#Pr 11.2 (Cosine series)

restart;

with(plots):

#Step 1 Defien the f as a piecewise function

?piecewise

$$f := piecewise \left(-\frac{\text{Pi}}{2} < x, 1, x < \frac{\text{Pi}}{2}, 1, \frac{\text{Pi}}{2} < x, -1, x < \frac{3 \cdot \text{Pi}}{2 \cdot \text{Pi}}, -1 \right);$$

$$f := \begin{cases} 1 & -\frac{\pi}{2} < x \\ 1 & x < \frac{\pi}{2} \\ -1 & \frac{\pi}{2} < x \end{cases}$$

$$(1)$$

#Step2 find the Fourier coefficient a0, an, bn from these intervals
$$\left[-\frac{\text{Pi}}{2}..\frac{\text{Pi}}{2}, @f=1\right]$$
 to $\left[\left[\frac{\text{Pi}}{2}\right]$

$$\frac{3 \operatorname{Pi}}{2 \operatorname{Pi}}, @f = -1$$

$$a0 := \frac{1}{\operatorname{Pi}} \cdot int \left(1, x = -\frac{\operatorname{Pi}}{2} ... \frac{\operatorname{Pi}}{2}\right) + \frac{1}{2 \cdot \operatorname{Pi}} \cdot int \left(-1, x = \frac{\operatorname{Pi}}{2} ... \frac{3 \cdot \operatorname{Pi}}{2 \cdot \operatorname{Pi}}\right);$$

$$a0 := 1 + \frac{\frac{\pi}{2} - \frac{3}{2}}{2 \pi}$$

$$(2)$$

$$an := \frac{2}{\text{Pi}} \cdot int \left(1 \cdot \cos(n \cdot x), x = -\frac{\text{Pi}}{2} \cdot \cdot \cdot \frac{\text{Pi}}{2} \right) + \frac{1}{\text{Pi}} \cdot int \left(-1 \cdot \cos(n \cdot x), x = \frac{\text{Pi}}{2} \cdot \cdot \cdot \frac{3 \cdot \text{Pi}}{2 \cdot \text{Pi}} \right);$$

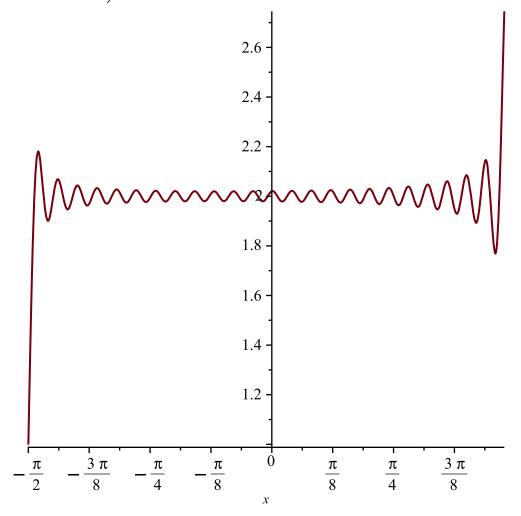
$$an := \frac{4 \sin \left(\frac{\pi n}{2} \right)}{\pi n} - \frac{\sin \left(\frac{3 n}{2} \right) - \sin \left(\frac{\pi n}{2} \right)}{\pi n}$$
(3)

$$bn := \frac{2}{\operatorname{Pi}} \cdot int \left(1 \cdot \sin(n \cdot x), x = -\frac{\operatorname{Pi}}{2} \dots \frac{\operatorname{Pi}}{2} \right) + \frac{1}{\operatorname{Pi}} \cdot int \left(-1 \cdot \sin(n \cdot x), x = \frac{\operatorname{Pi}}{2} \dots \frac{3 \cdot \operatorname{Pi}}{2 \cdot \operatorname{Pi}} \right);$$

$$bn := -\frac{-\cos\left(\frac{3n}{2}\right) + \cos\left(\frac{\pi n}{2}\right)}{\pi n} \tag{4}$$

#Step3 determine the Fourier series $F=a0+sum[an \cdot cos(nx)+bn \cdot sin(nx)]$ from n=1..50 $F:=a0+sum(an \cdot cos(n \cdot x)+bn \cdot sin(n \cdot x), n=1..50)$:

$$plot(F, x = -\frac{Pi}{2} ... \frac{3 \cdot Pi}{2 \cdot Pi});$$



#Pr 11.4 (Half-wave rectifier)

restart; #define the function $f=\sin(t)$ $f := \sin(t)$;

$$f \coloneqq \sin(t) \tag{5}$$

#Step2 find the Fourier coefficient a0, an, bn from t=0..Pi

$$a0 := \frac{1}{\text{Pi}} \cdot int(f, t = 0 ... \text{Pi})$$

$$a\theta := \frac{2}{\pi} \tag{6}$$

$$an := \frac{2}{\text{Pi}} \cdot int(f \cdot \cos(n \cdot t), t = 0 ... \text{Pi})$$

$$an := -\frac{2(\cos(\pi n) + 1)}{\pi(-1 + n)(1 + n)}$$
(7)

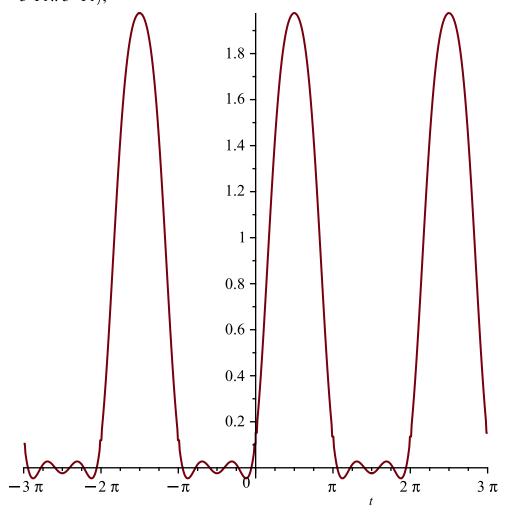
 $bn := \frac{2}{\text{Pi}} \cdot int(f \cdot \sin(n \cdot t), t = 0...\text{Pi})$

$$bn := -\frac{2\sin(\pi n)}{\pi (n^2 - 1)}$$
 (8)

#Step3 determine the Fourier series $F=a0+sum[an \cdot cos(nx)+bn \cdot sin(nx)]$ from n=1..5 $F:=a0+sum(an \cdot cos(n \cdot t)+bn \cdot sin(n \cdot t), n=1..5)$;

$$F := \frac{2}{\pi} + \sin(t) - \frac{4\cos(2t)}{3\pi} - \frac{4\cos(4t)}{15\pi}$$
 (9)

with(plots): $plot(F, t=-3 \cdot Pi .. 3 \cdot Pi);$



#Pr 11.6 (Behavior near a jump)

restart;

#define the function f and period p

$$f := \frac{\operatorname{Pi} \cdot x^2}{2} : \quad p := 2 :$$

#Step2 find the Fourier coefficient a0, an, bn from x=-1..1

$$a0 := \frac{1}{p} \cdot int(f, x = 0 ... p);$$

$$a0 := \frac{2\pi}{3} \tag{10}$$

$$an := \frac{2}{p} \cdot int \left(f \cdot \cos \left(\frac{n \cdot x \cdot \text{Pi}}{p} \right), \ x = 0 \dots p \right)$$

$$an := \frac{4 \left(n^2 \pi^2 \sin \left(n \pi \right) - 2 \sin \left(n \pi \right) + 2 n \pi \cos \left(n \pi \right) \right)}{\pi^2 n^3}$$
(11)

$$bn := \frac{2}{p} \cdot int \left(f \cdot \sin \left(\frac{n \cdot x \cdot \text{Pi}}{p} \right), \ x = 0 ... p \right)$$

$$bn := \frac{4 \left(-n^2 \pi^2 \cos(n \pi) + 2 n \pi \sin(n \pi) + 2 \cos(n \pi) - 2 \right)}{\pi^2 n^3}$$
(12)

#Step3 determine the Fourier series $F=a0+sum[an\cdot cos(nx)+bn\cdot sin(nx)]$ from n=1...5

$$F := a0 + sum\left(an \cdot \cos\left(\frac{n \cdot x \cdot Pi}{p}\right) + bn \cdot \sin\left(\frac{n \cdot x \cdot Pi}{p}\right), n = 1..5\right);$$

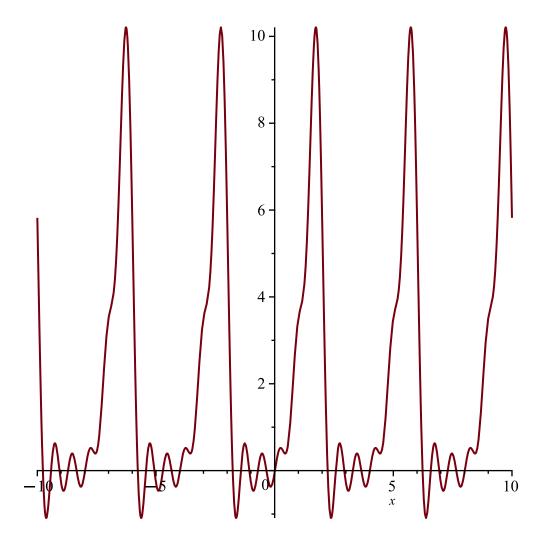
$$F := \frac{2\pi}{3} - \frac{8\cos\left(\frac{\pi x}{2}\right)}{\pi} + \frac{4(\pi^2 - 4)\sin\left(\frac{\pi x}{2}\right)}{\pi^2} + \frac{2\cos(\pi x)}{\pi} - 2\sin(\pi x)$$

$$-\frac{8\cos\left(\frac{3\pi x}{2}\right)}{9\pi} + \frac{4(9\pi^2 - 4)\sin\left(\frac{3\pi x}{2}\right)}{27\pi^2} + \frac{\cos(2\pi x)}{2\pi} - \sin(2\pi x)$$

$$-\frac{8\cos\left(\frac{5\pi x}{2}\right)}{25\pi} + \frac{4(25\pi^2 - 4)\sin\left(\frac{5\pi x}{2}\right)}{125\pi^2}$$

with(plots):

$$plot(F, x = -10..10);$$



#Pr 11.8 (Triangular wave)

restart;

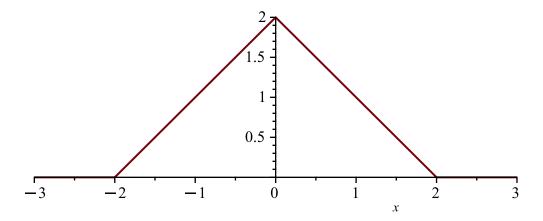
 $\#define\ the\ function\ f\ in\ piecewise$

$$f := piecewise(-2 < x < 0, 2 + x, 0 < x < 2, 2 - x);$$

#define the function
$$f$$
 in piecewise
$$f := piecewise(-2 < x < 0, 2 + x, 0 < x < 2, 2 - x);$$

$$f := \begin{cases} 2 + x & -2 < x < 0 \\ 2 - x & 0 < x < 2 \end{cases}$$
(14)

plot(f, x = -3..3, scaling = constrained);



#Step2 find the Fourier coefficient a0, an, bn from these intervals [-2..0, @f=2+x] to [[0..2, @f=2-x]]

$$a0 := \frac{1}{2 \cdot \text{Pi}} \cdot int(2 + x, x = -2..0) + \frac{1}{2 \cdot \text{Pi}} \cdot int(2 - x, x = 0..2);$$

$$a0 := \frac{2}{\pi}$$
(15)

$$an := \frac{2}{2 \cdot \text{Pi}} \cdot int(2 + x \cdot \cos(n \cdot x), x = -2 ... 0) + \frac{2}{2 \cdot \text{Pi}} \cdot int(2 - x \cdot \cos(n \cdot x), x = 0 ... 2);$$

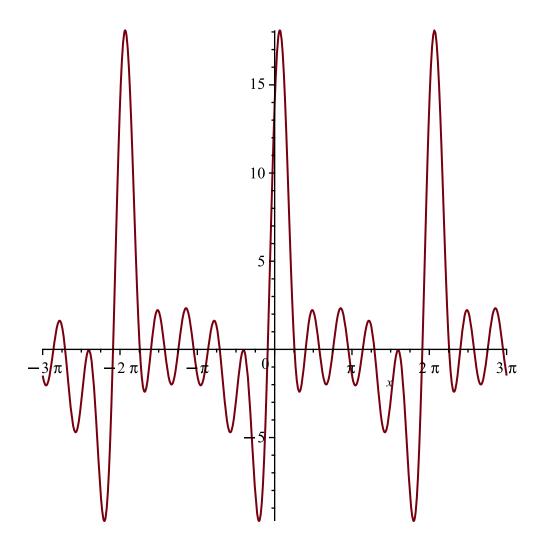
$$an := -\frac{2\left(2 n \sin(2 n) - 4 n^2 + \cos(2 n) - 1\right)}{\pi n^2}$$
 (16)

$$bn := \frac{2}{2 \cdot \text{Pi}} \cdot int(2 + x \cdot \sin(n \cdot x), x = -2 ... 0) + \frac{2}{2 \cdot \text{Pi}} \cdot int(2 - x \cdot \sin(n \cdot x), x = 0 ... 2);$$

$$bn := -\frac{2 n \cos(2 n) - 4 n^2 - \sin(2 n)}{\pi n^2} + \frac{2 n \cos(2 n) + 4 n^2 - \sin(2 n)}{\pi n^2}$$
 (17)

#Step3 determine the Fourier series $F=a0+sum[an\cdot cos(nx)+bn\cdot sin(nx)]$ from n=1..5 $F:=a0+sum(an\cdot cos(n\cdot x)+bn\cdot sin(n\cdot x), n=1..5)$: with (plots):

$$plot(F, x = -3 \cdot Pi ..3 \cdot Pi);$$



#Pr 11.10 (Herringbone wave)

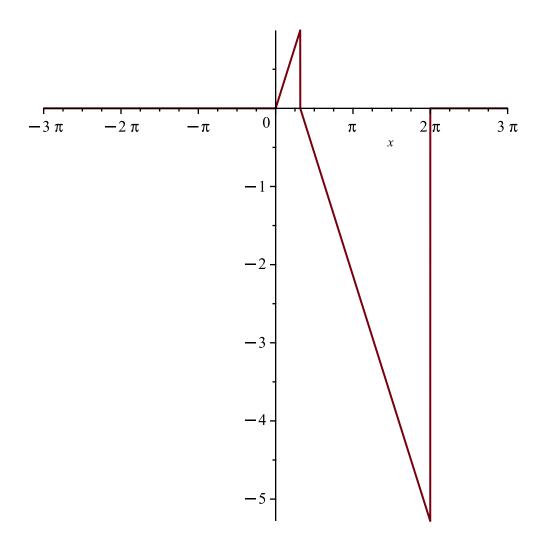
restart;

 $\#define\ the\ function\ f\ in\ piecewise$

$$f := piecewise(0 < x < 1, x, 1 < x < 2 \cdot Pi, 1 - x);$$

$$f := \begin{cases} x & 0 < x < 1 \\ 1 - x & 1 < x < 2\pi \end{cases}$$
 (18)

 $plot(f, x = -3 \cdot Pi ..3 \cdot Pi);$



#Step2 find the Fourier coefficient a0, an, bn from these intervals [0..1, @f=2+x] to [[1..2 Pi, @f=2-x]]

$$a0 := \frac{1}{2 \cdot \text{Pi}} \cdot int(2 + x, \ x = 0 ... 1) + \frac{1}{2 \cdot \text{Pi}} \cdot int(2 - x, \ x = 1 ... 2 \cdot \text{Pi});$$

$$a0 := \frac{5}{4\pi} + \frac{-\frac{3}{2} + 4\pi - 2\pi^2}{2\pi}$$
 (19)

$$an := \frac{2}{2 \cdot \operatorname{Pi}} \cdot \operatorname{int}((2+x) \cdot \cos(n \cdot x), x = 0 \dots 1) + \frac{2}{2 \cdot \operatorname{Pi}} \cdot \operatorname{int}((2-x) \cdot \cos(n \cdot x), x = 1 \dots 2 \cdot \operatorname{Pi});$$

$$an := \frac{3 n \sin(n) + \cos(n) - 1}{\pi n^2}$$
 (20)

$$-\frac{2 n \sin(2 n \pi) \pi - 2 n \sin(2 n \pi) + n \sin(n) + \cos(2 n \pi) - \cos(n)}{\pi n^2}$$

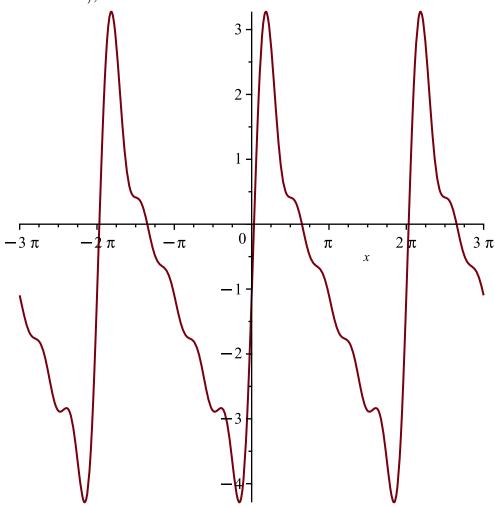
$$bn := \frac{2}{2 \cdot \text{Pi}} \cdot int((2+x) \cdot \sin(n \cdot x), x = 0 ... 1) + \frac{2}{2 \cdot \text{Pi}} \cdot int((2-x) \cdot \sin(n \cdot x), x = 1 ... 2 \cdot \text{Pi});$$

$$bn := \frac{-3 n \cos(n) + \sin(n) + 2 n}{\pi n^2}$$
 (21)

$$\frac{-2 n \cos(2 n \pi) \pi + 2 n \cos(2 n \pi) - n \cos(n) + \sin(2 n \pi) - \sin(n)}{\pi n^2}$$

#Step3 determine the Fourier series $F=a0+sum[an \cdot cos(nx)+bn \cdot sin(nx)]$ from n=1..5 $F:=a0+sum(an \cdot cos(n \cdot x)+bn \cdot sin(n \cdot x), n=1..5)$:

 $plot(F, x = -3 \cdot Pi ..3 \cdot Pi);$



#Pr 12.2 (Animation)

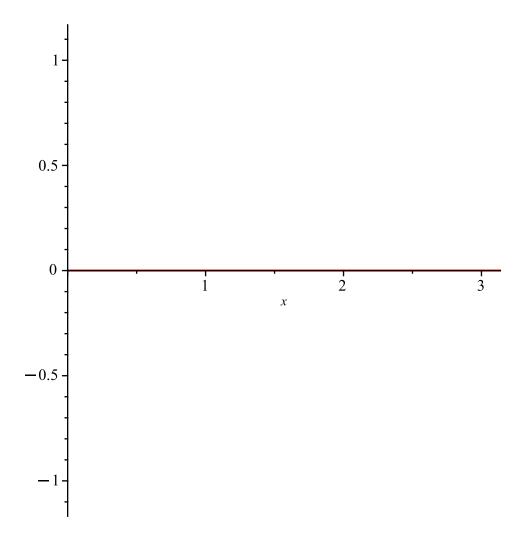
restart;

$$u(x,t) := \sin(x) \cdot \cos(t) - \frac{1}{9} \cdot \sin(3 \cdot x) \cdot \cos(3 \cdot t) + \frac{1}{25} \cdot \sin(5 \cdot x) \cdot \cos(5 \cdot t) - \frac{1}{49} \cdot \sin(7 \cdot x) \cdot \cos(7 \cdot t);$$

$$u := (x,t) \mapsto \sin(x) \cdot \cos(t) - \frac{\sin(3 \cdot x) \cdot \cos(3 \cdot t)}{9} + \frac{\sin(5 \cdot x) \cdot \cos(5 \cdot t)}{25} - \frac{\sin(7 \cdot x) \cdot \cos(7 \cdot t)}{49}$$

$$with(plots) :$$

$$animate \left(u(x,t), x = 0 ... \text{Pi}, \ t = \frac{\text{Pi}}{2} ... 10 \cdot \text{Pi}, \ \textit{frames} = 1000 \right);$$



#Pr 12.4 (Separation of variables)

restart; with(PDETools): U(x) = U(y);

$$U(x) = U(y) \tag{23}$$

pde := diff(U(x), x, x) = diff(U(y), y, y);

$$pde := \frac{d^2}{dx^2} U(x) = \frac{d^2}{dy^2} U(y)$$
 (24)

#when the separation constant p>0

 $\#Setting\ rhs\ and\ lhs\ of\ pde\ to\ be\ -p\ and\ divide\ by\ U(y)\ and\ U(x)\ respectively$

$$sol1 := dsolve\Big(\frac{lhs(pde)}{U(x)} = -p\Big);$$

$$sol1 := U(x) = c_1 \sin(\sqrt{p} \ x) + c_2 \cos(\sqrt{p} \ x)$$

$$sol2 := dsolve\Big(\frac{rhs(pde)}{U(y)} = -p\Big);$$
 (25)

$$sol2 := U(y) = c_1 \sin(\sqrt{p} y) + c_2 \cos(\sqrt{p} y)$$
 (26)

General Solution $U(x,y) = sol1 \cdot sol1$

 $Gen := sol1 \cdot sol2$

$$Gen := U(x) \ U(y) = \left(c_1 \sin\left(\sqrt{p} \ x\right) + c_2 \cos\left(\sqrt{p} \ x\right)\right) \left(c_1 \sin\left(\sqrt{p} \ y\right) + c_2 \cos\left(\sqrt{p} \ y\right)\right)$$
 (27)

#when the separation constant p=0

#Setting rhs and lhs of pde to be equal to zero sol3 := dsolve(lhs(pde) = 0);

$$sol3 := U(x) = c_1 x + c_2 \tag{28}$$

sol4 := dsolve(rhs(pde) = 0);

$$sol4 := U(y) = c_1 y + c_2$$
 (29)

General Solution $U(x,y) = sol3 \cdot sol4$

 $Gen1 := sol3 \cdot sol4;$

$$Gen1 := U(x) \ U(y) = (c_1 x + c_2) \ (c_1 y + c_2)$$
 (30)

#when the separation constant p < 0

#Setting lhs(pde)-pU(x)=0 and rhs(pde)+pU(y)=0 sol5 := dsolve(lhs(pde) - $p \cdot U(x) = 0$);

$$sol5 := U(x) = c_1 e^{\sqrt{p} x} + c_2 e^{-\sqrt{p} x}$$
 (31)

 $sol6 := dsolve(rhs(pde) + p \cdot U(y) = 0);$

$$sol6 := U(y) = c_1 \sin\left(\sqrt{p} y\right) + c_2 \cos\left(\sqrt{p} y\right)$$
 (32)

General Solution $U(x,y) = sol5 \cdot sol6$

 $Gen2 := sol5 \cdot sol6;$

Gen2 :=
$$U(x) \ U(y) = \left(c_1 e^{\sqrt{p} x} + c_2 e^{-\sqrt{p} x}\right) \left(c_1 \sin(\sqrt{p} y) + c_2 \cos(\sqrt{p} y)\right)$$
 (33)

#Example 12.8 One-Dimentional Heat Equation

restart;

$$f := x \cdot (5 - x);$$

$$f \coloneqq x \ (5 - x) \tag{34}$$

$$Bn := simplify \left(\frac{2}{5} \cdot int \left(f \cdot \sin \left(\frac{n \cdot Pi}{5} \cdot x \right), \ x = 0 ...5 \right) \right);$$

$$Bn := \frac{-50 \pi n \sin(\pi n) - 100 \cos(\pi n) + 100}{\pi^3 n^3}$$
 (35)

$$S := sum \left(Bn \cdot \sin \left(\frac{n \cdot Pi}{5} \cdot x \right) \cdot \exp \left(-\left(\frac{1 \cdot Pi \cdot n}{5} \right)^2 \cdot t \right), \ n = 1..13 \right);$$

$$S := \frac{200 \sin\left(\frac{\pi x}{5}\right) e^{-\frac{\pi^2 t}{25}}}{\pi^3} + \frac{200 \sin\left(\frac{3\pi x}{5}\right) e^{-\frac{9\pi^2 t}{25}}}{27\pi^3} + \frac{8 \sin(\pi x) e^{-\pi^2 t}}{5\pi^3}$$
(36)

$$+\frac{200 \sin \left(\frac{7 \pi x}{5}\right) e^{-\frac{49 \pi^{2} t}{25}}}{343 \pi^{3}} + \frac{200 \sin \left(\frac{9 \pi x}{5}\right) e^{-\frac{81 \pi^{2} t}{25}}}{729 \pi^{3}} + \frac{200 \sin \left(\frac{11 \pi x}{5}\right) e^{-\frac{121 \pi^{2} t}{25}}}{1331 \pi^{3}} + \frac{200 \sin \left(\frac{13 \pi x}{5}\right) e^{-\frac{169 \pi^{2} t}{25}}}{2197 \pi^{3}}$$

S0 := eval(subs(t=0,S)): S1 := eval(subs(t=0.1,S)): S2 := eval(subs(t=0.2,S)): S10 := eval(subs(t=1.0,S)):

S20 := eval(subs(t=2.0, S)) : S30 := eval(subs(t=3.0, S)) : plot([S0, S1, S2, S10, S20, S30, f], x=0..5);

