

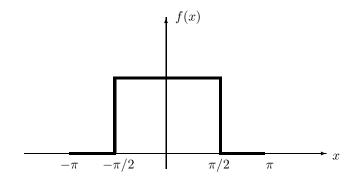
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Solutions - Problem Set 8

Section 4.1

3)
$$f(x) = \begin{cases} 1 & , |x| < \frac{\pi}{2} \\ 0 & , \frac{\pi}{2} < |x| < \pi \end{cases}$$



$$a_0 = \frac{1}{2\pi} \int_{-\pi}^{\pi} f(x) dx$$
$$= \frac{1}{2\pi} \int_{-\pi/2}^{\pi/2} 1 \cdot dx$$
$$= \frac{1}{2\pi} [\pi/2 + \pi/2]$$
$$= \frac{1}{2} \#$$

$$b_k = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \sin kx \, dx$$

$$= \frac{1}{\pi} \int_{-\pi/2}^{\pi/2} \sin kx \, dx$$

$$= \frac{1}{\pi} \left[-\frac{\cos kx}{k} \right]_{-\pi/2}^{\pi/2}$$

$$= \frac{1}{\pi k} \left[-\cos \frac{k\pi}{2} + \cos \left(-\frac{k\pi}{2} \right) \right]$$

$$= 0 \#$$

$$a_k = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \cos kx \, dx$$

$$= \frac{1}{\pi} \int_{-\pi/2}^{\pi/2} \cos kx \, dx$$

$$= \frac{1}{\pi} \left[\frac{\sin kx}{k} \right]_{-\pi/2}^{\pi/2}$$

$$= \frac{1}{\pi k} \left[\sin \frac{k\pi}{2} - \sin k \left(-\frac{\pi}{2} \right) \right]$$

$$= \frac{2}{\pi k} \sin \left(\frac{k\pi}{2} \right)_{\#}$$

10) Boundary condition for Laplace's equation

$$u_0 = \begin{cases} 1 & , \ 0 < \theta < \pi \\ 0 & , \ -\pi < \theta < 0 \end{cases}$$

$$a_0 = \frac{1}{2\pi} \int_0^{\pi} 1 \, dx = \frac{1}{2\pi} (\pi - 0) = \frac{1}{2}$$

$$a_k = \frac{1}{\pi} \int_0^{\pi} \cos kx \, dx = \frac{1}{\pi k} \left[\sin kx \right]_0^{\pi} = \frac{\sin k\pi}{\pi k} = 0 \, \forall k$$

$$b_k = \frac{1}{\pi} \int_0^{\pi} \sin kx \, dx = \frac{1}{\pi k} \left[-\cos kx \right]_0^{\pi} = \frac{1}{\pi k} [1 - \cos k\pi]$$

$$= \begin{cases} \frac{2}{\pi k} & , k \text{ odd} \\ 0 & , k \text{ even} \end{cases}$$

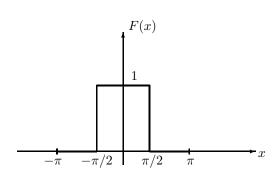
$$\therefore u_0(\theta) = \frac{1}{2} + \frac{2}{\pi} \left[\sin x + \frac{\sin 3x}{3} + \frac{\sin 5x}{5} + \cdots \right]$$

$$\Rightarrow u(r, \theta) = \frac{1}{2} + \frac{2}{\pi} \left[r \sin \theta + \frac{r^3 \sin 3x}{3} + \frac{r^5 \sin 5x}{5} + \cdots \right]_{\#}$$
At origin, $r = 0, \ \theta = 0$

$$u(0, 0) = \frac{1}{2} + \frac{2}{\pi} [0 + 0 \dots]$$

13) width
$$h = \pi$$
,

a)
$$\int |F(x)|^2 dx$$
$$= \int_{-\pi/2}^{\pi/2} 1^2 dx$$
$$= \pi \#$$



b)
$$C_k = \frac{1}{2\pi} \int_{-\pi}^{\pi} F(x) e^{-ikx} dx$$

$$= \frac{1}{2\pi} \int_{-\pi/2}^{\pi/2} e^{-ikx} dx$$

$$= \frac{1}{2\pi} \left[\frac{e^{-ikx}}{-ik} \right]_{-\pi/2}^{\pi/2}$$

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

$$= \frac{1}{2\pi ki} 2i \sin \left(\frac{k\pi}{2} \right)$$

$$= \frac{1}{2\pi} \frac{\sin(k\pi/2)}{(k/2)}$$

$$= \begin{cases} \frac{1}{\pi k} &, k = \pm 1, 5, 9, \dots \\ -\frac{1}{\pi k} &, k = \pm 3, 7, 11, \dots \\ 0 &, k \text{ even} \end{cases}$$

$$C_0 = \frac{1}{2\pi} \int_{-\pi}^{\pi} F(x) dx$$
$$= \frac{1}{2\pi} \int_{-\pi/2}^{\pi/2} 1 dx$$
$$= \frac{1}{2\pi} [\pi/2 + \pi/2]$$
$$= \frac{1}{2}_{\#}$$

c)
$$\int_{-\pi}^{\pi} |F(x)|^2 dx$$

$$= 2\pi \left(|C_0|^2 + |C_1|^2 + |C_{-1}|^2 + \cdots \right)$$

$$= 2\pi \left[\left(\frac{1}{2} \right)^2 + \left(\frac{1}{\pi} \right)^2 + \left(-\frac{1}{\pi} \right)^2 + \left(\frac{1}{3\pi} \right)^2 + \left(-\frac{1}{3\pi} \right)^2 + \cdots \right]$$

$$= \frac{\pi}{2} + \frac{4}{\pi} \left[1 + \frac{1}{3^2} + \frac{1}{5^2} + \cdots \right]$$

$$= \frac{\pi}{2} + \frac{4}{\pi} \left(\frac{\pi^2}{8} \right)$$

Observed from ramp series eqn (15) pg321

If
$$h = 2\pi$$
, $C_0 = \frac{1}{2\pi} \int_{-\pi}^{\pi} 1 \, dx = 1$

$$C_k = \frac{1}{2\pi} \int_{-\pi}^{\pi} e^{-ikx} \, dx = \frac{1}{2\pi} \frac{\sin(k\pi)}{(k/2)} = 0 \text{ for all } k$$

 $\therefore F(x) = 1$ a constant function #

18) Heat equation
$$u_t = u_{xx}$$

point source $u(x,0) = \delta(x)$
with free boundary conditions $u'(\pi,t) = u'(-\pi,t) = 0$

These boundary conditions require cosine series

$$u(x,t) = b_0(t) + \sum_{n=1}^{\infty} b_n(t) \cos nx$$

Substitute into heat equation

$$b_0'(t) + \sum_{n=1}^{\infty} b_n'(t) \cos nx = -\sum_{n=1}^{\infty} b_n(t) n^2 \cos nx$$
 since $b_0'(t) = 0$, $b_n(t) = e^{-n^2 t} b_n(0)$, $b_0(t) = \text{constant}$

Initial condition

$$b_0(0) + \sum_{n=1}^{\infty} b_n(0) \cos nx = \delta(x) = \frac{1}{2\pi} + \frac{1}{\pi} [\cos x + \cos 2x + \cos 3x + \cdots]$$

Comparing coefficient

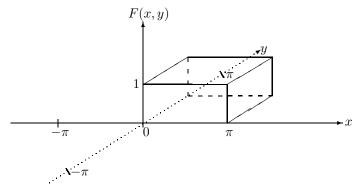
$$b_0(0) = \frac{1}{2\pi}, \quad b_n(0) = \frac{1}{\pi}$$

$$b_0(t) = \frac{1}{2\pi}$$
 since b_0 is a constant

$$\therefore u(x,t) = \frac{1}{2\pi} + \sum_{n=1}^{\infty} \frac{1}{\pi} e^{-n^2 t} \cos nx \#$$

Section 4.2

a)
$$F = \text{quarter square} = \begin{cases} 1, & 0 \le x \le \pi, & 0 \le y \le \pi \\ 0, & -\pi < x < 0 & \text{or } -\pi < y < 0 \end{cases}$$



$$C_{mn} = \left(\frac{1}{2\pi}\right)^{2} \int_{-\pi}^{\pi} \int_{-\pi}^{\pi} F(x,y)e^{-imx} e^{-iny} dx dy$$

$$= \left(\frac{1}{2\pi}\right)^{2} \int_{0}^{\pi} \int_{0}^{\pi} e^{-imx} e^{-iny} dx dy$$

$$= \left(\frac{1}{2\pi}\right)^{2} \int_{0}^{\pi} e^{-iny} \left[\frac{e^{-imx}}{-im}\right]_{0}^{\pi} dy$$

$$= \left(\frac{1}{2\pi}\right)^{2} \int_{0}^{\pi} e^{-iny} \left(\frac{1}{im}\right) (1 - e^{-im\pi}) dy$$

$$= \left(\frac{1}{2\pi}\right)^{2} \left(\frac{1}{im}\right) (1 - e^{-im\pi}) \left[\frac{e^{-iny}}{-in}\right]_{0}^{\pi}$$

$$= \left(\frac{1}{2\pi}\right)^{2} \left(\frac{1}{im}\right) \left(\frac{1}{im}\right) (1 - e^{-im\pi}) (1 - e^{-in\pi})$$

For
$$m, n \neq 0$$

$$C_{mn} = \begin{cases} -\frac{1}{\pi^2 mn}, & \text{for } m \text{ and } n \text{ both odd} \\ 0, & \text{for } m \text{ even or } n \text{ even} \end{cases}$$

$$C_{\infty} = \left(\frac{1}{2\pi}\right)^2 \int_0^{\pi} \int_0^{\pi} 1 \, dx \, dy$$
$$= \left(\frac{1}{2\pi}\right)^2 \pi^2$$
$$= \frac{1}{4}_{\#}$$

$$C_{0n} = \left(\frac{1}{2\pi}\right)^2 \int_0^{\pi} \int_0^{\pi} e^{-iny} dx dy$$

$$= \left(\frac{1}{2\pi}\right)^2 \int_0^{\pi} \left[\frac{e^{-iny}}{-in}\right]_0^{\pi} dx$$

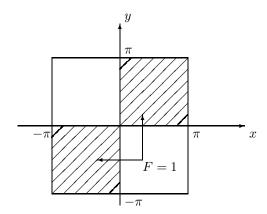
$$= \left(\frac{1}{2\pi}\right)^2 \left(\frac{1}{in}\right) \int_0^{\pi} \left(1 - e^{-in\pi}\right) dx$$

$$= \left(\frac{1}{2\pi}\right)^2 \left(\frac{\pi}{in}\right) \left(1 - e^{-in\pi}\right)$$

$$= \begin{cases} \frac{1}{2\pi in}, & \text{for } n \text{ odd} \\ 0, & \text{for } n \text{ even } \# \end{cases}$$

$$C_{m0} = \left(\frac{1}{2\pi}\right)^2 \int_0^{\pi} \int_0^{\pi} e^{-imy} dx dy$$
$$= \begin{cases} \frac{1}{2\pi i m}, & \text{for } m \text{ odd} \\ 0, & \text{for } m \text{ even } \# \end{cases}$$

b)
$$F = \text{checkerboard} = \begin{cases} 1 & \text{if } xy > 0 & -\pi < x \le \pi \\ 0 & \text{if } xy < 0 & -\pi < y \le \pi \end{cases}$$



$$C_{mn} = \left(\frac{1}{2\pi}\right)^{2} \int_{-\pi}^{\pi} \int_{-\pi}^{\pi} F(x,y) e^{-imx} e^{-iny} dx dy$$

$$= \left(\frac{1}{2\pi}\right)^{2} \int_{0}^{\pi} \int_{0}^{\pi} e^{-imx} e^{-iny} dx dy + \left(\frac{1}{2\pi}\right)^{2} \int_{-\pi}^{0} \int_{-\pi}^{0} e^{-imx} e^{-iny} dx dy$$

$$= \left(\frac{1}{2\pi}\right)^{2} \left\{ \int_{0}^{\pi} e^{-iny} \left[\frac{e^{-imx}}{-im} \right]_{0}^{\pi} dy + \int_{-\pi}^{0} e^{-iny} \left[\frac{e^{-imx}}{-im} \right]_{-\pi}^{0} dy \right\}$$

$$= \left(\frac{1}{2\pi}\right)^{2} \left\{ \left(\frac{1}{im}\right) \left(1 - e^{-im\pi}\right) \left[\frac{e^{-iny}}{-in} \right]_{0}^{\pi} + \left(\frac{1}{im}\right) \left(-1 + e^{im\pi}\right) \left[\frac{e^{-iny}}{-in} \right]_{-\pi}^{0} \right\}$$

$$= \left(\frac{1}{2\pi}\right)^{2} \left(\frac{1}{im}\right) \left(\frac{1}{in}\right) \left\{ \left(1 - e^{-im\pi}\right) \left(1 - e^{-in\pi}\right) + \left(-1 + e^{im\pi}\right) \left(-1 + e^{in\pi}\right) \right\}$$

For $m, n \neq 0$

$$C_m = \begin{cases} -\frac{2}{\pi^2 m n}, & \text{for } m, n \text{ odd} \\ 0, & \text{if } m \text{ even or } n \text{ even} \end{cases}$$

$$C_{\infty} = \left(\frac{1}{2\pi}\right)^2 \left\{ \int_0^{\pi} \int_0^{\pi} dx \, dy + \int_{-\pi}^0 \int_{-\pi}^0 dx \, dy \right\}$$
$$= \frac{1}{2}_{\#}$$

$$C_{0n} = \left(\frac{1}{2\pi}\right)^{2} \left\{ \int_{0}^{\pi} \int_{0}^{\pi} e^{-iny} dx \, dy + \int_{-\pi}^{0} \int_{-\pi}^{0} e^{-iny} \, dx \, dy \right\}$$

$$= \left(\frac{1}{2\pi}\right)^{2} \left\{ \int_{0}^{\pi} \left[\frac{e^{-iny}}{-in}\right]_{0}^{\pi} dx + \int_{-\pi}^{0} \left[\frac{e^{-iny}}{-in}\right]_{-\pi}^{0} dx \right\}$$

$$= \left(\frac{1}{2\pi}\right)^{2} \left\{ \int_{0}^{\pi} \left(\frac{1}{in}\right) (1 - e^{-in\pi}) dx + \int_{-\pi}^{0} \left(\frac{1}{in}\right) (-1 + e^{in\pi}) dx \right\}$$

$$= \left(\frac{1}{2\pi}\right)^{2} \left(\frac{1}{in}\right) \left\{ (1 - e^{-in\pi})\pi + (-1 + e^{in\pi})\pi \right\}$$

$$= \left(\frac{1}{2\pi}\right)^{2} \left(\frac{\pi}{in}\right) \left\{ (1 - e^{-in\pi}) + (-1 + e^{in\pi}) \right\}$$

$$= 0.7$$

$$C_{m0} = \left(\frac{1}{2\pi}\right)^2 \left\{ \int_0^{\pi} \int_0^{\pi} e^{-imx} \, dx \, dy + \int_{-\pi}^0 \int_{-\pi}^0 e^{-imx} \, dx \, dy \right\}$$
$$= 0 \, \#$$

2) -S(x,y) = S(-x,-y) odd function will have double sine series $\Sigma\Sigma b_{mn}\sin mx\sin ny$

$$\text{For e.g.} \quad S(x,y) = \left\{ \begin{array}{rl} 1 & \text{if } xy \geq 0 \,, & -\pi < x \leq \pi \\ -1 & \text{if } xy < 0 \,, & -\pi < y \leq \pi \end{array} \right.$$

$$S(-x,y) = -S(x,y)$$

 $S(x,-y) = -S(x,y)$ are also odd functions

Orthogonality

$$\int_{-\pi}^{\pi} \int_{-\pi}^{\pi} (\sin kx \sin ly)(\sin mx \sin ny) dx dy = 0$$

for
$$k = m$$
 and $l = n$

on the square
$$-\pi \le x \le \pi$$
 $-\pi \le y \le \pi_{\#}$

20) Sturm-Liouville eigenvalue problem

$$(pu')' + qu + \lambda wu = 0$$

$$u_1 \{ (pu_2')' + qu_2 + \lambda_1 w u_2 \} = 0$$
 (1)

$$(1) - (2)$$

$$u_1(pu_2')' - u_2(pu_1')' + q(u_1u_2 - u_2u_1) + wu_1u_2(\lambda_1 - \lambda_2) = 0$$
 3

$$\therefore u_1(pu_2')' - u_2(pu_1')' + wu_1u_2(\lambda_1 - \lambda_2) = 0$$

$$\int_{a}^{b} u_2(pu_1')'dx$$
 where a, b are boundary

$$= \left[u_2(pu_1')\right]_a^b - \int_a^b u_2'(pu_1')dx = -\int_a^b u_2'(pu_1')dx$$

Boundary

$$\int_a^b u_1(pu_2')'dx$$

$$= \left[u_{1}(pu_{2}')\right]_{a}^{b} - \int_{a}^{b} u_{1}'(pu_{2}')dx = -\int_{a}^{b} u_{1}'(pu_{2}')dx$$
Boundary

From (3)

$$\int_{a}^{b} \left\{ u_{1}(pu_{2}')' - u_{2}(pu_{1}')' \right\} dx = \int_{a}^{b} (\lambda_{2} - \lambda_{1}) w u_{1} u_{2} dx$$
$$- \int_{a}^{b} u_{1}'(pu_{2}') dx + \int_{a}^{b} u_{2}'(pu_{1}') dx = \int_{a}^{b} (\lambda_{2} - \lambda_{1}) w u_{1} u_{2} dx$$

$$\therefore \int_{a}^{b} (\lambda_{2} - \lambda_{1}) w u_{1} u_{2} dx = 0$$
If $(\lambda_{2} - \lambda_{1}) \neq 0$

$$\int_{a}^{b} w u_{1} u_{2} dx = 0_{\# \text{ weighted orthogonality}}$$

Section 4.3

2)
$$f_{j} = \sum_{k=0}^{N-1} c_{k} w^{jk} \Rightarrow f = F_{N} c$$

$$\operatorname{row} j^{\mathsf{th}} \text{ of } \overline{F} = \begin{bmatrix} 1 & \overline{w}^{j} & \overline{w}^{2j} & \dots & \overline{w}^{j(N-1)} \end{bmatrix}$$

$$\operatorname{row} (N-j)^{\mathsf{th}} \text{ of } F = \begin{bmatrix} 1 & w^{(N-j)} & w^{2(N-j)} & \dots & w^{(N-j)(N-1)} \end{bmatrix}$$

$$\overline{w}^{j} = e^{-2\pi i j/N}$$

$$w^{N-j} = e^{(2\pi i/N)(N-j)} = e^{2\pi i} e^{-2\pi i j/N}$$

$$= 1 \cdot e^{-2\pi i j/N}$$

$$= \overline{w}^{j}$$

Similarly
$$\overline{w}^{2j} = w^{2(N-j)}$$

$$\vdots$$

$$\overline{w}^{j(N-1)} = w^{(N-j)(N-1)}$$

 \therefore row j^{th} of \overline{F} is the same as row $(N-j)^{\mathsf{th}}$ of $F_{\#}$

Where
$$D = \begin{bmatrix} 1 & & \\ & w & \\ & & w^2 \end{bmatrix}$$

$$= \begin{bmatrix} 1 & 1 & 1 & 1 & 1 & 1 \\ 1 & w & w^2 & w^3 & w^4 & w^5 \\ 1 & w^2 & w^4 & w^6 & w^8 & w^{10} \\ 1 & w^3 & w^6 & w^9 & w^{12} & w^{15} \\ 1 & w^4 & w^8 & w^{12} & w^{16} & w^{20} \\ 1 & w^5 & w^{10} & w^{15} & w^{20} & w^{25} \end{bmatrix}$$

 $F_3 = \begin{bmatrix} 1 & 1 & 1 \\ 1 & w^2 & w^4 \\ 1 & w^4 & w^8 \end{bmatrix}$

8)
$$c = (1,0,1,0), \qquad N = 4$$

$$c' = (1,1) \qquad c'' = (0,0)$$

$$f' = F_2 c' \qquad f'' = F_2 c''$$

$$= \begin{bmatrix} 1 & 1 \\ 1 & -1 \end{bmatrix} \begin{bmatrix} 1 \\ 1 \end{bmatrix} \qquad = \begin{bmatrix} 1 & 1 \\ 1 & -1 \end{bmatrix} \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$= \begin{bmatrix} 2 \\ 0 \end{bmatrix} \qquad = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

First half,

$$f_j = f_j' + (w_N)^j f_j''$$

$$f_1 = \begin{bmatrix} 2 \\ 0 \end{bmatrix} + \begin{bmatrix} 1 \\ i \end{bmatrix} \begin{bmatrix} 0 \\ 0 \end{bmatrix} = \begin{bmatrix} 2 \\ 0 \end{bmatrix}$$

Second half,

$$f_{j+M} = f'_j - (w_N)^j f''_j$$

$$f_2 = \left[\begin{array}{c} 2 \\ 0 \end{array} \right] - \left[\begin{array}{c} 1 \\ & i \end{array} \right] \left[\begin{array}{c} 0 \\ 0 \end{array} \right] = \left[\begin{array}{c} 2 \\ 0 \end{array} \right]$$

$$\therefore \text{ Combine } f = [f_1; f_2] = \begin{bmatrix} 2 \\ 0 \\ 2 \\ 0 \end{bmatrix}_{\#}$$

For
$$c = (0, 1, 0, 1)$$

$$c' = (0,0)$$

$$f' = F_2 c'$$

$$= \begin{bmatrix} 1 & 1 \\ 1 & -1 \end{bmatrix} \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$= \begin{bmatrix} 1 & 1 \\ 1 & -1 \end{bmatrix} \begin{bmatrix} 1 \\ 1 \end{bmatrix}$$

$$= \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$= \begin{bmatrix} 2 \\ 0 \end{bmatrix}$$

First half,

$$f_1 = \left[\begin{array}{c} 0 \\ 0 \end{array} \right] + \left[\begin{array}{c} 1 \\ & i \end{array} \right] \left[\begin{array}{c} 2 \\ 0 \end{array} \right] = \left[\begin{array}{c} 2 \\ 0 \end{array} \right]$$

Second half,

$$f_2 = \begin{bmatrix} 0 \\ 0 \end{bmatrix} - \begin{bmatrix} 1 \\ i \end{bmatrix} \begin{bmatrix} 2 \\ 0 \end{bmatrix} = \begin{bmatrix} -2 \\ 0 \end{bmatrix}$$

 \therefore Combine

$$f = \left[\begin{array}{c} 2\\0\\-2\\0 \end{array} \right]_{\#}$$

10)
$$w = e^{2\pi i/64}$$

$$w^2 = e^{2\pi i/32} \qquad \sqrt{w} = e^{2\pi i/128}$$

 $\therefore w^2$ and \sqrt{w} are among the $\bf 32$ and $\bf 128$ roots of 1 $_{\#}$

$$\begin{bmatrix}
0 & 1 & 0 & 0 \\
0 & 0 & 1 & 0 \\
0 & 0 & 0 & 1 \\
1 & 0 & 0 & 0
\end{bmatrix}
\begin{bmatrix}
1 & 1 & 1 & 1 \\
1 & i & i^2 & i^3 \\
1 & i^2 & i^4 & i^6 \\
1 & i^3 & i^6 & i^9
\end{bmatrix}$$

$$= \begin{bmatrix} 1 & i & i^2 & i^3 \\ 1 & i^2 & i^4 & i^6 \\ 1 & i^3 & i^6 & i^9 \\ 1 & 1 & 1 & 1 \end{bmatrix}$$

$$= \begin{bmatrix} 1 & 1 & 1 & 1 \\ 1 & i & i^2 & i^3 \\ 1 & i^2 & i^4 & i^6 \\ 1 & i^3 & i^6 & i^9 \end{bmatrix} \begin{bmatrix} 1 & & & & \\ & i & & & \\ & & i^2 & & \\ & & & i^3 \end{bmatrix}$$

$$\therefore \lambda_1 = 1, \quad \lambda_2 = i, \quad \lambda_3 = i^2, \quad \lambda_4 = i^3_{\#}$$