Universidad del Valle de Guatemala

Departamento de Matemática

Licenciatura en Matemática Aplicada

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Tarea 6

Resuelva los problemas con valores en la frontera que se presentan a continuación, utilizando el método a su elección.

1. Problema 1.

Resuelva:

$$\frac{\partial u}{\partial t^2} = a^2 \frac{\partial^2}{\partial x^2}, \qquad x > 0, t, 0$$

Sujeta a: u(0,t) = f(t), u(x,0) = 0, $\lim_{x \to \infty} u(x,t) = 0$, $\frac{\partial u}{\partial t}(x,0) = 0$.

Solución. Aplicando la transformada de Laplace:

$$\mathcal{L}\left\{\frac{\partial u}{\partial t^2}\right\} = a\mathcal{L}\left\{\frac{\partial^2}{\partial x^2}\right\}$$
$$s^2\hat{u}(x,s) - su(x,0) - u'(x,0) = a^2\hat{u}''(x,s)$$
$$s^2\hat{u} - 0 - 0 = a^2\hat{u}''(x,s)$$

Aplicando las condiciones:

$$s^{2}\widehat{u} = a^{2}\widehat{u}''$$
$$a^{2}\widehat{u}'' - s^{2}\widehat{u} = 0$$
$$\widehat{u}'' - \left(\frac{s}{a}\right)^{2}\widehat{u} = 0$$

Resolviendo la EDO:

$$\widehat{u}(x,s) = Ae^{\frac{s}{a}x} + Be^{-\frac{s}{a}x}$$

Aplicando $\lim_{x\to\infty} \hat{u}(x,s) = 0$, B se hace 0:

$$\lim_{x \to \infty} \widehat{u}(x, s) = \lim_{x \to \infty} \left(A e^{\frac{s}{a}x} + B e^{-\frac{s}{a}x} \right) = 0$$

A=0, para que se cumpla la condición.

Entonces

$$\widehat{u}(x,s) = Be^{\frac{s}{a}x}$$

Aplicando $\widehat{u}(0,s) = \widehat{f}(s)$, tenemos:

$$\widehat{u}(0,s) = B = \widehat{f}(s)$$

Por lo que tenemos:

$$\widehat{u}(x,s) = \widehat{f}(s)e^{-\frac{s}{a}x}$$

$$u(x,s) = \mathcal{L}^{-1}\left[\widehat{u}(x,s)\right] = \mathcal{L}^{-1}\left[\widehat{f}(s)e^{-\frac{s}{a}x}\right] = f\left(t - \frac{x}{a}\right)H\left(t - \frac{x}{a}\right).$$

2. Problema 2.

Resuelva:

$$\frac{\partial^2 u}{\partial t^2} = a^2 \frac{\partial^2 u}{\partial x^2}, \quad 0 < x < L, t > 0.$$

Sujeta a: $u(0,t)=0, \frac{\partial u}{\partial x}(L,t)=K$ y con $u(x,0)=0, \frac{\partial u}{\partial t}(x,0)=0.$

Solución.

$$\mathcal{L}\left\{\frac{\partial^2 u}{\partial t^2}\right\} = a^2 \mathcal{L}\left\{\frac{\partial^2 u}{\partial x^2}\right\}$$
$$s^2 \hat{u}(x,s) - su(x,0) - u'(x,0) = a^2 \hat{u}''(x,s)$$
$$s^2 \hat{u}(x,s) - 0 - 0 = a^2 \hat{u}''(x,s)$$
$$a^2 \hat{u}''(x,s) - s^2 \hat{u}(x,s) = 0$$
$$\hat{u}''(x,s) - \left(\frac{s}{a}\right)^2 \hat{u}(x,s) = 0$$

La solución de la EDO:

$$\widehat{u}(x,s) = Ae^{\frac{s}{a}x} + Be^{-\frac{s}{a}x}$$

Tenemos la condición $\hat{u}(0,t)=0$:

$$\widehat{u}(0,t) = Ae^{\frac{s}{a}x} - Ae^{-\frac{s}{a}x} = A\left(e^{\frac{s}{a}x} - e^{-\frac{s}{a}x}\right) = 2A \operatorname{senh}\left(\frac{s}{a}x\right)$$

Aplicando la condición $\frac{\partial u}{\partial x}(L,t) = K$:

$$\widehat{u}'(x,t) = A\left(\frac{s}{a}e^{\frac{s}{a}x} + \frac{s}{a}e^{-\frac{s}{a}x}\right)$$

$$= \frac{2As}{a}\cosh\left(\frac{s}{a}x\right)$$

$$\widehat{u}'(L,t) = \frac{2As}{a}\cosh\left(\frac{s}{a}L\right) = \frac{k}{s}$$

$$A = \frac{aK}{2s^2\cosh\left(\frac{s}{a}L\right)}$$

Entonces, tenemos:

$$\widehat{u}(x,s) = \frac{aK}{s^2 \cosh\left(\frac{s}{a}L\right)} \operatorname{senh}\left(\frac{s}{a}x\right)$$

Entonces, la solución:

$$u(x,t) = \mathcal{L}^{-1} \left[\frac{aK \operatorname{senh}\left(\frac{s}{a}x\right)}{s^2 \operatorname{cosh}\left(\frac{s}{a}L\right)} \right]$$

3. Problema 3.

Resuelva:

$$\frac{\partial u}{\partial t} = \frac{\partial^2 u}{\partial x^2}, \qquad 0 < x < L, t > 0$$

Sujeta a: u(0,t) = 0, u(L,t) = 0, u(x,0) = 1.

Solución.

$$\mathcal{L}\left\{\frac{\partial u}{\partial t}\right\} = \mathcal{L}\left\{\frac{\partial^2 u}{\partial x^2}\right\}$$
$$s\widehat{u}(x,s) - u(x,0) = \widehat{u}''(x,s)$$
$$s\widehat{u}(x,s) - 1 = \widehat{u}''(x,s)$$
$$\widehat{u}''(x,s) - s\widehat{u}(x,s) = -1$$

$$\widehat{u}(x,s) = \widehat{u}_H(x,s) + \widehat{u}_P(x,s)$$

Caso homógeneo:

$$\widehat{u}_H''(x,s) - s\widehat{u}(x,s) = 0$$

Caso particular

$$\widehat{u}_P''(x,s) - s\widehat{u}_P(x,s) = -1$$

Se propocede con coeficientes indeterminados, se propone $\hat{u}_P = c$

$$\frac{d}{dx^2}c - sc = -1 \implies 0 - sc = -1 \implies c = \frac{1}{s} \implies \hat{u}_P(x, s) = \frac{1}{s}.$$

Solución general:

$$\widehat{u}(x,s) = Ae^{\sqrt{s}x} + Be^{-\sqrt{s}x} + \frac{1}{s}.$$

Aplicando $\hat{u}(0,s) = 0$, entonces:

$$\widehat{u}(0,s) = A + B + \frac{1}{s} = 0 \implies B = -\left(\frac{As+1}{s}\right)$$

Implica que

$$\widehat{u}(x,s) = Ae^{\sqrt{s}x} - \left(\frac{As+1}{s}\right)e^{-\sqrt{s}x} + \frac{1}{s} = 2A \operatorname{senh}\left(\sqrt{s}x\right) + \frac{1}{s}\left(1 - e^{-\sqrt{s}x}\right).$$

Aplicando $\hat{u}(L,s) = 0$, entonces:

$$\widehat{u}(L,s) = 2A \operatorname{senh}\left(\sqrt{s}L\right) + \frac{1}{s}\left(1 - e^{-\sqrt{s}L}\right) \implies A = \frac{e^{-\sqrt{s}L} - 1}{2s \operatorname{senh}\left(\sqrt{s}L\right)}.$$

Implica:

$$\widehat{u}(x,s) = \left(\frac{e^{-\sqrt{s}L} - 1}{s \operatorname{senh}(\sqrt{s}L)}\right) \operatorname{senh}\left(\sqrt{s}x\right) + \frac{1}{s}\left(1 - e^{-\sqrt{s}x}\right).$$

Entonces, la solución es:

$$u(x,t) = \mathcal{L}^{-1}\left[\hat{u}(x,s)\right] = \mathcal{L}^{-1}\left[\left(\frac{e^{-\sqrt{s}L} - 1}{s \operatorname{senh}\left(\sqrt{s}L\right)}\right) \operatorname{senh}\left(\sqrt{s}x\right) + \frac{1}{s}\left(1 - e^{-\sqrt{s}x}\right)\right]$$

4. Problema 4.

Resuelva:

$$\frac{\partial u}{\partial t} = \frac{\partial^2 u}{\partial x^2}, \qquad -\infty < x < \infty, t > 0.$$

Sujeta a: $u(x, 0) = e^{-|x|}$

Solución. Aplicando transformada de Fourier.

$$\mathcal{F}\left\{\frac{\partial u}{\partial t}\right\} = \mathcal{F}\left\{\frac{\partial^2 u}{\partial x^2}\right\}$$
$$\hat{u}(w,t) = (iw)^2 \hat{u}(w,t)$$
$$\hat{u}(w,t) = -w^2 \hat{u}(w,t)$$

Entonces, tenemos:

$$\hat{u}'(w,t) + w^2 \hat{u}(w,t) = 0.$$

La solución de la EDO:

$$\hat{u}(w,t) = A_w \cos(wt) + B_w \sin(wt)$$

Aplicando la condición $u(x,0)=e^{-|x|} \implies \hat{u}(w,0)=\frac{2}{w^2+1}$:

$$\hat{u}(w,0) = A_w = \frac{2}{w^2 + 1}.$$

Entonces, tenemos:

$$\hat{u}(w,t) = \left(\frac{2}{w^2 + 1}\right)\cos(wt) + B_w \sin(wt)$$