

13.3.2. From $u(0, t)$ & $u(L, t) = 0$ we have the solution for heat equation as

$$u = \sum_{n=1}^{\infty} A_n \sin\left(\frac{n\pi}{L}x\right) e^{-k\left(\frac{n\pi}{L}\right)^2 t}$$

At $t=0$ $\sum_{n=1}^{\infty} A_n \sin\left(\frac{n\pi}{L}x\right) = x(L-x)$

Hence $A_n = \frac{2}{L} \int_0^L x(L-x) \sin\left(\frac{n\pi}{L}x\right) dx$

$$= \frac{2}{n\pi} \int_0^{n\pi} \frac{Lx}{n\pi} \left(1 - \frac{x}{n\pi}\right) \sin x dx$$

$$= \frac{2L^2}{(n\pi)^2} \left[x\left(1 - \frac{x}{n\pi}\right) (-\cos x) + \left(1 - \frac{2x}{n\pi}\right) \sin x - \frac{2}{n\pi} \cos x \right] \Big|_0^{n\pi}$$

$$= \frac{4L^2}{(n\pi)^3} [1 - (-1)^n]$$

$$\Rightarrow u = \frac{4L^2}{\pi^3} \sum_{n=1}^{\infty} \frac{1 - (-1)^n}{n^3} \sin\left(\frac{n\pi}{L}x\right) e^{-k\left(\frac{n\pi}{L}\right)^2 t}$$

13.4.8 Wave equation with $\frac{\partial u}{\partial x} \Big|_{x=0} = 0 = \frac{\partial u}{\partial x} \Big|_{x=L}$

$$\Rightarrow u = A_0 t + \frac{B_0}{2} + \sum_{n=1}^{\infty} \cos\left(\frac{n\pi}{L}x\right) \left[A_n \sin\left(\frac{an\pi}{L}t\right) + B_n \cos\left(\frac{an\pi}{L}t\right) \right]$$

Since $\frac{\partial u}{\partial t} \Big|_{t=0} = 0 = A_0 + \sum_{n=1}^{\infty} \cos\left(\frac{n\pi}{L}x\right) \cdot A_n \cdot \frac{an\pi}{L}$

we have $A_i = 0$, $i = 0, 1, \dots$

Therefore $u(x, 0) = x = \frac{B_0}{2} + \sum_{n=1}^{\infty} \cos\left(\frac{n\pi}{L}x\right) \cdot B_n$

$$B_0 = \frac{2}{L} \int_0^L x dx = L.$$

$$\begin{aligned}
 b_n &= \frac{2}{L} \int_0^L x \cdot \cos\left(\frac{n\pi}{L}x\right) dx \\
 &= \frac{2}{n\pi} \int_0^{n\pi} \frac{L}{n\pi} x \cos x dx \\
 &= \frac{2L}{(n\pi)^2} \left[x \sin x + \cos x \right] \Big|_0^{n\pi} \\
 &= \frac{2L}{(n\pi)^2} \left[(-1)^n - 1 \right]
 \end{aligned}$$

$$\Rightarrow u = \frac{L}{2} + \frac{2L}{\pi^2} \sum_{n=1}^{\infty} \frac{(-1)^n - 1}{n^2} \cos\left(\frac{n\pi}{L}x\right) \cos\left(\frac{an\pi}{L}t\right)$$

B.4.12. (a) $\xi = x + at, \quad \eta = x - at$

$$\partial_x = 1 \cdot \partial_\xi + 1 \cdot \partial_\eta, \quad \partial_t = a \cdot \partial_\xi - a \cdot \partial_\eta$$

$$\Rightarrow \partial_x^2 = \partial_\xi^2 + \partial_\eta^2 + 2\partial_\xi \partial_\eta, \quad \partial_t^2 = a^2 (\partial_\xi^2 + \partial_\eta^2 - 2\partial_\xi \partial_\eta)$$

$$(a^2 \partial_x^2 - \partial_t^2) u = 4a^2 \partial_\xi \partial_\eta u = 0$$

$$\Rightarrow \partial_\xi \partial_\eta u = 0$$

(b). $\partial_\xi (\partial_\eta u) = 0 \Rightarrow \partial_\eta u = g(\eta)$ for some g
 $\Rightarrow u = G(\eta) + F(\xi)$, where $G' = g$.

$$u(x, t) = F(x + at) + G(x - at)$$

$$\begin{cases}
 u(x, 0) = f(x) = F(x) + G(x) & \textcircled{1} \\
 \left. \frac{\partial u}{\partial t} \right|_{t=0} = g(x) = a F'(x) - a G'(x) & \textcircled{2}
 \end{cases}$$

$$\textcircled{2} \Rightarrow F(x) - G(x) = \int_{x_0}^x \frac{g(s)}{a} ds + 2C \quad \textcircled{2}$$

for some x_0 & C

Combining with ① we have

$$F(x) = \frac{\textcircled{1} + \textcircled{3}}{2} = \frac{f(x)}{2} + \frac{1}{2a} \int_{x_0}^x g(s) ds + c$$

$$G(x) = \frac{\textcircled{1} - \textcircled{3}}{2} = \frac{f(x)}{2} - \frac{1}{2a} \int_{x_0}^x g(s) ds - c$$

$$\begin{aligned} \text{(c). } u(x, t) &= F(x+at) + G(x-at) \\ &= \frac{1}{2} f(x+at) + \frac{1}{2a} \int_{x_0}^{x+at} g(s) ds \\ &\quad + \frac{1}{2} f(x-at) + \frac{1}{2a} \int_{x_0}^{x-at} g(s) ds \\ &= \frac{1}{2} [f(x+at) + f(x-at)] + \frac{1}{2a} \int_{x-at}^{x+at} g(s) ds \end{aligned}$$

13.5.2. Laplacian Equation with $u(0, y) = 0 = u(a, y)$

$$\Rightarrow u = \sum_{n=1}^{\infty} \sin\left(\frac{n\pi}{a} x\right) \left[A_n \sinh\left(\frac{n\pi}{a} y\right) + B_n \cosh\left(\frac{n\pi}{a} y\right) \right]$$

$$\frac{\partial u}{\partial y} \Big|_{y=0} = 0 = \sum_{n=1}^{\infty} \sin\left(\frac{n\pi}{a} x\right) \cdot A_n \cdot \frac{n\pi}{a}$$

$$\Rightarrow A_n = 0$$

$$u(x, b) = f(x) = \sum_{n=1}^{\infty} \sin\left(\frac{n\pi}{a} x\right) \cdot B_n \cosh\left(\frac{n\pi}{a} b\right)$$

$$\Rightarrow B_n = \frac{1}{\cosh\left(\frac{n\pi b}{a}\right)} \cdot \frac{2}{a} \int_0^a f(x) \cdot \sin\left(\frac{n\pi}{a} x\right) dx.$$