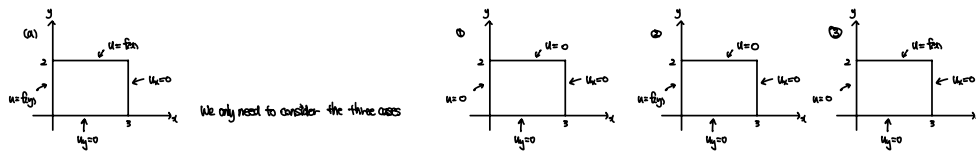


1. $u_{xx} + u_{yy} = 0$, $0 \leq x \leq 3$, $0 \leq y \leq 2$. B.C's $u_x(0,y) = 0$, $u_y(x,0) = 0$, $u(x,2) = f(x) = \begin{cases} 1, & 0 \leq x < 1 \\ x-1, & 1 \leq x < 3 \end{cases}$, $u(3,y) = g(y) = \begin{cases} 1, & 0 \leq y < 1 \\ 2y, & 1 \leq y < 2 \end{cases}$



We only need to consider the three cases

Let $u(x,y) = X(x) \cdot Y(y) \longrightarrow \frac{X''}{X} = -\frac{Y''}{Y} = \lambda$

Case ①

$u(x,y) = X(x) \cdot Y(y) = 0 \rightarrow X(x) = 0$, $u(x,y) = X(x) \cdot Y(y) = 0 \rightarrow Y(y) = 0$, $u(x,2) = X(x) \cdot Y(2) = 0 \rightarrow Y(2) = 0$

1. $\lambda = 0$. $X'' = 0 \rightarrow X(x) = Ax + B$ $Y'' = 0 \rightarrow Y(y) = Ay + B$ so we get the trivial solution.

2. $\lambda = \mu^2$. $X'' - \mu^2 X = 0 \rightarrow X(x) = A \cosh(\mu x) + B \sinh(\mu x)$, $X'(0) = A \cdot \mu = 0 \rightarrow B = 0$ so we get the trivial solution.

3. $\lambda = -\mu^2$. $Y'' + \mu^2 Y = 0 \rightarrow Y(y) = A \cos(\mu y) + B \sin(\mu y)$, $Y(2) = B \cdot \mu = 0 \rightarrow B = 0$, $Y(2) = A \cdot \cos(2\mu) = 0 \rightarrow A = 0$ so we get the trivial solution.

Case ②

$u(x,y) = X(x) \cdot Y(y) = f(y)$, $u(x,y) = X(x) \cdot Y(y) = 0 \rightarrow X(x) = 0$, $u(x,2) = X(x) \cdot Y(2) = 0 \rightarrow Y(2) = 0$

1. $\lambda = 0$. $Y'' = 0$, $f(y) = Ay + B$. Since $Y(0) = Y(2) = 0$ we get the trivial solution.

2. $\lambda = -\mu^2$. $Y'' + \mu^2 Y = 0$, $f(y) = A \cos(\mu y) + B \sin(\mu y)$. Since $Y(0) = Y(2) = 0$ we get the trivial solution.

3. $\lambda = \mu^2$. $Y'' - \mu^2 Y = 0$, $f(y) = A \cosh(\mu y) + B \sinh(\mu y)$. $Y(0) = B \cdot \mu = 0 \rightarrow B = 0$. $f(2) = A \cosh(2\mu) = 0$. When $A \neq 0$, $\mu_n = \frac{2n-1}{4} \pi$. $f_n = \cosh(\mu_n y)$ and $\lambda_n = -(\frac{2n-1}{4} \pi)^2 = -\mu_n^2$ ($n=1,2,\dots$)

$X'' - \mu^2 X = 0$. $X(x) = C \cdot \cosh(\mu x) + D \cdot \sinh(\mu x)$ since $X'(0) = \mu(C \cdot \sinh(0) + \mu D \cdot \cosh(0)) = 0 \rightarrow D = -\frac{\sinh(0)}{\cosh(0)} \cdot C$

therefore $Y(x) = C \cdot \left(\cosh(\mu x) - \frac{\sinh(0)}{\cosh(0)} \cdot \sinh(\mu x) \right) = C \cdot \frac{\cosh(\mu x) - \sinh(\mu x)}{\cosh(0)} = C \cdot \frac{\cosh(\mu(x-0))}{\cosh(0)}$

$\therefore u(x,y) = \sum_{n=1}^{\infty} C_n \cdot \frac{\cosh(\mu_n(x-0))}{\cosh(0)} \cdot \cosh(\mu_n y)$ where $\mu_n = \frac{2n-1}{4} \pi$

$u(x,y) = f(y) = \sum_{n=1}^{\infty} C_n \cdot \cosh(\mu_n y) \longrightarrow C_n = \frac{2}{\pi} \int_0^2 f(y) \cdot \cosh(\mu_n y) dy = \int_0^1 1 \cdot \cosh(\mu_n y) dy + \int_1^2 (2y-1) \cdot \cosh(\mu_n y) dy = \frac{1}{\mu_n^2} + \frac{2 \cosh(\mu_n)}{\mu_n^2} - \frac{\cosh(\mu_n)}{\mu_n^2} = \frac{2 \cosh(\mu_n) - 1}{\mu_n^2}$

Thus, $u(x,y) = \sum_{n=1}^{\infty} \left(\frac{2 \cosh(\mu_n) - 1}{\mu_n^2} \right) \cdot \frac{\cosh(\mu_n(x-0))}{\cosh(0)} \cdot \cosh(\mu_n y)$ ($\mu_n = \frac{2n-1}{4} \pi$)

case (ii)

$$u(x,y) = X(x) \cdot Y(y) = 0 \rightarrow X(x) = 0, \quad u_x(x,y) = X'(x) \cdot Y(y) = 0 \rightarrow X'(x) = 0, \quad u_x(x,0) = X(x) \cdot Y'(0) = 0 \rightarrow Y'(0) = 0, \quad u(x,2) = X(x) \cdot Y(2) = f(x)$$

1. $\lambda = 0, \quad X'' = 0 \rightarrow X(x) = Ax + B$, since $X(0) = 0 = X(b)$ we get the trivial solution.

2. $\lambda = \mu^2, \quad X'' - \mu^2 X = 0 \rightarrow X(x) = A \cosh(\mu x) + B \sinh(\mu x)$, since $X(0) = 0 = X(b)$ we get the trivial solution.

3. $\lambda = -\mu^2, \quad X'' + \mu^2 X = 0 \rightarrow X(x) = A \cdot \cos(\mu x) + B \cdot \sin(\mu x), \quad X(0) = A = 0, \quad X(b) = B \mu \cdot \cos(\mu b) = 0$. If $B \neq 0$, then $\mu = \frac{2n-1}{b} \pi$, therefore $X_n(x) = \sin(\mu_n x)$, $\mu_n = -\mu_n^2 = -\left(\frac{2n-1}{b} \pi\right)^2$ ($n=1,2,\dots$)

$$Y'' - \mu^2 Y = 0 \rightarrow Y(y) = A \cdot \cosh(\mu y) + B \sinh(\mu y), \quad Y'(0) = \mu B = 0 \text{ so } B = 0.$$

$$u(x,y) = \sum_{n=1}^{\infty} A_n \cosh(\mu_n y) \cdot \sin(\mu_n x).$$

$$u(x,2) = \sum_{n=1}^{\infty} A_n \cosh(2\mu_n) \cdot \sin(\mu_n x) = f(x) \rightarrow A_n \cdot \cosh(2\mu_n) = \frac{2}{\pi} \cdot \int_0^1 f(x) \cdot \sin(\mu_n x) dx = \frac{2}{\pi} \cdot \left\{ \int_0^1 (1-x) \sin(\mu_n x) dx + \int_1^2 (2-x) \sin(\mu_n x) dx \right\} = \frac{2(2 \cosh(\mu_n) - \sinh(2\mu_n) + \mu_n \cosh(\mu_n))}{3\mu_n^2} = \frac{4 \cosh(\mu_n) + 2 \cdot (-1)^n}{3\mu_n^2}$$

$$\therefore u(x,y) = \sum_{n=1}^{\infty} \frac{4 \cosh(\mu_n) + 2 \cdot (-1)^n}{3\mu_n^2} \cdot \frac{1}{\cosh(2\mu_n)} \cdot \cosh(\mu_n y) \cdot \sin(\mu_n x) \quad (\mu_n = \frac{2n-1}{b} \pi)$$

$$\therefore \text{Therefore, } u(x,y) = \sum_{n=1}^{\infty} \left(\frac{2 \cos(\mu_n) - 1}{\mu_n^2} \right) \cdot \frac{\cosh(\mu_n(2-y))}{\cosh(3\mu_n)} \cdot \cos(\mu_n y) + \sum_{n=1}^{\infty} \frac{4 \cosh(\mu_n) + 2 \cdot (-1)^n}{3\mu_n^2} \cdot \frac{1}{\cosh(2\mu_n)} \cdot \cosh(\mu_n y) \cdot \sin(\mu_n x) \quad (\mu_n = \frac{2n-1}{b} \pi, \mu_n' = \frac{2n-1}{b} \pi)$$

(b)

$$u_x(x,y) = \sum_{n=1}^{\infty} \left(\frac{2 \cos(\mu_n) - 1}{\mu_n^2} \right) \cdot \frac{\mu_n \sinh(\mu_n(2-y))}{\cosh(3\mu_n)} \cdot \cos(\mu_n y) + \sum_{n=1}^{\infty} \frac{4 \cosh(\mu_n) + 2 \cdot (-1)^n}{3\mu_n^2} \cdot \frac{1}{\cosh(2\mu_n)} \cdot \cosh(\mu_n y) \cdot \mu_n' \cos(\mu_n x)$$

$$u_y(x,y) = \sum_{n=1}^{\infty} \left(\frac{2 \cos(\mu_n) - 1}{\mu_n^2} \right) \cdot \frac{\cosh(\mu_n(2-y))}{\cosh(3\mu_n)} \cdot (-\mu_n \sin(\mu_n y)) + \sum_{n=1}^{\infty} \frac{4 \cosh(\mu_n) + 2 \cdot (-1)^n}{3\mu_n^2} \cdot \frac{\mu_n}{\cosh(2\mu_n)} \cdot \sinh(\mu_n y) \cdot \sin(\mu_n x)$$

$$u_x(x,0) = \sum_{n=1}^{\infty} \left(\frac{2 \cos(\mu_n) - 1}{\mu_n^2} \right) \cdot \frac{\mu_n \cdot 0}{\cosh(3\mu_n)} \cdot \cos(\mu_n y) + \sum_{n=1}^{\infty} \frac{4 \cosh(\mu_n) + 2 \cdot (-1)^n}{3\mu_n^2} \cdot \frac{1}{\cosh(2\mu_n)} \cdot \cosh(\mu_n y) \cdot \mu_n' \cdot 0 = 0$$

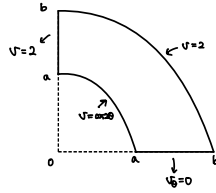
$$u_y(x,0) = \sum_{n=1}^{\infty} \left(\frac{2 \cos(\mu_n) - 1}{\mu_n^2} \right) \cdot \frac{\cosh(\mu_n(2-0))}{\cosh(3\mu_n)} \cdot (-\mu_n \cdot 0) + \sum_{n=1}^{\infty} \frac{4 \cosh(\mu_n) + 2 \cdot (-1)^n}{3\mu_n^2} \cdot \frac{\mu_n}{\cosh(2\mu_n)} \cdot 0 \cdot \sin(\mu_n x) = 0$$

$$u(x,2) = \sum_{n=1}^{\infty} \left(\frac{2 \cos(\mu_n) - 1}{\mu_n^2} \right) \cdot \frac{\cosh(\mu_n(2-2))}{\cosh(3\mu_n)} \cdot 0 + \sum_{n=1}^{\infty} \frac{4 \cosh(\mu_n) + 2 \cdot (-1)^n}{3\mu_n^2} \cdot \frac{1}{\cosh(2\mu_n)} \cdot \cosh(\mu_n \cdot 2) \cdot \sin(\mu_n x) = \sum_{n=1}^{\infty} \frac{4 \cosh(\mu_n) + 2 \cdot (-1)^n}{3\mu_n^2} \cdot \frac{1}{\cosh(2\mu_n)} \cdot \cosh(\mu_n \cdot 2) \cdot \sin(\mu_n x) = f(x) \text{ from (A)}$$

$$u(x,y) = \sum_{n=1}^{\infty} \left(\frac{2 \cos(\mu_n) - 1}{\mu_n^2} \right) \cdot \frac{\cosh(\mu_n(2-y))}{\cosh(3\mu_n)} \cdot \cos(\mu_n y) + \sum_{n=1}^{\infty} \frac{4 \cosh(\mu_n) + 2 \cdot (-1)^n}{3\mu_n^2} \cdot \frac{1}{\cosh(2\mu_n)} \cdot \cosh(\mu_n y) \cdot 0 = \sum_{n=1}^{\infty} \left(\frac{2 \cos(\mu_n) - 1}{\mu_n^2} \right) \cdot \cos(\mu_n y) = f(y) \text{ from (A)}$$

$$2. \quad U_r + \frac{1}{r} \cdot U_r + \frac{1}{r^2} \cdot U_{\theta\theta} = 0 \quad \text{in } \Omega. \quad U_\theta(r,0) = 0 \quad \text{for } a < r < b, \quad U(r, \frac{\pi}{2}) = 2 \quad \text{for } a < r < b$$

$$U(a, \theta) = \cos 2\theta \quad \text{for } 0 < \theta < \frac{\pi}{2}, \quad U(b, \theta) = 2 \quad \text{for } 0 < \theta < \frac{\pi}{2}$$



First: let $U(r, \theta) = w(\theta) + v(r, \theta)$ where $w'(\theta) = 0$, $w(\frac{\pi}{2}) = 2 \implies$ Then $w(r, \theta) = 2$. and $u(a, \theta) = \cos 2\theta - 2$, $u(b, \theta) = 0$, $u_\theta(r, 0) = 0$, $u(r, \frac{\pi}{2}) = 0$.

$$(u_r + \frac{1}{r} u_r + \frac{1}{r^2} u_{\theta\theta}) + (w_\theta + \frac{1}{r} w_\theta + \frac{1}{r^2} w_{\theta\theta}) = 0 \implies u_r + \frac{1}{r} u_r + \frac{1}{r^2} u_{\theta\theta} = 0$$

$$\text{Let } u(r, \theta) = R(r) \cdot \Theta(\theta) \text{ then } r^2 \frac{R''}{R} + r \frac{R'}{R} = - \frac{\Theta''}{\Theta} = \lambda.$$

$$\textcircled{1} \lambda = 0, \quad \Theta'' = 0 \implies \Theta(\theta) = A\theta + B, \quad \Theta'(\theta) = 0 = \Theta'(\frac{\pi}{2}) \text{ hence } \Theta = 0 \text{ (trivial solution)}$$

$$\textcircled{2} \lambda = -\mu^2, \quad \Theta'' - \mu^2 \Theta = 0 \implies \Theta(\theta) = A \cosh(\mu\theta) + B \sinh(\mu\theta) \implies \Theta(\theta) = B\mu = 0, B = 0. \quad \Theta(\frac{\pi}{2}) = A \cosh(\mu \cdot \frac{\pi}{2}) = 0 \implies A = 0 \text{ (trivial solution)}$$

$$\textcircled{3} \lambda = \mu^2, \quad \Theta'' + \mu^2 \Theta = 0 \implies \Theta(\theta) = A \cos(\mu\theta) + B \sin(\mu\theta) \implies \Theta'(\theta) = B\mu = 0, B = 0. \quad \Theta(\frac{\pi}{2}) = A \cdot \cos(\frac{\pi}{2}) = 0 \implies \forall A \neq 0, \theta = 2n-1 \quad \therefore \Theta_n(\theta) = \cos(\mu_n \theta) \quad (n=1, 2, \dots) \text{ where } \mu_n = -(\mu_n)^2 = -(\sin^{-1} 1)^2$$

$$r^2 R'' + r R' - \mu^2 R = 0, \quad R(r) = r^a, \quad r^2 \cdot \{a(a-1)r^{a-2} + a r^{a-1}\} - \mu^2 r^a = 0 \text{ so } a = \pm \mu \text{ thus } R(r) = A \cdot r^\mu + B \cdot r^{-\mu}$$

$$\text{Adding } u(r, \theta) = \sum_{n=1}^{\infty} \{ A_n \cdot r^{\mu_n} + B_n \cdot r^{-\mu_n} \} \cdot \cos(\mu_n \theta), \quad (\mu_n = 2n-1).$$

$$u(b, \theta) = \sum_{n=1}^{\infty} \{ A_n \cdot b^{\mu_n} + B_n \cdot b^{-\mu_n} \} = 0 \implies B_n = -A_n \cdot b^{2\mu_n} \implies u(r, \theta) = \sum_{n=1}^{\infty} A_n \cdot b^{\mu_n} \left\{ \left(\frac{r}{b}\right)^{\mu_n} - \left(\frac{b}{r}\right)^{\mu_n} \right\} \cdot \cos(\mu_n \theta)$$

$$u(a, \theta) = \cos 2\theta - 2 = \sum_{n=1}^{\infty} A_n \cdot b^{\mu_n} \left\{ \left(\frac{a}{b}\right)^{\mu_n} - \left(\frac{b}{a}\right)^{\mu_n} \right\} \cdot \cos(\mu_n \theta)$$

$$A_n \cdot b^{\mu_n} \left\{ \left(\frac{a}{b}\right)^{\mu_n} - \left(\frac{b}{a}\right)^{\mu_n} \right\} = \frac{1}{\pi} \int_0^{\pi} (\cos 2\theta - 2) \cdot \cos(\mu_n \theta) d\theta = \frac{4(\sin^2(2n-5) \cdot \cos(0n))}{\pi(2n^3 - 2n^2 - 2n + 3)} \implies A_n \cdot b^{\mu_n} = \frac{4(\sin^2(2n-5) \cdot \cos(0n))}{\pi(2n^3 - 2n^2 - 2n + 3) \left\{ \left(\frac{a}{b}\right)^{\mu_n} - \left(\frac{b}{a}\right)^{\mu_n} \right\}}$$

$$\therefore u(r, \theta) = \frac{4(\sin^2(2n-5) \cdot \cos(0n))}{\pi(2n^3 - 2n^2 - 2n + 3)} \left\{ \left(\frac{r}{b}\right)^{\mu_n} - \left(\frac{b}{r}\right)^{\mu_n} \right\} \cdot \cos(\mu_n \theta)$$

$$\therefore v(r, \theta) = 2 + \frac{4(\sin^2(2n-5) \cdot \cos(0n))}{\pi(2n^3 - 2n^2 - 2n + 3)} \left\{ \left(\frac{r}{b}\right)^{\mu_n} - \left(\frac{b}{r}\right)^{\mu_n} \right\} \cdot \cos(\mu_n \theta)$$