

Question 1

(a) Please see attached separate pdf.

(b) $f(t) = C_0 e^{-\frac{t}{\tau}}$ with period T , so

$$\begin{aligned} a_0 &= \frac{2}{T} \int_0^T C_0 e^{-\frac{t}{\tau}} dt \\ &= \frac{2C_0}{T} (-\tau) [e^{-\frac{t}{\tau}}]_0^T \\ &= -2C_0 \frac{\tau}{T} [e^{-\frac{T}{\tau}} - 1] \\ &= 2C_0 \frac{\tau}{T} (1 - e^{-\frac{T}{\tau}}) \end{aligned}$$

If $\tau \ll T$ then $e^{-\frac{T}{\tau}} \approx 0$ and $a_0 \approx 2C_0 \frac{\tau}{T}$.

$$\begin{aligned} a_k &= \frac{2}{T} \int_0^T C_0 e^{-\frac{t}{\tau}} \cos \frac{2k\pi t}{T} dt \\ &= \frac{2C_0}{T} \int_0^T e^{-\frac{t}{\tau}} \cos \frac{2k\pi t}{T} dt \end{aligned}$$

Using integration by parts with $u = \cos \frac{2k\pi t}{T}$, $du = -\frac{2k\pi}{T} \sin \frac{2k\pi t}{T}$ and $dv = e^{-\frac{t}{\tau}}$, $v = (-\tau)e^{-\frac{t}{\tau}}$:

$$\int_0^T e^{-\frac{t}{\tau}} \cos \frac{2k\pi t}{T} dt = (-\tau) [e^{-\frac{t}{\tau}} \cos \frac{2k\pi t}{T}]_0^T - \frac{2k\pi\tau}{T} \int_0^T e^{-\frac{t}{\tau}} \sin \frac{2k\pi t}{T} dt$$

Using again integration by parts:

$$\int_0^T e^{-\frac{t}{\tau}} \sin \frac{2k\pi t}{T} dt = (-\tau) [e^{-\frac{t}{\tau}} \sin \frac{2k\pi t}{T}]_0^T + \frac{2k\pi\tau}{T} \int_0^T e^{-\frac{t}{\tau}} \cos \frac{2k\pi t}{T} dt$$

So

$$\begin{aligned} (1 + (\frac{2k\pi\tau}{T}))^2 \int_0^T e^{-\frac{t}{\tau}} \cos \frac{2k\pi t}{T} dt &= (-\tau) [e^{-\frac{t}{\tau}} \cos \frac{2k\pi t}{T}]_0^T + \frac{2k\pi\tau^2}{T} [e^{-\frac{t}{\tau}} \sin \frac{2k\pi t}{T}]_0^T \\ &= (-\tau) [e^{-\frac{T}{\tau}} \cos \frac{2k\pi T}{T}]_0^T + 0 \\ &= \tau(1 - e^{-\frac{T}{\tau}}) \\ \int_0^T e^{-\frac{t}{\tau}} \cos \frac{2k\pi t}{T} dt &= \frac{\tau}{1 + (\frac{2k\pi\tau}{T})^2} (1 - e^{-\frac{T}{\tau}}) \end{aligned}$$

Substituting back into the expression found for a_k yields

$$\begin{aligned} a_k &= 2C_0 \frac{\tau}{T} \frac{1}{1 + (\frac{2k\pi\tau}{T})^2} (1 - e^{-\frac{T}{\tau}}) \\ &= 2C_0 \frac{\tau T}{T^2 + (2k\pi\tau)^2} (1 - e^{-\frac{T}{\tau}}) \end{aligned}$$

With the same assumption $\tau \ll T$ then $e^{-\frac{T}{\tau}} \approx 0$ and $a_k \approx 2C_0 \frac{\tau}{T} \frac{1}{1 + (\frac{2k\pi\tau}{T})^2}$. Similarly to compute b_k

$$\begin{aligned} b_k &= \frac{2}{T} \int_0^T C_0 e^{-\frac{t}{\tau}} \sin \frac{2k\pi t}{T} dt \\ &= \frac{2C_0}{T} \int_0^T e^{-\frac{t}{\tau}} \sin \frac{2k\pi t}{T} dt \\ &= \frac{2C_0}{T} \frac{2k\pi\tau}{T} \int_0^T e^{-\frac{t}{\tau}} \cos \frac{2k\pi t}{T} dt \\ &= \frac{2C_0}{T} \frac{2k\pi\tau}{T} \frac{\tau}{1 + (\frac{2k\pi\tau}{T})^2} (1 - e^{-\frac{T}{\tau}}) \\ &= 4C_0 k\pi \frac{\tau^2}{T^2 + (2k\pi\tau)^2} (1 - e^{-\frac{T}{\tau}}) \end{aligned}$$

Once again, since $e^{-\frac{T}{\tau}} \approx 0$ and $b_k \approx 4C_0 (\frac{\tau}{T})^2 \frac{1}{1 + (\frac{2k\pi\tau}{T})^2} \pi k$

(c) For $k \geq 1$

$$\begin{aligned} p_k &= \frac{1}{2} (a_k^2 + b_k^2) \\ &= \frac{1}{2} \left[4C_0^2 \left(\frac{\tau}{T}\right)^2 \frac{1}{(1 + (\frac{2k\pi\tau}{T})^2)^2} + 16C_0^2 \left(\frac{\tau}{T}\right)^4 \frac{1}{(1 + (\frac{2k\pi\tau}{T})^2)^2} \pi^2 k^2 \right] \\ &= \frac{1}{2} 4C_0^2 \left(\frac{\tau}{T}\right)^2 \frac{1}{(1 + (\frac{2k\pi\tau}{T})^2)^2} \left[1 + 4\left(\frac{\tau}{T}\right)^2 \pi^2 k^2 \right] \\ &= 2C_0^2 \left(\frac{\tau}{T}\right)^2 \frac{1}{(1 + (\frac{2k\pi\tau}{T})^2)^2} \left[1 + 4\left(\frac{\tau}{T}\right)^2 \pi^2 k^2 \right] \end{aligned}$$

(d)

(e)

(f) We have

$$\begin{aligned} a_k \cos\left(\frac{k2\pi t}{T}\right) + b_k \sin\left(\frac{k2\pi t}{T}\right) &= \cos(\phi_k) \cos\left(\frac{k2\pi t}{T}\right) + \sin(\phi_k) \sin\left(\frac{k2\pi t}{T}\right) \\ &= \cos\left(\frac{k2\pi t}{T} - \phi_k\right) \end{aligned}$$

where

$$\begin{aligned}\tan(\phi_k) &= \frac{\sin(\phi_k)}{\cos(\phi_k)} = \frac{b_k}{a_k} = 4C_0\left(\frac{\tau}{T}\right)^2 \frac{1}{1 + \left(\frac{2k\pi\tau}{T}\right)^2} \pi k \left(2C_0 \frac{\tau}{T} \frac{1}{1 + \left(\frac{2k\pi\tau}{T}\right)^2}\right)^{-1} \\ &= 2\frac{\tau}{T}\pi k \\ \phi_k &= \arctan\left(2\frac{\tau}{T}\pi k\right)\end{aligned}$$

For $\frac{\tau}{T} = .1$, $\phi_1 \approx 32.14^\circ$ and $\phi_2 \approx 51.48^\circ$ and for $\frac{\tau}{T} = .01$, $\phi_1 \approx 3.59^\circ$ and $\phi_2 \approx 7.16^\circ$

Question 2

(a) One simple way to describe $P(r)$ is to define it as $P(r) = Ar + B$ with the conditions:

$$\begin{aligned}A \cdot 0 + B &= Q \\ A \cdot R + B &= 0\end{aligned}$$

which gives $A = -\frac{Q}{R}$ and $B = Q$. So

$$P(r) = \begin{cases} Q(1 - \frac{r}{R}) & \text{for } 0 \leq r \leq R \\ 0 & \text{for } r > R \end{cases}$$

(b) Since we assume no angular dependence: $\nabla^2 C = \frac{1}{r^2} \frac{d}{dr} (r^2 \frac{dC}{dr})$, and the differential equation is now:

$$\begin{aligned}\frac{D}{r^2} \frac{d}{dr} (r^2 \frac{dC(r)}{dr}) + P(r) &= 0 \quad \text{for } 0 \leq r \leq R \\ \frac{d}{dr} (r^2 \frac{dC(r)}{dr}) &= -\frac{r^2}{D} P(r) \\ &= -\frac{r^2}{D} Q(1 - \frac{r}{R}) \\ &= \frac{Q}{DR} r^2 (r - R) \\ &= \frac{Q}{DR} r^3 - \frac{Q}{D} r^2\end{aligned}$$

Integrating once

Diving through by D :

$$\begin{aligned}\frac{d^2 C}{dr^2} + \frac{2}{r} \frac{dC}{dr} + \frac{Q}{D} (1 - \frac{r}{R}) &= 0 \\ r \frac{d^2 C}{dr^2} + 2 \frac{dC}{dr} &= r \frac{Q}{D} (\frac{r}{R} - 1)\end{aligned}$$

And otherwise for $r > R$

$$r \frac{d^2 C}{dr^2} + 2 \frac{dC}{dr} = 0$$

(c) Inside the cell, the homogeneous differential equation in standard form is:

$$\frac{d^2C}{dr^2} + \frac{2}{r} \frac{dC}{dr} - \frac{Q}{RD} r = 0$$

Changing variable notation

$$p(r) = \frac{2}{r} \text{ and } q(r) = -\frac{Q}{RD}$$

$r = 0$ is a regular singular point since $rp(r) = 2$ and $r^2q(r) = -r^2 \frac{Q}{RD}$ are defined for $r = 0$.

Take $y = z^\sigma \sum_{n=0}^{\infty} a_n z^n$, then $y' = \sum_{n=0}^{\infty} (n + \sigma) a_n z^{n+\sigma-1}$, and $y'' = \sum_{n=0}^{\infty} (n + \sigma)(n + \sigma - 1) a_n z^{n+\sigma-2}$

Therefore