PS7

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1 Separation of Variables

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

$$\frac{d}{dt}v(x)w(t) = \alpha \frac{d^2}{dx^2}v(x)w(t)$$

$$v(x)\frac{d}{dt}w(t) = \alpha w(t)\frac{d^2}{dx^2}v(x)$$

$$\alpha = \frac{v(x)}{w(t)}\frac{\frac{d}{dt}w(t)}{\frac{d^2}{dx^2}v(x)}$$

$$\frac{1}{w(t)}\frac{d}{dt}w(t) = \frac{\alpha}{v(x)}\frac{d^2}{dx^2}v(x)$$

$$= \lambda w(t)$$