

Note: In this problem set, expressions in green cells match corresponding expressions in the text answers.

4 - 8 Double Fourier Series

Represent $f(x,y)$ by a series (15), where

$$u[x, y, 0] = \sum_{m=1}^{\infty} \sum_{n=1}^{\infty} B_{mn} \sin\left[\frac{m\pi x}{a}\right] \sin\left[\frac{n\pi y}{b}\right] = f[x, y]$$

and

$$5. f(x,y)=y, a=b=1$$

Clear["Global`*"]

For this type of problem, numbered line (15) is shown above. After a little development, the text presents numbered line (18), p.582, which is the **generalized Euler formula**:

$$B_{mn} = \frac{4}{ab} \int_0^b \int_0^a f[x, y] \sin\left[\frac{m\pi x}{a}\right] \sin\left[\frac{n\pi y}{b}\right] dx dy \quad n, m \rightarrow 1, 2, \dots$$

in the case of this problem,

$$B_{mn} = 4 \int_0^1 \int_0^1 y \sin[m\pi x] \sin[n\pi y] dx dy$$

$$\frac{4(-1 + \cos[m\pi])(n\pi \cos[n\pi] - \sin[n\pi])}{m n^2 \pi^3}$$

If m is even then B_{mn} is zero (because $\cos[m\pi]$ would then equal 1), else if m is odd, then

$$B_{mno} = B_{mn} / \{(-1 + \cos[m\pi]) \rightarrow -2, \cos[n\pi] \rightarrow (-1)^{n+1}, \sin[n\pi] \rightarrow 0\}$$

$$-\frac{8(-1)^{1+n}}{m n \pi^2}$$

The green cell above matches the text answer for B_{mn} . There is no text answer for $u(x,y,0)$, but it would be the pattern shown above, in cyan, with the restriction that m be odd. The general token B_{1n} does not have a negative sign, which I guess is why $(-1)^{n+1}$ was chosen as the formula for the sign of $\cos[n\pi]$.

$$7. f(x,y)=x y, a \text{ and } b \text{ arbitrary}$$

$$B_{mn} = \frac{4}{ab} \int_0^b \int_0^a x y \sin\left[\frac{m\pi x}{a}\right] \sin\left[\frac{n\pi y}{b}\right] dx dy$$

$$\frac{1}{m^2 n^2 \pi^4} 4 a b (m\pi \cos[m\pi] - \sin[m\pi]) (n\pi \cos[n\pi] - \sin[n\pi])$$

The circumstances are not the same as in the last problem. No pattern, even or odd, makes

B_{mn} equal zero.

$$B_{mn} = B_{mn} / . \{ \text{Sin}[n \pi] \rightarrow 0, \text{Sin}[m \pi] \rightarrow 0 \}$$

$$\frac{4 a b \text{Cos}[m \pi] \text{Cos}[n \pi]}{m n \pi^2}$$

I hope the above cell would do if required, because I had to cheat by looking at the answer to see the clever device for getting the sign:

$$B_{mn} = B_{mn} / . \text{Cos}[m \pi] \text{Cos}[n \pi] \rightarrow (-1)^{m+n}$$

$$\frac{4 (-1)^{m+n} a b}{m n \pi^2}$$

The above green cell matches the text answer.

11 - 13 Square Membrane

Find the deflection $u(x,y,t)$ of the square membrane of side π and $c^2 = 1$ for initial velocity 0 and initial deflection

11. 0.1 Sin[2 x] Sin[4 y]

To do this problem I need numbered line (9) on p. 580:

$$\lambda = \lambda_{mn} = c \pi \sqrt{\frac{m^2}{a^2} + \frac{n^2}{b^2}} \quad m, n \rightarrow 1, 2, 3, \dots$$

and numbered line (14) on p. 582 :

$$u[x, y, t] = \sum_{m=1}^{\infty} \sum_{n=1}^{\infty} (B_{mn} \text{Cos}[\lambda_{mn} t] + B_{ast_{mn}} \text{Sin}[\lambda_{mn} t]) \text{Sin}\left[\frac{m \pi x}{a}\right] \text{Sin}\left[\frac{n \pi y}{b}\right]$$

and numbered line (18) on p. 582 :

$$B_{mn} = \frac{4}{a b} \int_0^b \int_0^a f[x, y] \text{Sin}\left[\frac{m \pi x}{a}\right] \text{Sin}\left[\frac{n \pi y}{b}\right] dx dy \quad m, n \rightarrow 1, 2, 3, \dots$$

as well as numbered line (19) on p. 583 :

$$B_{ast_{mn}} = \frac{4}{a b \lambda_{mn}} \int_0^b \int_0^a g[x, y] \text{Sin}\left[\frac{m \pi x}{a}\right] \text{Sin}\left[\frac{n \pi y}{a}\right] dx dy \quad m,$$

$n \rightarrow 1, 2, 3 \dots$

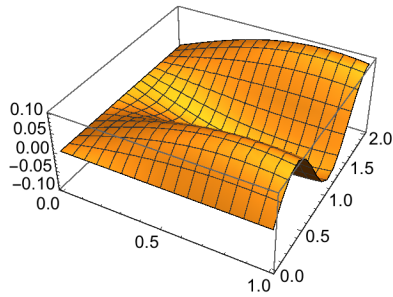
`Clear["Global`*"]`

The initial displacement is defined.

$$f[x_, y_] = 0.1 \text{Sin}[2 x] \text{Sin}[4 y]$$

$$0.1 \text{Sin}[2 x] \text{Sin}[4 y]$$

```
Plot3D[f[x, y], {x, 0, 1}, {y, 0, 2}, ImageSize -> 200]
```



The Fourier coefficients are computed:

```
a[n_, m_] = Integrate[
  Integrate[f[x, y] Sin[ $\frac{m \pi y}{3.14}$ ], {y, 0, 3.14}] Sin[ $\frac{n \pi x}{3.14}$ ], {x, 0, 3.14}];
Grid[Table[a[n, m], {n, 1, 10}, {m, 1, 10}]]
```

| | | | | | | | | | |
|------------------|------------------|------------------|---------|------------------|------------------|------------------|------------------|------------------|----|
| 4.515\ | -1.1\ | 2.9066 | 0.000\ | -3.7\ | 2.028\ | -1.4\ | 1.127\ | -9.3\ | 8. |
| 78 x | 29\ | x | 166\ | 52\ | 26 x | 34\ | 34 x | 66\ | |
| 10 ⁻⁸ | 25 x | 10 ⁻⁷ | 88 + | 32 x | 10 ⁻⁷ | 58 x | 10 ⁻⁷ | 46 x | |
| + | 10 ⁻⁷ | + | 0. i | 10 ⁻⁷ | + | 10 ⁻⁷ | + | 10 ⁻⁸ | |
| 0. i | + | 0. i | | + | 0. i | + | 0. i | + | 0 |
| | 0. i | | | 0. i | | 0. i | | 0. i | |
| 0.000\ | -0.0\ | 0.000\ | 0.246\ | -0.0\ | 0.000\ | -0.0\ | 0.000\ | -0.0\ | 0. |
| 066\ | 00\ | 429\ | 613 + | 00\ | 299\ | 00\ | 166\ | 00\ | |
| 733\ | 16\ | 534 + | 0. i | 55\ | 734 + | 21\ | 598 + | 13\ | |
| 8 + | 68\ | 0. i | | 45\ | 0. i | 20\ | 0. i | 84\ | 0 |
| 0. i | 8 + | | | 14 + | | 01 + | | 17 + | |
| | 0. i | | | 0. i | | 0. i | | 0. i | |
| -8.11\ | 2.028\ | -5.22\ | -0.00\ | 6.739\ | -3.64\ | 2.576\ | -2.02\ | 1.682\ | -1 |
| 085 | 26 x | 05\ | 02\ | 59 x | 29\ | 67 x | 48\ | 32 x | |
| x | 10 ⁻⁷ | 8 x | 99\ | 10 ⁻⁷ | 8 x | 10 ⁻⁷ | 4 x | 10 ⁻⁷ | |
| 10 ⁻⁸ | + | 10 ⁻⁷ | 73\ | + | 10 ⁻⁷ | + | 10 ⁻⁷ | + | |
| + | 0. i | + | 4 + | 0. i | + | 0. i | + | 0. i | |
| 0. i | | 0. i | 0. i | | 0. i | | 0. i | | 0 |
| 4.508\ | -1.1\ | 2.901\ | 0.000\ | -3.7\ | 2.024\ | -1.4\ | 1.125\ | -9.3\ | 8. |
| 16 x | 27\ | 69 x | 1665\ | 45\ | 84 x | 32\ | 44 x | 50\ | |
| 10 ⁻⁸ | 34 x | 10 ⁻⁷ | 98 + | 99 x | 10 ⁻⁷ | 16 x | 10 ⁻⁷ | 64 x | |
| + | 10 ⁻⁷ | + | 0. i | 10 ⁻⁷ | + | 10 ⁻⁷ | + | 10 ⁻⁸ | |
| 0. i | + | 0. i | | + | 0. i | + | 0. i | + | 0 |
| | 0. i | | | 0. i | | 0. i | | 0. i | |
| -3.22\ | 8.053\ | -2.07\ | -0.000\ | 2.676\ | -1.44\ | 1.023\ | -8.04\ | 6.68 x | -5 |
| 058 | 63 x | 29\ | 11\ | 09 x | 65\ | 12 x | 00\ | 10 ⁻⁸ | |
| x | 10 ⁻⁸ | 4 x | 90\ | 10 ⁻⁷ | 2 x | 10 ⁻⁷ | 3 x | + | |
| 10 ⁻⁸ | + | 10 ⁻⁷ | 16 + | + | 10 ⁻⁷ | + | 10 ⁻⁸ | 0. i | |
| + | 0. i | + | 0. i | 0. i | + | 0. i | + | | |
| 0. i | | 0. i | | | 0. i | | 0. i | | 0 |

```

2.536\ -6.3\ 1.632\ 0.0000\ -2.1\ 1.139\ -8.0\ 6.331\ -5.2\ 4.
37 x 42\ 55 x 93731 + 07\ 21 x 57\ 94 x 60\
10^-8 65 x 10^-7 0. i 56 x 10^-7 6 x 10^-8 85 x
+ 10^-8 + 10^-7 + 10^-8 + 10^-8
0. i + 0. i + 0. i + 0. i + 0
0. i 0. i 0. i 0. i 0. i
-2.10\ 5.262\ -1.35\ -0.0000\ 1.748\ -9.45\ 6.685\ -5.25\ 4.364\ -3
433 24 x 44\ 7776\ 56 x 15\ 06 x 33\ 71 x
x 10^-8 6 x 49 + 10^-7 7 x 10^-8 6 x 10^-8
10^-8 + 10^-7 0. i + 10^-8 + 10^-8 +
+ 0. i + 0. i 0. i + 0. i + 0. i
0. i 0. i 0. i 0. i 0. i 0
1.803\ -4.5\ 1.160\ 0.00006\ -1.4\ 8.101\ -5.7\ 4.502\ -3.7\ 3.
75 x 10\ 99 x 66571 + 98\ 53 x 30\ 98 x 41\
10^-8 6 x 10^-7 0. i 8 x 10^-8 18 x 10^-8 27 x
+ 10^-8 + 10^-7 + 10^-8 + 10^-8 + 10^-8
0. i + 0. i + 0. i + 0. i + 0. i + 0
0. i 0. i 0. i 0. i 0. i 0. i
-1.58\ 3.954\ -1.01\ -0.0000\ 1.3139 -7.10\ 5.023\ -3.94\ 3.279\ -2
123 15 x 77\ 5843\ x 21 x 29 x 74\ 73 x
x 10^-8 7 x 41 + 10^-7 10^-8 10^-8 8 x 10^-8
10^-8 + 10^-7 0. i + 10^-8 + 10^-8 + 10^-8 +
+ 0. i + 0. i 0. i 0. i + 0. i + 0. i
0. i 0. i 0. i 0. i 0. i 0. i 0
1.409\ -3.5\ 9.070\ 0.00005\ -1.1\ 6.329\ -4.4\ 3.518\ -2.9\ 2.
22 x 23\ 47 x 20772 + 70\ 48 x 76\ 04 x 22\
10^-8 99 x 10^-8 0. i 97 x 10^-8 82 x 10^-8 94 x
+ 10^-8 + 10^-7 + 10^-8 + 10^-8 + 10^-8
0. i + 0. i + 0. i + 0. i + 0. i + 0
0. i 0. i 0. i 0. i 0. i 0. i 0

```

```
(*Lambda[n_,m_] = (n π)^2 + (m π/2)^2;*)
```

The eigenvalues are computed:

$$\text{Lambda}[m_, n_] = \pi \sqrt{\frac{m^2}{(3.14)^2} + \frac{n^2}{(3.14)^2}}$$

$$\sqrt{0.101424 m^2 + 0.101424 n^2} \pi$$

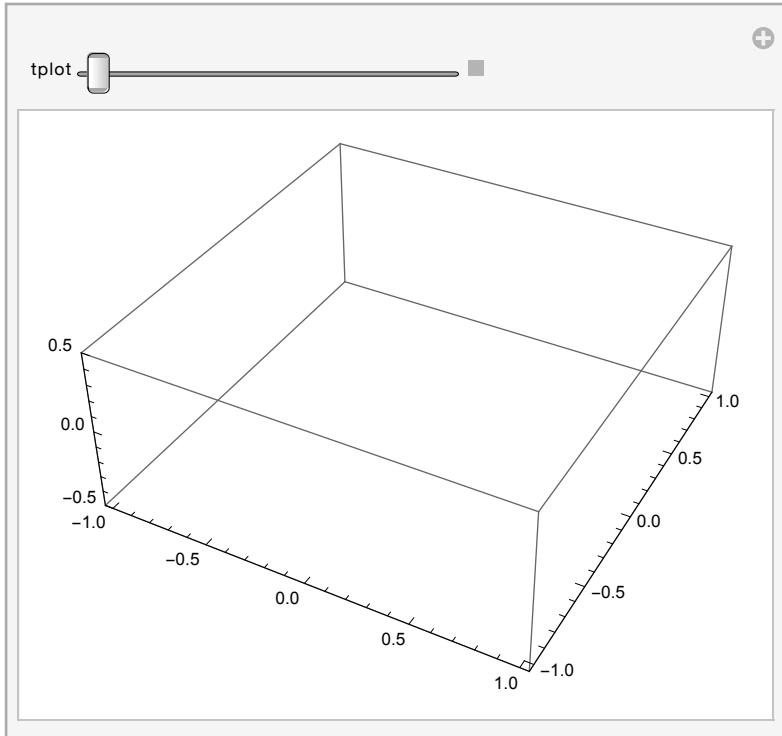
The solution, truncated at N and M, respectively, is given by

```

u[x_, y_, t_, N_, M_] := Sum[Sum[
a[n, m] Cos[Lambda[n, m] t] Sin[ $\frac{n \pi x}{3.14}$ ] Sin[ $\frac{m \pi y}{3.14}$ ], {n, 1, N}], {m, 1, M}]
uplot = u[x, y, t, 10, 20];

```

```
Manipulate[Plot3D[uplot /. t → tplot, {x, 0, 1}, {y, 0, 2},
  PlotRange → {All, All, {-1/2, 1/2}}], {tplot, 0, 5}]
```



```
u[x, y, t, 2, 4]
```

```
(4.51578 × 10-8 + 0. i) Cos[1.41493 t] Sin[1.00051 x] Sin[1.00051 y] +
(0.0000667338 + 0. i) Cos[2.2372 t] Sin[2.00101 x] Sin[1.00051 y] -
(1.12925 × 10-7 + 0. i) Cos[2.2372 t] Sin[1.00051 x] Sin[2.00101 y] -
(0.00016688 + 0. i) Cos[2.82986 t] Sin[2.00101 x] Sin[2.00101 y] +
(2.9066 × 10-7 + 0. i) Cos[3.16388 t] Sin[1.00051 x] Sin[3.00152 y] +
(0.000429534 + 0. i) Cos[3.60738 t] Sin[2.00101 x] Sin[3.00152 y] +
(0.00016688 + 0. i) Cos[4.1252 t] Sin[1.00051 x] Sin[4.00203 y] +
(0.246613 + 0. i) Cos[4.4744 t] Sin[2.00101 x] Sin[4.00203 y]
```

```
(4.4744)2
```

```
20.0203
```

Although the above yellow cell is not exactly the text answer, it has the same form. There appears to be something wrong with this problem. Maybe a typo? (Except for the leading coefficient, the last yellow cell line is very close to the text answer.)

```
*****
*****
```

Following example 2 on p. 582,

$$c = 1$$

$$1$$

To test Mathematica's abilities, B_{mn} is calculated two ways:

$$B_{mn} = \frac{4}{\pi^2} \int_0^\pi \int_0^\pi .1 \sin[2x] \sin[4y] \sin[mx] \sin[n y] \, dy \, dx$$

$$\frac{0.324228 \sin[m \pi] \sin[n \pi]}{(-4. + m^2) (-16. + n^2)}$$

$$B_{mny} = \frac{.4}{\pi^2} \int_0^\pi \frac{1}{2} (\cos[(n-4)y] - \cos[(n+4)y]) \, dy$$

$$\frac{0.162114 \sin[n \pi]}{-16 + n^2}$$

$$B_{mnx} = \int_0^\pi \frac{1}{2} (\cos[(2-m)x] - \cos[(2+m)x]) \, dx$$

$$\frac{2 \sin[m \pi]}{-4 + m^2}$$

$$b_{mn} = B_{mny} B_{mnx}$$

$$\frac{0.324228 \sin[m \pi] \sin[n \pi]}{(-4 + m^2) (-16 + n^2)}$$

$$b_{mnc} = \left(0.3242277876554809 \left(\cos[\pi(m-n)] - \cos[\pi(m+n)] \right) \frac{1}{2} \right) / \left((-4 + m^2) (-16 + n^2) \right) \\ (0.162114 (\cos[(m-n)\pi] - \cos[(m+n)\pi])) / ((-4 + m^2) (-16 + n^2))$$

b_{mnc} makes use of a trig identity that I hoped would help out with the usability of b_m .

$$\lambda_{mn} = \text{Simplify} \left[c \pi \sqrt{\frac{m^2}{\pi^2} + \frac{n^2}{\pi^2}} \right] \\ \sqrt{m^2 + n^2}$$

```
uxyt2 =
Sum[Sum[bmnc (1/2 (Cos[m x - n y] - Cos[m x + n y])) Cos[λmn t], {m, 1, ∞, 2}],
{n, 1, ∞, 2}]

Sum[Sum[(0.0810569 (Cos[(m - n) π] - Cos[(m + n) π])
Cos[√(m² + n²) t] (Cos[m x - n y] - Cos[m x + n y])) /
((-4 + m²) (-16 + n²)), {m, 1, ∞, 2}], {n, 1, ∞, 2}]
```

The trig identity is used again. But there are still problems.

I was not able to get the text answer, which looks very nice. The yellow cell above, which was assembled using the rules as best as I was able to apply them, looks very messy.

```
u[x_, y_, t_, m_, n_, j_, k_] := Sum[Sum[1/((-4 + m²) (-16 + n²))
0.08105694691387022 (Cos[(m - n) π] - Cos[(m + n) π]) Cos[√(m² + n²) t]
(Cos[m x - n y] - Cos[m x + n y]), {m, 1, ∞, 2}], {n, 1, ∞, 2}]
```

It's not blowing up at the moment, but I have little hope of verifying it.

```
u[x, y, t, m, n, 1, 1]
Sum[Sum[(0.0810569 (Cos[(m - n) π] - Cos[(m + n) π])
Cos[√(m² + n²) t] (Cos[m x - n y] - Cos[m x + n y])) /
((-4 + m²) (-16 + n²)), {m, 1, ∞, 2}], {n, 1, ∞, 2}]

*****
*****
```

```
partialuo[j_, k_, x_, y_, t_] :=
Sum[0.1 Sin[m x] Sin[n y] Cos[√(m² + n²) t], {m, j, j, 2}, {n, k, k, 2}]
part1 = partialuo[2, 4, x, y, t]
```

```
0.1 Cos[2 √5 t] Sin[2 x] Sin[4 y]
```

Just playing around, trying to get the text answer, I came up with the above yellow cell.

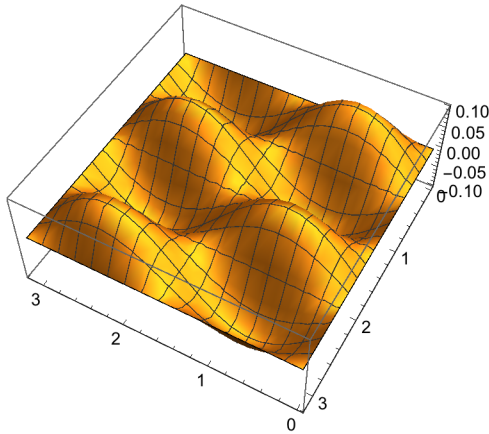
The below yellow cell also gets there. No justification for this entertainment unfortunately.

```
f[x_, y_] = 0.1 Sin[2 x] Sin[4 y]
0.1 Sin[2 x] Sin[4 y]
```

```
partialuo2[j_, k_, x_, y_, t_] :=
  Sum[f[x, y] Cos[Sqrt[m^2 + n^2] t], {m, j, j, 2}, {n, k, k, 2}]
part2 = partialuo[2, 4, x, y, t]
```

```
0.1 Cos[2 Sqrt[5] t] Sin[2 x] Sin[4 y]
```

```
uti = 0.1 Sin[2 x] Sin[4 y];
Plot3D[Evaluate[uti], {x, 0, Pi}, {y, 0, Pi},
  PlotPoints -> {20, 20}, ViewPoint -> {-1.5, 3, 0.5}]
```



13. $0.1 x y (\pi - x) (\pi - y)$

```
Clear["Global`*"]
```

```
c = 1; λmn = Simplify[c π Sqrt[m^2/π^2 + n^2/π^2]]
Sqrt[m^2 + n^2]
```

```
f[x_, y_] = 0.1 x y (π - x) (π - y)
```

```
0.1 (π - x) x (π - y) y
```

The expression in the cell below is not complete, because I have pulled out a factor of $.4/\pi^2$ to save for later.

```
Bmn1 = Integrate[Integrate[x y (π - x) (π - y) Sin[m x] Sin[n y] dx dy,
  1/m^3 n^3 (-2 + 2 Cos[m π] + m π Sin[m π]) (-2 + 2 Cos[n π] + n π Sin[n π])]
```

Now as for the cell above: I want to save the denominator, and to evaluate the numerator:


```
Sum[(-2 + 2 Cos[m π] + m π Sin[m π]) (-2 + 2 Cos[n π] + n π Sin[n π]),
  {m, 1, 1, 2}, {n, 1, 1, 2}]
```

```
16
```

```
6.4 / .4
```

```
16.
```

Combining the operations above means that I have a total leading factor now of $\frac{6.4}{\pi^2}$, and all that is left of B_{mn} is $\frac{1}{m^3 n^3}$.

```
outeq = Simplify[partialu[j_, k_, x_, y_, t_] :=
  Sum[Sum[Bmn Sin[m x] Sin[n y] Cos[Sqrt[m^2 + n^2] t],
    Assumptions -> {m, n ∈ OddQ}]]
```

```
outeq1 = Simplify[partialu[j_, k_, x_, y_, t_] :=
  6.4 / π^2 Sum[Sum[1 / (m^3 n^3) Sin[m x] Sin[n y] Cos[Sqrt[m^2 + n^2] t],
    Assumptions -> {m, n ∈ OddQ}]]
```

The above green cell matches the answer of the text.

14 - 19 Rectangular Membrane

17. Find eigenvalues of the rectangular membrane of sides $a = 2$ and $b = 1$ to which there correspond two or more different (independent) eigenfunctions.

```
Clear["Global`*"]
```

$$\lambda_{mn} = c \pi \sqrt{\frac{m^2}{4} + \frac{n^2}{1}}$$

$$c \sqrt{\frac{m^2}{4} + n^2} \pi$$

$$\text{eig}[m_, n_] = \frac{m^2}{4} + n^2$$

$$\frac{m^2}{4} + n^2$$

$$\text{Solve}\left[\frac{m^2}{4} == n^2, \{m, n\}\right]$$

Solve::vars: Equations may not give solution for all "solve" variables >>

$$\left\{\left\{n \rightarrow -\frac{m}{2}\right\}, \left\{n \rightarrow \frac{m}{2}\right\}\right\}$$

```
Table[eig[m, n], {m, {4, 16}}, {n, {16, 14}}]
{{260, 200}, {320, 260}}
```

```
eig[10, 5]
```

```
50
```

```
Table[eig[m, n], {m, {2, 4, 6, 8}}, {n, {1, 2, 3, 4}}]
{{2, 5, 10, 17}, {5, 8, 13, 20}, {10, 13, 18, 25}, {17, 20, 25, 32}}
```

So for example $\lambda_{8,3} = \lambda_{6,4} = c \sqrt{25} \pi$. These are much smaller m,n than the text uses in its answer, but if I understand correctly, they are okay.

19. Deflection. Find the deflection of the membrane of sides a and b with $c^2 = 1$ for the initial deflection

$f(x, y) = \sin\left[\frac{6\pi x}{a}\right] \sin\left[\frac{2\pi y}{b}\right]$ and initial velocity 0.

```
Clear["Global`*"]
```

```
c = 1;  $\lambda_{mn} = \text{Simplify}\left[c \pi \sqrt{\frac{m^2}{a^2} + \frac{n^2}{b^2}}\right]$ 
```

```
 $\sqrt{\frac{m^2}{a^2} + \frac{n^2}{b^2}} \pi$ 
```

```
f[x_, y_] = Sin[ $\frac{6\pi x}{a}$ ] Sin[ $\frac{2\pi y}{b}$ ]
```

```
Sin[ $\frac{6\pi x}{a}$ ] Sin[ $\frac{2\pi y}{b}$ ]
```

```
 $B_{mn} = \frac{4}{ab} \int_0^b \int_0^a f[x, y] \text{Sin}\left[\frac{m\pi x}{a}\right] \text{Sin}\left[\frac{n\pi y}{b}\right] dx dy$ 
```

```
 $\frac{48 \text{Sin}[m\pi] \text{Sin}[n\pi]}{(-36 + m^2) (-4 + n^2) \pi^2}$ 
```

```
 $u[x_, y_, t_, j_, k_] = \sum_{m=1}^j \sum_{n=1}^k (B_{mn} \text{Cos}[\lambda_{mn} t]) \text{Sin}\left[\frac{m\pi x}{a}\right] \text{Sin}\left[\frac{n\pi y}{b}\right]$ 
```

```
0
```

This problem has exactly the same problem as problem 11, and I have not yet figured out how to avoid it.