

1) p. 67 #10

$$u_{tt} = 9u_{xx} \quad \text{in } 0 < x < \pi/2, \quad u(x, 0) = \cos(x) = \varphi$$

$$u_t(x, 0) = 0, \quad u_x(0, t) = 0$$

$$u(\pi/2, t) = 0$$

a) u_{tt} even w.r.t. 0
odd w.r.t. $\pi/2$

$$\varphi_{\text{ext}}(x) = -\varphi_{\text{ext}}(-x)$$

$$\varphi_{\text{ext}}(2l-x) = -\varphi_{\text{ext}}(x)$$

$$\cos(x) = \cos(-x) \quad \checkmark$$

$$\cos(\pi-x) = -\cos(x) \quad \checkmark$$

φ satisfies these already!

$$\text{so } \varphi_{\text{ext}} = \varphi = \cos(x).$$

so on whole line

$$v(x,t) = \frac{1}{2} [\cos(x+ct) + \cos(x-ct)] - \frac{1}{2c} \int_0^x 0$$

Solves this...

Restrict to just $0 < x < \pi/2$ doesn't change anything since $\varphi_{\text{ext}} = \varphi$.

$$\Rightarrow u(x,t) = \frac{1}{2} [\cos(x+3t) + \cos(x-3t)]$$

b) $u(x,t) = X(x)T(t)$

w/

$$X'' + \beta^2 X = 0$$

$$T'' + 3\beta^2 T = 0$$

$$X(x) = C \cos(\beta x) + D \sin(\beta x)$$

$$T(t) = A \cos(3\beta t) + B \sin(3\beta t)$$

$$X\left(\frac{\pi}{2}\right) = C \cos\left(\beta \frac{\pi}{2}\right) + D \sin\left(\beta \frac{\pi}{2}\right)$$

$$X'(x) = -C\beta \sin(\beta x) + D\beta \cos(\beta x)$$

$$X'(0) = D\beta \cos(\beta \cdot 0) = 0$$

$$\Rightarrow D = 0$$

$$\Rightarrow C \cos(\beta \frac{\pi}{2}) = 0$$

$$\Rightarrow \beta \frac{\pi}{2} = (n + \frac{1}{2})\pi$$

$$\beta = 2n + 1$$

$$T'(0) = 0 \Rightarrow -3\beta A \sin(\beta \cdot 0) + 3\beta B \cos(\beta \cdot 0) = 0$$

$$B = 0.$$

$$\Rightarrow u(x,t) = \sum_n A_n \cos((2n+1)t) \cos(\frac{(2n+1)}{2}x)$$

$$u(x,0) = \sum_n A_n \cos(\frac{(2n+1)}{2}x) = \cos(x)$$

$$\Rightarrow A_n = 0 \quad \forall n \neq 0$$

$$A_0 = 1$$

$$\Rightarrow u(x,t) = \cos(3t) \cos(x)$$

□

2) p. 70 #1

$$u_t - k u_{xx} = f(x, t)$$

$$0 < x < \infty$$

$$0 < t < \infty$$

$$u(0, t) = 0$$

$$u(x, 0) = \varphi(x)$$

$$\varphi_{\text{ext}}(x) = \begin{cases} \varphi(x) & x \geq 0 \\ -\varphi(-x) & x < 0 \end{cases}$$

Odd extensions

$$f_{\text{ext}}(x) = \begin{cases} f(x, t) & x \geq 0 \\ -f(-x, t) & x < 0 \end{cases}$$

On \mathbb{R} ,

$$u(x, t) = \int_{-\infty}^{\infty} S(x-y, t) \varphi_{\text{ext}}(y) dy + \int_0^t \int_{-\infty}^{\infty} S(x-y, t-s) f_{\text{ext}}(y, s) dy ds$$

$$\begin{aligned} \textcircled{1} &= \int_0^{\infty} S(x-y, t) \varphi(y) dy + \int_{-\infty}^0 -S(x-y, t) \varphi(-y) dy \\ &= \int_0^{\infty} S(x-y, t) \varphi(y) dy + \int_{\infty}^0 S(x+y, t) \varphi(y) dy \end{aligned}$$

$$= \int_0^{\infty} [S(x-y, t) - S(x+y, t)] \varphi(y) dy$$

Similar for $\textcircled{2}$

$$\begin{aligned} \Rightarrow u(x, t) &= \int_0^{\infty} [S(x-y, t) - S(x+y, t)] \varphi(y) dy + \\ &\int_0^t \int_0^{\infty} [S(x-y, t-s) - S(x+y, t-s)] f(y, s) dy ds \end{aligned}$$

3) p. 71 #2

$$v_t - kv_{xx} = f(x,t)$$

$$v(0,t) = h(t)$$

$$0 < x < \infty, 0 < t < \infty$$

$$v(x,0) = \varphi(x)$$

$$\text{Let } V(x,t) = v(x,t) - h(t)$$

$$V_t - kV_{xx} = f(x,t) - h'(t)$$

$$V(0,t) = 0$$

$$V(x,0) = \varphi(x) - h(0)$$

⇒ by (2)

$$V(x,t) = \int_0^\infty [S(x-y,t) - S(x+y,t)] (\varphi(y) - h(0)) dy$$

$$+ \int_0^t \int_0^\infty [S(x-y,t-s) - S(x+y,t-s)] (f(y,s) - h'(s)) dy ds$$

$$\Rightarrow v(x,t) = V(x,t) + h(t)$$

$$4) u''(t) + a^2 u(t) = f(t)$$

$$(u(0) = \varphi, u'(0) = \psi)$$

$$\text{I.P. } f \equiv \varphi \equiv 0$$

$u(t) = \frac{1}{a} \sin(at) \psi$ is the solution.

So by Duhamel,

$$u(t) = S'(t)\varphi + S(t)\psi + \int_0^t S(t-s)f(s)ds$$

$$\text{where } S(t) = \frac{1}{a} \sin(at)$$

$$\Rightarrow S'(t) = \cos(at)$$

$$\Rightarrow u(t) = \cos(at)\varphi + \frac{1}{a} \sin(at)\psi + \int_0^t \frac{1}{a} \sin((t-s)a) f(s) ds$$

□

5) p. 79 #2.

$$u_t = c^2 u_{xx} + e^{\alpha x} \quad u(x, 0) = 0 \quad u_t(x, 0) = 0$$

By (3)

$$u(x, t) = \frac{1}{2c} \iint_{\Delta} e^{\alpha x} = \frac{1}{2c} \int_0^t \int_{x-c(t-s)}^{x+c(t-s)} e^{\alpha y} dy ds$$

$$= \frac{1}{2c} \int_0^t \frac{1}{\alpha} e^{\alpha y} \Big|_{x-c(t-s)}^{x+c(t-s)} ds$$

$$= \frac{1}{\alpha 2c} \int_0^t e^{\alpha(x+c(t-s))} - e^{\alpha(x-c(t-s))} ds$$

$$= \frac{e^{\alpha x}}{\alpha 2c} \left[\int_0^t e^{c(t-s)} - e^{-(s-t)} ds \right]$$

$$= \frac{e^{\alpha x}}{\alpha 2c} \left[-\frac{1}{c} e^{c(t-s)} - \frac{1}{c} e^{c(s-t)} \Big|_0^t \right]$$

$$= \frac{e^{\alpha x}}{\alpha 2c} \left[-\frac{1}{c} + e^{ct} - \frac{1}{c} + e^{-ct} \right]$$

$$= \frac{e^{\alpha x}}{\alpha 2c} \left[-\frac{2}{c} + e^{ct} + e^{-ct} \right]$$

□

7) p. 80 # 11

$$u(x,t) = \begin{cases} h(t - \frac{x}{c}) & x < ct \\ 0 & x \geq ct \end{cases}$$

solves on $(0, \infty)$

with $u(x, 0) = 0$ and $u(0, t) = h(t)$

$$u_t = h'(t - \frac{x}{c})$$

$$u_{xx} = h''(t - \frac{x}{c}) \left(\frac{1}{c^2}\right)$$

$$\therefore u_t = c^2 u_{xx} \quad \text{for } x < ct.$$

$$\text{For } x \geq ct$$

$$u(x,t) = 0 \quad \text{so trivial.}$$

$$u(0,t) = h(t)$$

$$\text{"}$$
$$h(t - \frac{0}{c}) = h(t) \quad \checkmark$$

$$u(x, 0) = 0 \quad \text{as } x \geq 0.$$

□

8) p. 89 #1

a) So frequency in (9) is $\frac{n\pi x}{l}$. Replacing l with $\frac{l}{2}$

we obtain frequency $\frac{2n\pi x}{l}$ which is twice frequency of one octave.

b) String tightened so higher frequency as in part a).

9) p. 89 #4

$$u_{tt} = c^2 u_{xx} - ru_t$$

$$u = 0$$

$$u(x, 0) = \phi(x)$$

$$u_t(x, 0) = \psi(x)$$

$$0 < x < l$$

at ends

$$0 < t < \frac{2\pi c}{l}$$

$$u(x, t) = X(x)T(t)$$

$$X(t)T''(t) = c^2 X''(x)T(t) - r X(x)T'(t)$$

Divide by $c^2 X T$

$$\frac{1}{c^2} \frac{T''(t)}{T} = \frac{X''(x)}{X} - \frac{r}{c^2} \frac{T'(t)}{T}$$

$$\left(\frac{1}{c^2} \frac{T''}{T} + \frac{r}{c^2} \frac{T'}{T} \right) = \frac{X''}{X} = -\lambda$$

$$\frac{X''}{X} = -\beta^2$$

$$X'' + \beta^2 X = 0$$

$$X(x) = C \cos(\beta x) + D \sin(\beta x)$$

$$X(0) = 0 \Rightarrow C = 0$$

$$X(l) = 0 \Rightarrow \beta = \frac{n\pi}{l}$$

$$\Rightarrow X_n(x) = \sin\left(\frac{n\pi x}{l}\right)$$

For T,

$$T'' + rT' + \beta c^2 T = 0$$

$$\text{roots } m = \frac{-r \pm \sqrt{r^2 - 4\beta^2 c^2}}{2} = -r \pm \sqrt{r^2 - \frac{4n^2 \pi^2 c^2}{l^2}}$$

$$\text{as } 0 < r < \frac{2\pi c}{l}$$

so for $n > 0$ this is an imaginary number

$$\Rightarrow \text{for } n > 0$$

$$T_n(t) = e^{-\frac{r}{2}t} \left(A_n \cos(\alpha_n t) + B_n \sin(\alpha_n t) \right)$$

$$\Rightarrow u(x,t) = e^{-\frac{r}{2}t} \sum_n \left(A_n \cos(\alpha_n t) + B_n \sin(\alpha_n t) \right) \sin\left(\frac{n\pi x}{l}\right)$$

$$\phi(x) = u(x,0) = \sum_n A_n \sin\left(\frac{n\pi x}{l}\right)$$

$$\Rightarrow A_n = \frac{2}{l} \int_0^l \phi(x) \sin\left(\frac{n\pi x}{l}\right) dx$$

$$\psi(x) = u_t(x,0) = \sum_n B_n \alpha_n \sin\left(\frac{n\pi x}{l}\right)$$

$$\Rightarrow B_n = \frac{2}{l \alpha_n} \int_0^l \psi(x) \sin\left(\frac{n\pi x}{l}\right) dx$$

10) p. 92 #2

$$u_{tt} = c^2 u_{xx} \quad 0 < x < l$$

$$u_x(0, t) = 0$$

$$u(l, t) = 0$$

a) $X'(0) = 0$

$$X(l) = 0$$

$$X'' + \lambda X = 0$$

$$X(x) = C \cos \beta x + D \sin \beta x$$

$$X'(x) = -C\beta \sin \beta x + D\beta \cos \beta x$$

$$X'(0) = D\beta = 0 \Rightarrow D = 0$$

$$X(l) = C \cos(\beta l) = 0$$

$$\Rightarrow \beta l = \pi n + \frac{\pi}{2}$$

$$\Rightarrow \beta = \frac{(n + \frac{1}{2})\pi}{l}$$

\Rightarrow eigenfunction is $\cos\left(\frac{(n + \frac{1}{2})\pi x}{l}\right)$

b)

$$u(x, t) = \sum_n \left(A_n \cos\left(\frac{n\pi ct}{l}\right) + B_n \sin\left(\frac{n\pi ct}{l}\right) \right) \cos\left(\frac{(n + \frac{1}{2})\pi x}{l}\right)$$