

MSO203B Part A QUIZ MSO203B

SIDDHARTH GARG

TOTAL POINTS

13 / 21

QUESTION 1

1 Question 1 8 / 9

+ 0 pts Completely wrong/ Not Attempted.

+ 1 pts For stating all eigen values are real.

✓ + 1 pts For $\lambda = 0$, solution is $u(t) = At + B$.

✓ + 1 pts For showing $\lambda = 0$ can't be an eigen value.

✓ + 1 pts For $\lambda > 0$, solution is $u(t) = Ae^{\psi t} + Be^{-\psi t}$.

✓ + 1 pts For concluding $\lambda > 0$ can't be an eigen value.

✓ + 1 pts For $\lambda = -\psi^2$, general solution is $u(t) = A \cos(\psi t) + B \sin(\psi t)$.

✓ + 1 pts $u(0) = 0$ implies $A = 0$.

✓ + 1 pts Eigen pair is $-(2n+1)^2 \pi^2 / 4$, $B \sin((2n+1)\pi t / 2)$. 1 mark for writing first component correctly.

✓ + 1 pts For writing the second component correctly.

+ 9 pts Completely right.

QUESTION 2

2 Question 2 0 / 6

✓ + 0 pts Completely wrong/ not attempted.

+ 1 pts WLOG we may assume $x_n \uparrow \xi$.

+ 1 pts If $\xi \in (-1, 1)$ is a limit point of

A then there exists sequence

$\{x_n\} \subset A$ such that $x_n \rightarrow \xi$.

+ 1 pts By Rolle's theorem there exists

$\xi_n \in (x_n, x_{n+1})$ s.t. $u'(\xi_n) = 0$

+ 1 pts By continuity $u(\xi) = 0$.

+ 1 pts By Continuity $u'(\xi) = 0$

+ 1 pts By the uniqueness of the second order ODE with $u(\xi) = u'(\xi) = 0$ we have $u = 0$.

+ 6 pts Completely correct.

+ 2 pts (**Alternative solution**): Reduced the problem to normal form $y'' + (e^{\frac{x^2}{2}} - \frac{x^2}{4} - \frac{1}{2})y = 0$.

+ 2 pts As $(e^{\frac{x^2}{2}} - \frac{x^2}{4} - \frac{1}{2}) \leq 3$ so Compare with $y'' + 3y = 0$

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+ 2 pts Solution of $y'' + 3y = 0$ has only finitely many zeroes So by Sturm Comparison theorem A is finite.

QUESTION 3

3 Question 3 5 / 6

✓ + 5 pts If everything correct, except condition for Parseval's identity not mentioned.

+ 1 pts Computation of a_0 .

+ 1 pts Computation of a_n for $n > 0$.

+ 1 pts Computation of b_n for $n > 0$.

+ 1 pts Mentioning Parseval's identity (THE

FORMULA).

+ 1 pts Condition for applicability of Parseval's identity.

+ 1 pts Correct evaluation of the given sum.

+ 6 pts Totally correct.

+ 0 pts Not attempted/Completely incorrect.

[Click here to replace this description.](#)

+ 0 pts [Click here to replace this description.](#)

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Q1 9-marks Find all eigenpairs of the following problem: $u'' = \lambda u$ on $(0, 1)$, $u(0) = u'(1) = 0$.

Sol. $u'' = \lambda u \Rightarrow u'' - \lambda u = 0$

Case I: $\lambda < 0$, i.e. $\lambda = -\mu^2$; $\mu \neq 0$

$\Rightarrow u'' + \mu^2 u = 0$

$\therefore u = A \sin(\mu t) + B \cos(\mu t)$

$u(0) = 0$

$\Rightarrow A \sin(0) + B \cos(0) = 0$

$\Rightarrow \boxed{B = 0} \rightarrow (1)$

$u'(t) = A\mu \cos(\mu t) - B\mu \sin(\mu t)$

$\Rightarrow u'(1) = 0$

$\Rightarrow A\mu \cos(\mu) - B\mu \sin(\mu) = 0$

$\Rightarrow A\mu \cos(\mu) = 0$ [From (1) $B = 0$]

$\Rightarrow A = 0$ or $\cos \mu = 0$

If $A = 0$

we have $u \equiv 0$ but $u \neq 0$.

$\therefore \cos \mu = 0$

$\Rightarrow \mu = n\pi + \frac{\pi}{2}$; $n = 0, 1, 2, \dots, -1, -2, \dots$

$\lambda = -\mu^2 = -(n\pi + \frac{\pi}{2})^2$ $\forall n \in \mathbb{Z}$

Hence, $u = A \sin((n + \frac{1}{2})\pi t)$

Case II: $\lambda = 0$

$\Rightarrow u'' = 0$

$\Rightarrow u = At + B$

$u(0) = 0$

$\Rightarrow \boxed{B = 0}$

Also, $u'(t) = A$

$\Rightarrow u'(1) = A = 0$

$\therefore u \equiv 0$

Hence, $\lambda = 0$ is not an eigenvalue.

Case III: $\lambda = \mu^2$, $\mu \neq 0$

$\Rightarrow u'' - \mu^2 u = 0$

$\Rightarrow u = A e^{\mu t} + B e^{-\mu t}$

$u(0) = 0 \Rightarrow A + B = 0 \rightarrow (2)$

$u'(t) = A\mu e^{\mu t} - B\mu e^{-\mu t}$

$u'(1) = A\mu e^{\mu} - B\mu e^{-\mu} = 0$

$\Rightarrow A e^{\mu} - B e^{-\mu} = 0 \rightarrow (3)$

From (2) and (3)

$\begin{pmatrix} 1 & 1 \\ e^{\mu} & -e^{-\mu} \end{pmatrix} \begin{pmatrix} A \\ B \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix}$

$\det \begin{pmatrix} 1 & 1 \\ e^{\mu} & -e^{-\mu} \end{pmatrix} = -e^{\mu} - e^{\mu} \neq 0$

$\Rightarrow \begin{pmatrix} A \\ B \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix} \Rightarrow A = 0$ and $B = 0$

$\therefore \boxed{u \equiv 0}$

$\therefore \lambda > 0$ is also not an eigenvalue.

Hence, all eigen pairs are $(-(n + \frac{1}{2})^2 \pi^2, A \sin((n + \frac{1}{2})\pi t))$; $n = \dots, -3, -2, -1, 0, 1, 2, \dots$

Q2b 6-marks Let u be a non trivial solution of the problem $u''(t) + tu'(t) + e^{t^2}u(t) = 0$ in $(-1, 1)$.

Let $\mathcal{A} = \{x \in (-1, 1) \mid u(x) = 0\}$. Prove that \mathcal{A} does not admit any limit point in $(-1, 1)$.

Sol. $u''(t) + tu'(t) + e^{t^2}u(t) = 0$

converting it in the form $w' + qu = 0$

we know, $q > 1$

\therefore Consider $w'' + 1w = 0$

$\Rightarrow w = \sin(t)$ is a solution

from strong comparison, we see that there are ~~strictly~~ infinitely many solutions of $u'' + qu = 0$
 \Rightarrow The element A is an infinite set
 which
 let set A has a limit point in $(-1, 1)$
 i.e. $x \rightarrow x_0$.
 $\Rightarrow u(x) = 0$ has finite number of roots in $(-1, 1)$
 But $u(x) = 0$ has infinite number of roots in $(-1, 1)$
 Hence, this is a contradiction.
 $\therefore A$ has no limit point in $(-1, 1)$

$$a_n = \frac{1}{\pi} \left(\int_{-\pi/2}^{-\pi/4} f(x) \cos nx \, dx + \int_{-\pi/4}^{\pi/2} f(x) \cos nx \, dx + \int_{\pi/2}^{\pi} f(x) \cos nx \, dx \right)$$

$$= \frac{1}{\pi} \int_{-\pi/2}^{\pi/2} \cos nx \, dx = \left(\frac{1}{\pi} \right) \left(\frac{\sin nx}{n} \Big|_{-\pi/2}^{\pi/2} \right) = \frac{2}{\pi n} \sin\left(\frac{n\pi}{2}\right)$$

$$b_n = \frac{1}{\pi} \left(\int_{-\pi/2}^{-\pi/4} f(x) \sin nx \, dx + \int_{-\pi/4}^{\pi/2} f(x) \sin nx \, dx + \int_{\pi/2}^{\pi} f(x) \sin nx \, dx \right)$$

$$= \frac{1}{\pi} \int_{-\pi/2}^{\pi/2} \sin nx \, dx = 0$$

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

From Parseval's Identity

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

$$\Rightarrow \frac{1}{\pi} \left(\int_{-\pi}^{\pi} f(x)^2 \, dx \right) = 2 \left(\frac{1}{2} \right)^2 + \sum_{n=1}^{\infty} \left(\frac{2}{\pi n} \right)^2 \sin^2\left(\frac{n\pi}{2}\right)$$

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

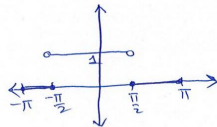
$$\Rightarrow \frac{1}{2} = \frac{2}{4} + \frac{4}{\pi^2} \sum_{n=1}^{\infty} \frac{1}{n^2}$$

$$\Rightarrow \left(1 - \frac{1}{2}\right) \frac{\pi^2}{4} = \sum_{n=1}^{\infty} \frac{\sin^2\left(\frac{n\pi}{2}\right)}{n^2}$$

$$\Rightarrow \boxed{\sum_{n=1}^{\infty} \frac{\sin^2\left(\frac{n\pi}{2}\right)}{n^2} = \frac{\pi^2}{8}}$$

Q3a 6- marks Consider the function $f(x) = 1$ on $(-\frac{\pi}{2}, \frac{\pi}{2})$, and $f(x) = 0$ on $[-\pi, -\frac{\pi}{2}] \cup [\frac{\pi}{2}, \pi]$. Calculate its Fourier coefficients. Hence evaluate the following sum: $\sum_{n=1}^{\infty} \frac{\sin^2(\frac{n\pi}{2})}{n^2}$.

Sol. $f(x) = \begin{cases} 1 & (-\pi/2, \pi/2) \\ 0 & [-\pi, -\pi/2] \cup [\pi/2, \pi] \end{cases}$



Since, all the postulates of main theorem are satisfied here, we can write

$$f(x) = a_0 + \sum_{n=1}^{\infty} (a_n \cos nx + b_n \sin nx)$$

where $a_0 = \frac{1}{2\pi} \int_{-\pi}^{\pi} f(x) \, dx$, $a_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \cos nx \, dx$, $n > 0$, $b_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \sin nx \, dx$

$$a_0 = \frac{1}{2\pi} \left(\int_{-\pi}^{-\pi/2} f(x) \, dx + \int_{-\pi/2}^{\pi/2} f(x) \, dx + \int_{\pi/2}^{\pi} f(x) \, dx \right) = \frac{1}{2\pi} \left(\int_{-\pi/2}^{\pi/2} dx \right) = \frac{1}{2\pi} \times \pi = \frac{1}{2}$$