

1. telegraph equation

$$\begin{cases} u_{tt} - a^2 u_{xx} + 2bu_t + cu = 0 & (x,t) \in (0,L) \times (0,\infty) \\ u = \phi(x), u_t = \psi(x) & , x \in (0,L), t=0 \\ u(0,t) = u(L,t) = 0 \end{cases}$$

Let $u(x,t) = V(x) T(t)$

$$V(x) T''(t) - a^2 V''(x) T(t) + 2b V(x) T'(t) + c V(x) T(t) = 0$$

$$V(x) (T''(t) + 2b T'(t)) = T(t) (a^2 V''(x) - c V(x))$$

$$\frac{T''(t) + 2b T'(t)}{T(t)} = \frac{a^2 V''(x) - c V(x)}{V(x)} = \lambda$$

$$V''(x) = \frac{\lambda + c}{a^2} V(x), \quad V(0) = V(L) = 0$$

$$V(x) = \sin \frac{k\pi x}{L}, \quad \lambda_k = -\frac{k^2 \pi^2 a^2}{L^2} - c, \quad k=1,2,\dots$$

$$T_k''(t) + 2b T_k'(t) + \left(\frac{k^2 \pi^2 a^2}{L^2} + c \right) T_k(t) = 0$$

$$\lambda_{1,2} = -b \pm \sqrt{b^2 - \frac{k^2 \pi^2 a^2}{L^2} - c} \quad \text{In context of telegraph eq., wlog let } \lambda \text{ be imaginary.}$$

$$T_k(t) = e^{-bt} \left(a_k \cos \sqrt{c + \frac{k^2 \pi^2 a^2}{L^2} - b^2} t + b_k \sin \sqrt{c + \frac{k^2 \pi^2 a^2}{L^2} - b^2} t \right)$$

$$u(x,t) = \sum_{k=1}^{\infty} e^{-bt} \left(a_k \cos \sqrt{c + \frac{k^2 \pi^2 a^2}{L^2} - b^2} t + b_k \sin \sqrt{c + \frac{k^2 \pi^2 a^2}{L^2} - b^2} t \right) \sin \frac{k\pi x}{L} \quad (1)$$

$$\phi(x) = \sum_{k=1}^{\infty} a_k \sin \frac{k\pi x}{L} \quad a_k = \frac{2}{L} \int_0^L \phi(x) \sin \frac{k\pi x}{L} dx \quad (2)$$

$$\psi(x) = \sum_{k=1}^{\infty} \left(-b a_k + b_k \sqrt{c + \frac{k^2 \pi^2 a^2}{L^2} - b^2} \right) \sin \frac{k\pi x}{L}$$

$$b_k = \frac{1}{\sqrt{c + \frac{k^2 \pi^2 a^2}{L^2} - b^2}} \left(\frac{2}{L} \int_0^L (\psi(x) + b \phi(x)) \sin \frac{k\pi x}{L} dx \right) \quad (3)$$

(2), (3) $\Rightarrow \lambda$ in (1) as per (2) #

2. Solve

$$\begin{cases} u_{xx} - a^2 u_{xt} = A \cos \frac{\pi x}{L} \sin \omega t, & (x, t) \in (0, L) \times (0, +\infty) \\ u_x(0, t) = u_x(L, t) = 0 \\ u(x, 0) = u_t(x, 0) = 0 \end{cases}$$

We first solve homogeneous problem:

$$\begin{cases} u_{tt} - a^2 u_{xx} = 0 \\ u_x(0, t) = u_x(L, t) = 0 \\ u(x, 0) = u_t(x, 0) = 0 \end{cases}$$

$$u(x, t) = V(x) T(t)$$

$$V(x) T''(t) - a^2 V''(x) T(t) = 0$$

$$\frac{V(x)}{V''(x)} = a^2 \frac{T(t)}{T''(t)} = \frac{1}{\lambda}$$

$$V''(x) - \lambda V(x) = 0, \quad V'(0) = V'(L) = 0$$

$$V_k(x) = \cos \frac{(k+\frac{1}{2})\pi}{L} x \quad \lambda_k = -\frac{(k+\frac{1}{2})^2 \pi^2}{L^2}$$

$$T_k(t) = a_k \cos \frac{(k+\frac{1}{2})\pi a}{L} t + b_k \sin \frac{(k+\frac{1}{2})\pi a}{L} t$$

$$u(x, t) = \sum_{k=0}^{\infty} \left(a_k \cos \frac{(k+\frac{1}{2})\pi a t}{L} + b_k \sin \frac{(k+\frac{1}{2})\pi a t}{L} \right) \cos \frac{(k+\frac{1}{2})\pi x}{L}$$

$$\cos \frac{(k+\frac{1}{2})\pi x}{L}$$

$$0 = u(x, 0) = \sum_{k=0}^{\infty} a_k \cos \frac{(k+\frac{1}{2})\pi x}{L}$$

$$0 = u_t(x, 0) = \sum_{k=0}^{\infty} b_k \frac{(k+\frac{1}{2})\pi a}{L} \cos \frac{(k+\frac{1}{2})\pi x}{L}$$

$$\Rightarrow a_k = b_k = 0$$

$$A \cos \frac{\pi x}{L} \sin \omega t = \sum_{k=0}^{\infty} f_k(t) \cos \frac{(k+\frac{1}{2})\pi x}{L}$$

$$f_k(t) = \frac{2}{L} A \sin \omega t \int_0^L \cos \frac{\pi x}{L} \cos \frac{(k+\frac{1}{2})\pi x}{L} dx$$

$$= \frac{2}{L} A \sin \omega t \int_0^L \cos \pi x \cos (k+\frac{1}{2})\pi x dx$$

$$= A \sin \omega t \int_0^1 [\cos (k+\frac{3}{2})\pi x + \cos (k-\frac{1}{2})\pi x] dx$$

$$= (-1)^{k+1} \frac{4(2k+1)}{\pi(2k+3)(2k-1)} A \sin \omega t \quad (*)$$

For inhomogeneous problem, expand terms:

$$u(x, t) = \sum_{k=0}^{\infty} u_k(t) \cos \frac{(k+\frac{1}{2})\pi}{L} x$$

$$u(x, 0) = 0 \Rightarrow u_k(0) = 0$$

$$u_t(x, 0) = 0 \Rightarrow u_k'(0) = 0$$

$$\sum_{k=0}^{\infty} u_k''(t) \cos \frac{(k+\frac{1}{2})\pi}{L} x + a^2 \frac{(k+\frac{1}{2})^2 \pi^2}{L^2} u_k(t) \cos \frac{(k+\frac{1}{2})\pi x}{L} = \sum_{k=0}^{\infty} f_k(t) \cos \frac{(k+\frac{1}{2})\pi x}{L}$$

$$\cos \frac{(k+\frac{1}{2})\pi x}{L} = \sum_{k=0}^{\infty} f_k(t) \cos \frac{(k+\frac{1}{2})\pi x}{L}$$

$$u_k''(t) + \frac{a^2 (k+\frac{1}{2})^2 \pi^2}{L^2} u_k(t) = f_k(t)$$

Using (*),

$$u_k(t) = \frac{(-1)^{k+1} 4(2k+1)}{\pi(2k+3)(2k-1)} A \left(\frac{\sin \omega t}{\frac{(k+\frac{1}{2})^2 \pi^2 a^2}{L^2} - \omega^2} - \frac{\omega \sin \frac{(k+\frac{1}{2})\pi a t}{L}}{\frac{(k+\frac{1}{2})\pi a}{L} \left(\frac{(k+\frac{1}{2})^2 \pi^2 a^2}{L^2} - \omega^2 \right)} \right)$$

$$u(x, t) = \sum_{k=0}^{\infty} u_k(t) \cos \frac{(k+\frac{1}{2})\pi x}{L} \quad \#$$

$$3. \begin{cases} u_{tt} - a^2 u_{xx} = f(x) & (x, t) \in (0, L) \times (0, +\infty) \\ u(0, t) = A \\ u(L, t) = B \\ u(x, 0) = u_t(x, 0) = 0 \end{cases}$$



Let $Q(x, t) = u(x, t) - \frac{L-x}{L}A - \frac{x}{L}B$ We have

$$\begin{cases} Q(0, t) = 0 & Q(L, t) = 0 \\ Q(x, 0) = -\frac{L-x}{L}A - \frac{x}{L}B & Q_t(x, 0) = 0 \\ Q_{tt} - a^2 Q_{xx} = u_{tt} - a^2 u_{xx} = f(x) \end{cases}$$

eigenfunctions $\sin \frac{k\pi x}{L}$, $k=1, 2, \dots$

$$f(x) = \sum_{k=1}^{\infty} f_k \sin \frac{k\pi x}{L}, \quad f_k = \frac{2}{L} \int_0^L f(x) \sin \frac{k\pi x}{L} dx$$

$$Q(x, t) = \sum_{k=1}^{\infty} u_k(t) \sin \frac{k\pi x}{L}$$

$$u_{tt} - a^2 u_{xx} = \sum_{k=1}^{\infty} (u_k''(t) + \frac{a^2 k^2 \pi^2}{L^2} u_k(t)) \sin \frac{k\pi x}{L} = \sum_{k=1}^{\infty} f_k \sin \frac{k\pi x}{L}$$

$$u_k''(t) + \frac{a^2 k^2 \pi^2}{L^2} u_k(t) = f_k$$

$$0 = u_t'(x, 0) = \sum_{k=1}^{\infty} u_k'(0) \sin \frac{k\pi x}{L}, \quad u_k'(0) = 0$$

$$-\frac{L-x}{L}A - \frac{x}{L}B = \sum_{k=1}^{\infty} u_k(0) \sin \frac{k\pi x}{L}$$

$$u_k(0) = \frac{2}{L} \int_0^L \left(-\frac{L-x}{L}A - \frac{x}{L}B \right) \sin \frac{k\pi x}{L} dx = 2 \int_0^1 (- (1-x)A - Bx) \sin k\pi x dx$$

$$= -2A \int_0^1 \sin k\pi x dx + 2(A-B) \int_0^1 x \sin k\pi x dx = \frac{2(A-B)(-1)^{k+1}}{k\pi} + \frac{2A((-1)^k - 1)}{k\pi} = \frac{2B(-1)^k - 2A}{k\pi}$$

$$u_k(t) = a_k \cos \frac{ak\pi}{L} t + b_k \sin \frac{ak\pi}{L} t + \frac{L^2 f_k}{a^2 k^2 \pi^2}$$

$$a_k = \frac{2B(-1)^k - 2A}{k\pi} - \frac{2L}{a^2 k^2 \pi^2} \int_0^L f(x) \sin \frac{k\pi x}{L} dx, \quad b_k = 0$$

$$\Rightarrow u(x, t) = \sum_{k=1}^{\infty} \left(\frac{2B(-1)^k - 2A}{k\pi} - \frac{2L}{a^2 k^2 \pi^2} \int_0^L f(x) \sin \frac{k\pi x}{L} dx \right) \cos \frac{ak\pi}{L} t \sin \frac{k\pi x}{L} + \frac{L-x}{L}A + \frac{x}{L}B$$