

MAT 417 - HW8

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1

Solve the following IBVP.

$$\begin{cases} u_{tt} = u_{xx}, & 0 < x < \pi, \quad t > 0 \\ u(x, 0) = 3\sin(x), & 0 < x < \pi \\ u_t(x, 0) = 0, & 0 < x < \pi \\ u(0, t) = u(\pi, t) = 0, & t > 0 \end{cases}$$

For a finite vibrating string, we use the D'Alembert solution with transformations $x + t$ and $x - t$, with respect to the reflexive property of the line $x + t$ about $x = 0$. So we define

$$\bar{f}(x) = \begin{cases} f(x), & 0 < x < \pi, \\ -f(-x), & -\pi < x < 0 \end{cases} \quad \text{and} \quad \bar{g}(x) = \begin{cases} g(x), & 0 < x < \pi, \\ -g(-x), & -\pi < x < 0 \end{cases}$$

with $u(x, 0) = f(x) = 3\sin(x)$ and $u_t(x, 0) = g(x) = 0$. Since $\bar{g}(x) = 0$, the solution simplifies to

$$u(x, t) = \frac{\bar{f}(x+t) + \bar{f}(x-t)}{2}$$

We know that for $x - t < 0$, $x < t$ and for $x + t < 0$, $x < -t \Rightarrow t < x$. Converting back to our original notation, we then have

$$u(x, t) = \frac{3\sin(x+t) + 3\sin(x-t)}{2} = 3\sin(x)\cos(t), \quad 0 < t < x$$

and

$$u(x, t) = \frac{3\sin(x+t) - 3\sin(x-t)}{2} = 3\sin(t)\cos(x), \quad 0 < x < t$$

by sum and difference identities of sine and by the D'Alembert solution for finite strings.

2

What is the solution of the vibrating-string problem (20.1) if the ICs are changed to the following? What does the graph of the solution look like for various values of time?

$$\begin{cases} u_{tt} = \alpha^2 u_{xx}, & 0 < x < L, \quad 0 < t < \infty \\ u(0, t) = u(L, t) = 0, & 0 < t < \infty \\ u(x, 0) = 0, & 0 \leq x \leq L \\ u_t(x, 0) = \sin(\frac{3\pi x}{L}), & 0 \leq x \leq L \end{cases}$$

To solve by separation of variables, we express our solution in terms of the shapes of the wave $X_n(x)$, the vibration times $T_n(t)$, and the coefficients C_n that satisfy the ICs:

$$u(x, t) = \sum_{n=1}^{\infty} C_n X_n(x) T_n(t)$$

Since we may first consider just solutions to the PDE, we can ignore the C_n and substitute into the PDE to find the ODEs

$$\begin{cases} T''(t) - \alpha^2 \lambda^2 T(t) = 0 \\ X''(x) - \lambda^2 X(x) = 0 \end{cases}$$

This gives solutions for $X(x)$ as

$$X_n(x) = \sin(\frac{n\pi x}{L}), \quad n \in N$$

and solutions for $T(t)$ as

$$T_n(t) = A_n \cos(\frac{n\pi \alpha t}{L}) + B_n \sin(\frac{n\pi \alpha t}{L}), \quad n \in N$$

So the solution has the general form

$$u(x, t) = \sum_{n=1}^{\infty} \sin(\frac{n\pi x}{L}) [A_n \cos(\frac{n\pi \alpha t}{L}) + B_n \sin(\frac{n\pi \alpha t}{L})] \quad (1)$$

Using our initial conditions,

$$u(x, 0) = \sum_{n=1}^{\infty} A_n \sin(\frac{n\pi x}{L}) = 0$$

meaning that A_n must necessarily be 0 for all $n \in N$ and

$$u_t(x, 0) = \sum_{n=1}^{\infty} \sin(\frac{n\pi x}{L}) [B_n \frac{n\pi \alpha}{L}] = \sin(\frac{3\pi x}{L})$$

By comparing the right and left sides like with A_n , we know that B_3 is logically the only nonzero term and has a value of $\frac{L}{3\pi\alpha}$. Thus we finally find a solution of the form

$$u(x, t) = \frac{L}{3\pi\alpha} \sin\left(\frac{3\pi x}{L}\right) \sin\left(\frac{3\pi\alpha t}{L}\right)$$

From using the graphing tools on geogebra.org/3d and rewriting the expressions of the angles, I would say the graph has a period of $\frac{2\pi}{3}$ since it returns to the state of the ICs at those coefficients of t for various times.

3

Show that for $\lambda \geq 0$ in Figure 20.2. the solutions $u(x, t) = X(x)T(t)$ are either unbounded or 0.

First consider the simpler case, where $\lambda = 0$. In that case, we have the ODEs

$$\begin{cases} T(t) = At + B \\ X(x) = Cx + D \end{cases}$$

So in the case that either A is nonzero and $T(t)$ is unbounded as $t \rightarrow \infty$ or C is nonzero and $X(x)$ is unbounded as $x \rightarrow \infty$ or if they are both nonzero and both terms are unbounded, then $u(x, t) = X(x)T(t)$ is unbounded. In the case that both A and C are 0, Then $u(x, t)$ is a constant, which is impossible under the given problem unless $u(x, t) = 0$, since the higher order derivatives of $u(x, t)$ are all equivalent, violating the ICs.

In the case that $\lambda > 0$,

$$\begin{cases} T(t) = Ae^{(\alpha\beta)t} + Be^{-(\alpha\beta)t} \\ X(x) = Ce^{\beta x} + De^{-\beta x} \end{cases}$$

In $T(t)$, if $A = 0$, then the other term increases without bound as $t \rightarrow \infty$ and vice versa. If both A and B are equal to 0, then $X(x)T(t) = 0$. Similarly, if C or D are equal to 0, the other term increases without bound as $x \rightarrow \infty$. If both C and D are 0, then $X(x)T(t) = 0$.

4

What is the solution of the following vibrating-string problem?

$$\begin{cases} u_{tt} = \alpha^2 u_{xx}, & 0 < x < L, \quad t > 0 \\ u(x, 0) = \sin\left(\frac{3\pi x}{L}\right), & 0 < x < L \\ u_t(x, 0) = \left(\frac{3\pi\alpha}{L}\right) \sin\left(\frac{3\pi x}{L}\right), & 0 < x < L \\ u(0, t) = u(L, t) = 0, & t > 0 \end{cases}$$

We can again use the general form of the solution from (1) where

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

Again, using the ICs, we find that

$$u(x, 0) = \sum_{n=1}^{\infty} A_n \sin\left(\frac{n\pi x}{L}\right) = \sin\left(\frac{3\pi x}{L}\right) \text{ and}$$

$$u_t(x, 0) = \sum_{n=1}^{\infty} B_n \left(\frac{n\pi \alpha}{L}\right) \sin\left(\frac{n\pi x}{L}\right) = \left(\frac{3\pi \alpha}{L}\right) \sin\left(\frac{3\pi x}{L}\right)$$

By comparison, we see that the only nonzero A_n term is necessarily $A_3 = 1$. Likewise, we know by comparison that the infinite sum is satisfied by the only nonzero being $B_3 = 1$. Thus,

$$u(x, t) = \sin\left(\frac{3\pi x}{L}\right) \left[\cos\left(\frac{3\pi \alpha t}{L}\right) + \sin\left(\frac{3\pi \alpha t}{L}\right) \right]$$

5

A stretched string of unit length lies along the x-axis with ends fixed at (0,0) and (1,0). If the string is initially displaced into the curve $A \sin^3(\pi x)$, where A is a small constant, and then let go from rest. Show that the subsequent displacements are given by

$$u(x, t) = \frac{3A}{4} \sin(\pi x) \cos(\pi t) - \frac{A}{4} \sin(3\pi x) \cos(3\pi t)$$

Since the string has ends fixed at (0,0) and (1,0), we have homogeneous BCs at $x = 0$ and $x = 1$. Since it's initially displaced (at $t = 0$) onto the given curve, we know that $u(x, 0) = A \sin^3(\pi x)$. Since it was initially at rest, then $u_t(x, 0) = 0$. Using the general solution in (1) with these ICs of a string length 1 gives

$$\begin{cases} u(x, 0) = \sum_{n=1}^{\infty} A_n \sin(n\pi x) = A \sin^3(\pi x) \\ u_t(x, 0) = \sum_{n=1}^{\infty} B_n (n\pi) \sin(n\pi x) = 0 \end{cases}$$

Now if we rewrite the first IC using the formula

$$\sin^3(x) = \frac{3\sin(x) - \sin(3x)}{4} \tag{2}$$

We can again use direct comparison to find A_n and B_n , we find that $B_n = 0$ $\forall n \in \mathbb{N}$ and A_n 's only nonzero terms are the terms which satisfy

$$\frac{3A}{4} \sin(\pi x) - \frac{A}{4} \sin(3\pi x).$$

These terms are $A_1 = \frac{3A}{4}$ and $A_3 = \frac{-A}{4}$. Thus substituting in the general solution from (1), we find that for $n = 1$ and $n = 3$, we have

$$u(x, t) = \left(\frac{3A}{4}\right) \sin(\pi x) \cos(\pi t) - \left(\frac{A}{4}\right) \sin(3\pi x) \cos(3\pi t)$$

6

What is the solution to the simply-supported beam problem (at both ends) with ICs

$$\begin{cases} u(x, 0) = \sin(\pi x), & 0 \leq x \leq 1 \\ u_t(x, 0) = \sin(\pi x) \end{cases}$$

The beam problem is given by

$$\begin{cases} u_{tt} = -u_{xxxx}, & 0 < x < 1, 0 < t < \infty \\ u(0, t) = u(1, t) = u_{xx}(0, t) = u_{xx}(1, t) = 0, & 0 < t < \infty \\ u(x, 0) = u_t(x, 0) = \sin(\pi x) \end{cases}$$

Using the general solution,

$$u(x, t) = \sum_{n=1}^{\infty} (\sin(n\pi x)) [A_n \sin(n^2 \pi^2 t) + B_n \cos(n^2 \pi^2 t)] \quad (3)$$

with the first IC,

$$u(x, 0) = \sum_{n=1}^{\infty} B_n \sin(n\pi x) = \sin(\pi x),$$

direct comparison shows that the only nonzero term of B_n is $B_1 = 1$. Using this and the time derivative of (3) gives

$$u_t(x, 0) = \sum_{n=1}^{\infty} A_n (n^2 \pi^2) \sin(n\pi x) = \sin(\pi x)$$

Direct comparison of each side of this IC shows that the only nonzero term of A_n is $A_1 = \frac{1}{\pi^2}$. Then substitution of these coefficients into the general solution in (3) produces the particular solution

$$u(x, t) = \sin(\pi x) \left[\frac{1}{\pi^2} \sin(\pi^2 t) + \cos(\pi^2 t) \right]$$