

# MATH2065: INTRO TO PDES

Summer School 2012

## Tutorial Questions 6

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1. Determine the eigenvalues  $\lambda$  and corresponding eigenfunctions of the differential equation

$$\frac{d^2\phi}{dx^2} + \lambda\phi = 0$$

with boundary conditions  $\phi(0) = 0$  and  $\frac{d\phi}{dx}(L) = 0$ . Analyze the three cases with real  $\lambda$ :  $\lambda > 0$ ,  $\lambda = 0$ ,  $\lambda < 0$ .

2. Solve the heat equation  $\frac{\partial u}{\partial t} = k \frac{\partial^2 u}{\partial x^2}$  with boundary conditions  $u(0, t) = 0$  and  $u(L, t) = 0$  and initial conditions  $u(x, 0) = 3 \sin \frac{\pi x}{L} - \sin \frac{3\pi x}{L}$ .

3. As the previous problem but with initial condition  $u(x, 0) = \begin{cases} 1 & 0 < x \leq L/2 \\ 2 & L/2 < x < L \end{cases}$ .

4. Solve the heat equation  $\frac{\partial u}{\partial t} = k \frac{\partial^2 u}{\partial x^2}$  with boundary conditions  $\frac{\partial u}{\partial x}(0, t) = 0$  and  $\frac{\partial u}{\partial x}(L, t) = 0$  for  $t > 0$  and three different initial conditions given by

(a)  $u(x, 0) = \begin{cases} 0 & x < L/2 \\ 1 & x > L/2 \end{cases}$ .

(b)  $u(x, 0) = 6 + 4 \cos \frac{3\pi x}{L}$ .

(c)  $u(x, 0) = -3 \cos \frac{8\pi x}{L}$ .

5. In this problem, we apply the idea of separation of variables that we have learnt mainly within the context of the heat equation, to the wave equation. Consider the initial-boundary value problem

$$\frac{\partial^2 u}{\partial t^2} = c^2 \frac{\partial^2 u}{\partial x^2}$$

in the domain  $0 < x < L$ ,  $t > 0$ , subject to the boundary and initial conditions

$$\begin{aligned} u(0, t) &= 0 \quad \text{for } t \geq 0, \\ u(L, t) &= 0 \quad \text{for } t \geq 0, \\ u(x, 0) &= 0 \quad \text{for } 0 \leq x \leq L, \\ \frac{\partial u}{\partial t}(x, 0) &= 3c \sin \frac{4\pi x}{L} \quad \text{for } 0 \leq x \leq L. \end{aligned}$$

Here, the unknown is  $u = u(x, t)$ , and  $c$  and  $L$  are positive constants. This models a string tied at the endpoints  $x = 0$  and  $x = L$ , and given an initial vertical velocity  $3c \sin \frac{4\pi x}{L}$  at time zero when it is in a purely horizontal position.

Solve the given initial-boundary value problem using separation of variables.