## University of New South Wales

### MATH 2221

HIGHER THEORY AND APPLICATIONS OF DIFFERENTIAL EQUATIONS

# Assignment 2

October 12, 2018

### 1. Consider the following ODEs

$$\frac{du}{dx}=\left|u\right|,x\in\mathbb{R}\dots(1)\text{ and }\frac{dv}{dt}=v^{1/2}\text{ },t\in\left[0,\infty\right]\dots(2)$$

(a) Show that these permit solutions of the form  $u = Ae^x$  and  $v = Bt^2$  respectively.

Let  $u = Ae^x$ , then, considering (1),

$$\begin{aligned} \mathsf{LHS} &= \frac{du}{dx} = Ae^x \\ \mathsf{RHS} &= |u| = |A|e^x \quad \text{ as } e^x > 0, \ \forall x \in \mathbb{R} \end{aligned}$$

Thus, (1) permits solutions of the form u for  $A \ge 0$ .

Let  $v = Bt^2$ , then, considering (2),

$$\begin{aligned} \mathsf{LHS} &= \frac{dv}{dt} = 2Bt \\ \mathsf{RHS} &= v^{1/2} = \sqrt{B}|t| \\ &= \sqrt{B}t \quad \text{ as } t \in [0,\infty] \end{aligned}$$

Thus, (2) permits solutions of the form v, when  $2B = \sqrt{B}$ , that is, B = 0 or  $B = \frac{1}{4}$ .

(b) Solve these for the cases u(0) = 0 and v(0) = 0.

Considering (1) and u(0) = 0, we require  $Ae^0 = 0$ , that is, A = 0. So the solution is u = 0.

Considering (2) and v(0)=0, we require  $B(0)^2=0$ , which is satisfied  $\forall B\in\mathbb{R}.$  So the solutions are v=0 and  $v=\frac{1}{4}t^2.$ 

(c) Is the solution unique in either case? Explain your answer.

Considering the solution to (1) and u(0)=0, we get u=0 as the only satisfactory solution, and thus it is unique.

Considering the solution to (2) and v(0)=0, we get v=0 and  $v=\frac{1}{4}t^2$  as the satisfactory solutions, and as there is more than one satisfactory solution, the solution is not unique.

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#### 2. Consider the function

$$f(x) = 1 - x$$
 for  $0 < x < 1$ 

(a) Find both the Fourier Sine and Fourier–Bessel series describing f.

To find the Fourier Sine series for f, f must first be an odd function. Thus, we define g,

$$g(x) = \begin{cases} f(x) & 0 < x < 1 \\ -f(-x) & -1 < x \le 0 \end{cases}$$
$$= \begin{cases} 1 - x & 0 < x < 1 \\ -1 - x & -1 < x \le 0 \end{cases}$$

where g is an odd function (the odd extension of f), on -1 < x < 1. As a result, g admits a Fourier series of the form  $\sum_{n=1}^{\infty} B_n \sin\left(\frac{n\pi x}{L}\right)$ . Thus, using the formulas for Fourier coeffecients, for functions of 2L-periodicity, with L=1,

$$B_n = \frac{2}{L} \int_0^L g(x) \sin\left(\frac{n\pi x}{L}\right) dx$$

$$= \frac{2}{1} \int_0^1 g(x) \sin\left(\frac{n\pi x}{1}\right) dx$$

$$= 2 \int_0^1 (1-x) \sin\left(n\pi x\right) dx$$

$$= 2 \left[ (1-x) \left(\frac{-1}{n\pi} \cos(n\pi x)\right) \Big|_0^1 - \int_0^1 \frac{\cos\left(n\pi x\right)}{n\pi} dx \right]$$

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

$$= 2 \left[ \frac{1}{n\pi} - 0 \right]$$

$$= \frac{2}{n\pi}$$

$$\therefore g(x) = \sum_{n=1}^\infty \frac{2}{n\pi} \sin\left(n\pi x\right)$$

$$\therefore f(x) = \sum_{n=1}^\infty \frac{2}{n\pi} \sin\left(n\pi x\right)$$

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as f(x) = g(x) on the interval 0 < x < 1.

Now, we determine the Fourier Bessel series for f using the general Fourier Bessel form,  $\sum_{n=1}^{\infty}A_{n}J_{\nu}(k_{n}x)$ .

Firstly, the interval of definition is 0 < x < 1, and thus l=1. Secondly,  $k_n$  is defined as the n-th solution to  $J_{\nu}(k_n)=0$ . Lastly, to uniformly fit the Fourier Bessel series to the function f=1-x, we require, at x=0, the Fourier Bessel series to be equal to 1, as f(0)=1. Therefore,  $\nu=0$  is the only  $\nu$  that satisifies the restriction. Thus, the general Fourier Bessel form used is instead

 $\sum_{n=1}^{\infty} A_n J_0(k_n x).$  Using the formula for Fourier Bessel coefficients to derive  $A_n$ ,

$$\begin{split} A_n &= \frac{2}{l^2 J_{\nu+1}(k_n l)^2} \int_0^l f(x) J_{\nu}(k_n x) x dx \\ &= \frac{2}{J_1(k_n)^2} \int_0^1 x (1-x) J_0(k_n x) dx \\ &= \frac{2}{J_1(k_n)^2} \left[ \int_0^1 x J_0(k_n x) dx - \int_0^1 x^2 J_0(k_n x) dx \right] \\ &= \frac{2}{J_1(k_n)^2} \left[ \frac{1}{k_n} \int_0^1 (k_n x) J_0(k_n x) dx - \frac{1}{k_n} \int_0^1 x (k_n x) J_0(k_n x) dx \right] \\ &= \frac{2}{J_1(k_n)^2} \left[ \frac{1}{k_n} (k_n x) J_1(k_n x) \Big|_0^1 - \left( \frac{x}{k_n} (k_n x) J_1(k_n x) \Big|_0^1 - \frac{1}{k_n} \int_0^1 (k_n x) J_1(k_n x) dx \right] \right] \\ &= \frac{2}{J_1(k_n)^2} \left[ x J_1(k_n x) \Big|_0^1 - \left( x^2 J_1(k_n x) \Big|_0^1 - \int_0^1 x J_1(k_n x) dx \right) \right] \\ &= \frac{2}{J_1(k_n)^2} \left[ J_1(k_n) - J_1(k_n) + \int_0^1 x J_1(k_n x) dx \right] \\ &= \frac{2}{J_1(k_n)^2} \left[ \int_0^1 x \sum_{m=0}^{\infty} \frac{(-1)^m}{m! \Gamma(m+1+1)} \left( \frac{k_n x}{2} \right)^{2m+1} dx \right] \\ &= \frac{2}{J_1(k_n)^2} \left[ \int_0^1 \sum_{m=0}^{\infty} \frac{(-1)^m}{m! (m+1)!} \left( \frac{k_n}{2} \right)^{2m+1} x^{2m+2} dx \right] \\ &= \frac{2}{J_1(k_n)^2} \left[ \sum_{m=0}^{\infty} \int_0^1 \frac{(-1)^m}{m! (m+1)!} \left( \frac{k_n}{2} \right)^{2m+1} \int_0^1 x^{2m+2} dx \right] \\ &= \frac{2}{J_1(k_n)^2} \left[ \sum_{m=0}^{\infty} \frac{(-1)^m}{m! (m+1)!} \left( \frac{k_n}{2} \right)^{2m+1} \int_0^1 x^{2m+2} dx \right] \\ &= \frac{2}{J_1(k_n)^2} \left[ \sum_{m=0}^{\infty} \frac{(-1)^m}{m! (m+1)!} \left( \frac{k_n}{2} \right)^{2m+1} \left( \frac{x^{2m+3}}{2m+3} \right) \right]_0^1 \\ &= \frac{2}{J_1(k_n)^2} \sum_{m=0}^{\infty} \frac{(-1)^m}{m! (m+1)!} \left( \frac{1}{2m+3} \right) \left( \frac{k_n}{2} \right)^{2m+1} \right] \end{aligned}$$

we get  $f(x) = \sum_{n=1}^{\infty} A_n J_0(k_n x)$ , where  $A_n$  is given by the above calculations.

(b) Which has the smallest mean square error when the first 3 terms of each series are used?

To answer this question, the formula  $\|e_n\|^2 = \sum_{n=N+1}^\infty A_n^2 \|\phi_n\|^2$  will be used.

Considering now the Fourier Sine series for f, where  $\phi_n = \sin n\pi x$ , and  $\|\phi_n\|^2 = \frac{1}{2}$ . The mean square error for the first three terms of the Fourier Sine series is then as follows.

$$\|e_n\|^2 = \sum_{n=N+1}^{\infty} A_n^2 \|\phi_n\|^2$$

$$= \sum_{n=3+1}^{\infty} \left(\frac{2}{n\pi}\right)^2 \cdot \frac{1}{2}$$

$$= \frac{2}{\pi^2} \sum_{n=4}^{\infty} \frac{1}{n^2}$$

$$= \frac{2}{\pi^2} \left[\sum_{n=1}^{\infty} \frac{1}{n^2} - \sum_{n=1}^{3} \frac{1}{n^2}\right]$$

$$= \frac{2}{\pi^2} \left[\frac{\pi^2}{6} - \left(1 + \frac{1}{4} + \frac{1}{9}\right)\right]$$

$$= \frac{1}{3} - \frac{2}{\pi^2} \left(1 + \frac{1}{4} + \frac{1}{9}\right)$$

$$\approx 0.0575$$

Considering now the Fourier Bessel series for f, where  $\phi_n=J_0k_nx$ , and  $\|\phi_n\|^2=J_1(k_n)^2$ . From WolphramAlpha, we get  $k_1\approx 2.4048,\ k_2\approx 5.5201$ , and  $k_3\approx 8.6531$ . From WolframAlpha, we get  $A_1\approx 0.943296057,\ A_2\approx 0.189572523$ , and  $A_3\approx 0.229550582$ .

The mean square error for the first three terms of the Fourier Bessel series is then as follows.

$$\begin{aligned} \|e_n\|^2 &= \sum_{n=N+1}^{\infty} A_n^2 \|\phi_n\|^2 \\ &= \|f\|^2 - \sum_{n=1}^{N} A_n^2 \|\phi_n\|^2 \\ &= \int_0^1 (1-x)^2 dx - \sum_{n=1}^{N} \left(\frac{\langle f, \phi_n \rangle}{\|\phi_n\|^2}\right)^2 \|\phi_n\|^2 \\ &\therefore \|e_3\|^2 = -\frac{(1-x)^3}{3} \Big|_0^1 - \sum_{n=1}^3 \frac{\langle f, \phi_n \rangle^2}{\|\phi_n\|^2} \\ &= \frac{1}{3} - 2 \left(0.0239820615 + 0.004160952 + 0.003883353\right) \\ &\approx 0.2693 \end{aligned}$$

(c) In either case, as each additional term, n, is added and as  $n \to \infty$ , can a point  $0 < a_n < 1$  always be found such that the series Sf differs from f by more than 1/2 (i.e.  $|Sf(a_n) - f(a_n)| > 1/2$ )? Explain your answer.

Consider first the Fourier Sine series for f. Set up the sequence  $=\frac{1}{N}$ , which will be used as we take  $N\to\infty$ . As a result, the Fourier Sine series can be written as  $\sum_{n=1}^N\frac{2}{n\pi}\sin\left(\frac{n\pi}{N}\right)$ .

$$\begin{split} L_1 &= \lim_{N \to \infty} \sum_{n=1}^N \frac{2}{n\pi} \sin\left(\frac{n\pi}{N}\right) \\ &= \lim_{N \to \infty} \sum_{n=1}^N \frac{2N}{n\pi N} \sin\left(\frac{n\pi}{N}\right) \\ &= \lim_{N \to \infty} \frac{2}{N} \sum_{n=1}^N \frac{N}{n\pi} \sin\left(\frac{n\pi}{N}\right) \\ &= \lim_{N \to \infty} \frac{2}{N} \sum_{n=1}^N \frac{\sin\left(\frac{n\pi}{N}\right)}{\frac{n\pi}{N}} \\ &= \lim_{N \to \infty} \frac{2}{N} \sum_{n=1}^N 1 \\ &= \lim_{N \to \infty} \frac{2}{N} N \\ &= \lim_{N \to \infty} 2 \\ \therefore L_1 &= 2 \quad \text{ when } \frac{n}{N} \notin \mathbb{Z} \\ \therefore L_1 &= 0 \quad \text{ when } \frac{n}{N} \in \mathbb{Z} \end{split}$$

Applying the same sequence to f = 1 - x we get the following result.

$$\begin{split} L_2 &= \lim_{N \to \infty} 1 - \frac{1}{N} \\ &= 1 - 0 \\ \therefore L_2 &= 1 \end{split}$$

Consider now  $a_n \in (0,1)$  such that  $|a_n-0|<\delta$ , for  $\delta>0$ . As  $\delta$  approaches 0,  $a_n$  also approaches 0, and is not an integer, as it can never reach 0 as a consequence of the strict inequalities establishing the domain of  $a_n$ . As a result,  $Sf_n(a_n) \to 2$ , and thus  $|Sf_n(a_n) - f(a_n)| = |2-1| > 1/2$ . This confirms that such an  $a_n$  exists to satisfy the constraints.

Consider now the Fourier Bessel series for f. Due to the selection of  $\nu=0$ , the Fourier Bessel series uniformly converges to f for all x and for all  $n\geq N$ . By the uniform convergence theorem,

$$|Sf(x) - f(x)| < \epsilon$$
  $0 < x < 1$ 

select  $\epsilon > 0$ , then for some positive integer M, for all n > M we get,

$$|Sf(x) - f(x)| < \frac{1}{2}$$
  $0 < x < 1$ 

which suggests there is not an  $a_n$  that exists such that  $|Sf(a_n) - f(a_n)| > 1/2$ , whenever n > M, but not for all n.

3. You are working in collaboration with glaciologists who are storing ice cores. The cores are long and thin and perfectly insulated save a small amount of heating at a rate  $\alpha$  at one end. The glaciologist hope to balance this warming with cooling at a rate  $\beta$  at the other end. You have determined that the ice core obeys the following boundary value problem

$$u_t - u_{xx} = 0 \dots (*), \ u_x(0) = \beta, \ u_x(l) = \alpha$$

where u is temperature, t is time and l is the length of the core.

For this question, the method of separation of variables will need to be used, as such, the solution u(x,t)=X(x)T(t). Therefore, the above conditions can be rewritten as

$$u_t = u_{xx}$$

$$\therefore XT' = TX''$$

$$\therefore \frac{T'}{T} = \frac{X''}{X} \dots (**)$$

$$u_x(0) = \beta \iff TX'(0) = \beta$$

$$u_x(l) = \alpha \iff TX'(l) = \alpha$$

(a) What should  $\beta$  be such that the ice core's temperature remains stable  $(u_t = 0)$ ?

If  $u_t = 0$ , then XT' = 0, and thus T = C, for C constant.

Further,  $u_t - u_{xx} = 0$  becomes  $u_{xx} = 0$ .

Therefore, TX'' = 0, and thus, X = Ax + B, for A, B constants.

Therefore, u = X(x)T(t) = (Ax + B)C...(1).

Applying the boundary conditions to (1), from  $u_x(0) = TX'(0) = CX'(0) = \beta$ , we get  $\beta = A$ .

From  $u_x(l) = TX'(l) = CX'(l) = \alpha$ , we get  $\alpha = A$ .

As a result,  $\beta=\alpha$  in order to keep the temperature of the ice core stable, that is, the rate of heating should equal the rate of cooling.

(b) Assuming  $\alpha = 1$ , l = 10 and the average temperature of the core is -15, what is the solution for u in the stable case?

To find the solution for u=(Ax+B)C for the average temperature of the core as -15, firstly we must apply any given conditions. As  $\alpha=A=1,\ u=(x+B)C$ . Furthermore, with  $u_x(0)=1$ , we get C=1. Thus, u=x+B. These results are also a consequence of the stable temperature condition. Now, using the simple average value integral formula,

$$u_{\text{avg}}(x,t) = \frac{1}{b-a} \int_a^b u(x,t) dx$$
 we get,

$$f_{\text{avg}}(x) = \frac{1}{b-a} \int_{a}^{b} f(x) dx$$

$$= \frac{1}{10-0} \int_{0}^{10} (x+B) dx$$

$$\therefore -15 = \frac{1}{10} \int_{0}^{10} (x+B) dx$$

$$-150 = \left[ \frac{x^{2}}{2} + Bx \right] \Big|_{0}^{10}$$

$$= \left[ \frac{100}{2} + 10B - 0 \right]$$

$$\therefore 10B = -200$$

$$\therefore B = -20$$

In the stable case, u = x - 20.

(c) If the cooling mechanism were to fail  $(\beta = 0)$  how long would it take before the ice core started to melt (i.e. when would u rise above 0 at any point)?

Firstly, to arrive at the solution, we need to solve equation (\*). Using the separation of variables method and equation (\*\*), we start with  $\frac{T'}{T} = \frac{X''}{X}$ , which becomes  $\frac{T'}{T} = -\lambda = \frac{X''}{X}$ , and can be broken into  $\frac{T'}{T} = -\lambda \dots (1*)$  and  $\frac{X''}{X} = -\lambda \dots (2*)$ , for  $\lambda \geq 0$ .

In the following equations, solutions will be of the form  $Ce^{kx}$  or  $Ce^{kt}$ . This provides the justification for the use of the characteristic polynomial. Considering first equation (1\*),

$$\frac{T'}{T} = -\lambda$$
 
$$T' + \lambda T = 0$$
 
$$k + \lambda = 0$$
 considering the characteristic polynomial 
$$k = -\lambda$$
 
$$\therefore T(t) = Ae^{-\lambda t}$$

Considering now equation (2\*). Set  $\lambda=w^2$ . Further, from the boundary conditions,  $u_x(0)=0$ , so X'(0)=0. Also,  $u_x(10)=\alpha=1$ , so X'(10)=1, as T(t)=C=1. Consider a solution of the form u=U+V. U solves the inhomogeneous boundary problem,  $u_t-u_{xx}=0$ ,  $u_x(0)=0$ , and  $u_x(l)=\alpha$ . V solves the homogeneous boundary value problem,  $u_t-u_{xx}=0$ ,  $u_x(0)=0$ , and  $u_x(l)=0$ .

In order to solve this equation, 3 cases must be considered;  $\lambda > 0$ ,  $\lambda = 0$ , and  $\lambda < 0$ . Considering the first case of the homogeneous problem,  $\lambda > 0$ ,

$$\frac{X''}{X} = -w^2$$

$$X'' + w^2X = 0$$

$$k^2 + w^2 = 0 \quad \text{considering the characteristic polynomial}$$

$$\therefore k = \pm iw$$

$$X(x) = C_1 e^{iwx} + C_2 e^{-iwx}$$

$$\therefore X(x) = D_1 \cos(wx) + D_2 \sin(wx) \quad \text{using the complex trigonometric identities}$$

$$X'(x) = -wD_1 \sin(wx) + wD_2 \cos(wx)$$

$$\therefore 0 = wD_2 \implies D_2 = 0 \quad \text{from } X'(0) = 0$$

$$\therefore X(x) = D_1 \cos(wx)$$

$$\therefore 0 = -wD_1 \sin(10w) \quad \text{from } X'(10) = 0$$

$$\therefore 10w = n\pi \quad n \in \mathbb{Z}$$

$$\therefore w = \frac{n\pi}{10} \quad n \in \mathbb{Z}$$

$$\therefore x(x) = D_1 \cos\left(\frac{n\pi x}{10}x\right)$$

Considering the case  $\lambda = 0$ ,

$$\frac{X''}{X} = 0$$

$$X'' = 0$$

$$\therefore X(x) = Ax + B$$

$$\therefore 0 = A \quad \text{from } X'(0) = 0$$

$$\therefore X(x) = B$$

Considering the case  $\lambda < 0$ ,

$$\frac{X''}{X} = w^2$$

$$X'' - w^2X = 0$$

$$k^2 - w^2 = 0 \quad \text{considering the characteristic polynomial}$$

$$\therefore k = \pm w$$

$$X(x) = C_1 e^{wx} + C_2 e^{-wx}$$

$$\therefore X(x) = D_1 \cosh(wx) + D_2 \sinh(wx) \quad \text{using the complex hyperbolic trigonometric identities}$$

$$X'(x) = wD_1 \sinh(wx) + wD_2 \cosh(wx)$$

$$\therefore 0 = wD_2 \implies D_2 = 0 \quad \text{from } X'(0) = 0$$

$$\therefore X(x) = D_1 \cosh(wx)$$

$$\therefore 0 = wD_1 \sinh(10w) \quad \text{from } X'(10) = 0$$

$$\therefore D_1 = 0 \quad \text{as } w > 0 \implies \sinh(10w) > 0$$

$$\therefore X(x) = 0$$

By definition, the homogeneous solution  $V=\sum_{n=1}^\infty V_n$ , where  $V_n(x,t)=X_n(x)T_n(t)$ . Using the results for the three cases on  $\lambda$ ,  $V_n(x,t)=\left[0+B+D_n\cos\left(\frac{n\pi x}{10}x\right)\right]e^{-\left(\frac{n\pi}{10}\right)^2t}$ . Thus,  $V(x,t)=\frac{D_0}{2}+\sum_{n=1}^\infty D_n\cos\left(\frac{n\pi x}{10}\right)e^{-\left(\frac{n\pi}{10}\right)^2t}$ 

From lectures, U is given by  $U=\frac{\alpha}{l}\left(t+\frac{x^2}{2}\right)=\frac{1}{10}\left(t+\frac{x^2}{2}\right).$  From this,  $u(x,t)=U+V=\frac{1}{10}\left(t+\frac{x^2}{2}\right)+\frac{D_0}{2}+\sum_{n=1}^{\infty}D_n\cos\left(\frac{n\pi x}{10}\right)e^{-\left(\frac{n\pi}{10}\right)^2t}.$  Applying the initial condition u(x,0)=x-20, we get the result,

$$x - \frac{x^2}{20} - 20 = \frac{D_0}{2} + \sum_{n=1}^{\infty} D_n \cos\left(\frac{n\pi x}{10}\right)$$

Treating this as a Fourier Cosine series for the function  $f(x) = x - \frac{x^2}{20} - 20$ , we solve for the coefficients using the appropriate formulas.

$$\begin{split} D_0 &= \frac{2}{10} \int_0^{10} \left( x - \frac{x^2}{20} - 20 \right) dx \\ &= \frac{1}{5} \left( \frac{x^2}{2} - \frac{x^3}{60} - 20x \right) \Big|_0^{10} \\ &= -\frac{100}{3} \\ D_n &= \frac{2}{10} \int_0^{10} \left( x - \frac{x^2}{20} - 20 \right) \cos \left( \frac{n\pi x}{10} \right) dx \\ &= \frac{1}{5} \left[ \left( x - \frac{x^2}{20} - 20 \right) \frac{10}{n\pi} \sin \left( \frac{n\pi x}{10} \right) \Big|_0^{10} - \frac{10}{n\pi} \int_0^{10} \left( 1 - \frac{x}{10} \right) \sin \left( \frac{n\pi x}{10} \right) dx \right] \\ &= -\frac{1}{5} \left[ \frac{10}{n\pi} \int_0^{10} \left( 1 - \frac{x}{10} \right) \sin \left( \frac{n\pi x}{10} \right) dx \right] \\ &= -\frac{2}{n\pi} \left[ \frac{10}{n\pi} \left( \frac{x}{10} - 1 \right) \cos \left( \frac{n\pi x}{10} \right) \Big|_0^{10} + \frac{1}{n\pi} \int_0^{10} \cos \left( \frac{n\pi x}{10} \right) dx \right] \\ &= -\frac{20}{n^2 \pi^2} \end{split}$$

$$\text{Therefore } u(x,t) = \frac{1}{10} \left( t + \frac{x^2}{2} \right) - \frac{100}{6} - \sum_{n=1}^{\infty} \frac{20}{n^2 \pi^2} \cos \left( \frac{n \pi x}{10} \right) e^{-\left( \frac{n \pi}{10} \right)^2 t}.$$

Now in order to solve for when the temperature is first greater than 0, we look at the warmest part of the rod, that is x=10, where the heating is occurring, and solve for t such that u(10,t)>0. Using desmos to graph the function,

$$u(10,t) = \frac{1}{10} (t+50) - \frac{100}{6} - \sum_{n=1}^{\infty} \frac{20}{n^2 \pi^2} (-1)^n e^{-\left(\frac{n\pi}{10}\right)^2 t}$$

we get  $t = \frac{350}{3}$ , as the time for when the temperature of one part of the rod rises above 0, that is, the rod begins to melt.