

MSO203B PART A

OM SHRIVASTAVA

TOTAL POINTS

22 / 30

QUESTION 1

1 Question 1 13 / 14

+ 2 pts Obtaining

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

✓ + 1 pts Deduction of $X(0) = 0$.

+ 1 pts Deduction of $X(\pi) = 0$.

+ 3 pts Finding all eigenvalues $\lambda_n = -n^2$ where $n \in \mathbb{N}$.

+ 1 pts Deriving $T_n(t) = e^{-n^2 t}$.

+ 2 pts Finding all eigenfunctions

$$X_n(x) = A_n \sin(nx)$$

+ 1 pts Consideration of

$$\tilde{u}(x, t) = \sum_{n=1}^{\infty} A_n \sin(nx) e^{-n^2 t}$$

by using law of superposition.

+ 1 pts Expression for

$$A_n = \frac{2}{\pi} \int_0^{\pi} \sin(x) \sin(nx) dx$$

+ 2 pts Calculating $A_n = \begin{cases} 1 & \text{for } n=1 \\ 0 & \text{for } n \neq 1 \end{cases}$, or writing directly $\tilde{u}(x, t) = e^{-t} \sin(x)$.

+ 14 pts Completely correct.

+ 0 pts Completely incorrect/Not attempted.

✓ + 12 pts If first eight rubrics all apply.

QUESTION 2

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+ 0 pts Completely wrong/not attempted/other

method.

✓ + 1 pts Consideration of energy function

$$E(t) = \frac{1}{2} \int_0^L (u_x^2 + u_t^2)(x, t) dx$$

✓ + 1 pts Derivative of energy function

$$E'(t) = \int_0^L (u_x u_{xt} + u_t u_{tt})(x, t) dx$$

+ 1 pts Mixed partial derivative equality i.e., $u_{xt} = u_{tx}$. So, $E'(t) = \int_0^L (u_x u_{tx} + u_t u_{tt})(x, t) dx$

+ 1 pts Computation of derivative of energy function $E'(t) = 0$.

+ 1 pts Conclusion that energy function is constant $E(t) = E(0)$.

+ 1 pts Conclusion that energy function is 0 i.e., $E(0) = 0$

+ 1 pts Deducing

$$\int_0^L (u_x^2 + u_t^2)(x, t) dx = 0$$

+ 1 pts Concluding $u(x, t)$ is constant.

+ 1 pts Concluding $u(x, t) = u(x, 0) = 0$

+ 9 pts Correct.

QUESTION 3

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+ 0 pts Not attempted/ fully wrong

✓ + 1 pts For computing $a_0 = 0$.

✓ + 2 pts For computing $a_n = \begin{cases} 1 & \text{if } n=2m \\ 0 & \text{if } n=2m+1 \end{cases}$

or, $a_n = \frac{1}{2}(\cos(n\pi/2) + (-1)^n)$

or, $a_n = \frac{1}{2}(\cos(n\pi/2) + (-1)^n)$

$$n\pi - 1)/(n^2\pi)$$

\end{array}

right. $\$$

+ 1 pts For computing $b_n = \frac{\cos n\pi}{n} - \frac{1}{n}$

$$\frac{\cos n\pi}{n} - \frac{1}{n}$$

✓ **+ 2 pts** For $at \ x=0, \sum_{n=1}^{\infty} a_n$

$$= \frac{f(0+) + f(0-)}{2} = -\frac{\pi}{2}$$

✓ **+ 1 pts** For concluding $\sum_{m=1}^{\infty} \frac{1}{(2m+1)^2} = \frac{\pi^2}{8} - 1$

$$\frac{1}{(2m+1)^2} = \frac{\pi^2}{8} - 1$$

+ 7 pts Fully Correct

+ 0 pts Wrong answer

+ 1 Point adjustment

💬 The computation of b_n is wrong. But in this problem, it is not required to compute b_n . So, I am giving you full marks.

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Q1 [14] Deduce the solution of the problem: $u_t - u_{xx} = 0$, $u(x, 0) = \sin(x)$ on $x \in (0, \pi)$, $u(0, t) = u(\pi, t) = 0$, $t \geq 0$, by separation of variables method. [You may use known result on SLEVP]

Given: $u_t - u_{xx} = 0$

By separation of variable, let $u = F(t)G(x)$

$$F'(t)G(x) - F(t)G''(x) = 0$$

$$\frac{F'(t)}{F(t)} = \frac{G''(x)}{G(x)} = k, \text{ k is constant}$$

$$\Rightarrow \ln F(t) = kt + c \quad (1)$$

$$F(t) = e^{kt} \cdot C_1$$

$$\frac{G''(x)}{G(x)} = k$$

Let the k be $-\lambda^2$.

$$G''(x) = -\lambda^2 G(x)$$

Solution would be $\Rightarrow G(x) = Ae^{\lambda x} + Be^{-\lambda x}$

$$u = F(t)G(x) = e^{kt} (Ae^{\lambda x} + Be^{-\lambda x})$$

$$u = e^{kt} (A'e^{\lambda x} + B'e^{-\lambda x})$$

By Boundary Condition $u(0, t) = u(\pi, t) = 0$

$$\text{So } u(0, t) = e^{kt} (A' + B') = 0$$

$$A' = -B'$$

$$u(\pi, t) = (A'e^{\lambda \pi} - A'e^{-\lambda \pi}) = 0$$

$$= e^{\lambda \pi} = 1$$

$$e^{\lambda \pi} = e^{2\pi i n}$$

$$\boxed{\lambda = in}$$

$$u_n = A' e^{-n^2 t} (e^{in x} - e^{-in x}) \quad K = \lambda^2 = -n^2 \quad (\text{here } e^{in x} - e^{-in x} = 2i \sin nx)$$

By law of superposition

$$u = \sum_{n=0}^{\infty} u_n = \sum_{n=0}^{\infty} 2A' e^{-n^2 t} \sin nx$$

$$\boxed{u_0 = 0}$$

Now using $u(x, 0) = \sin x$

$$2A' u(x, 0) = \sin x = \sum_{n=0}^{\infty} 2A' \sin nx$$

So we can write $2A' = \frac{2}{\pi} \int_0^\pi (\sin x)(\sin nx) dx$

$$\text{Also solving } 2 \int_0^\pi \sin nx \sin nx = \frac{\cos(n-1)x}{2} - \frac{\cos(n+1)x}{2}$$

$$\text{So } u = \sum_{n=1}^{\infty} \left(\frac{2}{\pi} \int_0^\pi \sin nx \sin nx dx \right) \sin nx e^{-n^2 t}$$

$$A' = \frac{1}{\pi} \int_0^\pi \frac{\cos(n-1)x}{2} - \int_0^\pi \frac{\cos(n+1)x}{2}$$

$$= \frac{1}{2} \left[\left(\frac{\sin(n-1)x}{n-1} \right)_0^\pi - \left(\frac{\sin(n+1)x}{n+1} \right)_0^\pi \right]$$

$$= 0$$

Q2 [9] Using energy method DEDUCE that trivial function is the only $C^2([0, L] \times [0, \infty])$ solution of the problem $u_{tt} - u_{xx} = 0$, $u(x, 0) = u_t(x, 0) = 0$ for $x \in (0, L)$, $u(0, t) = u(L, t) = 0$, $\forall t \geq 0$.

\Rightarrow Solving the wave equation by separation of variable

$$u = XT$$

$$T''T = TX''$$

$$\frac{T''}{T} = \frac{T''}{T} = k$$

So let's for $k < 0$ $k = -\lambda^2$

$$X = A \sin \lambda x + B \cos \lambda x$$

$$T = C \sin \lambda t + D \cos \lambda t$$

Putting Boundary Condition

$$u = XT$$

$$u(x, 0) = 0 (A \sin \lambda x + B \cos \lambda x) = 0 \quad \text{this will give } D = 0$$

For $\lambda = 0$ we get solution as $(A+Bx)(C+Dt) = U$
 Putting the Boundary Condition we get
 Now $U = (A \sin x + B \cos x)(C \sin xt)$
 $U_t(x,0) = (C)(A+Bx) = 0$
 $U = (Cx \cos x + t) (A \sin x + B \cos x) = \boxed{\text{So } C=0}$
 At $t=0$ it is 0
 $U_t(x,0) = 0 \Rightarrow (A \sin x + B \cos x) \Rightarrow C=0$
 So $U = A \sin x + B \cos x$
 this is not possible
 now taking solution as $\frac{K > 0}{K < 0} (Ae^{Kx} + Be^{-Kx})(Ce^{Kt} + De^{-Kt})$
 $\Rightarrow C+D=0 \dots$ By $U(x,0)=0$
 By $U_t(x,0) = (C - D) = 0$
 Again we set $C=D=0$
 So $U=0$
 now for $\lambda > 0$
 $U = (A+Bx)(C+Dt)$
 again by Boundary Condition
 $U=0 \Rightarrow U(x,0) = C=0$
 $U_t(x,0) = D(A+Bx) = 0$
 $D=0$
 For this E, only $U=0$, wave equation has no wave again
 Satisfy the condition that $E = \text{Constant}$ in wave.
 Energy method
 $E = \int_{-L}^L \frac{1}{2} (u_t^2 + u_x^2) dx$
 $E' = \int_{-L}^L u_t u_{tt} + u_x u_{xx} dx$
 $E' = \int_{-L}^L u_t u_{tt} dx + \int_{-L}^L u_x u_{xx} dx$
 here below is explanation that $E'=0, E=\text{Constant}$
 By initial condition at $E(0,0)$ we get $E=0$ hence
 for time t we get $E'=0$ By initial condition
 hence we set $E=\text{Constant}$
 at $E(0,0)$ initial velocity is 0 as
 we use initial position is 0 so $K+4=0$
 Q3 [7] Using the function $f(x) = -x$ on $x \in (-\pi, 0)$ and $f(x) = x - \pi$ on $x \in [0, \pi)$, find $\sum_{m=1}^{\infty} \frac{1}{(2m+1)^2}$
 \Rightarrow By writing the Fourier Extension of $f(x)$.
 $\Rightarrow f(x) = a_0 + \sum_{n=1}^{\infty} a_n \cos nx + \sum_{n=1}^{\infty} b_n \sin nx$
 $a_0 = \frac{1}{2\pi} \int_{-\pi}^{\pi} f(x) dx = \frac{1}{2\pi} \left(\int_{-\pi}^0 -x dx + \int_0^{\pi} (x-\pi) dx \right)$
 $= \frac{1}{2\pi} \left(-\frac{x^2}{2} \Big|_{-\pi}^0 + \left(\frac{x^2}{2} - \pi x \right) \Big|_0^{\pi} \right) = \frac{1}{2\pi} \left(-\frac{\pi^2}{2} + \left(\frac{\pi^2}{2} - \pi^2 \right) \right) = 0$
 $a_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \cos nx dx = \frac{1}{\pi} \left(\int_{-\pi}^0 -x \cos nx dx + \int_0^{\pi} (x-\pi) \cos nx dx \right)$

$a_n = \left[-\frac{x \sin nx}{n} \right]_{-\pi}^0 - \int_{-\pi}^0 \sin nx dx + \left[\frac{x \sin nx}{n} \right]_0^{\pi} - \int_0^{\pi} \sin nx dx$
 $= \left[-\frac{x \sin nx}{n} \right]_{-\pi}^0 - \left[-\frac{\cos nx}{n} \right]_{-\pi}^0 - \left[\frac{x \sin nx}{n} \right]_0^{\pi} + \left[\frac{\cos nx}{n} \right]_0^{\pi}$
 $= -\left(\frac{-\pi \sin n\pi}{n} \right) + \left[\frac{\cos nx}{n} \right]_{-\pi}^0 - \left(\frac{\pi \sin n\pi}{n} \right) + \left[\frac{\cos nx}{n} \right]_0^{\pi}$
 $= -(-1) + \left[\frac{\cos nx}{n} \right]_{-\pi}^0 - (-1) + \left[\frac{\cos nx}{n} \right]_0^{\pi}$
 $= -2 + 2 = 0$
 due to cancellation at $x=0$
 $f(x) = \sum_{n=1}^{\infty} \frac{1}{(2m+1)^2} \cos nx + \sum_{n=1}^{\infty} \frac{(-1)^{n+1}}{n} \sin nx$
 at $x=0$ $f(0) = \sum_{n=1}^{\infty} \frac{1}{(2m+1)^2}$
 $f(0) = \frac{1}{2} = \sum_{n=1}^{\infty} \frac{1}{(2m+1)^2}$
 Coefficient Calculation
 $a_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \cos nx dx$
 $= \frac{1}{\pi} \int_{-\pi}^0 -x \cos nx dx + \frac{1}{\pi} \int_0^{\pi} (x-\pi) \cos nx dx$
 $= \left[-\frac{x \sin nx}{n} \right]_{-\pi}^0 + \left[\frac{x \sin nx}{n} \right]_0^{\pi} - \int_{-\pi}^0 \sin nx dx + \int_0^{\pi} \sin nx dx$
 $= -\frac{\cos nx}{n^2} \Big|_{-\pi}^0 + \frac{\cos nx}{n^2} \Big|_0^{\pi}$
 $= -\frac{1}{n^2} + \frac{\cos n\pi}{n^2} + \frac{\cos n\pi}{n^2} - 1$
 $= -\frac{2}{n^2} (1 - \cos n\pi) = \frac{2}{n^2} (1 - (-1)^n)$
 Calculation of Coefficients
 $a_0 = 0$ $a_n = \frac{1}{(2m+1)^2}$
 $b_n = -\frac{1}{n} \cos nx + \frac{1}{n\pi}$
 where n is even $= 0$
 odd $= \frac{1}{(2m+1)^2}$
 $b_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \sin nx dx = \frac{1}{\pi} \left(\int_{-\pi}^0 -x \sin nx dx + \int_0^{\pi} (x-\pi) \sin nx dx \right)$
 $I_1 = \int_{-\pi}^0 -x \sin nx dx = \left[\frac{x \cos nx}{n} \right]_{-\pi}^0 - \int_{-\pi}^0 \cos nx dx$
 $= \left[\frac{x \cos nx}{n} \right]_{-\pi}^0 - \left[\frac{\sin nx}{n} \right]_{-\pi}^0$
 $= -\frac{\pi \cos n\pi}{n} - \left(\frac{0}{n} - \frac{\pi \cos n\pi}{n} \right) = -\frac{\pi \cos n\pi}{n} + \frac{\pi \cos n\pi}{n} = 0$
 $I_2 = \int_0^{\pi} (x-\pi) \sin nx dx = \left[\frac{x \cos nx}{n} \right]_0^{\pi} - \int_0^{\pi} \cos nx dx$
 $= \left[\frac{x \cos nx}{n} \right]_0^{\pi} - \left[\frac{\sin nx}{n} \right]_0^{\pi}$
 $= \frac{\pi \cos n\pi}{n} - \left(\frac{\pi \cos n\pi}{n} - \frac{0}{n} \right) = \frac{\pi \cos n\pi}{n} - \frac{\pi \cos n\pi}{n} = 0$