

key

Math 19 Problem Set 12: p264-265 Ex. 1acef, 2, 3

1.(a)  $w(0)=0 \neq w(R)=0$

$c > 0$ :  $w(x) = \alpha e^{\sqrt{c}x} + \beta e^{-\sqrt{c}x}$

$w(0) = \alpha + \beta = 0$

$\alpha = -\beta$

$w(R) = \alpha e^{\sqrt{c}R} + \beta e^{-\sqrt{c}R}$

$= \alpha(e^{\sqrt{c}R} - e^{-\sqrt{c}R}) = 0$

$\alpha = 0, \beta = 0$

$c = 0$ :  $w(x) = \alpha + \beta x$

$w(0) = \alpha = 0$

$w(R) = \beta R = 0 \implies \beta = 0$

$c < 0$ :  $w(x) = \alpha \cos(\sqrt{-c}x) + \beta \sin(\sqrt{-c}x)$

$w(0) = \alpha = 0$

$w(R) = \beta \sin(\sqrt{-c}R) = 0$

$\beta = 0$  or  $\sqrt{-c}R = n\pi$

$\beta \in \mathbb{R}, c = -\left(\frac{n\pi}{R}\right)^2$

(c)  $\frac{dw}{dx}(0)=0 \neq w(R)=0$

$c > 0$ :  $w(x) = \alpha e^{\sqrt{c}x} + \beta e^{-\sqrt{c}x}$

$w'(x) = \sqrt{c}\alpha e^{\sqrt{c}x} - \sqrt{c}\beta e^{-\sqrt{c}x}$

$w'(0) = \sqrt{c}(\alpha - \beta) = 0$

$\alpha = \beta$

$w(R) = \alpha(e^{\sqrt{c}R} + e^{-\sqrt{c}R}) = 0$

$\alpha = 0, \beta = 0$

$c = 0$ :  $w(x) = \alpha + \beta x$

$w'(x) = \beta$

$w'(0) = \beta = 0$

$w(R) = \alpha = 0$

$c < 0$ :  $w(x) = \alpha \cos(\sqrt{-c}x) + \beta \sin(\sqrt{-c}x)$  2.  $\frac{du}{dt} = 2 \frac{d^2u}{dx^2}$

$w(x) = \alpha \sqrt{-c} \sin(\sqrt{-c}x) + \beta \sqrt{-c} \cos(\sqrt{-c}x)$

$w'(0) = \beta \sqrt{-c} = 0 \implies \beta = 0$

$w(R) = \alpha \cos(\sqrt{-c}R) = 0$

$\alpha = 0$  or  $c = -\left(\frac{(n+\frac{1}{2})\pi}{R}\right)^2, \alpha \in \mathbb{R}$

(e)  $w(0)=0 \neq w(R)=1$

$c > 0$ :  $w(x) = \alpha e^{\sqrt{c}x} + \beta e^{-\sqrt{c}x}$

$w(0) = \alpha + \beta = 0 \implies \alpha = -\beta$

$w(R) = \alpha(e^{\sqrt{c}R} - e^{-\sqrt{c}R}) = 1$

$\alpha = (e^{\sqrt{c}R} - e^{-\sqrt{c}R})^{-1} \implies \beta = -(e^{\sqrt{c}R} - e^{-\sqrt{c}R})^{-1}$

$c = 0$ :  $w(x) = \alpha + \beta x$

$w(0) = \alpha = 0$

$w(R) = \beta R = 1 \implies \beta = \frac{1}{R}$

$c < 0$ :  $w(x) = \alpha \cos(\sqrt{-c}x) + \beta \sin(\sqrt{-c}x)$

$w(0) = \alpha = 0$

$w(R) = \beta \sin(\sqrt{-c}R) = 1$

$\beta = \frac{1}{\sin(\sqrt{-c}R)}$

(f)  $w(0)=-1 \neq w(R)=1$

$c > 0$ :  $w(x) = \alpha e^{\sqrt{c}x} + \beta e^{-\sqrt{c}x}$

$w(0) = \alpha + \beta = -1 \implies \alpha = -1 - \beta$

$w(R) = (-1 - \beta)e^{\sqrt{c}R} + \beta e^{-\sqrt{c}R} = 1$

$\beta = \frac{1 + e^{\sqrt{c}R}}{-e^{\sqrt{c}R} + e^{-\sqrt{c}R}} \implies \alpha = -1 - \frac{1 + e^{\sqrt{c}R}}{e^{\sqrt{c}R} - e^{-\sqrt{c}R}}$

$c = 0$ :  $w(x) = \alpha + \beta x$

$w(0) = \alpha = -1$

$w(R) = -1 + \beta R = 1$

$\beta = \frac{2}{R}$

$c < 0$ :  $w(x) = \alpha \cos(\sqrt{-c}x) + \beta \sin(\sqrt{-c}x)$

$w(0) = \alpha = -1$

$w(R) = -\cos(\sqrt{-c}R) + \beta \sin(\sqrt{-c}R) = 1$

$\beta = \frac{1 + \cos(\sqrt{-c}R)}{\sin(\sqrt{-c}R)}$

$u(t,x) = A(t)B(x)$

$\frac{dA}{dt} B(x) = 2A(t) \frac{d^2B}{dx^2}$

$\frac{1}{A(t)} \frac{dA}{dt} = \frac{2}{B(x)} \frac{d^2B}{dx^2} = \lambda$



$$\frac{dA}{dt} = \lambda A \Rightarrow A = A_0 e^{\lambda t}$$

$$\frac{d^2 B}{dx^2} = \frac{\lambda}{2} B$$

$$(a) \frac{du}{dx}(t, 0) = 0 \quad \frac{du}{dx}(t, 10) = 0$$

$$c > 0: w(x) = \alpha e^{\sqrt{\frac{\lambda}{2}}x} + \beta e^{-\sqrt{\frac{\lambda}{2}}x}$$

$$w(x) = \sqrt{\frac{\lambda}{2}} (\alpha e^{\sqrt{\frac{\lambda}{2}}x} - \beta e^{-\sqrt{\frac{\lambda}{2}}x})$$

$$w'(0) = \sqrt{\frac{\lambda}{2}} (\alpha - \beta) = 0$$

$$\alpha = \beta$$

$$w'(10) = \sqrt{\frac{\lambda}{2}} \alpha (e^{\sqrt{\frac{\lambda}{2}}10} - e^{-\sqrt{\frac{\lambda}{2}}10}) = 0$$

$$\alpha = 0 \quad \beta = 0$$

$$c = 0: w(x) = \alpha + \beta x$$

$$w'(x) = \beta$$

$$w'(0) = w'(10) = \beta = 0$$

$$\alpha \in \mathbb{R}$$

$$u(t, x) = A_0 e^{\lambda t} \alpha = A_0 \alpha$$

$$c < 0: w(x) = \alpha \cos(\sqrt{\frac{\lambda}{2}}x) + \beta \sin(\sqrt{\frac{\lambda}{2}}x)$$

$$w'(x) = \sqrt{\frac{\lambda}{2}} (-\alpha \sin(\sqrt{\frac{\lambda}{2}}x) + \beta \cos(\sqrt{\frac{\lambda}{2}}x))$$

$$w'(0) = \sqrt{\frac{\lambda}{2}} (\beta) = 0$$

$$\beta = 0$$

$$w'(10) = \sqrt{\frac{\lambda}{2}} (-\alpha \sin(\sqrt{\frac{\lambda}{2}}10)) = 0$$

$$\alpha \in \mathbb{R}, \sqrt{\frac{\lambda}{2}}10 = n\pi \quad \lambda = 2 \left(\frac{n\pi}{10}\right)^2$$

$$u(t, x) = A_0 e^{\lambda t} \alpha \cos\left(\frac{n\pi}{10}x\right)$$

$$(b) \frac{du}{dx}(t, 0) = 0 \quad u(t, 10) = 0$$

$$c > 0: w(x) = \alpha e^{\sqrt{\frac{\lambda}{2}}x} + \beta e^{-\sqrt{\frac{\lambda}{2}}x}$$

$$w'(x) = \sqrt{\frac{\lambda}{2}} (\alpha e^{\sqrt{\frac{\lambda}{2}}x} - \beta e^{-\sqrt{\frac{\lambda}{2}}x})$$

$$w'(0) = \sqrt{\frac{\lambda}{2}} (\alpha - \beta) = 0$$

$$\alpha = \beta$$

$$w(10) = \alpha (e^{\sqrt{\frac{\lambda}{2}}10} - e^{-\sqrt{\frac{\lambda}{2}}10}) = 0$$

$$\alpha = 0 \quad \beta = 0$$

$$c = 0: w(x) = \alpha + \beta x$$

$$w'(x) = \beta$$

$$w'(0) = \beta = 0$$

$$w(10) = \alpha = 0$$

$$c < 0: w(x) = \alpha \cos(\sqrt{\frac{\lambda}{2}}x) + \beta \sin(\sqrt{\frac{\lambda}{2}}x)$$

$$w'(x) = \sqrt{\frac{\lambda}{2}} [-\alpha \sin(\sqrt{\frac{\lambda}{2}}x) + \beta \cos(\sqrt{\frac{\lambda}{2}}x)]$$

$$w'(0) = \sqrt{\frac{\lambda}{2}} \beta = 0 \quad \beta = 0$$

$$w(10) = \alpha \cos(\sqrt{\frac{\lambda}{2}}10) = 0$$

$$\alpha \in \mathbb{R}, \sqrt{\frac{\lambda}{2}}10 = (n + \frac{1}{2})\pi \quad \lambda = \left(\frac{(n + \frac{1}{2})\pi}{10}\right)^2 (-2)$$

$$u(t, x) = A_0 e^{\lambda t} \alpha \cos\left(\frac{(n + \frac{1}{2})\pi}{10}x\right)$$

$$(c) u(t, 0) = 0 \quad \frac{du}{dx}(t, 10) = 0$$

$$c > 0: w(x) = \alpha e^{\sqrt{\frac{\lambda}{2}}x} + \beta e^{-\sqrt{\frac{\lambda}{2}}x}$$

$$w(0) = \alpha + \beta = 0 \quad \alpha = -\beta$$

$$w'(10) = \sqrt{\frac{\lambda}{2}} \alpha (e^{\sqrt{\frac{\lambda}{2}}10} - e^{-\sqrt{\frac{\lambda}{2}}10}) = 0$$

$$\alpha = 0 \quad \beta = 0$$

$$c = 0: w(x) = \alpha + \beta x$$

$$w(0) = \alpha = 0$$

$$w'(10) = \beta = 0$$

$$c < 0: w(x) = \alpha \cos(\sqrt{\frac{\lambda}{2}}x) + \beta \sin(\sqrt{\frac{\lambda}{2}}x)$$

$$w(0) = \alpha = 0$$

$$w'(10) = \sqrt{\frac{\lambda}{2}} \beta \cos(\sqrt{\frac{\lambda}{2}}10) = 0$$

$$\beta \in \mathbb{R}, \sqrt{\frac{\lambda}{2}}10 = (n + \frac{1}{2})\pi \quad \lambda = \left(\frac{(n + \frac{1}{2})\pi}{10}\right)^2 (-2)$$

$$u(t, x) = A_0 e^{\lambda t} \beta \sin\left(\frac{(n + \frac{1}{2})\pi}{10}x\right)$$

$$3. \frac{du}{dt} = -c \frac{du}{dx} + ru$$

$$u(t, x) = A(t)B(x)$$

$$\frac{dA}{dt} B(x) = -c A(t) \frac{dB}{dx} + r A(t) B(x)$$

$$\frac{1}{A(t)} \frac{dA}{dt} = -\frac{c}{B(x)} \frac{dB}{dx} + r = \lambda$$

$$\frac{dA}{dt} = \lambda A \quad A = A_0 e^{\lambda t}$$

$$-\frac{c}{B} \frac{dB}{dx} = \lambda - r$$

$$\frac{dB}{dx} = -\frac{\lambda - r}{c} B = \frac{r - \lambda}{c} B$$

$$B = B_0 e^{\frac{r - \lambda}{c}x}$$

$$u(t, x) = A_0 e^{\lambda t} B_0 e^{\frac{r - \lambda}{c}x}$$