

## Lab 12: Heat and wave equation

*Heat equation with zero BC's.*

1. Solve the heat flow problem,

$$\begin{aligned}\frac{\partial u}{\partial t}(x, t) &= 3 \frac{\partial^2 u}{\partial x^2}(x, t), & 0 < x < \pi, \quad t > 0, \\ u(0, t) &= u(\pi, t) = 0, & t > 0, \\ u(x, 0) &= \sin(x) - 6 \sin(4x), & 0 < x < \pi.\end{aligned}$$

*Heat equation with zero derivative BC's.*

2. Solve the heat flow problem

$$\begin{aligned}\frac{\partial u}{\partial t}(x, t) &= \alpha \frac{\partial^2 u}{\partial x^2}(x, t), & 0 < x < 1, \quad t > 0, \\ \frac{\partial u}{\partial x}(0, t) &= \frac{\partial u}{\partial x}(1, t) = 0, & t > 0, \\ u(x, 0) &= x(1 - x), & 0 < x < 1.\end{aligned}$$

*Heat equation with non-zero BC's.*

3. Find a formal solution to the initial value problem,

$$\begin{aligned}\frac{\partial u}{\partial t}(x, t) &= \frac{\partial^2 u}{\partial x^2}(x, t), & 0 < x < \pi, \quad t > 0, \\ u(0, t) &= 0, \quad u(\pi, t) = 3\pi, & t > 0, \\ u(x, 0) &= 0, & 0 < x < \pi.\end{aligned}$$

*Heat equation transient and steady state solution.*

4. Find a formal solution to the initial value problem,

$$\begin{aligned}\frac{\partial u}{\partial t}(x, t) &= \frac{\partial^2 u}{\partial x^2}(x, t) + 6x - 2, & 0 < x < 1, \quad t > 0, \\ u(0, t) &= 0, \quad u(1, t) = -1, & t > 0, \\ u(x, 0) &= -x^3, & 0 < x < 1.\end{aligned}$$

*Heat equation special case.*

5. Solve the heat flow problem,

$$\begin{aligned}\frac{\partial u}{\partial t}(x, t) &= \frac{\partial^2 u}{\partial x^2}(x, t) - 3u, & 0 < x < \pi, \quad t > 0, \\ \frac{\partial u}{\partial x}(0, t) &= \frac{\partial u}{\partial x}(\pi, t) = 0, & t > 0, \\ u(x, 0) &= 2 + \cos x - 5 \cos 4x, & 0 < x < \pi.\end{aligned}$$

Wave equation

6. Find a formal solution to the vibrating string problem governed by the given initial-boundary value problem

$$\begin{aligned}\frac{\partial^2 u}{\partial t^2} &= 4 \frac{\partial^2 u}{\partial x^2}, & 0 < x < \pi, \quad t > 0 \\ u(0, t) &= u(\pi, t) = 0, & t > 0 \\ u(x, 0) &= x^2(\pi - x), & 0 < x < \pi \\ \frac{\partial u}{\partial t}(x, 0) &= \frac{(x - \pi)^3}{3}, & 0 < x < \pi\end{aligned}$$

## Solutions

Theory and problems from: Nagel, Saff & Sneider, *Fundamentals of Differential Equations*, Eighth Edition, Adisson–Wesley.

→ The eigenvalue problem

$$X'' - \lambda X = 0; \quad 0 < x < L, \quad X(0) = 0, \quad X(L) = 0,$$

has eigenvalues and eigenfunctions

$$\lambda_n = -\left(\frac{n\pi}{L}\right)^2, \quad X_n(x) = B_n \sin\left(\frac{n\pi x}{L}\right), \quad n \geq 1.$$

→ The eigenvalue problem

$$X'' - \lambda X = 0; \quad 0 < x < L, \quad X'(0) = 0, \quad X'(L) = 0,$$

has eigenvalues and eigenfunctions

$$\lambda_n = -\left(\frac{n\pi}{L}\right)^2, \quad X_n(x) = B_n \cos\left(\frac{n\pi x}{L}\right), \quad n \geq 0.$$

→ For the heat equation with **non-zero boundary conditions and external force**

$$\begin{aligned} \frac{\partial u}{\partial t}(x, t) &= \alpha \frac{\partial^2 u}{\partial x^2}(x, t) + g(x), & 0 < x < L, \quad t > 0, \\ u(0, t) &= U_1, \quad u(L, t) = U_2, & t > 0, \\ u(x, 0) &= f(x), & 0 < x < L, \end{aligned}$$

we apply the change of variable

$$u(x, t) = v(x) + w(x, t), \Rightarrow w(x, t) = u(x, t) - v(x),$$

to arrive the zero BC's problem

$$\begin{aligned} \frac{\partial w}{\partial t}(x, t) &= \alpha \frac{\partial^2 w}{\partial x^2}(x, t), & 0 < x < L, \quad t > 0, \\ w(0, t) &= w(L, t) = 0, & t > 0, \\ w(x, 0) &= f(x) - v(x), & 0 < x < L, \end{aligned}$$

and the second order problem

$$\begin{aligned} v''(x) &= -\frac{1}{\alpha}g(x) & 0 < x < L, \\ v(0) &= U_1, \quad v(L) = U_2. \end{aligned}$$

We first solve for  $v(x)$ , then solve  $w(x, t)$ , and finally write the solution in terms of  $u(x, t)$ .

If  $g(x) = 0$ , then, clearly

$$v(x) = (U_2 - U_1)\frac{x}{L} + U_1.$$

The functions  $w(x, t)$  and  $v(x)$  are called **transient** and **steady state** solutions.

1. Solve the heat flow problem,

$$\begin{aligned}\frac{\partial u}{\partial t}(x, t) &= 3 \frac{\partial^2 u}{\partial x^2}(x, t), & 0 < x < \pi, \quad t > 0, \\ u(0, t) &= u(\pi, t) = 0, & t > 0, \\ u(x, 0) &= \sin(x) - 6 \sin(4x), & 0 < x < \pi.\end{aligned}$$

*Solution*

We suppose that the solution  $u(x, t)$  can be written in the following way:

$$\begin{aligned}u(x, t) &= X(x)T(t) \\ \frac{\partial u}{\partial t}(x, t) &= X(x)T'(t) \\ \frac{\partial^2 u}{\partial x^2}(x, t) &= X''(x)T(t)\end{aligned}$$

Inserting this assumption into our PDE, we obtain:

$$\begin{aligned}X(x)T'(t) &= 3X''(x)T(t) \\ \Rightarrow \frac{T'(t)}{3T(t)} &= \frac{X''(x)}{X(x)}\end{aligned}$$

The only way this can be true is if they are both equal to some constant  $\lambda$ . Hence, we obtain two equations:

$$\begin{aligned}T'(t) - 3\lambda T(t) &= 0 \\ X''(x) - \lambda X(x) &= 0\end{aligned}$$

Using our initial conditions  $u(0, t) = u(\pi, t) = 0$ , we can see that for the  $X(x)$  equation, we have:  $X(0) = X(\pi) = 0$ .

Solving the heat flow problem reduces now to solving the three following problems.

1. We now know from previous labs that the eigenvalue problem

$$\begin{aligned}X''(x) - \lambda X(x) &= 0; & 0 < x < \pi \\ X(0) &= 0 & X(\pi) = 0,\end{aligned}$$

has eigenvalues

$$\lambda_n = -n^2, \quad n = 1, 2, \dots$$

with eigenfunctions

$$X_n(x) = b_n \sin(nx),$$

for some arbitrary constants  $b_n$ .

2. We can now find a Fourier series representation for the function  $f(x) = \sin(x) - 6 \sin(4x)$  in terms of these eigenfunctions  $X_n(x)$

$$\sin(x) - 6 \sin(4x) = \sum_{n=1}^{\infty} b_n \sin(nx).$$

From this representation, it is obvious that we have the following values for the coefficients.

$$b_n = \begin{cases} 1 & n = 1 \\ -6 & n = 4 \\ 0 & \text{otherwise} \end{cases}$$

3. We can now solve the  $T(t)$  equation by inserting the eigenvalue  $\lambda = -n^2$

$$T'_n(t) + 3n^2T_n(t) = 0.$$

Solving this equation, we have:

$$T_n(t) = Ae^{-3n^2t},$$

for some constant  $A$ . However, we have to set  $T_n(0) = 1$  in order for our previous values of  $b_n$  to still be valid. Clearly  $A = 1$ .

Using the three previous results, the solution to the heat flow problem is then given by

$$\begin{aligned} u(x, t) &= \sum_{n=1}^{\infty} X_n(x)T_n(t) \\ &= \sum_{n=1}^{\infty} b_n \sin(nx)e^{-3n^2t} \\ &= \sin(x)e^{-3t} - 6\sin(4x)e^{-48t} \end{aligned}$$

In summary, the solution to the following heat flow problem:

$$\begin{aligned} \frac{\partial u}{\partial t}(x, t) &= 3\frac{\partial^2 u}{\partial x^2}(x, t), \quad 0 < x < \pi, \quad t > 0, \\ u(0, t) &= u(\pi, t) = 0, \quad t > 0 \\ u(x, 0) &= \sin(x) - 6\sin(4x) \end{aligned}$$

is given by

$$u(x, t) = \sin(x)e^{-3t} - 6\sin(4x)e^{-48t}.$$

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## 2. Solve the heat flow problem

$$\begin{aligned} \frac{\partial u}{\partial t}(x, t) &= \alpha \frac{\partial^2 u}{\partial x^2}(x, t), \quad 0 < x < 1, \quad t > 0, \\ \frac{\partial u}{\partial x}(0, t) &= \frac{\partial u}{\partial x}(1, t) = 0, \quad t > 0, \\ u(x, 0) &= x(1 - x), \quad 0 < x < 1. \end{aligned}$$

### *Solution*

Using the separation of variables method

$$u(x, t) = X(x)T(t), \quad \frac{\partial u}{\partial t}(x, t) = X(x)T'(t), \quad \frac{\partial^2 u}{\partial x^2}(x, t) = X''(x)T(t),$$

in the partial differential equation

$$X(x)T'(t) = \alpha X''(x)T(t) \Rightarrow \frac{T'(t)}{\alpha T(t)} = \frac{X''(x)}{X(x)} = \lambda.$$

Then, solving the heat flow problem reduces now to solving the following three problems.

1. The eigenvalue problem

$$X''(x) - \lambda X(x) = 0, \quad 0 < x < 1; \quad X'(0) = 0, \quad X'(1) = 0,$$

has eigenvalues

$$\lambda_n = -n^2\pi^2, \quad n = 0, 1, 2, \dots$$

with eigenfunctions

$$X_n(x) = B_n \cos(n\pi x), \quad n = 0, 1, 2, \dots$$

2. Using the eigenvalue  $\lambda = -n^2\pi^2$  found in 1, is easy to see that

$$T'_n(t) = -\alpha n^2\pi^2 T_n(t),$$

has solution

$$T_n(t) = A_n e^{-\alpha n^2\pi^2 t}, \quad n = 0, 1, 2, \dots$$

**Note.** The eigenfunction  $X_n = \cos(n\pi x)$  implies that we need the Fourier *cosine* series.

3. The Fourier cosine series representation for the function  $f(x) = x(1-x)$

$$x(1-x) = \frac{a_0}{2} + \sum_{n=1}^{\infty} a_n \cos(n\pi x),$$

has coefficients (see a previous lab notes)

$$a_0 = \frac{1}{3}, \quad a_n = \frac{2((-1)^{n+1} - 1)}{n^2\pi^2}, \quad n = 0, 1, 2, \dots$$

Putting the three previous results together, the solution to the heat flow problem is then given by

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

■

3. Find a formal solution to the initial value problem,

$$\begin{aligned} \frac{\partial u}{\partial t}(x, t) &= \frac{\partial^2 u}{\partial x^2}(x, t), & 0 < x < \pi, \quad t > 0, \\ u(0, t) &= 0, \quad u(\pi, t) = 3\pi, & t > 0, \\ u(x, 0) &= 0, & 0 < x < \pi. \end{aligned}$$

*Solution*

Note that we have non-zero boundary conditions. So, we apply the appropriate change of variable

$$u(x, t) = v(x) + w(x, t) = 3x + w(x, t),$$

since

$$v(x) = (3\pi - 0)\frac{x}{\pi} + 0 = 3x.$$

Then, the new problem is to solve the alternate Heat equation *with zero boundary conditions*

$$\begin{aligned} \frac{\partial w}{\partial t}(x, t) &= \frac{\partial^2 w}{\partial x^2}(x, t), & 0 < x < \pi, \quad t > 0, \\ w(0, t) &= 0, \quad w(\pi, t) = 0, & t > 0, \\ w(x, 0) &= -3x, & 0 < x < \pi. \end{aligned}$$

Now, we use separation of variables

$$\begin{aligned} w(x, t) &= X(x)T(t), \\ \Rightarrow \frac{\partial w}{\partial t}(x, t) &= X(x)T'(t), \quad \frac{\partial^2 w}{\partial x^2}(x, t) = X''(x)T(t). \end{aligned}$$

Then

$$X(x)T'(t) = X''(x)T(t) \Rightarrow \frac{T'(t)}{T(t)} = \frac{X''(x)}{X(x)} = \lambda.$$

Which becomes

$$\begin{aligned} T'(t) - \lambda T(t) &= 0 \\ X''(x) - \lambda X(x) &= 0 \end{aligned}$$

1. First, we solve the second order eigenvalue problem for  $X(x)$ .

$$X''(x) - \lambda X(x) = 0, \quad 0 < x < \pi, \quad X(x) = X(\pi) = 0.$$

The boundary values come from setting zero boundary conditions in the Heat equation problem (we forced those boundary conditions). This eigenvalue problem has solution

$$\begin{aligned} \lambda_n &= -n^2, \quad n = 1, 2, \dots, \\ X_n(x) &= b_n \sin(nx), \quad n = 1, 2, \dots \end{aligned}$$

Note: the eigenvalues will be used in the other differential equation (eigenvalue problem) for  $T(t)$ , while the coefficients  $b_n$  will be determined by the initial condition  $w(x, 0) = -3x$ .

2. Now, for the first order eigenvalue problem

$$T'(t) - \lambda T(t) = 0, \quad T(0) = 1,$$

we use the  $\lambda_n$  previously found (we can assume  $T(0) = 1$ , but why?<sup>1</sup>). This leads to the first order differential equations

$$T'_n(t) + n^2 T_n(t) = 0, \quad T_n(0) = 1.$$

Which has solution ( $A = 1$  from initial condition)

$$T_n(t) = A e^{-n^2 t} = e^{-n^2 t}.$$

3. Since the eigen function are sine, we require

$$-3x = \sum_{i=1}^{\infty} b_n \sin(nx),$$

on  $(0, \pi)$ , which is the Fourier sine series of  $-3x$ . Thus, the coefficients are

$$b_n = \frac{2}{\pi} \int_0^{\pi} (-3x) \sin(nx) dx = -\frac{6}{\pi} \left[ -\frac{1}{n} x \cos(nx) \Big|_0^{\pi} + \frac{1}{n^2} \sin(nx) \Big|_0^{\pi} \right] = 6 \frac{(-1)^n}{n}.$$

4. The next step is to combine  $X_n(x)$  and  $T_n(t)$  as

$$w(x, t) = \sum_{i=1}^{\infty} X_n(x) T_n(t).$$

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<sup>1</sup> $T_n(0) = 1$  for convenience, since we had to determine the coefficients  $b_n$ , i.e,  $w(x, 0) = -3x = \sum T_n(0) X_n(x) = \sum T_n(0) b_n \sin(nx)$

Why  $\sum$ ?<sup>2</sup>. That is

$$w(x, t) = 6 \sum_{i=1}^{\infty} \frac{(-1)^n}{n} \sin(nx) e^{-n^2 t}.$$

Finally, changing back to  $u(x, t)$

$$u(x, t) = 3x + 6 \sum_{i=1}^{\infty} \frac{(-1)^n}{n} \sin(nx) e^{-n^2 t}.$$

■

4. Find a formal solution to the initial value problem,

$$\begin{aligned} \frac{\partial u}{\partial t}(x, t) &= \frac{\partial^2 u}{\partial x^2}(x, t) + 6x - 2, & 0 < x < 1, \quad t > 0, \\ u(0, t) &= 0, \quad u(1, t) = -1, & t > 0, \\ u(x, 0) &= -x^3, & 0 < x < 1. \end{aligned}$$

*Solution*

Note that the non-zero boundary conditions and the external force  $6x - 2$  imply we need to use the change of variable

$$u(x, t) = w(x, t) + v(x).$$

Then,

$$u_t(x, t) = w_t(x, t), \quad u_{xx}(x, t) = w_{xx}(x, t) + v''(x).$$

We now use the equation

$$\frac{\partial w}{\partial t}(x, t) = \frac{\partial^2 w}{\partial x^2}(x, t) + v''(x) + 6x - 2,$$

the boundary conditions

$$u(0, t) = w(0, t) + v(0) = 0, \quad u(1, t) = w(1, t) + v(1) = -1,$$

and the initial condition

$$u(x, 0) = w(x, 0) + v(x) = -x^3.$$

The idea is to force  $v(x)$  to absorb the external force and the non-zero boundary conditions so the heat equation in for  $w$  has a familiar form. In other words, we need to solve

$$\begin{aligned} \frac{\partial w}{\partial t}(x, t) &= \frac{\partial^2 w}{\partial x^2}(x, t), & 0 < x < 1, \quad t > 0, \\ w(0, t) &= w(1, t) = 0, & t > 0, \\ w(x, 0) &= -x^3 - v(x), & 0 < x < 1, \end{aligned}$$

given that  $v(x)$  is the solution to

$$v''(x) + 6x - 2 = 0, \quad v(0) = 0, \quad v(1) = -1. \tag{1}$$

The second order equation is easy to solve

$$v(x) = -x^3 + x^2 - x.$$

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<sup>2</sup>Superposition principle!



The heat equation with zero BC's and initial condition  $w(x, 0) = x^3 - x^3 + x^2 - x = x(1 - x)$  have solution (exercise)

$$w(x, t) = \sum_{n=1}^{\infty} \frac{4(1 - (-1)^n)}{n^3 \pi^3} e^{-\alpha n^2 \pi^2 t} \sin(n\pi x).$$

Thus, the solution to the original heat problem is  $w(x, t) + v(x)$

$$u(x, t) = -x(x^2 - x + 1) + \sum_{n=1}^{\infty} \frac{4(1 - (-1)^n)}{n^3 \pi^3} e^{-\alpha n^2 \pi^2 t} \sin(n\pi x).$$

■

5. Solve the heat flow problem,

$$\begin{aligned} \frac{\partial u}{\partial t}(x, t) &= \frac{\partial^2 u}{\partial x^2}(x, t) - 3u, & 0 < x < \pi, & \quad t > 0, \\ \frac{\partial u}{\partial x}(0, t) &= \frac{\partial u}{\partial x}(\pi, t) = 0, & t > 0, \\ u(x, 0) &= 2 + \cos x - 5 \cos 4x, & 0 < x < \pi. \end{aligned}$$

*Solution*

Using the separation of variables method

$$u(x, t) = X(x)T(t), \quad \frac{\partial u}{\partial t}(x, t) = X(x)T'(t), \quad \frac{\partial^2 u}{\partial x^2}(x, t) = X''(x)T(t),$$

in the partial differential equation

$$X(x)T'(t) = X''(x)T(t) - 3X(x)T(t) \quad \Rightarrow \quad \frac{T'(t)}{T(t)} + 3 = \frac{X''(x)}{X(x)} = \lambda.$$

Note that the 3 term is intentionally placed in the  $T(t)$  side, so the eigenvalue problem is known and simple. Then, solving the heat flow problem reduces now to solving the following three problems.

1. The eigenvalue problem

$$X''(x) - \lambda X(x) = 0, \quad 0 < x < \pi; \quad X'(0) = 0, \quad X'(\pi) = 0,$$

has eigenvalues

$$\lambda_n = -n^2, \quad n = 0, 1, 2, \dots$$

with eigenfunctions

$$X_n(x) = B_n \cos(nx), \quad n = 0, 1, 2, \dots$$

2. Using the eigenvalue  $\lambda = -n^2$  found in 1, is easy to see that

$$T'_n(t) = -(3 + n^2)T_n(t),$$

has solution

$$T_n(t) = A_n e^{-(3+n^2)t}, \quad n = 0, 1, 2, \dots$$

**Note.** The eigenfunction  $X_n = \cos(n\pi x)$  implies that we need the Fourier *cosine* series.

3. The Fourier cosine series representation for the function  $f(x) = 2 + \cos(x) - 5 \cos(4x)$  has coefficients

$$\boxed{a_0 = 2, \quad a_1 = 1, \quad a_4 = -5}.$$

Putting the three previous results together, the solution to the heat flow problem is then given by

$$u(x, t) = \sum_{n=1}^{\infty} a_n e^{-(3+n^2)t} \sin(nx).$$

$$\Rightarrow \boxed{u(x, t) = 2e^{-3t} + e^{-4t} \cos(x) - 5e^{-19t} \cos(4x)}.$$

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6. Find a formal solution to the vibrating string problem governed by the given initial-boundary value problem

$$\begin{aligned} \frac{\partial^2 u}{\partial t^2} &= 4 \frac{\partial^2 u}{\partial x^2}, & 0 < x < \pi, \quad t > 0 \\ u(0, t) &= u(\pi, t) = 0, & t > 0 \\ u(x, 0) &= x^2(\pi - x), & 0 < x < \pi \\ \frac{\partial u}{\partial t}(x, 0) &= \frac{(x - \pi)^3}{3}, & 0 < x < \pi \end{aligned}$$

*Solution*

Using the method of variation of parameters, the general solution of any wave equation of the form:

$$\begin{aligned} \frac{\partial^2 u}{\partial t^2} &= \alpha^2 \frac{\partial^2 u}{\partial x^2}, & 0 < x < L, \quad t > 0 \\ u(0, t) &= u(L, t) = 0, & t > 0 \\ u(x, 0) &= f(x), & 0 < x < L \\ \frac{\partial u}{\partial t}(x, 0) &= g(x), & 0 < x < L \end{aligned}$$

is given by:

$$u(x, t) = \sum_{n=1}^{\infty} \left[ a_n \cos\left(\frac{n\pi\alpha t}{L}\right) + b_n \sin\left(\frac{n\pi\alpha t}{L}\right) \right] \sin\left(\frac{n\pi x}{L}\right)$$

where the coefficients  $a_n$  and  $b_n$  are determined from the Fourier Sine Series

$$\begin{aligned} f(x) &= \sum_{n=1}^{\infty} a_n \sin\left(\frac{n\pi x}{L}\right) \\ g(x) &= \sum_{n=1}^{\infty} b_n \left(\frac{n\pi\alpha}{L}\right) \sin\left(\frac{n\pi x}{L}\right) \end{aligned} \tag{2}$$

In our case, we have:  $\alpha = 2, L = \pi, f(x) = x^2(\pi - x)$  and  $g(x) = \frac{(x - \pi)^3}{3}$ .

We need to find the coefficients  $a_n$  and  $b_n$ . To do this we have to find the Fourier Sine Series of  $f(x) = x^2(\pi - x)$  and  $g(x) = \frac{(x - \pi)^3}{3}$  on the interval given above, namely  $0 < x < \pi$ .

The coefficients  $a_n$  are given by the following integral:

$$\begin{aligned}
a_n &= \frac{2}{L} \int_0^L f(x) \sin\left(\frac{n\pi x}{L}\right) dx \\
&= \frac{2}{\pi} \int_0^\pi x^2(\pi - x) \sin(nx) dx \\
&= \frac{2}{\pi} \int_0^\pi (\pi x^2 - x^3) \sin(nx) dx \\
&= \frac{2}{\pi} \left[ (\pi x^2 - x^3) \left( -\frac{\cos(nx)}{n} \right) \right]_0^\pi - \frac{2}{\pi} \int_0^\pi (2\pi x - 3x^2) \left( -\frac{\cos(nx)}{n} \right) dx \\
&= 0 + \frac{2}{n\pi} \int_0^\pi (2\pi x - 3x^2) \cos(nx) dx \\
&= \frac{2}{n\pi} \left[ (2\pi x - 3x^2) \left( \frac{\sin(nx)}{n} \right) \right]_0^\pi - \frac{2}{n\pi} \int_0^\pi (2\pi - 6x) \left( \frac{\sin(nx)}{n} \right) dx \\
&= 0 - \frac{4}{n^2\pi} \int_0^\pi (\pi - 3x) \sin(nx) dx \\
&= 0 - \frac{4}{n^2\pi} \left[ (\pi - 3x) \left( -\frac{\cos(nx)}{n} \right) \right]_0^\pi + \frac{4}{n^2\pi} \int_0^\pi (-3) \left( -\frac{\cos(nx)}{n} \right) dx \\
&= \frac{4}{n^3\pi} [(\pi - 3x) \cos(nx)]_0^\pi + \frac{12}{n^3\pi} \int_0^\pi \cos(nx) dx \\
&= \frac{4}{n^3\pi} [(-2\pi) \cos(n\pi) - \pi] + \frac{12}{n^3\pi} \left[ \left( \frac{\sin(nx)}{n} \right) \right]_0^\pi \\
&= \frac{4}{n^3} (-2(-1)^n - 1) + 0 \\
&= \frac{4(2(-1)^{n+1} - 1)}{n^3}
\end{aligned}$$

If we inspect equation (2) more carefully, we see that the coefficients  $b_n \left( \frac{n\pi\alpha}{L} \right)$  satisfy the same integral as the coefficients  $a_n$  with the exception that we are evaluating  $g(x)$  not  $f(x)$ . Otherwise stated:

$$\begin{aligned}
b_n \left( \frac{n\pi\alpha}{L} \right) &= \frac{2}{L} \int_0^L g(x) \sin \left( \frac{n\pi x}{L} \right) dx \\
\Rightarrow b_n &= \frac{2}{n\pi\alpha} \int_0^L g(x) \sin \left( \frac{n\pi x}{L} \right) dx \\
&= \frac{1}{n\pi} \int_0^\pi \frac{(x-\pi)^3}{3} \sin(nx) dx \\
&= \frac{1}{n\pi} \left[ \frac{(x-\pi)^3}{3} \left( -\frac{\cos(nx)}{n} \right) \right]_0^\pi - \frac{1}{n\pi} \int_0^\pi (x-\pi)^2 \left( -\frac{\cos(nx)}{n} \right) dx \\
&= -\frac{\pi^2}{3n^2} + \frac{1}{n^2\pi} \int_0^\pi (x-\pi)^2 \cos(nx) dx \\
&= -\frac{\pi^2}{3n^2} + \frac{1}{n^2\pi} \left[ (x-\pi)^2 \left( \frac{\sin(nx)}{n} \right) \right]_0^\pi - \frac{1}{n^2\pi} \int_0^\pi 2(x-\pi) \left( \frac{\sin(nx)}{n} \right) dx \\
&= -\frac{\pi^2}{3n^2} + 0 - \frac{2}{n^3\pi} \int_0^\pi (x-\pi) \sin(nx) dx \\
&= -\frac{\pi^2}{3n^2} - \frac{2}{n^3\pi} \left[ (x-\pi) \left( -\frac{\cos(nx)}{n} \right) \right]_0^\pi + \frac{2}{n^3\pi} \int_0^\pi (1) \left( -\frac{\cos(nx)}{n} \right) dx \\
&= -\frac{\pi^2}{3n^2} - \frac{2}{n^4\pi} [0 - (-\pi)(-1)] - \frac{2}{n^4\pi} \left[ \frac{\sin(nx)}{n} \right]_0^\pi \\
&= -\frac{\pi^2}{3n^2} + \frac{2}{n^4} - 0 \\
&= \frac{2}{n^4} - \frac{\pi^2}{3n^2}
\end{aligned}$$

Hence, our general solution is given by:

$$u(x, t) = \sum_{n=1}^{\infty} \left[ \left( \frac{4(2(-1)^{n+1} - 1)}{n^3} \right) \cos(2nt) + \left( \frac{2}{n^4} - \frac{\pi^2}{3n^2} \right) \sin(2nt) \right] \sin(nx).$$

■