

SS2065: INTRO TO PDEs
Brief Answers to Tutorial Questions

Tutorial 1

1. (a) $x = 2e^{3t}$.
(b) $y = 10e^{5(1-z)}$.
(c) $x = \frac{4}{3}(1 - e^{-3t})$
2. (a) $y(x) = C_1 \exp(7x)$
(b) $y(x) = C_1 \exp(x) + C_2 \exp(-2x)$
(c) $y(x) = C_1 \exp(0x) + C_2 \exp(3x) = C_1 + C_2 \exp(3x)$
(d) $y(x) = C_1 \exp(2x) + C_2 \exp(-2x)$
(e) $y(x) = C_1 \sin 2x + C_2 \cos 2x$
(f) $y(x) = C_1 \exp(-3x) + C_2 x \exp(-3x)$
(g) $y(x) = C_1 \exp(3x) \cos(4x) + C_2 \exp(3x) \sin(4x)$
(h) $y(x) = C_1 \exp(x) + C_2 \exp(-x) + C_3 \exp(-2x)$
3. (a) $y(x) = \exp(7x)$
(b) $y(x) = \frac{1}{3} [\exp(3x) - 1]$
(c) $y(x) = x \exp(-3x)$
(d) $y(x) = \exp(3x) \sin(4x)$

Tutorial 2

1. (a) $y_p = -\frac{1}{3}e^x$
(b) $y_p(x) = -\frac{1}{9}x - 2$
(c) $y_p(x) = -\cos x - \sin x$
(d) $y_p(x) = x^2 - 2$
(e) $y_p = \frac{1}{3}xe^{3x}$
2. (a) $y(x) = \frac{7}{5}e^{2x} - \frac{3}{20}e^{-3x} - \frac{5}{4}e^x$
(b) $y(x) = -\frac{37}{36}e^{-2x} + \frac{26}{25}e^{-x} + (\frac{1}{30}x - \frac{11}{900})e^{4x}$
(c) $y(x) = -\frac{2}{5}e^{3x} + e^x + \frac{1}{5} \sin x + \frac{2}{5} \cos x$
3. (a) $y_p = \frac{1}{3}x - \frac{10}{9} + \frac{1}{10} \sin x$
(b) $y_p = \frac{1}{6}e^x + \frac{1}{10} \sin x - \frac{1}{10} \cos x$
(c) $y_p = -\frac{1}{2}xe^x - e^{2x}$
4. (a) $x_h(t) = C_1 \cos(2t) + C_2 \sin(2t)$
(b)

$$x(t) = \begin{cases} \frac{1}{4 - \omega^2} \cos(\omega t), & (\omega \neq 2) \\ \frac{t}{4} \sin(2t), & (\omega = 2) \end{cases}$$

(c)

$$x(t) = \begin{cases} C_1 \cos(2t) + C_2 \sin(2t) + \frac{1}{4 - \omega^2} \cos(\omega t) & (\text{if } \omega \neq 2) \\ C_1 \cos(2t) + C_2 \sin(2t) + \frac{t}{4} \sin(2t) & (\text{if } \omega = 2) \end{cases}$$

Tutorial 3

1. (a) $\frac{6}{(s+2)^4}$
(b) $\frac{8s}{(s^2+16)^2}$
(c) $\frac{e^{-3s}}{s}$
(d) $\frac{4}{(s-3)^2+16}$
(e) $\frac{(s+4)^2-36}{[(s+4)^2+36]^2}$
(f) $e^{-5s} \left(\frac{2}{s^3} + \frac{10}{s^2} + \frac{25}{s} \right) - e^{-8s} \left(\frac{2}{s^3} + \frac{16}{s^2} + \frac{64}{s} \right)$
(g) $\frac{24e^{-s}}{s^5}$
2. (a) $\frac{1}{2} \sin 2t$
(b) $\frac{1}{2} H(t-3) \sin [2(t-3)]$
(c) $\frac{1}{6!} t^6 e^{4t}$
(d) $-\frac{1}{6} e^{-t} + \frac{7}{6} e^{-7t}$
(e) $\frac{1}{3} \cos t - \frac{1}{3} \cos 2t$
(f) $\frac{2}{9} - \frac{2}{9} \cos 3t + \frac{1}{3} \sin 3t - 5H(t-4) \left(\frac{2}{9} - \frac{2}{9} \cos [3(t-4)] + \frac{1}{3} \sin [3(t-4)] \right)$
- 3.
4. $y(t) = 1 + e^{-t}$
5. $y(t) = \frac{1}{3} \sin t - \frac{1}{6} \sin 2t$
6. $y(t) = g(t) - g(t-4)H(t-4)$ where $g(t) = \frac{1}{2} - e^{-t} + \frac{1}{2}e^{-2t}$.

Tutorial 4

1. (a) $i(t) = \frac{V_0}{R} [(1 - e^{R(t-a)/L})H(t-a) - (1 - e^{R(t-b)/L})H(t-b)]$
(b) $i(t) = \frac{V_0}{L} H(t-a)e^{-R(t-a)/L}$
2. $y(t) = 2e^{-t} - 2e^{-3t} - e^{-8}H(t-8) (2e^{-(t-8)} - 2e^{-3(t-8)}) + \frac{2}{3}H(t-8) (1 - e^{-3(t-8)}) + e^{-3t}$
- 3.

4. $\frac{\sin t - t \cos t}{2}$
5. $y(t) = e^t + \int_0^t \sinh(t - \bar{t}) g(\bar{t}) d\bar{t}$
6. $F(s)/s$
7. (a) $b \cos 2b$ if $b \in (-1, 3)$, zero otherwise.

Tutorial 5

- 1.
- 2.
3. $u(x) = -\frac{T}{L}x + T$
4. $u(x) = -\frac{x^4}{12} + \frac{L^3 x}{3} + T$
- 5.
6. (a) $\frac{dh}{dt} = -\lambda k h$ and $\frac{1}{r} \frac{d}{dr} \left(r \frac{d\phi}{dr} \right) = -\lambda \phi$
 (b) $\phi''(x) = -\lambda \phi(x)$ and $h''(y) = \lambda h(y)$
 (c) $h'(t) = \lambda k h(t)$ and $\phi''''(x) = \lambda \phi(x)$

Tutorial 6

1.

$$\lambda_n = p^2 = \left(\frac{\pi/2 + n\pi}{L} \right)^2 \quad n = 0, 1, 2, 3, \dots$$

$$\phi_n(x) = \sin \left(\frac{\pi/2 + n\pi}{L} x \right) \quad n = 0, 1, 2, \dots$$
2.

$$u(x, t) = 3 \sin \frac{\pi x}{L} \exp \left(-\frac{k\pi^2 t}{L^2} \right) - \sin \frac{3\pi x}{L} \exp \left(-\frac{9k\pi^2 t}{L^2} \right).$$
3.

$$u(x, t) = \frac{2}{\pi} \sum_{n=1}^{\infty} \frac{1 - 2(-1)^n + \cos \frac{n\pi}{2}}{n} \sin \frac{n\pi x}{L} e^{-k(n\pi/L)^2 t}.$$
4. (a) $A_0 = \frac{1}{2}$, $A_n = -\frac{2}{n\pi} \sin \frac{n\pi}{2}$ for $n \neq 0$.
 (b) $A_0 = 6$, $A_3 = 4$, all other A s are zero.
 (c) $A_8 = -3$, all other A s are zero.

5.

$$u(x, t) = \frac{3L}{4\pi} \sin \frac{4\pi x}{L} \sin \frac{4\pi ct}{L}$$

Tutorial 7

1.

$$\phi(x, y) = \sum_{n=1}^{\infty} B_n \sinh \frac{n\pi x}{L} \sin \frac{n\pi y}{L},$$

where the coefficients are given by

$$B_n = \frac{2}{L \sinh(n\pi)} \int_0^L f(y) \sin \frac{n\pi y}{L} dy.$$

2.

$$u(x, y) = A_0 y + \sum_{n=1}^{\infty} A_n \cos \frac{n\pi x}{L} \sinh \frac{n\pi y}{L}$$

where the coefficients are given by

$$A_0 = \frac{1}{HL} \int_0^L f(x) dx, \quad A_n = \frac{2}{L \sinh \frac{n\pi H}{L}} \int_0^L f(x) \cos \frac{n\pi x}{L} dx.$$

3. (a)

$$u(r, \theta) = \ln 2 + 4 \left(\frac{a}{r} \right)^3 \cos 3\theta.$$

(b)

$$A_n = a^n a_n, \quad B_n = a^n b_n$$

where a_n and b_n are the coefficients of the Fourier series of $f(\theta)$.

Tutorial 8

1.

$$\phi(t) = \frac{1}{26} e^{5t} - \frac{5}{26} \sin t - \frac{1}{26} \cos t + \left(\frac{1}{2} t^2 + t \right) e^{5t}$$

2.

$$y(t) = -\frac{1}{10} e^{-t} + \frac{5}{14} e^t - \frac{9}{35} e^{-6t} - e^{-3} H(t-3) \left(-\frac{1}{10} e^{-(t-3)} + \frac{1}{14} e^{t-3} + \frac{1}{35} e^{-6(t-3)} \right)$$

3. (a) $\bar{u}(x) = 0$

(b)

$$u(x, t) = \sum_{n=0}^{\infty} A_n \sin \left(\frac{2n+1}{2} x \right) \exp \left(- \left(\frac{2n+1}{2} \right)^2 t \right)$$

(c)

$$A_n = \frac{2}{\pi} \int_0^\infty f(x) \sin\left(\frac{2n+1}{2}x\right) dx$$

(d)

$$u(x, t) = \frac{400}{\pi} \sum_{n=0}^{\infty} \frac{1}{2n+1} \sin\left(\frac{2n+1}{2}x\right) \exp\left(-\left(\frac{2n+1}{2}\right)^2 t\right)$$

Tutorial 9

1. The Fourier Series are:

(a) $x \sim \frac{2L}{\pi} \sum_{n=1}^{\infty} \frac{(-1)^{n+1}}{n} \sin \frac{n\pi x}{L}$.

(b) $\sin \frac{\pi x}{L}$

(c) $f(x) \sim \frac{1}{2} + \frac{2}{\pi} \sum_{n=1,3,5,\dots}^{\infty} \frac{1}{n} \sin \frac{n\pi x}{L}$.

2. (b) $f_s(x) \sim \frac{8}{\pi} \sum_{m=1}^{\infty} \frac{m \sin 2mx}{4m^2-1}$.

3. (c) $\sum_{n=1}^{\infty} \frac{1}{n^4} = \frac{\pi^4}{90}$

4. (a) $\frac{\sin \alpha}{\alpha} + \sum_{n=1}^{\infty} (-1)^{n-1} \frac{2\alpha \sin \alpha}{n^2 \pi^2 - \alpha^2} \cos \frac{n\pi x}{\alpha}$

(b) The Fourier series reduces to the single term, $\cos x$.

Tutorial 10

1. (d) $x \sim -2 \sum_{n=1}^{\infty} \frac{(-1)^n}{n} \sin nx$

2. $c_n = \frac{1}{2in\pi\Delta} \exp\left(\frac{in\pi x_0}{L}\right) \left[\exp\left(\frac{in\pi\Delta}{L}\right) - 1\right]$

Tutorial 11

2. $\frac{2\alpha}{x^2 + \alpha^2}$

4. $\frac{i}{\pi} \left[\frac{\sin \omega}{\omega^2} - \frac{\cos \omega}{\omega} \right]$

6. $\delta(\omega - \beta)$

Tutorial 12

1. $\frac{70}{\sqrt{1+2t}} \exp\left(-\frac{x^2}{2+4t}\right)$

2. $\int_{-\infty}^{\infty} F(\omega) e^{ik\omega^3 t} e^{-i\omega x} d\omega$

3. $\frac{1}{\sqrt{4\pi kt}} \int_{-\infty}^{\infty} f(\bar{x}) \exp\left[-\frac{(x-\bar{x}+ct)^2}{4kt}\right] d\bar{x}$

4. $\frac{1}{\sqrt{4\pi kt}} \exp\left[-\frac{(x+ct)^2}{4kt}\right]$

5. $\int_{-\infty}^{\infty} \frac{F(\omega)}{\sinh \omega} \sinh(\omega y) e^{-i\omega x} d\omega$

Tutorial 13

2. (d) $u(x, t) = \sum_{n=1}^{\infty} \alpha_n \sin\left(\frac{n\pi x}{L}\right) \sin\left(\frac{c\sqrt{n^2\pi^2-1}}{L} t\right)$

(e) $\alpha_n = \frac{2}{c\sqrt{n^2\pi^2-1}} \int_0^L f(x) \sin\left(\frac{n\pi x}{L}\right) dx$

3. $x(t) = \frac{3}{2}(\cosh t - \cos t), \quad y(t) = \frac{3}{2} \sinh t + \frac{1}{2} \sin t$