



MATHEMATICS 201-BNK-05

Advanced Calculus

Martin Huard

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XXIV – Applications of Fourier Series

1. Solve the wave equation $u_{tt}(x,t) = a^2 u_{xx}(x,t)$ subject to the following conditions.

a) $a = 1, u(0,t) = u(4,0) = 0, u_t(x,0) = 0, u(x,0) = \begin{cases} x & 0 \leq x \leq 2 \\ 4-x & 2 < x \leq 4 \end{cases}$

b) $a = 1, u(0,t) = u(6,0) = 0, u_t(x,0) = 0, u(x,0) = \begin{cases} x & 0 \leq x \leq 2 \\ 2 & 2 < x \leq 4 \\ 6-x & 4 < x \leq 6 \end{cases}$

c) $a = 3, u(0,t) = u(4,0) = 0, u_t(x,0) = 0, u(x,0) = \begin{cases} x & 0 \leq x \leq 3 \\ 12-3x & 3 < x \leq 4 \end{cases}$

d) $a = 1, u(0,t) = u(4,0) = 0, u_t(x,0) = 10, u(x,0) = 0$

e) $a = 6, u(0,t) = u(6,0) = 0, u_t(x,0) = \begin{cases} x & 0 \leq x \leq 3 \\ 6-x & 3 < x \leq 6 \end{cases}, u(x,0) = 0$

2. Solve the heat equation $u_t(x,t) = k u_{xx}(x,t)$ subject to the following conditions.

a) $k = 1, T(0,t) = 0, T(4,t) = 0, T(x,0) = x$

b) $k = 2, T(0,t) = 0, T(5,t) = 0, T(x,0) = \sin\left(\frac{\pi x}{5}\right)$

c) $k = 1, T(0,t) = 100, T(4,t) = 100, T(x,0) = 0$

d) $k = 3, T(0,t) = 100, T(2,t) = 0, T(x,0) = 50x$

e) $k = 1, T_x(0,t) = 0, T_x(4,t) = 0, T(x,0) = x$

f) $k = 4, T(0,t) = 0, T(6,t) = 0, T(x,0) = \sin\left(\frac{\pi x}{6}\right)$

ANSWERS

$$1. \text{ a) } u(x, t) = \sum_{n=1}^{\infty} \frac{16(-1)^{n+1}}{\pi^2 (2n-1)^2} \sin\left(\frac{(2n-1)\pi}{4} x\right) \cos\left(\frac{(2n-1)\pi}{4} t\right)$$

$$\text{b) } u(x, t) = \sum_{n=1}^{\infty} \frac{12\left(\sin\frac{\pi n}{3} + \sin\frac{2\pi n}{3}\right)}{\pi^2 n^2} \sin\left(\frac{n\pi}{6} x\right) \cos\left(\frac{n\pi}{6} t\right)$$

$$\text{c) } u(x, t) = \sum_{n=1}^{\infty} \frac{32 \sin\frac{3\pi n}{4}}{\pi^2 n^2} \sin\left(\frac{n\pi}{4} x\right) \cos\left(\frac{n\pi}{4} t\right)$$

$$\text{d) } u(x, t) = \sum_{n=1}^{\infty} \frac{160}{\pi^2 (2n-1)^2} \sin\left(\frac{(2n-1)\pi}{4} x\right) \sin\left(\frac{(2n-1)\pi}{4} t\right)$$

$$\text{e) } u(x, t) = \sum_{n=1}^{\infty} \frac{64(-1)^{n+1}}{\pi^3 (2n-1)^3} \sin\left(\frac{(2n-1)\pi}{4} x\right) \sin\left(\frac{(2n-1)\pi}{4} t\right)$$

$$2. \text{ a) } T(x, t) = \sum_{n=1}^{\infty} \frac{8(-1)^{n+1}}{\pi n} \sin\left(\frac{n\pi x}{4}\right) e^{-\frac{n^2 \pi^2}{16} t}$$

$$\text{b) } T(x, t) = \sin\left(\frac{\pi x}{5}\right) e^{-\frac{2\pi^2}{25} t}$$

$$\text{c) } T(x, t) = 100 - \sum_{n=1}^{\infty} \frac{400}{\pi (2n-1)} \sin\left(\frac{\pi(2n-1)}{4} x\right) e^{-\frac{\pi^2(2n-1)^2}{16} t}$$

$$\text{d) } T(x, t) = -50x + 100 - \sum_{n=1}^{\infty} \frac{400}{\pi (2n-1)} \sin\left(\frac{\pi(2n-1)}{2} x\right) e^{-\frac{3\pi^2(2n-1)^2}{4} t}$$

$$\text{e) } T(x, t) = 2 - \sum_{n=1}^{\infty} \frac{16}{\pi^2 (2n-1)^2} \cos\left(\frac{n\pi}{4} x\right) e^{-\frac{\pi^2(2n-1)^2}{16} t}$$

$$\text{f) } T(x, t) = \frac{2}{\pi} - \sum_{n=2}^{\infty} \frac{4}{\pi(n^2-1)} \cos\left(\frac{\pi(2n-1)}{6} x\right) e^{-\frac{\pi^2(2n-1)^2}{9} t}$$