

1. (7 points) Find the eigenvalues and eigenfunctions for  $x''(t) + \lambda x(t) = 0$ ,  $x'(1) = 0$ , and  $x(5) = 0$ . Show detailed work.

$$x(t) = \begin{cases} A \cos(\sqrt{\lambda}(t-1)) + B \sin(\sqrt{\lambda}(t-1)), & \lambda > 0 \\ A & \lambda = 0 \\ A \cosh(\sqrt{\lambda}(t-1)) + B \sinh(\sqrt{\lambda}(t-1)), & \lambda < 0 \end{cases}$$

Note:  $\cos\left(\frac{(2n-1)\pi}{8}(t-1)\right)$   
 $= \sin\left(\frac{(2n-1)\pi}{8}(t-5)\right)$ , so  
 it doesn't matter which endpoint you start with. Proof: use  $\sin(a+b) = \sin(a)\cos(b) + \cos(a)\sin(b)$ .

$0 = x'(1) \Rightarrow B = 0 \forall \lambda$ .

$0 = x(5) \Rightarrow \begin{cases} A \cos(4\sqrt{\lambda}) = 0, & \lambda > 0 \\ A = 0, & \lambda = 0 \\ A\sqrt{\lambda} \sinh(4\sqrt{\lambda}) = 0, & \lambda < 0 \end{cases}$

$\Rightarrow \begin{cases} 4\sqrt{\lambda} = \frac{(2n-1)\pi}{2}, n=1,2,\dots \\ A = 0 \forall \lambda \leq 0 \end{cases}$

$\therefore$  (the evals are  $\lambda = \frac{(2n-1)^2 \pi^2}{64}$ ,  $n=1,2,\dots$ ) and the

espaces have basis  $x_n = \cos\left(\frac{(2n-1)\pi}{8}(t-1)\right)$

2. (6 points) Solve  $u_t = 5u_{xx}$  if  $u(0,t) = 0$ ,  $u(2,t) = 0$ , and  $u(x,0) = -4\sin(3\pi x) + \sin(6\pi x)$ . Show the steps discussed in class.

$u = XT \Rightarrow T' = -5\lambda T$  and  $X'' + \lambda X = 0$ ,  $X(0) = 0$ ,  $X(2) = 0$

$\Rightarrow T_n = e^{-5\lambda t}$  and  $\lambda = \frac{n^2 \pi^2}{4}$ ,  $X_n = \sin\left(\frac{n\pi}{2}x\right)$ ,  $n=1,2,\dots$

$\therefore u(x,t) = \sum_{n=1}^{\infty} c_n e^{-\frac{5n^2 \pi^2 t}{4}} \sin\left(\frac{n\pi}{2}x\right)$

$-4\sin(3\pi x) + \sin(6\pi x) = u(x,0) = \sum_{n=1}^{\infty} c_n \sin\left(\frac{n\pi}{2}x\right)$

$\Rightarrow c_6 = -4, c_{12} = 1, \text{ other } c_n = 0.$

$\therefore u(x,t) = -4 e^{-\frac{5(6)^2 \pi^2 t}{4}} \sin(3\pi x) + e^{-\frac{5(12)^2 \pi^2 t}{4}} \sin(6\pi x)$

$= -4 e^{-45\pi^2 t} \sin(3\pi x) + e^{-180\pi^2 t} \sin(6\pi x)$

3. (6 points) Let  $f(x) = 1 - x$  for  $0 \leq x \leq 1$ . Find the ~~sine and~~ cosine series expansions for the even and odd extensions of  $f(x)$ .

F.S.  $f_E$ :  $a_0 = \frac{1}{1} \int_{-1}^1 f_E dx = 2 \int_0^1 (1-x) dx = 2 \left( x - \frac{x^2}{2} \right) \Big|_0^1 = 1.$

$b_n = 0$

$a_n = \frac{1}{1} \int_{-1}^1 f_E \cos(n\pi x) dx = 2 \int_0^1 (1-x) \cos(n\pi x) dx$

$\oplus$ $1-x$	$\cos(n\pi x)$
$\ominus$ $-1$	$\frac{1}{n\pi} \sin(n\pi x)$
$\ominus$ $0$	$-\frac{1}{n^2\pi^2} \cos(n\pi x)$

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

$= \frac{2}{n^2\pi^2} (1 - (-1)^n) = \begin{cases} \frac{4}{n^2\pi^2}, & n \text{ odd} = 1, 3, 5, \dots \\ 0, & n \text{ even} \end{cases}$

o.o. Cosine series = F.S.  $f_E = \frac{1}{2} + \sum_{n \text{ odd}} \frac{4}{n^2\pi^2} \cos(n\pi x)$

4. (6 points) Solve  $u_t = 5u_{xx}$  if  $u_x(0, t) = 0$ ,  $u_x(1, t) = 0$ , and  $u(x, 0) = 1 - x$ . Show the steps discussed in class but use work from earlier questions. ~~Use your answer to 3.~~

$u = XT \Rightarrow T' = -5\lambda T$  and  $X'' + \lambda X = 0$ ,  $X'(0) = 0 = X'(1)$

$\Rightarrow T_\lambda = e^{-5\lambda t}$ ,  $\lambda = n^2\pi^2$ ;  $n = 0, 1, 2, \dots$ ;  $X_n = \cos(n\pi x)$

$\Rightarrow u(x, t) = C_0 + \sum_{n=1}^{\infty} C_n e^{-5n^2\pi^2 t} \cos(n\pi x)$

$\frac{1}{2} + \sum_{n \text{ odd}} \frac{4}{n^2\pi^2} \cos(n\pi x) = 1 - x = u(x, 0) = C_0 + \sum_{n=1}^{\infty} C_n \cos(n\pi x)$

$\Rightarrow u(x, t) = \frac{1}{2} + \sum_{n \text{ odd}} \frac{4}{n^2\pi^2} e^{-5n^2\pi^2 t} \cos(n\pi x)$