

**Important note:**

- The problems below may have some similarities. **But they have different types of boundary conditions and different functions. Be careful!**
- You may re-use, without re-deriving them, any results we already obtained in lectures, in homework assignment(s), or in exam(s).

Problem 1 (4 points):

Consider the expansion  $f(x) = \sum_{n=1}^{\infty} c_n \cos\left(\frac{(n - \frac{1}{2})\pi}{L} x\right)$ ,  $x \in [0, L]$ .

- Write out the formula for calculating coefficient  $c_n$ .
- Evaluate coefficient  $c_n$  for function  $f(x) \equiv 1$ ,  $x \in [0, L]$ .

Problem 2 (4 points):

Consider the IBVP below.

$$\begin{cases} u_t = k u_{xx} \\ u(x, 0) = \cos(x) \\ u(0, t) = -3, \quad u_x(L, t) = 2 \end{cases} \quad (\text{IBVP-P2})$$

- Find the steady state  $u_{\infty}(x)$ .
- Let  $v(x, t) \equiv u(x, t) - u_{\infty}(x)$ . Write out the IBVP for  $v(x, t)$ .

**Do NOT solve the IBVP.**

**→ Go to the next page for more exam problems.**

Problem 3 (4 points):

Consider the IBVP below.

$$\begin{cases} u_t = k u_{xx} \\ u(x, 0) = e^x \sin(x) \\ u_x(0, t) = 0, \quad u(\pi, t) = 0 \end{cases} \quad (\text{IBVP-P1})$$

a) Write out the eigenvalue problem in separation of variables and the solution of the eigenvalue problem (eigenvalues and eigenfunctions).

b) Write out a general solution of  $u_t = k u_{xx}$ ,  $u_x(0, t) = 0$ ,  $u(\pi, t) = 0$ .

**Do NOT enforce the IC.**

Problem 4 (8 points):

Solve the IBVP below.

$$\begin{cases} u_t = k u_{xx} \\ u(x, 0) = 1 \\ u(0, t) = 1, \quad u(L, t) = 4 \end{cases} \quad (\text{IBVP-P4})$$

**Be sure to add back  $u_\infty(x)$  in your final answer.**