

2 heat equation problems with basic

SL BVP 2: $u_x(0,t)=0$ $u_x(1,t)=0$ $0 < x < 1$

S.1.2 #1 $u(x,0) = f(x) = 3 - 2 \cos 4\pi x$

Soln: $k=1$ $L=1$

The formal solution to this problem is

$$u(x,t) = \sum_{n=0}^{\infty} a_n e^{-n^2 \pi^2 t} \cos n\pi x$$

$$u(x,0) = f(x) \Rightarrow 3 - 2 \cos 4\pi x = \sum_{n=0}^{\infty} a_n \cos n\pi x$$

match up: $a_0 = 3$ $a_4 = -2$ all other a_n 's are 0.

$$\Rightarrow u(x,t) = 3 - 2 e^{-16\pi^2 t} \cos 4\pi x$$

#3 $u(x,0) = f(x) = 2 - 3x$

The formal solution is $u(x,t) = \sum_{n=0}^{\infty} a_n e^{-n^2 \pi^2 t} \cos n\pi x$

$$2 - 3x = \sum_{n=0}^{\infty} a_n \cos n\pi x \Rightarrow$$

$$a_0 = \frac{\int_0^1 (2-3x) dx}{\int_0^1 dx} = \left. 2x - \frac{3}{2}x^2 \right|_0^1 = \frac{1}{2}$$

$$u = 2 - 3x \quad dv = \cos n\pi x dx$$

$$\int du = -3 dx \quad v = \frac{1}{n\pi} \sin n\pi x$$

$$n \geq 1 \quad a_n = \frac{\int_0^1 (2-3x) \cos n\pi x dx}{\int_0^1 \cos^2 n\pi x dx} = \frac{1}{2} \left[(2-3x) \frac{1}{n\pi} \sin n\pi x \right]_0^1 + \frac{3}{n\pi} \int_0^1 \sin n\pi x dx$$

denom is $\frac{1}{2}$

$$= \frac{6}{n\pi} \left(-\frac{1}{n\pi} \cos n\pi x \right) \Big|_0^1 = -\frac{6}{n^2 \pi^2} (\cos n\pi - 1)$$

$$u(x,t) = \frac{1}{2} + \sum_{n=1}^{\infty} \frac{6}{n^2 \pi^2} (1 - \cos n\pi) e^{-n^2 \pi^2 t} \cos n\pi x$$