

Using Duhamel's principle, what is the solution of the IBVP. Take $g(t) = \sin(t)$. Take $\alpha^2 = 1$.

$$\begin{array}{llll}
 \text{PDE} & u_t = \alpha^2 u_{xx} & 0 < x < 1 & 0 < t < \infty \\
 \text{BCs} & \begin{cases} u(0, t) = 0 \\ u(1, t) = \sin t \end{cases} & & 0 < t < \infty \\
 \text{IC} & u(x, 0) = 0 & 0 \leq x \leq 1 &
 \end{array}$$

Lets do a side by side as in the text.

Easy Problem

$$\begin{aligned}
 w_t &= \alpha^2 w_{xx} \\
 w(0, t) &= 0 \\
 w(1, t) &= 1 \\
 w(x, 0) &= 0 \\
 \mathcal{L}\{w(x, t)\} &= W(x, s) \\
 \frac{d}{ds} W(x, s) &= sW(x, s) - w(x, 0) \\
 &= sW(x, s) \\
 0 &= \alpha^2 \frac{d^2}{dx^2} W(x, s) - sW(x, s) \\
 0 &= \alpha^2 r^2 + 0r - s \\
 r &= \frac{\pm \sqrt{4\alpha^2 s}}{2\alpha^2} \\
 r &= \pm \frac{\sqrt{s}}{\alpha} \\
 W(x, s) &= c_1 e^{\frac{\sqrt{s}}{\alpha} x} + c_2 e^{-\frac{\sqrt{s}}{\alpha} x} \\
 W(0, s) &= 0 = c_1 + c_2 \\
 W(1, s) &= \frac{1}{s} = c_1 e^{\frac{\sqrt{s}}{\alpha}} - c_1 e^{-\frac{\sqrt{s}}{\alpha}} \\
 \frac{1}{2s} &= c_1 \sinh \frac{\sqrt{s}}{\alpha} \\
 W(x, s) &= \frac{1}{s} \frac{e^{\frac{\sqrt{s}}{\alpha} x} - e^{-\frac{\sqrt{s}}{\alpha} x}}{2 \sinh \frac{\sqrt{s}}{\alpha}} \\
 &= \frac{1}{s} \left[\frac{\sinh \left(\frac{\sqrt{s}}{\alpha} x \right)}{\sinh \frac{\sqrt{s}}{\alpha}} \right] \\
 \mathcal{L}^{-1} \left\{ \frac{1}{s} \left[\frac{\sinh(\sqrt{s} x)}{\sinh \sqrt{s}} \right] \right\} &= x + \frac{2}{\pi} \sum_{n=1}^{\infty} \frac{(-1)^n}{n} e^{-(n\pi)^2 t} \sin(n\pi x)
 \end{aligned}$$

Hard Problem

$$\begin{aligned}
 u_t &= \alpha^2 u_{xx} \\
 u(0, t) &= 0 \\
 u(1, t) &= \sin t \\
 u(x, 0) &= 0 \\
 \mathcal{L}\{u(x, t)\} &= U(x, s) \\
 \frac{d}{ds} U(x, s) &= sU(x, s) - u(x, 0) \\
 &= sU(x, s) \\
 0 &= \alpha^2 \frac{d^2}{dx^2} U(x, s) - sU(x, s) \\
 &\vdots \\
 U(x, s) &= c_1 e^{\frac{\sqrt{s}}{\alpha} x} + c_2 e^{-\frac{\sqrt{s}}{\alpha} x} \\
 U(0, s) &= 0 = c_1 + c_2 \\
 U(1, s) &= F(s) = \frac{1}{s^2 + 1} \\
 &= c_1 e^{\frac{\sqrt{s}}{\alpha}} - c_1 e^{-\frac{\sqrt{s}}{\alpha}} \\
 \frac{1}{2} F(s) &= c_1 \sinh \frac{\sqrt{s}}{\alpha} \\
 U(x, s) &= F(s) \frac{e^{\frac{\sqrt{s}}{\alpha} x} - e^{-\frac{\sqrt{s}}{\alpha} x}}{2 \sinh \frac{\sqrt{s}}{\alpha}} \\
 &= F(s) \left[\frac{\sinh \left(\frac{\sqrt{s}}{\alpha} x \right)}{\sinh \frac{\sqrt{s}}{\alpha}} \right] \\
 &= F(s) \left\{ s \left[\frac{\sinh \left(\frac{\sqrt{s}}{\alpha} x \right)}{s \sinh \frac{\sqrt{s}}{\alpha}} \right] \right\} \\
 \mathcal{L}\{w_t\} &= sW - w(x, 0) \quad w(x, 0) = 0 \\
 U(x, s) &= F(s) \mathcal{L}\{w_t\}
 \end{aligned}$$

$\begin{aligned}\mathcal{L}^{-1}\left\{W\left(x, \frac{s}{\alpha}\right)\right\} &= \alpha w(x, \alpha t) \\ &= \alpha x + \frac{2\alpha}{\pi} \sum_{n=1}^{\infty} \frac{(-1)^n}{n} e^{-(n\pi)^2 \frac{t}{\alpha}} \sin(n\pi x)\end{aligned}$	$\begin{aligned}u(x, t) &= \mathcal{L}^{-1}\{F(s)\mathcal{L}\{w_t\}\} \\ &= f(t) * w_t(t) \\ &= \int_0^t f(\tau) w_\tau(x, t - \tau) d\tau \\ &= \int_0^t w(x, t - \tau) f'(\tau) d\tau + f(0)w(x, t)\end{aligned}$
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$$\begin{aligned}u(x, t) &= \int_0^t \alpha x \cos \tau + \frac{2\alpha}{\pi} \cos \tau \sum_{n=1}^{\infty} \frac{(-1)^n}{n} e^{-(n\pi)^2 \frac{t-\tau}{\alpha}} \sin(n\pi x) d\tau \\ &= \alpha x \int_0^t \cos \tau d\tau + \frac{2\alpha}{\pi} \sum_{n=1}^{\infty} \left(\frac{(-1)^n}{n} \sin(n\pi x) \int_0^t e^{-(n\pi)^2 \frac{t-\tau}{\alpha}} \cos \tau d\tau \right) \\ &= \alpha x \int_0^t \cos \tau d\tau + \frac{2\alpha}{\pi} \sum_{n=1}^{\infty} \left(\frac{(-1)^n}{n} \sin(n\pi x) \int_0^t e^{-(n\pi)^2 \frac{t}{\alpha} + (n\pi)^2 \frac{\tau}{\alpha}} \cos \tau d\tau \right) \\ &= \alpha x \int_0^t \cos \tau d\tau + \frac{2\alpha}{\pi} \sum_{n=1}^{\infty} \left(\frac{(-1)^n}{n} \sin(n\pi x) e^{-(n\pi)^2 \frac{t}{\alpha}} \int_0^t e^{(n\pi)^2 \frac{\tau}{\alpha}} \cos \tau d\tau \right) \text{ use maxima to do second integral} \\ &= \alpha x \sin t + \frac{2\alpha}{\pi} \sum_{n=1}^{\infty} \left(\frac{(-1)^n}{n} \sin(n\pi x) e^{-(n\pi)^2 \frac{t}{\alpha}} \left[\frac{e^{\frac{n^2 \pi^2 \tau}{\alpha}} \left(\sin \tau + \frac{n^2 \pi^2 \cos \tau}{\alpha} \right)}{\frac{n^4 \pi^4}{\alpha^2} + 1} \right]_0^t \right) \\ &= \alpha x \sin t + \frac{2\alpha}{\pi} \sum_{n=1}^{\infty} \left(\frac{(-1)^n}{n} \sin(n\pi x) e^{-(n\pi)^2 \frac{t}{\alpha}} \left[\frac{\alpha^2 e^{\frac{n^2 \pi^2 \tau}{\alpha}} \left(\sin \tau + \frac{n^2 \pi^2 \cos \tau}{\alpha} \right)}{n^4 \pi^4 + \alpha^2} \right]_0^t \right) \\ &= \alpha x \sin t + \frac{2\alpha^3}{\pi} \sum_{n=1}^{\infty} \left(\frac{(-1)^n}{n^5 \pi^4 + n \alpha^2} \sin(n\pi x) e^{-(n\pi)^2 \frac{t}{\alpha}} \left[e^{\frac{n^2 \pi^2 \tau}{\alpha}} \left(\sin \tau + \frac{n^2 \pi^2 \cos \tau}{\alpha} \right) \right]_0^t \right) \\ &= \alpha x \sin t + \frac{2\alpha^3}{\pi} \sum_{n=1}^{\infty} \left(\frac{(-1)^n}{n^5 \pi^4 + n \alpha^2} \sin(n\pi x) e^{-(n\pi)^2 \frac{t}{\alpha}} \left[e^{\frac{n^2 \pi^2 t}{\alpha}} \left(\sin t + \frac{n^2 \pi^2 \cos t}{\alpha} \right) - e^{\frac{n^2 \pi^2 0}{\alpha}} \left(\sin 0 + \frac{n^2 \pi^2 \cos 0}{\alpha} \right) \right] \right) \\ &= \alpha x \sin t + \frac{2\alpha^3}{\pi} \sum_{n=1}^{\infty} \left(\frac{(-1)^n}{n^5 \pi^4 + n \alpha^2} \sin(n\pi x) e^{-(n\pi)^2 \frac{t}{\alpha}} \left[e^{\frac{n^2 \pi^2 t}{\alpha}} \left(\sin t + \frac{n^2 \pi^2 \cos t}{\alpha} \right) - \frac{n^2 \pi^2}{\alpha} \right] \right) \\ &= \alpha x \sin t + \frac{2\alpha^3}{\pi} \sum_{n=1}^{\infty} \left(\frac{(-1)^n}{n^5 \pi^4 + n \alpha^2} \sin(n\pi x) \left[\sin t + \frac{n^2 \pi^2 \cos t}{\alpha} - e^{-(n\pi)^2 \frac{t}{\alpha}} \frac{n^2 \pi^2}{\alpha} \right] \right)\end{aligned}$$

$\alpha^2 = 1$ If I had put done this substitution at the beginning there would be no $\pm \alpha$ worries, so I assume $\alpha = 1$

$$\begin{aligned}u(x, t) &= \pm x \sin t + \frac{2}{\pi} \sum_{n=1}^{\infty} \left(\frac{(-1)^n}{n^5 \pi^4 + n} \sin(n\pi x) \left[\pm \sin t + n^2 \pi^2 \cos t - e^{\mp(n\pi)^2 t} n^2 \pi^2 \right] \right) \\ &= x \sin t + \frac{2}{\pi} \sum_{n=1}^{\infty} \left(\frac{(-1)^n}{n^5 \pi^4 + n} \sin(n\pi x) \left[\sin t + n^2 \pi^2 \cos t - e^{-(n\pi)^2 t} n^2 \pi^2 \right] \right)\end{aligned}$$