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**Bonus challenge.** Let me know about any typos you spot in the posted solutions (or lecture sketches). Any typo, that is not yet fixed by the time you send it to me, is worth a bonus point.

**Problem 1.** Find all eigenfunctions and eigenvalues of

$$y'' + \lambda y = 0, \quad y'(0) = 0, \quad y'(3) = 0.$$

**Solution.** To solve this eigenvalue problem, we distinguish three cases:

$\lambda < 0$ . Then, the roots are the real numbers  $\pm r = \pm\sqrt{-\lambda}$  and the general solution to the DE is  $y(x) = Ae^{rx} + Be^{-rx}$ . Then  $y'(0) = Ar - Br = 0$  implies  $B = A$ , so that  $y'(3) = A(3e^{3r} - 3e^{-3r})$ . Since  $3e^{3r} - 3e^{-3r} = 0$  only if  $r = 0$ , we see that  $y'(3) = 0$  only if  $A = 0$ . So there is no solution for  $\lambda < 0$ .

$\lambda = 0$ . Now, the general solution to the DE is  $y(x) = A + Bx$ . Then  $y'(x) = B$  and we see that  $y'(0) = 0$  and  $y'(3) = 0$  if and only if  $B = 0$ . It follows that  $\lambda = 0$  is an eigenvalue with corresponding eigenfunction  $y(x) = 1$  (or any other constant multiple).

$\lambda > 0$ . Now, the roots are  $\pm i\sqrt{\lambda}$  and  $y(x) = A \cos(\sqrt{\lambda} x) + B \sin(\sqrt{\lambda} x)$ . Hence,  $y'(x) = -A\sqrt{\lambda} \sin(\sqrt{\lambda} x) + B\sqrt{\lambda} \cos(\sqrt{\lambda} x)$ .  $y'(0) = B\sqrt{\lambda} = 0$  implies  $B = 0$ . Then,  $y'(3) = -A\sqrt{\lambda} \sin(3\sqrt{\lambda}) = 0$  if and only if  $\sin(3\sqrt{\lambda}) = 0$ . The latter is true if and only if  $3\sqrt{\lambda} = n\pi$  for some integer  $n$ . In that case,  $\lambda = \left(\frac{n\pi}{3}\right)^2$  and  $y(x) = \cos\left(\frac{n\pi}{3} x\right)$ .

In summary, this means that the eigenvalues are  $\lambda = \left(\frac{n\pi}{3}\right)^2$ , with  $n = 0, 1, 2, \dots$  (why did we include  $n = 0$  but excluded  $n = -1, -2, \dots$ ?) with corresponding eigenfunctions  $y(x) = \cos\left(\frac{n\pi}{3} x\right)$ .

**Note.** Note that the case  $n = 0$  corresponds to the eigenvalue  $\lambda = 0$  (with eigenfunction  $y(x) = 1$ ).

**Comment.** There was nothing special about 3. Likewise, we find that

$$y'' + \lambda y = 0, \quad y'(0) = 0, \quad y'(L) = 0$$

has eigenvalues  $\lambda = \left(\frac{n\pi}{L}\right)^2$ , with  $n = 0, 1, 2, \dots$  with corresponding eigenfunctions  $y(x) = \cos\left(\frac{n\pi}{L} x\right)$ .  $\square$

**Problem 2.** Find the solution  $u(x, t)$ , for  $0 < x < 3$  and  $t \geq 0$ , to the heat conduction problem

$$u_t = 5u_{xx}, \quad u_x(0, t) = u_x(3, t) = 0, \quad u(x, 0) = 7 + 4\cos(\pi x).$$

Derive your solution using separation of variables (at some step you may refer to the previous problem).

**Solution.**

- Using separation of variables, we look for solutions  $u(x, t) = X(x)T(t)$ . Plugging into the PDE, we get  $X(x)T'(t) = 5X''(x)T(t)$ , and so  $\frac{X''(x)}{X(x)} = \frac{T'(t)}{5T(t)} = \text{const} =: -\lambda$ . We thus have  $X'' + \lambda X = 0$  and  $T' + 5\lambda T = 0$ .
- $u_x(0, t) = X'(0)T(t) = 0$  implies  $X'(0) = 0$ . Likewise,  $u_x(3, t) = X'(3)T(t) = 0$  implies  $X'(3) = 0$ .
- So  $X$  solves  $X'' + \lambda X = 0$ ,  $X'(0) = 0$ ,  $X'(3) = 0$ . From the previous problem, we know that, up to multiples, the only nonzero solutions of this eigenvalue problem are  $X(x) = \cos\left(\frac{n\pi}{3} x\right)$  corresponding to  $\lambda = \left(\frac{n\pi}{3}\right)^2$ ,  $n = 0, 1, 2, 3, \dots$

- $T$  solves  $T' + 5\lambda T = 0$ , and hence, up to multiples,  $T(t) = e^{-5\lambda t} = e^{-\frac{5}{9}\pi^2 n^2 t}$ .
- Taken together, we have the solutions  $u_n(x, t) = e^{-\frac{5}{9}\pi^2 n^2 t} \cos\left(\frac{n\pi}{3}x\right)$  solving  $u_t = 5u_{xx}$  and  $u_x(0, t) = u_x(3, t) = 0$ .

Note that  $u_n(x, 0) = \cos\left(\frac{n\pi}{3}x\right)$ . In particular, our heat conduction problem is solved by

$$u(x, t) = 7u_0(x, t) + 4u_3(x, t) = 7 + 4e^{-5\pi^2 t} \cos(\pi x). \quad \square$$

**Problem 3.** Find the solution  $u(x, t)$ , for  $0 < x < 3$  and  $t \geq 0$ , to the heat conduction problem

$$2u_t = u_{xx}, \quad u_x(0, t) = 0, \quad u(3, t) = 0, \quad u(x, 0) = 2\cos\left(\frac{\pi x}{2}\right) + 7\cos\left(\frac{3\pi x}{2}\right).$$

Derive your solution using separation of variables (at some step you may refer to the EVP on the practice problems for the second midterm).

**Solution.**

- Using separation of variables, we look for solutions  $u(x, t) = X(x)T(t)$ . Plugging into the PDE, we get  $2X(x)T'(t) = X''(x)T(t)$ , and so  $\frac{X''(x)}{X(x)} = \frac{2T'(t)}{T(t)} = \text{const} =: -\lambda$ . We thus have  $X'' + \lambda X = 0$  and  $2T' + \lambda T = 0$ .
- $u_x(0, t) = X'(0)T(t) = 0$  implies  $X'(0) = 0$ . Likewise,  $u(3, t) = X(3)T(t) = 0$  implies  $X(3) = 0$ .
- So  $X$  solves  $X'' + \lambda X = 0$ ,  $X'(0) = 0$ ,  $X(3) = 0$ . From Problem 11 from the practice problems for the second midterm, we know that, up to multiples, the only nonzero solutions of this eigenvalue problem are  $X(x) = \cos\left(\frac{(2n+1)\pi}{6}x\right)$  corresponding to  $\lambda = \left(\frac{(2n+1)\pi}{6}\right)^2$ ,  $n = 0, 1, 2, 3, \dots$
- $T$  solves  $2T' + \lambda T = 0$ , and hence, up to multiples,  $T(t) = e^{-\frac{1}{2}\lambda t} = e^{-\frac{1}{2}\left(\frac{(2n+1)\pi}{6}\right)^2 t}$ .
- Taken together, we have the solutions  $u_n(x, t) = e^{-\frac{1}{2}\left(\frac{(2n+1)\pi}{6}\right)^2 t} \cos\left(\frac{(2n+1)\pi}{6}x\right)$  solving  $2u_t = u_{xx}$  and  $u_x(0, t) = u(3, t) = 0$ .

Note that  $u_n(x, 0) = \cos\left(\frac{(2n+1)\pi}{6}x\right)$ . In particular, our heat conduction problem is solved by

$$u(x, t) = 2u_1(x, t) + 7u_4(x, t) = 2e^{-\frac{1}{8}\pi^2 t} \cos\left(\frac{\pi x}{2}\right) + 7e^{-\frac{9}{8}\pi^2 t} \cos\left(\frac{3\pi x}{2}\right).$$

**Comment.** It is not obvious that *every* initial temperature distribution  $f(x)$  can be written as an (infinite) superposition of the  $u_n(x, 0)$ . However, such “eigenfunction expansions” are always possible (thus extending what we know about ordinary Fourier series).  $\square$

**Problem 4.** For  $t \geq 0$  and  $x \in [0, 4]$ , consider the heat flow problem:

$$\begin{aligned} u_t &= 2u_{xx} + e^{-x/2} \\ u_x(0, t) &= 3 \\ u(4, t) &= -2 \\ u(x, 0) &= f(x) \end{aligned}$$

Determine the steady-state solution and spell out equations characterizing the transient solution.

**Solution.** We look for a solution of the form  $u(x, t) = v(x) + w(x, t)$ , where  $v(x)$  is the steady-state solution and the transient solution  $w(x, t)$  (as well as its derivatives) tend to zero as  $t \rightarrow \infty$ .

- Plugging into (PDE), we get  $w_t = 2v'' + 2w_{xx} + e^{-x/2}$ . Letting  $t \rightarrow \infty$ , this becomes  $0 = 2v'' + e^{-x/2}$ .

- Plugging into (BC), we get  $w_x(0, t) + v'(0) = 3$  and  $w(4, t) + v(4) = -2$ .  
Letting  $t \rightarrow \infty$ , these become  $v'(0) = 3$  and  $v(4) = -2$ .
- Solving  $0 = 2v'' + e^{-x/2}$ , we find

$$v(x) = \iint -\frac{1}{2}e^{-x/2} dx dx = \int e^{-x/2} dx + C = -2e^{-x/2} + Cx + D.$$

The boundary conditions  $v'(0) = 3$  and  $v(4) = -2$  imply  $C = 2$  and  $-2e^{-2} + 8 + D = -2$ .  
and therefore the steady-state solution  $v(x) = -2e^{-x/2} + 2x - 10 + 2e^{-2}$ .

On the other hand, the transient solution  $w(x, t)$  is characterized as the unique solution to:

$$\begin{aligned} w_t &= 2w_{xx} \\ w_x(0, t) &= 0, \quad w(4, t) = 0 \\ w(x, 0) &= f(x) - v(x) \end{aligned}$$

**Note.** We know how to solve this homogeneous heat equation (see previous problem) using separation of variables.  $\square$

**Problem 5.** Find the solution  $u(x, y)$ , for  $0 < x < 3$  and  $0 < y < 2$ , to

$$u_{xx} + u_{yy} = 0, \quad u(x, 0) = 0, \quad u(x, 2) = 0, \quad u(0, y) = \sin(\pi y) + 2\sin(7\pi y), \quad u(3, y) = 0.$$

Derive your solution using separation of variables.

**Solution.**

- We look for solutions  $u(x, y) = X(x)Y(y)$ .  
Plugging into (PDE), we get  $X''(x)Y(y) + X(x)Y''(y)$ , and so  $\frac{X''(x)}{X(x)} = -\frac{Y''(y)}{Y(y)} = \text{const} =: -\lambda$ .  
We thus have  $X'' + \lambda X = 0$  and  $Y'' - \lambda Y = 0$ .
- The three homogeneous (BC) translate into  $Y(0) = 0, Y(2) = 0, X(3) = 0$ .
- So  $Y$  solves  $Y'' - \lambda Y = 0, Y(0) = 0, Y(2) = 0$ .  
From earlier, we know that, up to multiples, the only nonzero solutions of this eigenvalue problem are  $Y(y) = \sin(\frac{\pi n}{2}y)$  corresponding to  $-\lambda = (\frac{\pi n}{2})^2, n = 1, 2, 3, \dots$
- On the other hand,  $X$  solves  $X'' + \lambda X = 0$ , and hence  $X(x) = Ae^{\sqrt{-\lambda}x} + Be^{-\sqrt{-\lambda}x} = Ae^{\frac{\pi n}{2}x} + Be^{-\frac{\pi n}{2}x}$ .  
The condition  $X(3) = 0$  implies that  $Ae^{3\pi n/2} + Be^{-3\pi n/2} = 0$  so that  $B = -Ae^{3\pi n}$ .  
Hence,  $X(x) = A(e^{\frac{\pi n}{3}x} - e^{3\pi n}e^{-\frac{\pi n}{3}x})$ .
- Taken together, we have the solutions  $u_n(x, y) = (e^{\frac{\pi n}{3}x} - e^{3\pi n}e^{-\frac{\pi n}{3}x})\sin(\frac{\pi n}{2}y)$  solving (PDE)+(BC), with the exception of  $u(0, y) = \sin(\pi y) + 2\sin(7\pi y)$ .
- At  $x = 0, u_n(0, y) = (1 - e^{3\pi n})\sin(\frac{\pi n}{2}y)$ .

Consequently, taking the proper combination of  $u_2(x, y)$  and  $u_{14}(x, y)$ , (PDE)+(BC)+(IC) is solved by

$$\begin{aligned} u(x, y) &= \frac{1}{1 - e^{6\pi}} u_2(x, y) + \frac{2}{1 - e^{42\pi}} u_{14}(x, y) \\ &= \frac{e^{2\pi x/3} - e^{6\pi}e^{-2\pi x/3}}{1 - e^{6\pi}} \sin(\pi y) + 2 \frac{e^{14\pi x/3} - e^{42\pi}e^{-14\pi x/3}}{1 - e^{42\pi}} \sin(7\pi y) \end{aligned}$$

$\square$