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Math 430

## Part I:

The differential equation

$$\frac{\partial u}{\partial t}\left(x,\,t\right)=\frac{\partial^{2}u}{\partial x^{2}}\left(x,\,t\right)\quad 0\leq x\leq \pi,\quad t\geq 0,$$

subject to the boundary conditions

$$\frac{\partial u}{\partial x}(0,t)=0,$$

$$\frac{\partial u}{\partial x}(0, t) = 0,$$
  $\frac{\partial u}{\partial x}(\pi, t) = 0, t \ge 0,$ 

and the initial condition

$$u(x, 0) = f(x),$$

$$0 \le x \le \pi$$

The funtion  $f:[0, \pi]$  is differentiable s.t  $f'(\pi) = 0$ 

## Part II:

Express the solution of the diff eq subject to b.c and i.c as an infinite series

$$\frac{\partial u}{\partial t}$$
 (x, t) =  $\frac{\partial^2 u}{\partial x^2}$  (x,t)

$$u(x, t) = A(x) B(t)$$

$$\frac{d^2A}{dx^2} = -\lambda A \rightarrow A \text{ "(x)} = -\lambda A(x), A''(x) = -\lambda A(x), A'(0) = 0, A'(\pi) = 0$$

Assume case 3:  $\lambda > 0$ ,  $\mu^2 = \lambda$ ,  $\mu > 0$ :

$$A = C_1 \mu \cos(\mu x) + C_2 \mu \sin(\mu x)$$

$$A' = -C_1 \mu \sin(\mu x) + C_2 \mu \cos(\mu x)$$

$$A'(0) = C_2 \mu(1) = 0$$

$$A'(\pi) = -C_1 \cos(\mu x), C_1 \in \mathbb{R} \setminus \{0\}$$

$$B'(e) = -\lambda B(t)$$

$$\mathsf{B}(\mathsf{t}) = C_0 \, e^{-\lambda \mathsf{t}} + C_1$$

$$F \sim A_0 + \sum_{k=1}^{\infty} A_k \cos(kx) e^{-k^2 t}$$

$$\mu(x, t) = \cos(\mu x) e^{-\mu^2 t}$$

$$\mu(x, t) = A(x), B(t) = \cos(\mu x) e^{-\mu^2 t}$$

## Part III:

Write the solution of the diffusion of the dye problem if the solution of the dye is

given by 
$$f(x) = (\sin(x))^2$$

The displayed formulas are an expansion of the formula provided in part II: Solution of the diffusion of dye:

$$f(x) = (\sin(x))^8 = \frac{1}{2^8} + \frac{1}{2^7} + \sum_{k=1}^4 (-1)^k \operatorname{binom}(8, 8 - k) \cos(2 kx)$$

$$\text{""} = \frac{70}{256} + \frac{-1}{16} \cos(2 x) + \frac{7}{32} \cos(4 x) + \frac{-7}{16} \cos(6 x) + \frac{-7}{16} \cos(6 x) + \frac{35}{64} \cos(8 x)$$

Part IV:

Illustration of the diffusion of dye when the initial distribution of dye is  $f(x) = (\sin(x))^8$ 

st = 
$$\frac{Pi}{200}$$
; cc = 0.002; hh = 0.2; LL = Pi;

$${\tt Manipulate} \Big[ {\tt Graphics} \, \Big[ \, \Big\{$$

$$\left\{ \mathsf{RGBColor} \left[ \mathbf{1, 1} - \left( \mathsf{Sin} \left[ \# \right] \right)^{\mathsf{nn}}, \mathbf{1} - \left( \mathsf{Sin} \left[ \# \right] \right)^{\mathsf{nn}} \right] \right\}$$

Polygon 
$$\left\{\left\{ \pm -\frac{st}{2} - cc, 0\right\}, \left\{\pm +\frac{st}{2} + cc, 0\right\}, \left\{\pm +\frac{st}{2} + cc, hh\right\}\right\}$$

$$\left\{ \pm - \frac{st}{2} - cc, hh \right\}, \left\{ \pm - \frac{st}{2} - cc, 0 \right\} \right\} \right\} \& /@$$

Range 
$$\left[0 + \frac{st}{2}, LL - \frac{st}{2}, st\right], \left[Thickness [0.005], \right]$$

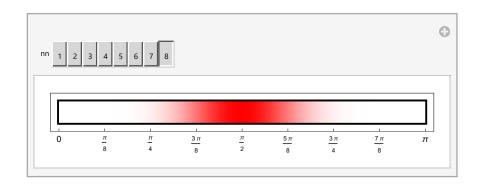
Line 
$$\left[\left\{\left\{0-\frac{\mathsf{st}}{2},0\right\},\left\{\mathsf{LL}+\frac{\mathsf{st}}{2},0\right\},\left\{\mathsf{LL}+\frac{\mathsf{st}}{2},\mathsf{hh}\right\}\right]$$

$$\left\{ \emptyset - \frac{\mathsf{st}}{2}, \mathsf{hh} \right\}, \left\{ \emptyset - \frac{\mathsf{st}}{2}, \emptyset \right\} \right\} \right\}$$
, Frame  $\rightarrow$  True,

FrameTicks 
$$\rightarrow \left\{ \{ \text{None, None} \}, \left\{ \text{Range} \left[ \text{0, Pi, } \frac{\text{Pi}}{8} \right], \text{None} \right\} \right\}$$

$$[mageSize 
ightarrow 400]$$
 ,

 $\texttt{ControlPlacement} \rightarrow \texttt{Top} \} \Big]$ 



 $\label{eq:manipulate_plot} \texttt{Manipulate} \big[ \, \texttt{Plot} \big[ \, \left( \, \texttt{Sin} \left[ \, x \, \right] \, \right) \, ^{nn} \text{, } \left\{ \, x \, , \, \, \emptyset \, , \, \, \texttt{Pi} \, \right\} \text{,}$ PlotRange  $\rightarrow$  {0, 1}, AspectRatio  $\rightarrow$  Automatic, ImageSize  $\rightarrow$  400], {nn, Range[1, 8], Setter}, ControlPlacement  $\rightarrow$  Top]

