

PDE A.

$$\begin{array}{llll}
\text{PDE.} & \frac{\partial u}{\partial t} = \frac{\partial^2 u}{\partial x^2} & \text{for} & 0 < x < 1, \quad 0 < t < \infty \\
\text{BC.} & u_x(0, t) = 0 = u_x(1, t) & \text{for} & 0 < t < \infty \\
\text{IC.} & u(x, 0) = f(x) & \text{for} & 0 < x < 1
\end{array}$$

For PDE A, apply separation of variables and, for separated solutions $u = T(t)X(x)$, analyze the associated eigenvalue problem $X''(x) = \lambda X(x)$ and determine the eigenfunctions (or their nonexistence) for the cases:

$$\begin{aligned}
u &= T(t)X(x) \\
\frac{\partial u}{\partial t} &= T'(t)X(x) \\
\frac{\partial u}{\partial x} &= X'(x)T(t) \\
\frac{\partial^2 u}{\partial x^2} &= X''(x)T(t) \\
T'(t)X(x) &= X''(x)T(t)
\end{aligned}$$

t , and x are independent of each other, therefore:

$$\begin{aligned}
\frac{T'(t)}{T(t)} &= \frac{X''(x)}{X(x)} = \lambda \\
T'(t) - \lambda T(t) &= 0 \\
\omega(t) &= e^{\int -\lambda dt} \\
\omega(t)T(t) &= \int 0 dt = c_3 \\
T(t) &= c_3 e^{\lambda t} \\
X''(x) - \lambda X(x) &= 0 \\
X'' - \lambda X &= 0 \\
r^2 + 0r - \lambda &= 0 \\
r &= \frac{-0 \pm \sqrt{0^2 - 4(-\lambda)}}{2} \\
&= \pm \sqrt{\lambda}
\end{aligned}$$

(a) $\lambda = +\mu^2 > 0$

$$\begin{aligned}
r &= \pm \mu \\
X(x) &= c_1 e^{\mu x} + c_2 e^{-\mu x} \\
u_x &= X'(x)T(t) = (c_1 \mu e^{\mu x} - c_2 \mu e^{-\mu x}) T(t) \\
u_x(0, t) = 0 &= u_x(1, t) \\
(c_1 \mu - c_2 \mu) T(t) = 0 &= (c_1 \mu e^{\mu} - c_2 \mu e^{-\mu}) T(t)
\end{aligned}$$

note that if $T(t) = 0$ then we are dealing with the trivial case $u(x, t) = 0$ which is not what we are looking for, so we say that $T(t) \neq 0$

$$\begin{aligned}
c_1 \mu - c_2 \mu = 0 &= c_1 \mu e^{\mu} - c_2 \mu e^{-\mu} & \mu &\neq 0 \\
c_1 - c_2 &= 0 & c_1 &= c_2
\end{aligned}$$

$$\begin{aligned}
c_1 e^\mu - c_1 e^{-\mu} &= 0 \\
e^\mu &= e^{-\mu} \\
e^{2\mu} &= 1 \\
\ln(e^{2\mu}) &= \ln(1) = 2\mu = 0 \\
\mu &= 0
\end{aligned}$$

But we have defined $\mu^2 > 0$ so we have no solutions.

(b) $\lambda = 0$

$$\begin{aligned}
r &= \pm\sqrt{0} = 0 \\
X(x) &= (c_1 + c_2 x)e^{0x} = c_1 + c_2 x \\
u_x(0, t) &= 0 = u_x(1, t) \\
c_2 T(t) &= 0 = c_2 T(t)
\end{aligned}$$

Again we take $T(t) \neq 0$

$$\begin{aligned}
c_2 &= 0 \\
X(x) &= c_1 \\
u(x, t) &= c_1 \cdot c_3 = c_4
\end{aligned}
\qquad
T(t) = c_3 e^{0t} = c_3$$

So we have one eigenfunction, $u(x, t) = c_0$

(c) $\lambda = -\mu^2 < 0$

$$\begin{aligned}
r &= \pm\sqrt{-\mu^2} = \pm\mu i \\
X(x) &= c_1 \cos(\mu x) + c_2 \sin(\mu x) \\
X'(x) &= -c_1 \mu \sin(\mu x) + c_2 \mu \cos(\mu x) \\
u_x(0, t) &= 0 = u_x(1, t) \\
[c_2 \mu \cos(0) - c_1 \mu \sin(0)]T(t) &= 0 = [c_2 \mu \cos(\mu) - c_1 \mu \sin(\mu)]T(t)
\end{aligned}$$

Taking $T(t) \neq 0$

$$\begin{aligned}
c_2 \mu &= 0 = c_2 \mu \cos(\mu) - c_1 \mu \sin(\mu) \\
-c_1 \mu \sin(\mu) &= 0
\end{aligned}
\qquad
\mu > 0 \rightarrow c_2 = 0$$

Avoiding the trivial solution requires $\sin(\mu) = 0$

$$\begin{aligned}
\mu &= n\pi \\
T(t) &= c_3 e^{-\mu^2 t} = c_3 e^{-n^2 \pi^2 t} \\
u_n(x, t) &= c_n e^{-n^2 \pi^2 t} \cos(n\pi x)
\end{aligned}
\qquad
n = 1, 2, 3, \dots$$