

**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  $T(t) \neq 0$

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

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  $T(t) \neq 0$

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

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

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

**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, determine the full solution for the general initial condition  $f(x)$ . State how orthogonality is used and how coefficients in the series expansion are determined using  $f(x)$

$$\begin{aligned}
u_0(x, t) &= c_0 \\
u_n(x, t) &= c_n e^{-n^2 \pi^2 t} \cos(n\pi x) \quad n = 1, 2, 3, \dots
\end{aligned}$$

$$u(x, t) = c_0 + \sum_{n=1}^{\infty} c_n e^{-n^2 \pi^2 t} \cos(n\pi x)$$

$$u(x, t) = \sum_{n=0}^{\infty} c_n e^{-n^2 \pi^2 t} \cos(n\pi x)$$

$$f(x) = u(x, 0) = \sum_{n=0}^{\infty} c_n \cos(n\pi x) \quad \text{let } m \in \mathbb{Z}$$

$$\int_0^1 f(x) \cos(m\pi x) dx = \int_0^1 \cos(m\pi x) \sum_{n=0}^{\infty} c_n \cos(n\pi x) dx$$

$$\text{let } n = m = 0$$

$$\int_0^1 c_0 \cos(0)^2 dx = c_0$$

$$\text{let } n = m \neq 0$$

$$\int_0^1 c_m \cos(m\pi x)^2 dx = \frac{1}{2} c_m \int_0^1 2 \cos(m\pi x)^2 dx$$

$$= \frac{1}{2} c_m \int_0^1 1 + \cos(2m\pi x) dx$$

$$= \frac{1}{2} c_m \left[ x + \frac{1}{2m\pi} \sin(2m\pi x) \right]_0^1$$

$$= \frac{1}{2} c_m + \frac{1}{2} c_m \frac{\sin(2m\pi)}{2m\pi} = \frac{1}{2} c_m$$

$$m \in \mathbb{Z} \rightarrow \sin(2m\pi) = 0$$

and to establish orthogonality let  $n \neq m$

$$\int_0^1 c_m \cos(n\pi x) \cos(m\pi x) dx = \frac{1}{2} c_m \int_0^1 2 \cos(n\pi x) \cos(m\pi x) dx$$

$$= \frac{1}{2} c_m \int_0^1 \cos(n\pi x - m\pi x) + \cos(n\pi x + m\pi x) dx$$

$$= \frac{1}{2} c_m \left[ \frac{1}{(n-m)\pi x} \sin((n-m)\pi x) \right.$$

$$\left. + \frac{1}{(n+m)\pi x} \sin((n+m)\pi x) \right]_0^1$$

$$= \frac{1}{2} c_m \left[ \frac{1}{(n-m)\pi} \sin((n-m)\pi) \right.$$

$$\left. + \frac{1}{(n+m)\pi} \sin((n+m)\pi) \right]$$

$$n-m, n+m \in \mathbb{Z}$$

$$= \frac{1}{2} c_m \cdot 0 = 0$$

$$\sin((m \pm n)\pi) = 0$$

And now we have everything we need to determine the full solution. Since we can find the coefficient to the  $m$ th term by multiplying  $\cos(m\pi x)$  and then integrating, letting orthogonality kill off all the extra terms.

$$u(x, t) = \sum_{n=0}^{\infty} c_n e^{-n\pi^2 t} \cos(n\pi x)$$

$$c_0 = \int_0^1 f(x) \, dx$$

$$c_m = 2 \int_0^1 f(x) \cos(m\pi x) \, dx$$

where  $m = 1, 2, 3, \dots$

**PDE B.**

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

Solve PDE B completely. You may make use of your results from Problems 01 and 02.

$$\begin{aligned}
\cos(\pi x)^2 &= \sum_{n=0}^{\infty} f_n(t) X_n(x) = \sum_{n=0}^{\infty} f_n(t) \cos(n\pi x) \\
\int_0^1 \cos(m\pi x) \cos(\pi x)^2 dx &= \int_0^1 \sum_{n=0}^{\infty} f_n(t) \cos(m\pi x) \cos(n\pi x) dx \\
f_0(t) &= \int_0^1 \cos(\pi x)^2 dx = \frac{1}{2} \quad \text{used computer here} \\
f_m(t) &= 2 \int_0^1 \cos(\pi x)^2 \cos(m\pi x) dx \quad m = 1, 2, 3, \dots
\end{aligned}$$

and with a computer

$$f_m(t) = \frac{2(m^2 - 2) \sin(\pi m)}{\pi m^3 - 4\pi m}$$

simplifying because  $m \in \mathbb{Z}$

$$f_m(t) = 0$$

well almost, check out the discontinuity at  $m = 2$

$$\begin{aligned}
f_2(t) &= 2 \int_0^1 \cos(\pi x)^2 \cos(2\pi x) dx \\
f_2(t) &= \frac{1}{2}
\end{aligned}$$

substituting into original pde

$$\begin{aligned}
\sum_{n=0}^{\infty} T'_n(t) \cos(n\pi x) &= \frac{1}{2} + \frac{1}{2} \cos(2\pi x) - \sum_{n=0}^{\infty} (n\pi)^2 T_n(t) \cos(n\pi x) \\
- \sum_{n=0}^{\infty} n\pi T_n(t) \sin(n\pi 0) &= 0 = - \sum_{n=0}^{\infty} n\pi T_n(t) \sin(n\pi 1) \\
- \sum_{n=0}^{\infty} n\pi T_n(t) 0 &= 0 = - \sum_{n=0}^{\infty} n\pi T_n(t) 0 \\
\sum_{n=0}^{\infty} T_n(0) \cos(n\pi x) &= 0 \\
\int_0^1 T_0(0) \cos(0)^2 dx &= \int_0^1 0 \cos(0) dx \\
T_0(0) &= 0 \\
\int_0^1 T_m(0) \cos(m\pi x)^2 dx &= 0 = \frac{1}{2} T_m(0) \quad \text{where } m = 1, 2, 3, \dots
\end{aligned}$$

$$\begin{aligned}
\frac{1}{2} + \frac{1}{2} \cos(2\pi x) &= \sum_{n=0}^{\infty} [T'_n(t) + (n\pi)^2 T_n(t)] \cos(n\pi x) \\
\int_0^1 \cos(0) \left[ \frac{1}{2} + \frac{1}{2} \cos(2\pi x) \right] dx &= T'_0(t) + (0\pi)^2 T_0(t) \\
\frac{1}{2} &= T'_0(t) \\
c_1 &= \int T'_0(t) - \frac{1}{2} dt = T_0(t) - \frac{1}{2}t \\
c_1 &= T_0(0) - \frac{1}{2}(0) = 0 \\
T_0(t) &= \frac{1}{2}t \\
\frac{1}{2} + \frac{1}{2} \cos(2\pi x) &= \sum_{n=0}^{\infty} [T'_n(t) + (n\pi)^2 T_n(t)] \cos(n\pi x) \\
\int_0^1 \cos(m\pi x) \left[ \frac{1}{2} + \frac{1}{2} \cos(2\pi x) \right] dx &= T'_m(t) + (m\pi)^2 T_m(t) \\
\frac{(m^2 - 2) \sin(\pi m)}{\pi m^3 - 4\pi m} &= 0 = T'_m(t) + (m\pi)^2 T_m(t) \\
\mu(t) &= e^{\int (m\pi)^2 dt} \\
e^{m^2 \pi^2 t} T_m(t) &= \int e^{m^2 \pi^2 t} 0 dt = c_1 \\
T_m(0) &= c_1 e^{-m^2 \pi^2 0} = c_1 = 0 \\
T_m(t) &= 0 \quad \text{for } m = 1, 3, 4, 5, \dots \\
\int_0^1 \cos(2\pi x) \left[ \frac{1}{2} + \frac{1}{2} \cos(2\pi x) \right] dx &= T'_2(t) + (2\pi)^2 T_2(t) \\
\frac{1}{4} &= T'_2(t) + 4\pi^2 T_2(t) \\
e^{4\pi^2 t} T_2(t) &= \frac{1}{4} \int e^{4\pi^2 t} dt = \frac{e^{4\pi^2 t}}{16\pi^2} + c_1 \\
T_2(t) &= c_1 e^{-4\pi^2 t} + \frac{1}{16\pi^2} \\
T_2(0) &= 0 = c_1 e^{-4\pi^2 0} + \frac{1}{16\pi^2} \\
T_2(t) &= \frac{1}{16\pi^2} (1 - e^{-4\pi^2 t}) \\
u(x, t) &= \frac{1}{2}t \cos(0) + \frac{1}{16\pi^2} (1 - e^{-4\pi^2 t}) \cos(2\pi x) = \frac{1}{2}t + \frac{1}{16\pi^2} (1 - e^{-4\pi^2 t}) \cos(2\pi x)
\end{aligned}$$

**PDE C.**

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

Solve PDE C completely by a Laplace transform with respect to  $t$ . Use the BC as stated – do not transform to homogeneous BC. (The necessary inverse Laplace transform is not in the textbook table but is on the handout list of transforms.)

$$\begin{aligned}
sU(x) - 0 &= \frac{d^2 U}{dx^2}(x) \\
\frac{dU}{dx}(0) &= U(0) - \mathcal{L}\left\{\frac{1}{\sqrt{\pi t}}\right\} \\
&= U(0) - \frac{1}{\sqrt{s}} \quad \text{used computer} \\
0 &= \frac{d^2 U}{dx^2}(x) - sU(x) \\
0 &= r^2 + 0r - s \\
r &= \frac{\pm\sqrt{4s}}{2} = \pm\sqrt{s} \\
U(x) &= c_1 e^{x\sqrt{s}} + c_2 e^{-x\sqrt{s}} \\
U'(x) &= c_1 \sqrt{s} e^{x\sqrt{s}} - c_2 \sqrt{s} e^{-x\sqrt{s}} \\
U'(0) &= c_1 \sqrt{s} - c_2 \sqrt{s} = c_1 + c_2 - \frac{1}{\sqrt{s}} \\
c_1 \sqrt{s} - c_1 &= c_2 + c_2 \sqrt{s} - \frac{1}{\sqrt{s}}
\end{aligned}$$

used computer to help find convenient values

$$\begin{aligned}
c_1(\sqrt{s} - 1) &= \frac{1}{s + \sqrt{s}} + \frac{\sqrt{s}}{s + \sqrt{s}} - \frac{1}{\sqrt{s}} \\
c_1(\sqrt{s} - 1) &= \frac{\sqrt{s} + s}{\sqrt{s}(s + \sqrt{s})} - \frac{s + \sqrt{s}}{\sqrt{s}(s + \sqrt{s})} \\
c_1 &= 0 \\
c_2 &= \frac{1}{s + \sqrt{s}} \\
U(x) &= \frac{1}{s + \sqrt{s}} e^{-x\sqrt{s}}
\end{aligned}$$

from handout

$$u(x, t) = e^{x+t} \operatorname{erfc}\left(\sqrt{t} + \frac{x}{2\sqrt{t}}\right)$$

**PDE D.1**

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

Solve PDE D.1 by Laplace transforming with respect to  $t$ . In particular, show that the Laplace transform of the solution  $w(x, t)$  is  $W(x, s) = \frac{1}{s}e^{-x\sqrt{s}}$  and then obtain the solution  $w(x, t)$  (use tables).

$$\begin{aligned}
sW(x) - 0 &= \frac{d^2 W}{dx^2} \\
W(0) &= \mathcal{L}\{1\} = \frac{1}{s} \\
0 &= \frac{d^2 W}{dx^2} - sW(x) \\
0 &= r^2 + 0r - s \\
r &= \frac{\pm\sqrt{4s}}{2} = \pm\sqrt{s} \\
W(x) &= c_1 e^{x\sqrt{s}} + c_2 e^{-x\sqrt{s}} \\
W(0) &= c_1 + c_2 = \frac{1}{s} \\
c_1 = 0 \quad c_2 &= \frac{1}{s} \\
W(x) &= \frac{1}{s} e^{-x\sqrt{s}}
\end{aligned}$$

from handout

$$w(x, t) = \operatorname{erfc}\left(\frac{x}{2\sqrt{t}}\right)$$



**PDE D.2**

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

Apply the Laplace transform with respect to  $t$  to PDE D.2 to obtain the relation  $U(x, s) = sF(s)W(x, s)$ , where  $U(x, s)$  is the Laplace transform of the solution  $u(x, t)$ ,  $F(s)$  is the transform of  $f(t)$  and  $W(x, s)$  is the transform of problem 5. Show that the result leads to the formula

$$u(x, t) = f(0)\operatorname{erfc}\left(\frac{x}{2\sqrt{t}}\right) + t \int_0^1 \operatorname{erfc}\left(\frac{x}{2\sqrt{t}}(1-u)^{-1/2}\right) f'(tu) du$$

$$\begin{aligned}
sU(x) - 0 &= \frac{d^2 U}{dx^2} \\
U(0) &= F(s) \\
0 &= \frac{d^2 U}{dx^2} - sU(x) \\
U(x) &= c_1 e^{x\sqrt{s}} + c_2 e^{-x\sqrt{s}} \\
U(0) &= F(s) = c_1 + c_2 \\
c_1 = 0 \quad c_2 &= F(s) \\
U(x) &= F(s) e^{-x\sqrt{s}} = \frac{s}{s} F(s) e^{-x\sqrt{s}} \\
W(s) &= \frac{1}{s} e^{-x\sqrt{s}} \\
U(x) &= sF(s)W(x)
\end{aligned}$$

And now we do the reverse transform

$$\begin{aligned}
U(x) &= (sF(s) - f(0) + f(0))W(x) \\
&= (sF(s) - f(0))W(x) + f(0)W(x) \\
u(x, t) &= f(0)\operatorname{erfc}\left(\frac{x}{2\sqrt{t}}\right) + \int_0^t f'(u) \operatorname{erfc}\left(\frac{x}{2\sqrt{(t-u)}}\right) du \\
&= f(0)\operatorname{erfc}\left(\frac{x}{2\sqrt{t}}\right) + t \int_0^1 f'(tu) \operatorname{erfc}\left(\frac{x}{2\sqrt{(t-tu)}}\right) du \\
&= f(0)\operatorname{erfc}\left(\frac{x}{2\sqrt{t}}\right) + t \int_0^1 f'(tu) \operatorname{erfc}\left(\frac{x}{2\sqrt{t}\sqrt{1-u}}\right) du
\end{aligned}$$

This seems too easy, so maybe I'm not understanding a term properly or something but I believe that the eigenvalue for the eigenfunction  $E_{n,m}(r, \theta) = \sin(n\theta)J_n(k_{n,m}r)$  is just  $k_{n,m}$

$$\int_0^\pi \int_0^1 E_{n,m}(r, \theta) E_{q,p}(r, \theta) r dr d\theta$$

let  $n \neq q$

$$\begin{aligned} \int_0^\pi \int_0^1 E_{n,m}(r, \theta) E_{q,p}(r, \theta) r dr d\theta &= \int_0^\pi \sin(n\theta) \sin(q\theta) \left[ \int_0^1 J_n(k_{n,m}r) J_q(k_{q,p}r) r dr \right] d\theta \\ &= \left[ \int_0^1 J_n(k_{n,m}r) J_q(k_{q,p}r) r dr \right] \int_0^\pi \sin(n\theta) \sin(q\theta) d\theta \\ &= \left[ \int_0^1 J_n(k_{n,m}r) J_q(k_{q,p}r) r dr \right] \left( -\frac{(q-n)\sin(q\pi+n\pi) + (-q-n)\sin(q\pi-n\pi)}{2q^2-2n^2} \right) \\ &= \left[ \int_0^1 J_n(k_{n,m}r) J_q(k_{q,p}r) r dr \right] \cdot 0 \\ &= 0 \end{aligned}$$

now let  $(n, m) = (q, p)$

$$\begin{aligned} \int_0^\pi \int_0^1 E_{n,m}(r, \theta) E_{q,p}(r, \theta) r dr d\theta &= \left[ \int_0^1 J_n(k_{n,m}r) J_q(k_{q,p}r) r dr \right] \int_0^\pi \sin(n\theta) \sin(q\theta) d\theta \\ &= \left[ \int_0^1 J_n(k_{n,m}r)^2 r dr \right] \int_0^\pi \sin(n\theta)^2 d\theta \\ &= -\frac{\sin(2\pi n) - 2\pi n}{4n} \left[ \int_0^1 J_n(k_{n,m}r)^2 r dr \right] \\ &= \frac{\pi}{2} \left[ \int_0^1 J_n(k_{n,m}r)^2 r dr \right] \\ &= \frac{\pi}{2} \left[ \frac{1}{2} (J'_n(k_{n,m}))^2 \right] = \frac{\pi}{4} J'_n(k_{n,m})^2 \quad \text{formula from class} \end{aligned}$$

let  $n = q$  and  $m \neq p$

$$\begin{aligned} \int_0^\pi \int_0^1 E_{n,m}(r, \theta) E_{q,p}(r, \theta) r dr d\theta &= \left[ \int_0^1 J_n(k_{n,m}r) J_q(k_{q,p}r) r dr \right] \int_0^\pi \sin(n\theta)^2 d\theta \\ &= \frac{\pi}{2} \left[ \int_0^1 J_n(k_{n,m}r) J_q(k_{q,p}r) r dr \right] \end{aligned}$$

we take as given that  $k_{n,m} \neq k_{q,p}$  and use the formula from my notes

$$\begin{aligned} a &= k_{n,m} \\ b &= k_{q,p} \\ \int_0^\pi \int_0^1 E_{n,m}(r, \theta) E_{q,p}(r, \theta) r dr d\theta &= \frac{\pi}{2} \left[ \int_0^1 J_n(ar) J_n(br) r dr \right] \\ &= \frac{\pi}{2} \left[ \frac{r}{b+a} \frac{1}{b-a} (aJ'_n(ar)J_n(br) - bJ_n(ar)J'_n(br)) \right]_0^1 \\ &= \frac{\pi}{2} \left[ \frac{1}{b+a} \frac{1}{b-a} (aJ'_n(a)J_n(b) - bJ_n(a)J'_n(b)) \right. \\ &\quad \left. - \frac{0}{b+a} \frac{1}{b-a} (aJ'_n(ar)J_n(br) - bJ_n(ar)J'_n(br)) \right] \\ J_n(a) &= J_n(b) = 0 \end{aligned}$$

$$\int_0^\pi \int_0^1 E_{n,m}(r, \theta) E_{q,p}(r, \theta) r dr d\theta = 0$$