})=\frac{1}{2i}(e^{ix}-e^{-x}) \\ I_1&=2\int_0^1 xe^{3x}\sin(n\pi x)dx \\ &=2\int_0^1 xe^{3x}Im(e^{inx})dx \\ &=2\int_0^1 xIm(e^{3x+inx})dx \\ &=2\int_0^1 xIm(e^{(3+in\pi)x})dx \end{aligned}$$

Integration by parts is required:  $\int \frac{1}{3+in\pi}Im(e^{(3+in\pi)x})dx = \frac{1}{(3+in\pi)^2}Im(e^{(3+in\pi)x})$

$$\begin{aligned} &\bullet \& 2x \& Im(e^{(3+in\pi)x}) \backslash \\ &\bullet \& 2 \& \frac{1}{3+in\pi}Im(e^{(3+in\pi)x}) \backslash \\ &\bullet \& 0 \& \frac{1}{(3+in\pi)^2}Im(e^{(3+in\pi)x}) \backslash \end{aligned}$$
$$\begin{aligned} &\begin{array}{cc} \text{Sign} & D \\ + & 2x \\ - & 2 \\ + & 0 \end{array} & \begin{array}{c} I \\ Im(e^{(3+in\pi)x}) \\ \frac{1}{3+in\pi}Im(e^{(3+in\pi)x}) \\ (\frac{1}{3+in\pi})^2Im(e^{(3+in\pi)x}) \end{array} \\ I_1 &= \left[ 2x \frac{1}{3+in\pi} Im(e^{(3+in\pi)x}) - 2 \left( \frac{1}{3+in\pi} \right)^2 Im(e^{(3+in\pi)x}) \right]_0^1 \\ &= \frac{1}{3+in\pi} = \frac{1}{3+in\pi} * \frac{3-in\pi}{3-in\pi} \\ &= \frac{1}{(3+in\pi)^2} = \frac{1}{9+n^2\pi^2+6in\pi} \\ &= \frac{1}{9+n^2\pi^2+6in\pi} * \frac{9+n^2\pi^2-6in\pi}{9+n^2\pi^2+6in\pi} \\ &= \frac{9+n^2\pi^2-6in\pi}{81+54n^2\pi^2+n^4\pi^4} \\ \therefore I_1 &= \left[ 2x Im\left(\frac{3-in\pi}{9+n^2\pi^2} e^{(3+in\pi)x}\right) - 2 Im\left(\frac{1}{81+54n^2\pi^2+n^4\pi^4} e^{(3+in\pi)x}\right) \right]_0^1 \\ &= \left[ 2x Im\left(\frac{3-in\pi}{9+n^2\pi^2} e^{3x}(\cos(n\pi x)+isin(n\pi x))\right) - 2 Im\left(\frac{9+n^2\pi^2-6in\pi}{81+54n^2\pi^2+n^4\pi^4} e^{3x}(\cos(n\pi x)+isin(n\pi x))\right) \right]_0^1 \\ &= \left[ \frac{e^{3x}}{9+n^2\pi^2} (6\sin(n\pi x)-2n\pi\cos(n\pi x)) + \frac{e^{3x}}{81+54n^2\pi^2+n^4\pi^4} (12n\pi\cos(n\pi x)-(18+2n^2\pi^2)\sin(n\pi x)) \right]_0^1 \\ \text{Note } \sin(0)&=0, \sin(n\pi)=0, \cos(0)=1, \cos(n\pi)=(-1)^n \\ &= \frac{-2ne^3(-1)^n}{9+n^2\pi^2} + \frac{12n\pi(-1)^ne^3}{81+54n^2\pi^2+n^4\pi^4} + \frac{2n}{9+n^2\pi^2} - \frac{12n\pi}{81+54n^2\pi^2+n^4\pi^4} \\ &= \frac{2n(1-e^3(-1)^n)}{9+n^2\pi^2} + \frac{12n\pi((-1)^ne^3-1)}{81+54n^2\pi^2+n^4\pi^4} \\ \therefore a_n &= \frac{I_1}{I_2} \\ &= \frac{\frac{2n(1-e^3(-1)^n)}{9+n^2\pi^2} + \frac{12n\pi((-1)^ne^3-1)}{81+54n^2\pi^2+n^4\pi^4}}{\frac{1}{2}} \\ a_n &= \frac{4n(1-e^3(-1)^n)}{9+n^2\pi^2} + \frac{24n\pi((-1)^ne^3-1)}{81+54n^2\pi^2+n^4\pi^4} \\ f(x) &\sim \sum_{n=1}^\infty a_n e^{-3x}\sin(n\pi x) \\ f(x) &\sim \sum_{n=1}^\infty \left[ \frac{4n(1-e^3(-1)^n)}{9+n^2\pi^2} + \frac{24n\pi((-1)^ne^3-1)}{81+54n^2\pi^2+n^4\pi^4} \right] e^{-3x}\sin(n\pi x) \end{aligned}$$

Question 1:

Consider the wave equation  $u_{tt}-c^2u_{xx}=0$  for  $0\leq x<\infty$  and  $0\leq t<\infty$ , where

i.  $u(x,0)=f(x)$  for  $0\leq x<\infty$ ,

ii.  $u_t(x,0)=g(x)$  for  $0\leq x<\infty$  and ,

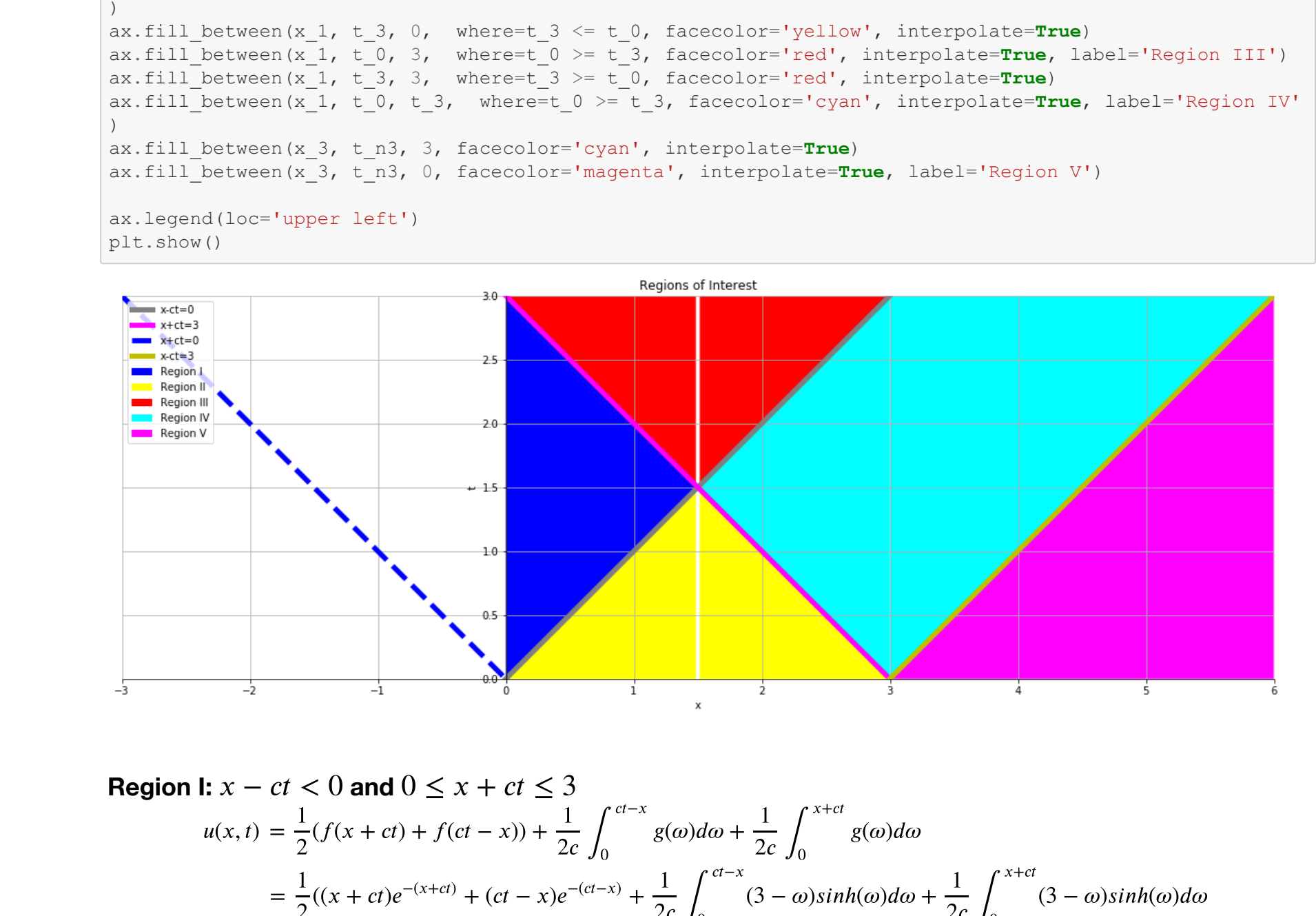
iii.  $u_x(0,t)=0$  for  $0\leq t<\infty$ .

Whose solution is given by:

$$u(x,t)=\begin{cases} \frac{1}{2}(f(x-ct)+f(x+ct))+\frac{1}{2c}\int_{x-ct}^{x+ct}g(w)dw, & \text{if } x-ct\geq 0 \\ \frac{1}{2}(f(x+ct)+f(ct-x))+\frac{1}{2c}\int_0^{ct-x}g(w)dw+\frac{1}{2c}\int_0^{x+ct}g(w)dw, & \text{if } x-ct<0 \end{cases}$$

Use the this formula to calculate the solution when:

$$\begin{aligned} u(x,0)&=xe^{-x}, \text{ for } x\geq 0, \text{ and} \\ u_t(x,0)&=\begin{cases} (3-x)\sinh(x) & \text{for } 0\leq x\leq 3, \\ 0 & \text{for } x>3 \end{cases} \end{aligned}$$



**Region I:  $x-ct<0$  and  $0\leq x+ct\leq 3$**

$$\begin{aligned} u(x,t) &= \frac{1}{2}(f(x+ct)+f(ct-x))+\frac{1}{2c}\int_0^{ct-x}g(w)dw+\frac{1}{2c}\int_0^{x+ct}g(w)dw \\ &= \frac{1}{2}((x+ct)e^{-(x+ct)}+(ct-x)e^{-(ct-x)})+\frac{1}{2c}\int_0^{ct-x}(3-w)\sinh(w)dw+\frac{1}{2c}\int_0^{x+ct}(3-w)\sinh(w)dw \end{aligned}$$

Integration by parts is required:

$$\begin{aligned} &\begin{array}{cc} \text{Sign} & D \\ + & (3-w) \\ - & -1 \\ + & 0 \end{array} & \begin{array}{c} I \\ \sinh(w) \\ \cosh(w) \\ \sinh(w) \end{array} \\ u(x,t) &= \frac{1}{2}((x+ct)e^{-(x+ct)}+(ct-x)e^{-(ct-x)})+\frac{1}{2c}\left[(3-w)\cosh(w)+\sinh(w)\right]_0^{ct-x}+\frac{1}{2c}\left[(3-w)\cosh(w)+\sinh(w)\right]_0^{x+ct} \\ &= \frac{1}{2}((x+ct)e^{-(x+ct)}+(ct-x)e^{-(ct-x)})+\frac{1}{2c}\left[(3-ct+x)\cosh(ct-x)+\sinh(ct-x)-(3-0)\cosh(0)-\sinh(0)\right] \\ &\quad +\frac{1}{2c}\left[(3-x-ct)\cosh(x+ct)+\sinh(x+ct)-(3-0)\cosh(0)-\sinh(0)\right] \\ &= \frac{1}{2}((x+ct)e^{-(x+ct)}+(ct-x)e^{-(ct-x)})+\frac{1}{2c}\left[(3-ct+x)\cosh(ct-x)+\sinh(ct-x)-3\right] \\ &\quad +\frac{1}{2c}\left[(3-x-ct)\cosh(x+ct)+\sinh(x+ct)-3\right] \\ &= \frac{1}{2}((x+ct)e^{-(x+ct)}+(ct-x)e^{-(ct-x)})+\frac{1}{2c}\left[(3-ct+x)\cosh(ct-x)+\sinh(ct-x)-(3-x-ct)\cosh(x+ct)\right. \\ &\quad \left.+\sinh(x+ct)-6\right] \end{aligned}$$

**Region II:  $0\leq x-ct\leq 3$  and  $0\leq x+ct\leq 3$**

$$\begin{aligned} u(x,t) &= \frac{1}{2}(f(x-ct)+f(x+ct))+\frac{1}{2c}\int_{x-ct}^{x+ct}g(w)dw \\ &= \frac{1}{2}((x+ct)e^{-(x+ct)}+(x-ct)e^{-(x-ct)})+\frac{1}{2c}\int_{x-ct}^{x+ct}(3-w)\sinh(w)dw \end{aligned}$$

Integration by parts is required:

$$\begin{aligned} &\begin{array}{cc} \text{Sign} & D \\ + & (3-w) \\ - & -1 \\ + & 0 \end{array} & \begin{array}{c} I \\ \sinh(w) \\ \cosh(w) \\ \sinh(w) \end{array} \\ u(x,t) &= \frac{1}{2}((x+ct)e^{-(x+ct)}+(x-ct)e^{-(x-ct)})+\frac{1}{2c}\left[(3-w)\cosh(w)+\sinh(w)\right]_{x-ct}^{x+ct} \\ &= \frac{1}{2}((x+ct)e^{-(x+ct)}+(x-ct)e^{-(x-ct)})+\frac{1}{2c}\left[(3-(x+ct))\cosh(x+ct)+\sinh(x+ct)-(3-(x-ct))\cosh(x-ct)\right. \\ &\quad \left.-\sinh(x-ct)\right] \end{aligned}$$

**Region III:  $x-ct<0$  and  $x+ct>3$**

$$\begin{aligned} u(x,t) &= \frac{1}{2}(f(x+ct)+f(ct-x))+\frac{1}{2c}\int_0^{ct-x}g(w)dw+\frac{1}{2c}\int_3^{x+ct}g(w)dw \\ &= \frac{1}{2}((x+ct)e^{-(x+ct)}+(ct-x)e^{-(ct-x)})+\frac{1}{2c}\int_0^{ct-x}(3-w)\sinh(w)dw+\frac{1}{2c}\int_3^{x+ct}0dw \\ &= \frac{1}{2}((x+ct)e^{-(x+ct)}+(ct-x)e^{-(ct-x)})+\frac{1}{2c}\left[(3-w)\cosh(w)+\sinh(w)\right]_0^{ct-x}+0 \\ &= \frac{1}{2}((x+ct)e^{-(x+ct)}+(ct-x)e^{-(ct-x)})+\frac{1}{2c}\left[(3-ct+x)\cosh(ct-x)+\sinh(ct-x)-(3-0)\cosh(0)-\sinh(0)\right] \\ &= \frac{1}{2}((x+ct)e^{-(x+ct)}+(ct-x)e^{-(ct-x)})+\frac{1}{2c}\left[(3-ct+x)\cosh(ct-x)+\sinh(ct-x)-3\right] \end{aligned}$$

**Region IV:  $0\leq x-ct\leq 3$  and  $x+ct>3$**

$$\begin{aligned} u(x,t) &= \frac{1}{2}(f(x-ct)+f(x+ct))+\frac{1}{2c}\int_{x-ct}^{x+ct}g(w)dw \\ &= \frac{1}{2}((x+ct)e^{-(x+ct)}+(x-ct)e^{-(x-ct)})+\frac{1}{2c}\int_{x-ct}^3(3-w)\sinh(w)dw \end{aligned}$$

Integration by parts is required:

$$\begin{aligned} &\begin{array}{cc} \text{Sign} & D \\ + & (3-w) \\ - & -1 \\ + & 0 \end{array} & \begin{array}{c} I \\ \sinh(w) \\ \cosh(w) \\ \sinh(w) \end{array} \\ u(x,t) &= \frac{1}{2}((x+ct)e^{-(x+ct)}+(x-ct)e^{-(x-ct)})+\frac{1}{2c}\left[(3-w)\cosh(w)+\sinh(w)\right]_{x-ct}^3 \\ &= \frac{1}{2}((x+ct)e^{-(x+ct)}+(x-ct)e^{-(x-ct)})+\frac{1}{2c}\left[(3-3)\cosh(3)+\sinh(3)-(3-(x-ct))\cosh(x-ct)-\sinh(x-ct)\right] \\ &= \frac{1}{2}((x+ct)e^{-(x+ct)}+(x-ct)e^{-(x-ct)})+\frac{1}{2c}\left[\sinh(3)-(3-(x-ct))\cosh(x-ct)-\sinh(x-ct)\right] \end{aligned}$$

**Region V:  $x-ct>3$  and  $x+ct>3$**

$$\begin{aligned} u(x,t) &= \frac{1}{2}(f(x-ct)+f(x+ct))+\frac{1}{2c}\int_{x-ct}^{x+ct}g(w)dw \\ &= \frac{1}{2}((x+ct)e^{-(x+ct)}+(x-ct)e^{-(x-ct)})+\frac{1}{2c}\int_{x-ct}^{x+ct}0dw \\ &= \frac{1}{2}((x+ct)e^{-(x+ct)}+(x-ct)e^{-(x-ct)}) \end{aligned}$$

$$u(x,t)=\begin{cases} \frac{1}{2}((x+ct)e^{-(x+ct)}+(ct-x)e^{-(ct-x)})+\frac{1}{2c}\left[(3-ct+x)\cosh(ct-x)+\sinh(ct-x)-(3-x-ct)\cosh(x+ct)\right. \\ \quad \left.+\sinh(x+ct)-6\right], & \text{if } x-ct<0 \text{ and } 0\leq x+ct\leq 3 \text{ Region I} \\ \frac{1}{2}((x+ct)e^{-(x+ct)}+(x-ct)e^{-(x-ct)})+\frac{1}{2c}\left[(3-(x+ct))\cosh(x+ct)+\sinh(x+ct)-(3-(x-ct))\cosh(x-ct)\right. \\ \quad \left.-\sinh(x-ct)\right], & \text{if } 0\leq x-ct\leq 3 \text{ and } 0\leq x+ct\leq 3 \text{ Region II} \\ \frac{1}{2}((x+ct)e^{-(x+ct)}+(ct-x)e^{-(ct-x)})+\frac{1}{2c}\left[(3-ct+x)\cosh(ct-x)+\sinh(ct-x)-3\right], & \text{if } x-ct<0 \text{ and } x+ct>3, \text{ Region III} \\ \frac{1}{2}((x+ct)e^{-(x+ct)}+(x-ct)e^{-(x-ct)})+\frac{1}{2c}\left[\sinh(3)-(3-(x-ct))\cosh(x-ct)-\sinh(x-ct)\right], & \text{if } 0\leq x-ct\leq 3 \text{ and } x+ct>3, \text{ Region IV} \\ \frac{1}{2}((x+ct)e^{-(x+ct)}+(x-ct)e^{-(x-ct)}), & \text{if } x-ct>3 \text{ and } x+ct>3, \text{ Region V} \end{cases}$$

Question 2:

Determine the eigenfunctions and eigenvalues for the following differential equation.

$y''+12y'+(36+\lambda)y=0$ , where  $y(0)=0=y(2\pi)$ .

Assume the following solution  $y=Ae^{rx}$ , where  $A\neq 0$ . The differential equation becomes:

$$\begin{aligned} &=Ar^2e^{rx}+12Are^{rx}+(36+\lambda)Ae^{rx}=0 \\ &=r^2+12r+(36+\lambda)=0, \text{ Have } \div Ae^{rx} \\ \therefore r &= \frac{-12\pm\sqrt{12^2-4(36+\lambda)(1)}}{2(1)} \\ \therefore r &= \frac{-12\pm\sqrt{4(36-(36+\lambda))}}{2} \\ \therefore r &= \frac{-12\pm2\sqrt{-(\lambda)}}{2} \\ \therefore r &= -6\pm\sqrt{-\lambda} \end{aligned}$$

We have three cases:

- $\lambda<0, \therefore -\lambda>0$ ,
- $\lambda=0$ ,
- $\lambda>0, \therefore -\lambda<0$ ,

**Case 1:**

$\lambda<0, \therefore -\lambda>0$

Let  $-\lambda=k^2$ , where  $k>0$ .

So we have  $r=-6\pm ik$ , which yields solution:

$$\begin{aligned} y &= Ae^{(-6+ik)x}+Be^{(-6-ik)x} \\ &= e^{-6ix}(Ae^{ikx}+Be^{-ikx}) \\ &= e^{-6ix}(D\cos(kx)+C\sin(kx)) \end{aligned}$$

Using  $y(0)=0$

$y(2\pi)=0$

We want  $C\neq 0$ , and we know  $e^{-12\pi}\neq 0$

$\therefore \sin(2\pi k)=0$

$\therefore 2\pi k=n\pi$ , where  $n=1,2,3,\dots$

$\therefore k=\frac{n}{2}$

The eigenfunction is  $y_n=C_n\sin(n\pi x)$ , where  $n=1,2,3,\dots$

The eigenvalue is  $\lambda_n=k^2=\frac{n^2}{4}$