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## HOMEWORK 6

Exercises come from *Introduction to Partial Differential Equations by Peter J. Olver* as well as supplemented by instructor provided exercises.

1: Solve the following wave equations by using D'Alambert's formula:

$$u_{tt} - 4u_{xx} = 0, -\infty < x < \infty, t > 0,$$

(a) 
$$u(x,0) = e^x, u_t(x,0) = \sin(x)$$
.

Solution:

In order to use D'Alambert's formula we need to identify that

$$c = 2,$$
  

$$u(x,0) = e^{x} = f(x),$$
  

$$u_{t}(x,0) = \sin x = g(x).$$

Therefore, applying the formula

$$u(x,t) = \frac{1}{2} \left[ f(x-ct) + f(x+ct) \right] + \frac{1}{2c} \int_{x-ct}^{x+ct} g(z) dz$$

we have

$$u(x,t) = \frac{1}{2} \left[ f(x-ct) + f(x+ct) \right] + \frac{1}{2c} \int_{x-ct}^{x+ct} g(z) dz$$
$$= \frac{1}{2} \left[ e^{(x-2t)} + e^{(x+2t)} \right] + \frac{1}{4} \int_{x-2t}^{x+2t} \sin(z) dz$$

Let's now calculate the integral on the right

$$\int_{x-ct}^{x+ct} \sin(z)dz = -\cos(z)\Big|_{x-2t}^{x+2t} = -\cos(x+2t) - (-\cos(x-2t)) = \cos(x-2t) - \cos(x+2t)$$

Therefore our final solution is

$$u(x,t) = \frac{1}{2} \left[ e^{(x-2t)} + e^{(x+2t)} \right] + \frac{1}{4} \left[ \cos(x-2t) - \cos(x+2t) \right]$$

(b)  $u(x,0) = \sin(x), u_t(x,0) = \cos(2x).$ 

Solution:

This time we have  $f(x) = \sin(x)$  and  $g(x) = \cos(2x)$  while c = 2 still. Therefore

the integral we need to calculate is

$$\int_{x-ct}^{x+ct} \cos(2z) dz = \frac{1}{2} \sin(2z) \Big|_{x-2t}^{x+2t}$$
$$= \frac{1}{2} \Big( \sin(2x+4t) - \sin(2x-4t) \Big)$$

Therefore, by D'Alambert's formula we have

$$u(x,t) = \frac{1}{2} \left[ \sin(x-2t) + \sin(x+2t) \right] + \frac{1}{8} \left[ \sin(2x+4t) - \sin(2x-4t) \right]$$

**2:** Olver: 2.4.11 (c)

Solve the forced IVP

$$\begin{cases} u_{tt} - 4u_{xx} = \cos 2t, & -\infty < x < \infty, t \ge 0 \\ u(0, x) = \sin x, \\ u_t(0, x) = \cos x, \end{cases}$$

Solution:

Similar to problem 1 we want to identify that the functions f, g, and F and the constant c to use **Theorem 2.18** from Olver. This time we also want to identify the force F, all together we have

$$c = 2$$

$$f(x) = \sin x$$

$$g(x) = \cos x$$

$$F(x,t) = \cos 2t.$$

Which gives us

$$u(x,t) = \frac{1}{2} \left[ f(x-ct) + f(x+ct) \right] + \frac{1}{2c} \int_{x-ct}^{x+ct} g(z)dz + \frac{1}{2c} \int_{0}^{t} \int_{x-c(t-s)}^{x+c(t-s)} F(y,s) \, dy \, ds$$

$$= \frac{1}{2} \left[ \sin(x-2t) + \sin(x+2t) \right] + \frac{1}{4} \int_{x-2t}^{x+2t} \cos(z)dz + \frac{1}{4} \int_{0}^{t} \int_{x-2(t-s)}^{x+2(t-s)} \cos(2s) \, dy \, ds$$

We will now calculate the necessary integrals beginning first with the integral over  $\cos z$ 

$$\int_{x-2t}^{x+2t} \cos(z)dz = \sin z \Big|_{x-2t}^{x+2t} = \sin(x+2t) - \sin(x-2t)$$

Next the integral over  $\cos 2s$ 

$$\int_{0}^{t} \int_{x-2(t-s)}^{x+2(t-s)} \cos(2s) \, dy \, ds = \int_{0}^{t} \cos(2s) \int_{x-2(t-s)}^{x+2(t-s)} \, dy \, ds$$

$$= \int_{0}^{t} \cos(2s) y \Big|_{x-2(t-s)}^{x+2(t-s)} \, ds$$

$$= \int_{0}^{t} \cos(2s) \Big[ (x+2(t-s)) - (x-2(t-s)) \Big] \, ds$$

$$= \int_{0}^{t} \cos(2s) \Big[ x+2(t-s) - x+2(t-s) \Big] \, ds$$

$$= \int_{0}^{t} \cos(2s) 4(t-s) \, ds$$

$$= 4 \Big[ t \int_{0}^{t} \cos(2s) ds - \int_{0}^{t} s \cos(2s) ds \Big]$$

$$= 4 \Big[ \frac{t}{2} \sin(2t) - \int_{0}^{t} s \cos(2s) ds \Big]$$

Using integration by parts on the remaining integral we have

$$\begin{split} \int_0^t s \cos(2s) ds &= \frac{1}{2} s \sin(2s) \Big|_0^t - \int_0^t \frac{1}{2} \sin(2s) ds \\ &= \frac{1}{2} t \sin(2t) + \frac{1}{2} \cos(2s) \Big|_0^t \\ &= \frac{1}{2} t \sin(2t) + \frac{1}{2} \cos(2t) - \frac{1}{2} \\ &= \frac{1}{2} \left( t \sin(2t) + \cos(2t) - 1 \right). \end{split}$$

Combining these integral back up the chain of equalities we have the final solution

$$u(x,t) = \frac{1}{2} \left[ \sin(x-2t) + \sin(x+2t) \right] + \frac{1}{4} \left[ \sin(x+2t) - \sin(x-2t) \right] + \frac{1}{2} \left[ 1 - \cos(2t) \right]$$

## **3:** Separation of variables to solve

$$\begin{cases} u_{tt} = u_{xx} + e^{-t} \sin(x), & 0 < x < \pi, t > 0 \\ u(x, 0) = \sin(3x), u_t(x, 0) = 0, & 0 < x < \pi, \\ u(0, t) = 1, u(\pi, t) = 0, & t > 0. \end{cases}$$

Solution:

Let's begin by getting homogenous DBC's. We do this by introducing the substitution u = v + w. Therefore we have v = u - w and we need

$$v(0,t) = v(\pi,t) = 0$$

which implies we need

$$v(0,t) = v(\pi,t) = 0$$
  
 
$$u(0,t) - w(0) = u(\pi,t) - w(\pi) = 0$$
  
 
$$1 - w(0) = -w(\pi) = 0$$

Implying that w(0) = 1 and  $w(\pi) = 0$ . One such function which satisfies this is  $w(x) = \cos(x/2)$  we could also use  $w(x) = 1 - x/\pi$ . Let's see where the  $\cos(x/2)$  goes right or wrong. Now after this transformation we now have the IBVP with DBC as follows

$$\begin{cases} v_{tt} + w_{tt} = v_{xx} + w_{xx} + e^{-t} \sin(x), & 0 < x < \pi, t > 0 \\ v(x, 0) = \sin(3x) - w(x), v_t(x, 0) = 0, & 0 < x < \pi, \\ v(0, t) = v(\pi, t) = 0, & t > 0. \end{cases}$$

Notice,  $w_{tt} = 0$  in either case, however  $w_{xx} = 0$  only if we choose w to be linear in terms of x rather than trigonometric. Therefore, we actually are motivated to choose

$$w(x) = 1 - x/\pi.$$

Hence, we want to solve

$$\begin{cases} v_{tt} = v_{xx} + e^{-t} \sin(x), & 0 < x < \pi, t > 0 \\ v(x,0) = \sin(3x) - 1 + \frac{x}{\pi}, v_t(x,0) = 0, & 0 < x < \pi, \\ v(0,t) = v(\pi,t) = 0, & t > 0. \end{cases}$$

Now let's first solve the homogenous portion of this  $\tilde{v}_{tt} = \tilde{v}_{xx}$  to help us find the basis to expand our forcing term with respect to. Using separation of variables we have  $\tilde{v}(x,t) = X(x)T(t)$  which implies

$$\tilde{v}_{tt} = \tilde{v}_{xx}$$

$$XT'' = X''T$$

$$\frac{T''}{T} = \frac{X''}{X} = -\lambda$$

given us both

$$T'' + \lambda T = 0$$
 and  $X'' + \lambda X = 0$ 

with  $X(0) = X(\pi) = 0$ . Since we have the DBCs for X we know the portion of our solution basis with respect to X will need to be in terms of the eigenpairs

$$\left\{n^2, \sin\left(nx\right)\right\}_{n=1}^{\infty}$$

Thus, using the table from Olver 141, we have

$$\tilde{v}(x,t) = \sum_{n=1}^{\infty} C_n(t) \sin(nx).$$

We can therefore use  $\sin(nx)$  to expand the inhomogeneous forcing term in the IBVP for v. Therefore we have

$$e^{-t}\sin(x) = \sum_{n=1}^{\infty} D_n(t)\sin(nx),$$

with.

$$D_n(t) = \frac{2}{\pi} \int_0^{\pi} e^{-t} \sin(x) \sin(nx) dx = \begin{cases} 0, & n \neq 1, \\ e^{-t}, & \text{otherwise.} \end{cases}$$

We can now put this together in the original IBVP for v to get

$$v_{tt} = v_{xx} + e^{-t} \sin(x)$$

$$\left(\sum_{n=1}^{\infty} C_n(t) \sin(nx)\right)_{tt} = \left(\sum_{n=1}^{\infty} C_n(t) \sin(nx)\right)_{xx} + \sum_{n=1}^{\infty} D_n(t) \sin(nx)$$

$$\sum_{n=1}^{\infty} C_n''(t) \sin(nx) = \sum_{n=1}^{\infty} -n^2 C_n(t) \sin(nx) + \sum_{n=1}^{\infty} D_n(t) \sin(nx).$$

Which implies

$$C_n''(t) = -n^2 C_n(t) + D_n(t).$$

From our various conditions we also need

$$v(x,0) = \sum_{n=1}^{\infty} C_n(0)\sin(nx) = \sin(3x) - 1 + \frac{x}{\pi}$$

which gives rise to

$$C_n(0) = \frac{2}{\pi} \int_0^{\pi} \left( \sin(3x) - 1 + \frac{x}{\pi} \right) \sin(nx) dx.$$

And finally, we want

$$v_t(x,0) = \sum_{n=1}^{\infty} C'_n(0)\sin(nx) = 0$$
 implying  $C'_n(0) = \frac{2}{\pi} \int_0^{\pi} 0\sin(nx)dx = 0.$ 

Let's calculate  $C_n(0)$ 

$$C_n(0) = \frac{2}{\pi} \int_0^{\pi} \left( \sin(3x) - 1 + \frac{x}{\pi} \right) \sin(nx) dx$$
  
=  $\frac{2}{\pi} \left[ \int_0^{\pi} \sin(3x) \sin(nx) dx - \int_0^{\pi} \sin(nx) dx + \int_0^{\pi} \frac{x}{\pi} \sin(nx) dx \right]$   
=  $\frac{2}{\pi} \left[ I_1 - I_2 + I_3 \right].$ 

First, we have

$$I_1 = \begin{cases} 0, & n \neq 3, \\ \pi/2, & \text{otherwise.} \end{cases}$$

Next, we have

$$I_2 = \int_0^{\pi} \sin(nx) dx = -\frac{\cos(\pi n)}{n} + \frac{\cos(0)}{n} = \frac{1 - (-1)^n}{n} = \begin{cases} 2/n, & n \text{ is odd,} \\ 0, & n \text{ is even.} \end{cases}$$

Finally, IBP on  $I_3$  gives us

$$I_3 = \frac{1}{\pi} \int_0^\pi x \sin(nx) dx = \frac{1}{\pi} \left[ -\frac{\pi \cos(n\pi)}{n} + \int_0^\pi \frac{\cos(nx)}{n} dx \right] = \frac{1}{\pi} \left[ \frac{\pi (-1)^{n+1}}{n} + \frac{\sin(n\pi)}{n^2} - \frac{\sin(0)}{n^2} \right] = \frac{(-1)^{n+1}}{n}.$$

Notice,

$$C_n(0) = \frac{2}{\pi} \left[ I_1 - I_2 + I_3 \right]$$

$$= \frac{2}{\pi} \left[ I_1 - \frac{1 - (-1)^n}{n} + \frac{(-1)^{n+1}}{n} \right]$$

$$= \frac{2}{\pi} \left[ I_1 - \frac{1}{n} + \frac{(-1)^n}{n} - \frac{(-1)^n}{n} \right]$$

$$= \begin{cases} \frac{2}{\pi} \left[ \pi/2 - \frac{1}{n} \right] & n = 3\\ \frac{2}{\pi} \left[ 0 - \frac{1}{n} \right] & n \neq 3 \end{cases}$$

$$= \begin{cases} 1 - \frac{2}{3\pi} & n = 3\\ -\frac{2}{n\pi} & n \neq 3 \end{cases}.$$

Bringing these things all together, we have the following conditions for our ODE with respect to  $C_n(t)$ 

$$\begin{cases} C_n''(t) = -n^2 C_n(t) + D_n(t) \\ C_n(0) = \begin{cases} 1 - \frac{2}{3\pi} & n = 3 \\ -\frac{2}{n\pi} & n \neq 3 \end{cases} \\ C_n'(0) = 0. \end{cases}$$

Where  $D_n(t)$  is defined as above with the condition on n = 1 or not. Let's first solve it given the case that n = 1, therefore  $D_1(t) = e^{-t}$  and we have

$$C_1''(t) = -C_1(t) + e^{-t}$$
  
 $C_1''(t) + C_1(t) = e^{-t}$ .

Let's assume an ansatz of  $C_1(t) = \mu e^{-t}$ , then

$$C_1''(t) + C_1(t) = e^{-t}$$
  
 $\mu e^{-t} + \mu e^{-t} = e^{-t}$   
 $2\mu e^{-t} = e^{-t}$   
 $\mu = 1/2$ .

Thus in this case we have  $C_1(t) = \frac{1}{2} e^{-t} + \sigma \cos t + \eta \sin t$ . Let's solve for these unknowns using the conditions we were given

$$C_1(0) = \frac{1}{2} + \sigma = -\frac{2}{\pi} \implies \sigma = -\frac{1}{2} - \frac{2}{\pi}.$$

And we also have

$$C_1'(0) = -\frac{1}{2}e^0 - (-1 - \frac{2}{\pi})\sin 0 + \eta\cos 0$$
$$0 = -\frac{1}{2} + \eta$$
$$\frac{1}{2} = \eta$$

Thus

$$C_1(t) = \frac{1}{2} e^{-t} - \left(\frac{1}{2} + \frac{2}{\pi}\right) \cos t + \frac{1}{2} \sin t.$$

Now for the case where  $n \neq 1$  we know  $D_n(t) = 0$  therefore our ODE reduces to

$$C_n''(t) = C_n(t)$$

Which has the common solution of  $C_n(t) = A\cos(nt) + B\sin(nt)$ . Let's apply the conditions. We get

$$C_n(0) = A = \begin{cases} 1 - \frac{2}{3\pi} & n = 3\\ -\frac{2}{n\pi} & n \neq 3 \end{cases}$$

and

$$C'_n(0) = -An\sin(0) - Bn\cos(0)$$
$$0 = -Bn$$
$$0 = B$$

Hence, when  $n \neq 1$  we have

$$C_n(t) = \begin{cases} \left(1 - \frac{2}{3\pi}\right)\cos(3t) & n = 3\\ -\frac{2}{n\pi}\cos(nt) & n \neq 3 \end{cases}.$$

Bringing it all together then we have the solution for u(x,t) is as follows u(x,t)=w(x)+v(x,t)

$$= w(x) + \sum_{n=1}^{\infty} C_n(t) \sin(nx)$$

$$= w(x) + C_1(t) \sin(x) + C_2(t) \sin(2x) + C_3(t) \sin(3x) + \sum_{n=4}^{\infty} C_n(t) \sin(nx)$$

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

$$- \frac{1}{\pi} \cos(nt) \sin(2x) + \left[ \left( 1 - \frac{2}{3\pi} \right) \cos(3t) \right] \sin(3x) - \sum_{n=4}^{\infty} \frac{2}{n\pi} \cos(nt) \sin(nx).$$

4: (Bonus question) Solve the following wave equation

$$\begin{cases} u_{tt} - 4u_{xx} = 0, & 0 < x < \infty, 0 < t < \infty \\ u(0, t) = 1, & t > 0, \\ u(x, 0) = x, u_t(x, 0) = e^x, & x \ge 0. \end{cases}$$

Solution:

TODO

**5:** Separation of variables to solve

$$\begin{cases} u_{xx} + u_{yy} = 0, & 0 < x < \pi, 0 < y < \pi \\ u(0, y) = u_x(\pi, y) = u(x, 0) = 0 \\ u(x, \pi) = \sin\left(\frac{x}{2}\right) - 2\sin\left(\frac{3x}{2}\right). \end{cases}$$

Solution:

In order to use separation of variables we let u(x,y) = X(x)Y(y) and thus we have

$$u_{xx} + u_{yy} = 0$$

$$X''Y + XY'' = 0$$

$$\frac{X''}{X} + \frac{Y''}{Y} = 0$$

$$\frac{X''}{X} = -\frac{Y''}{Y} = -\lambda$$

which gives us  $X'' + \lambda X = 0$  and  $Y'' - \lambda Y = 0$ . We also have the boundary conditions for X which are  $X(0) = X'(\pi) = 0$ . Using these conditions to solve for X(x) we have

$$X(x) = A_n \cos(\sqrt{\lambda}x) + B_n \sin(\sqrt{\lambda}x)$$

Using the BCs we have, X(0) = A = 0, then  $X'(\pi) = B_n \sqrt{\lambda} \cos(\sqrt{\lambda}\pi) = 0$ . We want  $B_n \neq 0$  such that this is not a trivial solution. Therefore

$$\cos(\sqrt{\lambda}\pi) = 0$$

$$\implies \sqrt{\lambda_n}\pi = \frac{(2n-1)\pi}{2}$$

$$\sqrt{\lambda_n} = \frac{2n-1}{2}$$

$$\lambda_n = \left(\frac{2n-1}{2}\right)^2$$

$$\lambda_n = \left(n - \frac{1}{2}\right)^2$$

Finally, we have the eigenpair

$$\lambda_n = \left(n - \frac{1}{2}\right)^2, \quad X_n(x) = \sin\left(\left(n - \frac{1}{2}\right)x\right)$$

for n = 1, 2, 3, ... Now since  $\lambda_n = \left(n - \frac{1}{2}\right)^2 > 0$  we know that when solving

$$Y'' - \lambda Y = 0$$

for Y we will have the solution of the form

$$Y(y) = C_n \cosh(\sqrt{\lambda_n}y) + D_n \sinh(\sqrt{\lambda_n}y).$$

We can apply the condition u(x,0) = Y(0) = 0 to get

$$Y(0) = C_n \cosh(0) + D_n \sinh(0) = C_n = 0.$$

Hence,

$$Y(y) \propto \sinh(\sqrt{\lambda_n}y).$$

By Superposition we have

$$u(x,y) = \sum_{n=1}^{\infty} B_n \sinh\left(\left(n - \frac{1}{2}\right)y\right) \sin\left(\left(n - \frac{1}{2}\right)x\right).$$

Now to determine the coefficients  $B_n$  let's use our condition on  $u(x,\pi)$  and match terms.

$$\sin\left(\frac{x}{2}\right) - 2\sin\left(\frac{3x}{2}\right) = \sum_{n=1}^{\infty} B_n \sinh\left(\left(n - \frac{1}{2}\right)\pi\right) \sin\left(\left(n - \frac{1}{2}\right)x\right)$$

Notice, we see terms on the left which line up with the components from sin when n = 1 and n = 2. Therefore  $B_n = 0$  for all n except those two. Hence, the previous equation reduces to

$$\sin\left(\frac{x}{2}\right) - 2\sin\left(\frac{3x}{2}\right) = B_1\sinh\left(\frac{\pi}{2}\right)\sin\left(\frac{x}{2}\right) + B_2\sinh\left(\frac{3\pi}{2}\right)\sin\left(\frac{3x}{2}\right).$$

Now matching coefficients this implies

$$1 = B_1 \sinh\left(\frac{\pi}{2}\right)$$
$$\frac{1}{\sinh\left(\frac{\pi}{2}\right)} = B_1$$

and

$$-2 = B_2 \sinh\left(\frac{3\pi}{2}\right)$$
$$-\frac{2}{\sinh\left(\frac{3\pi}{2}\right)} = B_2.$$

Hence, our final solution is

$$u(x,y) = \frac{1}{\sinh\left(\frac{\pi}{2}\right)} \sinh\left(\frac{y}{2}\right) \sin\left(\frac{x}{2}\right) - \frac{2}{\sinh\left(\frac{3\pi}{2}\right)} \sinh\left(\frac{3y}{2}\right) \sin\left(\frac{3x}{2}\right).$$

**6:** Olver: 4.3.34 (b) Solve the following boundary value problems for the Laplace equation on the annulus 1 < r < 2 with

$$\begin{cases} u_{rr} + \frac{1}{r}u_r + \frac{1}{r^2}u_{\theta\theta} = 0 \\ u(1,\theta) = 0, u(2,\theta) = \cos\theta, \\ 1 \le r < 2, 0 \le \theta < 2\pi \end{cases}$$
 Is this right?

Solution:

We use separation of variables with  $u(r,\theta) = \Theta(\theta)R(r)$  giving us

$$u_{rr} + \frac{1}{r}u_r + \frac{1}{r^2}u_{\theta\theta} = 0$$

$$\Theta R'' + \frac{1}{r}\Theta R' + \frac{1}{r^2}\Theta''R = 0$$

$$\frac{R''}{R} + \frac{1}{r}\frac{R'}{R} + \frac{1}{r^2}\frac{\Theta''}{\Theta} = 0$$

$$r^2\frac{R''}{R} + r\frac{R'}{R} + \frac{\Theta''}{\Theta} = 0$$

$$r^2\frac{R''}{R} + r\frac{R'}{R} = -\frac{\Theta''}{\Theta} = k^2.$$

Which gives us the following ODEs

$$r^{2}\frac{R''}{R} + r\frac{R'}{R} = k^{2}$$
$$r^{2}R'' + rR' = k^{2}R$$
$$r^{2}R'' + rR' - k^{2}R = 0$$

and

$$-\frac{\Theta''}{\Theta} = k^2$$
$$-\Theta'' = k^2\Theta$$
$$-\Theta'' - k^2\Theta = 0$$
$$\Theta'' + k^2\Theta = 0.$$

These give rise to the following solutions

$$\Theta_k(\theta) = A_k \cos(k\theta) + B_k \sin(k\theta)$$
 and  $R_k(r) = C_k r^k + D_k r^{-k}$ 

The general solution is thus

$$u(r,\theta) = A_0 + B_0 \log r + \sum_{k=1}^{\infty} \left( C_k r^k + D_k r^{-k} \right) \left( A_k \cos(k\theta) + B_k \sin(k\theta) \right)$$

Due to our boundary condition relying on  $\cos \theta$  we only care about when k=1 so thus  $A_k=B_k=0$  except for  $A_1=1$  then

$$u(r,\theta) = (C_1 r + D_1 r^{-1}) \cos(\theta).$$

Based on our BC we know that we need

$$u(1,\theta) = (C_1 + D_1)\cos(\theta)$$
$$0 = (C_1 + D_1)\cos(\theta)$$
$$0 = C_1 + D_1$$
$$-D_1 = C_1.$$

Furthermore, we have

$$u(2,\theta) = \left(C_1 2 + D_1 \frac{1}{2}\right) \cos(\theta)$$

$$\cos \theta = \left(C_1 2 + D_1 \frac{1}{2}\right) \cos(\theta)$$

$$1 = \left(C_1 2 - C_1 \frac{1}{2}\right)$$

$$1 = C_1 \frac{3}{2}$$

$$\frac{2}{3} = C_1 \implies D_1 = -\frac{2}{3}$$

Hence, our final solution is

$$u(r,\theta) = \left(\frac{2}{3}r - \frac{2}{3r}\right)\cos(\theta).$$

7: (Bonus) Consider the following Laplace equation

$$\begin{cases} u_{rr} + \frac{1}{r}u_r + \frac{1}{r^2}u_{\theta\theta} = 0, & 0 \le r < 1, 0 \le \theta < 2\pi \\ u_r(1, \theta) + u(1, \theta) = \cos(2\theta) \end{cases}$$

Use the method of separation of variables to find a solution.

Solution:

TODO