

AMATH 353 HW # 8

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May 24, 2023

1. (Knobel, 13.1) Show that the principle of superposition does not apply to solutions of the boundary value problem

$$u_{tt} = c^2 u_{xx}, 0 < x < L, t > 0 \quad (1)$$

$$u(0, t) = 1, u(L, t) = 0. \quad (2)$$

Principle of Superposition is that if $u(x, t)$ and $v(x, t)$ satisfy the equation, then $w(x, t) = a * u(x, t) + b * v(x, t)$ also satisfies the equation, where a and b are arbitrary constants.

However, this does not satisfy the boundary condition $w(0, t) = au(0, t) + bv(0, t) = a*1 + b*1 = 1$ as a and b should be arbitrary constants but in order for this to work $a + b = 1$. Which does not match the principle of superposition.

2. (Knobel, 13.3) Find the solutions of

$$u_{tt} = u_{xx}, 0 < x < 1, t > 0, \quad (3)$$

$$u(0, t) = 0, u(1, t) = 0 \quad (4)$$

(a) $u(x, 0) = 10 \sin(\pi x) + 3 \sin(4\pi x), u_t(x, 0) = 0$

$$c = 1, L = 1$$

$$u(x, t) = \sum_{n=1}^N (A_n \cos(\frac{n\pi c}{L}t) + B_n \sin(\frac{n\pi c}{L}t)) \sin(\frac{n\pi}{L}x)$$

$$u(x, t) = \sum_{n=1}^N (A_n \cos(n\pi t) + B_n \sin(n\pi t)) \sin(n\pi x)$$

$$u(x, 0) = \sum_{n=1}^N A_n \sin(n\pi x) = 10 \sin(\pi x) + 3 \sin(4\pi x)$$

Letting $n = 1$ and $n = 4$ Matching the Coefficients.

$$A_1 = 10$$

$$A_2 = 0, A_3 = 0$$

$$A_4 = 3$$

$$u_t(x, t) = (-10\pi \sin(\pi t) + B_1 \pi \cos(\pi t)) \sin(\pi x) + (-12\pi \sin(4\pi t) + 4\pi B_4 \cos(4\pi t)) \sin(4\pi x)$$

$$u_t(x, 0) = \pi B_1 \sin(\pi x) + 4\pi B_4 \sin(4\pi x) = 0$$

$$B_1 = B_4 = 0$$

$$u(x, t) = 10 \cos(\pi t) \sin(\pi x) + \frac{3}{4\pi} \cos(4\pi t) \sin(4\pi x)$$

(b) $u(x, 0) = \sin(2\pi x), u_t(x, 0) = -3 \sin(2\pi x)$

$$c = 1, L = 1$$

$$u(x, t) = \sum_{n=1}^N (A_n \cos(\frac{n\pi c}{L}t) + B_n \sin(\frac{n\pi c}{L}t)) \sin(\frac{n\pi}{L}x)$$

$$u(x, t) = \sum_{n=1}^N (A_n \cos(n\pi t) + B_n \sin(n\pi t)) \sin(n\pi x)$$

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

Matching Coefficients and Frequency $n = 2$

$$A_2 = 1$$

$$u(x, t) = ((1) \cos(2\pi t) + B_2 \sin(2\pi t)) \sin(2\pi x)$$

$$u_t(x, 0) = (2\pi B_2 \cos(2\pi 0)) \sin(2\pi x) = -3 \sin(2\pi x)$$

$$u_t(x, 0) = 2\pi B_2 \sin(2\pi x) = -3 \sin(2\pi x)$$

$$2\pi B_2 = -3 \rightarrow B_2 = -\frac{3}{2\pi}$$

$$u(x, t) = \left(\cos(2\pi t) - \frac{3}{2\pi} \sin(2\pi t) \right) \sin(2\pi x)$$

3. (from Knobel, 14.2) Find the Fourier sine expansion for the function

$$f(x) = x(1 - x), \quad (5)$$

on the interval $[0, 1]$. Be sure to show your work for full credit.

$$\sum_{n=1}^{\infty} B_n \sin(nx)$$

$$B_n = \frac{2}{L} \int_0^L f(x) \sin(\frac{n\pi}{L}x) dx$$

$$f(x) = -x^2 + x, L = 1, c = 1$$

$$B_n = 2 \int_0^1 (-x^2 + x) \sin(n\pi x) dx$$

Integration!

$$u = -x^2 + x, du = -2x + 1$$

$$dv = \sin(n\pi x), v = -\frac{1}{n\pi} \cos(n\pi x)$$

$$= -\frac{2(-x^2+x) \cos(n\pi x)}{n\pi} \Big|_0^1 + \int_0^1 \frac{2}{n\pi} (-2x + 1) \cos(n\pi x) dx$$

$$u = -2x + 1, du = -2$$

$$dv = \cos(n\pi x), v = \frac{1}{n\pi} \sin(n\pi x)$$

$$= -\frac{2(-x^2+x) \cos(n\pi x)}{n\pi} \Big|_0^1 + \frac{2(-2x+1) \sin(n\pi x)}{\pi^2 n^2} \Big|_0^1 + \frac{2}{n\pi} \int_0^1 \frac{2}{n\pi} \sin(n\pi x) dx$$

$$= -\frac{2(-x^2+x) \cos(n\pi x)}{n\pi} \Big|_0^1 + \frac{(-4x+2) \sin(n\pi x)}{\pi^2 n^2} \Big|_0^1 - \frac{4 \cos(n\pi x)}{n^3 \pi^3} \Big|_0^1$$

$$B_n = \frac{1}{\pi^2 n^2} (-2 \sin(\pi n)) + \frac{1}{\pi^3 n^3} (-4 \cos(\pi n) + 4)$$

$$B_n = \frac{-2\pi n \sin(\pi n) - 4 \cos(\pi n) + 4}{\pi^3 n^3}$$

Since $n = 0, 1, 2, \dots$ $\sin(\pi n) = 0$

$$-x^2 + x = \sum_{n=1}^{\infty} \frac{-4 \cos(\pi n) + 4}{\pi^3 n^3} \sin(n\pi x)$$

4. (Knobel, 14.6) Consider the displacement of a vibrating string with fixed ends given by

$$u_{tt} = u_{xx}, 0 < x < 1, t > 0, \quad (6)$$

$$u(0, t) = 0, u(1, t) = 0. \quad (7)$$

Use the Fourier sine series found in exercise 3 (above) to write down the solution of the vibrating string with the following initial conditions

(a) $u(x, 0) = x(1 - x), u_t(x, 0) = 0,$

$$c = 1, L = 1$$

$$u(x, t) = \sum_{n=1}^N (A_n \cos(n\pi t) + B_n \sin(n\pi t)) \sin(n\pi x)$$

$$u(x, 0) = \sum_{n=1}^N A_n \sin(n\pi x) = x(1 - x)$$

Plug in sine series expansion of $f(x)$ from exercise 3.

$$A_n = \frac{-4 \cos(\pi n) + 4}{\pi^3 n^3}$$

$$u_t(x, 0) = \sum_{n=1}^N \frac{1}{n\pi} B_n \sin(n\pi x) = 0$$

$$B_n = 0$$

$$u(x, t) = \sum_{n=1}^N \frac{-4 \cos(\pi n) + 4}{\pi^3 n^3} \cos(n\pi t) \sin(n\pi x)$$

(b) $u(x, 0) = 0, u_t(x, 0) = x(1 - x).$

$$c = 1, L = 1$$

$$u(x, t) = \sum_{n=1}^N (A_n \cos(n\pi t) + B_n \sin(n\pi t)) \sin(n\pi x)$$

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

$$A_n = 0$$

$$u_t(x, 0) = \sum_{n=1}^N \frac{1}{n\pi} B_n \sin(n\pi x) = x(1 - x)$$

Plug in sine series expansion of $g(x)$ from exercise 3.

$$B_n = \frac{-4 \cos(\pi n) + 4}{\pi^3 n^3}$$

$$u(x, t) = \sum_{n=1}^N \frac{-4 \cos(\pi n) + 4}{\pi^3 n^3} \sin(n\pi t) \sin(n\pi x)$$