

Q1

$$u(x, t) = a_0(t) + \sum_{n=1}^{\infty} a_n(t) \cos(nx) \Rightarrow \text{From b.c. (iii),}$$

$a_0(0) = 0, a_1(0) = 1, \text{ all other } a_n(0) = 0.$

$$Q(x, t) = q_0(t) + \sum_{n=1}^{\infty} q_n(t) \cos(nx)$$

" "  
 $t^2 e^{-t} \cos(x) + \cos(t) + 1$

$$\Rightarrow q_0(t) = \cos(t) + 1, q_1(t) = t^2 e^{-t},$$

all other  $q_n(t) = 0$

Only  $n = 0, 1$  matter.

$$\frac{da_0}{dt} = q_0(t) = \cos(t) + 1 \Rightarrow a_0(t) = a_0(0) + \int_0^t (\cos(t) + 1) dt$$

$= \sin(t) + t$

$$\frac{da_1}{dt} = -a_1 + q_1(t) \Rightarrow a_1(t) = a_1(0) e^{-t} + \int_0^t q_1(\hat{t}) e^{-(t-\hat{t})} d\hat{t}$$
$$= e^{-t} + e^{-t} \int_0^t q_1(\hat{t}) e^{\hat{t}} d\hat{t}$$
$$= e^{-t} + e^{-t} \int_0^t \hat{t}^2 \underbrace{e^{-\hat{t}} e^{\hat{t}}}_{=1} d\hat{t}$$
$$= e^{-t} \left( 1 + \frac{t^3}{3} \right)$$

Full solution:

$$u(x, t) = a_0(t) + a_1(t) \cos(x)$$
$$= \sin(t) + t + e^{-t} \left( 1 + \frac{t^3}{3} \right) \cos(x)$$

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Q2

First, seek steady solution  $u_s(x)$  which satisfies

$$u_s'' = -2 \sin(x), \quad u_s(0) = 1, \quad u_s'(\pi) = -2$$

$$u_s'(x) = A - 2 \int \sin(x) dx = A + 2 \cos(x)$$

$$\begin{aligned} u_s(x) &= A x + 2 \int \cos(x) dx + B \\ &= A x + B + 2 \sin(x) \end{aligned}$$

$$\text{From } u_s(0) = 1 \Rightarrow A \cdot 0 + B + 2 \sin(0) = 1 \Rightarrow B = 1$$

$$\text{From } u_s'(\pi) = -2 \Rightarrow A + 2 \cos(\pi) = -2 \Rightarrow A = 0$$

$$\Rightarrow u_s(x) = 1 + 2 \sin(x)$$

Let  $v(x, t) \equiv u(x, t) - u_s(x)$ , then we have

$$\frac{\partial v}{\partial t} = \frac{\partial^2 v}{\partial x^2}, \quad v(0, t) = 0, \quad v_x(\pi, t) = 0, \quad v(x, 0) = \sin(x/2)$$

It can be readily solved to obtain

$$v(x, t) = e^{-\frac{1}{4}t} \sin(x/2)$$

$$\Rightarrow \text{Full solution is } u(x, t) = 1 + 2 \sin(x) + e^{-\frac{1}{4}t} \sin(x/2)$$

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Q3

$$u(x,t) = \sum_{n=-\infty}^{\infty} C_n(t) e^{2inx} \Rightarrow \text{From b.c. (i), } C_1(0) = \frac{1}{2i}, C_3(0) = \frac{1}{2i}.$$

$$Q(x,t) = \sum_{n=-\infty}^{\infty} q_n(t) e^{2inx}$$

$$\parallel \\ \cos(x) \cos(t)$$

$$\left( \text{also, } C_{-1}(0) = \frac{-1}{2i}, C_{-3}(0) = \frac{-1}{2i}, \right. \\ \left. \text{but no need to process them} \right)$$

all other  $C_n(0) = 0$ .

$$q_1(t) = \frac{1}{2} \cos(t), \quad \left( \text{also, } q_{-1}(t) = \frac{1}{2} \cos(t), \right.$$

all other  $q_n(t) = 0$  but no need to process it)

$\Rightarrow$  Only  $n=1, 3$  (and  $-1, -3$ ) matter.

$$\text{In general, } \dot{C}_n = (-n^2 + n^4) C_n + q_n(t).$$

$$\text{For } n=1, \quad \dot{C}_1 = q_1(t) = \frac{1}{2} \cos(t) \Rightarrow C_1(t) = C_1(0) + \frac{1}{2} \int_0^t \cos(t) dt \\ = \frac{1}{2i} + \frac{1}{2} \sin(t)$$

$$\text{For } n=3, \quad \dot{C}_3 = 72 C_3 \Rightarrow C_3(t) = C_3(0) e^{72t} \\ = \frac{1}{2i} e^{72t}$$

Full solution:

$$u(x,t) = \left\{ C_1(t) e^{2ix} + C_3(t) e^{23ix} \right\} + \text{c.c.}$$

$$= \left\{ \left( \frac{1}{2} \sin(t) - \frac{1}{2}i \right) e^{2ix} + \left( \frac{-1}{2} e^{72t} \right) i e^{23ix} \right\} + \text{c.c.}$$

$$= \sin(t) \cos(x) + \sin(x) + e^{72t} \sin(3x)$$

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Q4

$$u(x, t) = \sum_{n=1}^{\infty} a_n(t) \sin(n\pi x)$$

$$Q(x, t) = \sum_{n=1}^{\infty} g_n(t) \sin(n\pi x)$$

$$\pi^2 \sin(\pi x)$$

In general,

$$\frac{d^2 a_n}{dt^2} = -(n\pi)^2 a_n + g_n$$

For  $n=1$ ,

$$\frac{d^2 a_1}{dt^2} = -\pi^2 a_1 + \pi^2$$

$\Rightarrow$  From b.c. (iii), (iv),

$$a_1(0) = 1, \quad \dot{a}_1(0) = 1,$$

all other  $a_n(0) = 0, \dot{a}_n(0) = 0$

$$g_1(t) = \pi^2, \quad \text{all other } g_n(t) = 0$$

only  $n=1$  matters

$$\text{Let } b \equiv a_1 - 1$$

$$\Rightarrow \frac{d^2 b}{dt^2} = -\pi^2 b$$

$$\Rightarrow b(t) = A \cos(\pi t) + B \sin(\pi t)$$

$$\Rightarrow a_1(t) = A \cos(\pi t) + B \sin(\pi t) + 1$$

$$\Rightarrow \dot{a}_1(t) = -\pi A \sin(\pi t) + \pi B \cos(\pi t)$$

$$\text{From } a_1(0) = 1 \Rightarrow A + 1 = 1 \Rightarrow A = 0$$

$$\text{From } \dot{a}_1(0) = 1 \Rightarrow \pi B = 1 \Rightarrow B = 1/\pi$$

Full solution:

$$\Rightarrow a_1(t) = \frac{1}{\pi} \sin(\pi t) + 1$$

$$u(x, t) = a_1(t) \sin(\pi x)$$

$$= \left( \frac{1}{\pi} \sin(\pi t) + 1 \right) \sin(\pi x) \quad \#$$