



Q. $\frac{\partial u}{\partial t} = c^2 \frac{\partial^2 u}{\partial x^2}$, $0 < x < \pi$, $t > 0$

$u(0, t) = 0 = u(\pi, t)$, & $u(x, 0) = \sin x$, $0 < x < \pi$.

Sol. We know that
 $u(x, t) = A + Bx$. — (1)

(a) $A = 0, B = 1$, (b) $A = 0, B = \pi$

(c) $A = \pi, B = 0$, ~~(d) $A = 0, B = 0$~~

When $x = 0$, $u = 0$, ($\because u(0, t) = 0$)

(1) $\Rightarrow u(0, t) = A + B(0)$

$0 = A$

(1) $\Rightarrow u(x, t) = Bx$ — (2)

$u(\pi, t) = 0 \Rightarrow$ when $x = \pi$, $u = 0$

(2) $u(\pi, t) = B\pi = 0$

$\Rightarrow B\pi = 0 \Rightarrow B = 0$

\Rightarrow (2) $\Rightarrow u = 0$ which is not possible
 Hence we discard this sol.

Consider $u(x, t) = e^{\lambda^2 c^2 t} (A_1 e^{\lambda x} + B_1 e^{-\lambda x})$ — (3)

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

$$\boxed{u(0,t) = 0 \text{ and } u(\pi,t) = 0}$$

$$(a) A_1 = e^{\lambda^2 t}, B_1 = e^{-\lambda^2 t}$$

$$(b) A_1 = \frac{1}{e^{\lambda^2 t} - e^{-\lambda^2 t}}$$

$$B_1 = \frac{1}{e^{\lambda^2 t} - e^{-\lambda^2 t}}$$

$$(c) \boxed{A_1 = 0, B_1 = 0} \quad (d) \text{ none of these.}$$

(K > 0, K < 0, K = 0)

$$eq(2) \quad u(x,t) = e^{\lambda^2 t} (A_1 e^{\lambda x} + B_1 e^{-\lambda x}) \quad - (3)$$

When $x = 0, u = 0$ i.e. $u(0,t) = 0$

$$u(0,t) = 0 = e^{\lambda^2 t} (A_1 e^0 + B_1 e^0)$$

$$\boxed{0 = e^{\lambda^2 t} (A_1 + B_1)}$$

$$\therefore A_1 + B_1 = 0 \Rightarrow B_1 = -A_1$$

$$(3) \Rightarrow u(x,t) = e^{\lambda^2 t} (A_1 e^{\lambda x} - A_1 e^{-\lambda x})$$

$$u(x,t) = e^{\lambda^2 t} A_1 (e^{\lambda x} - e^{-\lambda x}) \quad - (4)$$

Now $u(\pi,t) = 0$ when $x = \pi \Rightarrow u = 0$

$$(4) \Rightarrow u(\pi,t) = 0 = e^{\lambda^2 t} A_1 (e^{\lambda \pi} - e^{-\lambda \pi})$$

$$\Rightarrow \boxed{A_1 = 0}$$

$$(4) \Rightarrow u(x,t) = 0 \text{ which is not possible.}$$

$$\text{Consider } u(x,t) = e^{-\lambda^2 t} (A_2 \cos \lambda x + B_2 \sin \lambda x) \quad (5)$$

Consider $u(x,t) = 0$

$$u(0,t) = 0, \quad u(\pi,t) = 0, \quad u(x,0) = \sin x, \quad 0 < x < \pi$$

$$\lambda = ?$$

(a) $\lambda = n^2 \pi^2$ (b) $\lambda = \frac{1}{n^2}$

~~(c) $\lambda = n$~~ (d) none of these.

When $x = 0, u = 0$ ($\because u(0,t) = 0$)

(5) $u(0,t) = 0 = e^{-\lambda^2 t} (A_2 \cos 0 + B_2 \sin 0)$

$0 = e^{-\lambda^2 t} (A_2(1) + B_2(0))$
 $\therefore 0 = e^{-\lambda^2 t} \cdot A_2 \quad \Rightarrow \quad A_2 = 0$

(6) $u(x,t) = e^{-\lambda^2 t} B_2 \sin \lambda x$ — (6)

When $x = \pi, u = 0$, ($\because u(\pi,t) = 0$)

(7) $u(\pi,t) = e^{-\lambda^2 t} B_2 \sin \lambda \pi = 0$

$\Rightarrow e^{-\lambda^2 t} B_2 \sin \lambda \pi = 0$

$B_2 \neq 0$

$\Rightarrow \sin \lambda \pi = 0 \Rightarrow$

$\lambda \pi = n\pi \Rightarrow \lambda = n, n \in \mathbb{Z}$

(8) $u(x,t) = e^{-n^2 t} B_n \sin nx, n \in \mathbb{Z}$

By superposition principle.

$u(x,t) = \sum_{n=1}^{\infty} e^{-n^2 t} b_n \sin nx$ — (7)

by separation of variables

$$u(x,t) = \sum_{n=1}^{\infty} e^{-n^2 c^2 t} b_n \sin nx \quad (7)$$

$$u(x,0) = \sin x, \quad 0 < x < \pi$$

$$b_n = ?$$

~~$$b_n = \frac{(-1)^n}{n^2 \pi^2}$$~~

~~$$b_n = \frac{1}{n}$$~~

$$b_n = 0, n \neq 1, b_1 = 1$$

~~$$b_n = \frac{1 - (-1)^n}{n \pi}$$~~

~~(d) none of these.~~

Q. 2

$$u(x,t) = \sum_{n=1}^{\infty} e^{-n^2 c^2 t} b_n \sin nx$$

when $t = 0$, $u = \sin x$ ($\because u(x,0) = \sin x$)

$$u(x,0) = \sin x = \sum_{n=1}^{\infty} e^0 b_n \sin nx$$

$$\Rightarrow \sin x = \sum_{n=1}^{\infty} b_n \sin nx$$

$$\Rightarrow \sin x = b_1 \sin x + b_2 \sin 2x + b_3 \sin 3x + \dots$$

$$b_1 = 1, \quad b_2 = 0, b_3 = 0, b_4 = 0, \dots$$

$$b_n = 0, n \neq 1$$

$$\int_c^{c+2\ell} \sin \frac{n\pi x}{\ell} \sin \frac{m\pi x}{\ell} dx = \begin{cases} \ell, & n=m \\ 0, & n \neq m \end{cases}$$

$$b_n = \frac{2}{\pi} \int_0^{\pi} \sin x \sin nx dx$$

$$b_n = \frac{2}{\pi} \int_0^{\pi} \sin x \sin nx \, dx.$$

$$= \frac{1}{\pi} \int_0^{\pi} 2 \sin x \sin nx \, dx$$

$$= \frac{1}{\pi} \int_0^{\pi} (\cos(n-1)x - \cos(n+1)x) \, dx$$

$$= \frac{1}{\pi} \left[\frac{\sin(n-1)x}{n-1} - \frac{\sin(n+1)x}{n+1} \right]_0^{\pi}, \quad n \neq 1$$

$$= \frac{1}{\pi} \left[\frac{\sin(n-1)\pi}{n-1} - \frac{\sin(n+1)\pi}{n+1} \right]$$

$$= 0.$$

$$b_n = 0, \quad n \neq 1$$

$$b_1 = \frac{2}{\pi} \int_0^{\pi} \sin x \sin x \, dx$$

$$= \frac{2}{\pi} \int_0^{\pi} \sin^2 x \, dx = \frac{2}{\pi} \int_0^{\pi} \left(\frac{\pi - \cos 2x}{2} \right) dx$$

$$= \frac{1}{\pi} \left[x - \frac{\sin 2x}{2} \right]_0^{\pi}$$

$$= \frac{1}{\pi} \left[\pi - \left(\frac{\sin 2\pi}{2} - 0 \right) \right]$$

$$b_1 = \frac{1}{\pi} \times \pi = 1.$$

$$u(x, t) = e^{-c^2 t} b_1 \sin x + \sum_{n=2}^{\infty} e^{-n^2 c^2 t} b_n \sin nx$$

$$= e^{-c^2 t} \sin x + O$$

$$u(x, t) = e^{-c^2 t} \sin x$$