

$$4.3.3. \quad U_{tt} = c^2 U_{xx} = g. \quad U(0,t) = u(l,t) = 0. \quad U(x,0) = f(x). \quad U_t(x,0) = g(x)$$

(a) Since  $\varphi$  is time-independent.  $\varphi = \varphi(x)$ .

It follows that  $c^2 \varphi_{xx} = g$ . For  $c \neq 0$ ,  $\varphi(x) = \frac{g}{2c^2} x^2 + ax + b$ .

$$\text{Since } \varphi(0) = 0 = \varphi(l) = 0, \quad \varphi(x) = \frac{g}{2c^2} x(x-l)$$

$$(b). \quad \text{Let } U(x,t) = \sum_{n=1}^{\infty} b_n(t) \sin \frac{n\pi x}{l},$$

$$F(x,t) = -g = \sum_{n=1}^{\infty} b_n(t) \sin \frac{n\pi x}{l}.$$

$$b_n(t) = \frac{2}{l} \int_0^l g(x) \sin \frac{n\pi x}{l} dx = \frac{-2g}{n\pi} (1 - e^{-nt}).$$

$$b_n(t) = \frac{1}{n\pi c} \int_0^t \sin \frac{n\pi c(t-s)}{l} \cdot b_n(s) ds \quad (4.21).$$

$$= \frac{-4lg}{n^3 \pi^3 c} \int_0^t \sin \frac{n\pi c(t-s)}{l} ds \quad (n = \text{odd})$$

$$= \frac{4l^2 g}{n^3 \pi^3 c^2} \left( \cos \frac{n\pi ct}{l} - 1 \right).$$

$$\therefore U(x,t) = \sum_{n=1}^{\infty} b_n \sin \frac{n\pi x}{l} = \sum_{n=1}^{\infty} b_{2n-1} \sin \frac{(2n-1)\pi x}{l}$$

$$= \sum_{n=1}^{\infty} \frac{4l^2 g}{(2n-1)^3 \pi^3 c^2} \cos \frac{(2n-1)\pi ct}{l} \cdot \sin \frac{(2n-1)\pi x}{l} - \sum_{n=1}^{\infty} \frac{4l^2 g}{(2n+1)^3 \pi^3 c^2} \sin \frac{(2n+1)\pi x}{l}$$

$$\text{Let } \varphi(x) = \frac{g}{2c^2} x(x-l) = \sum_{n=1}^{\infty} A_n \sin \frac{n\pi x}{l}, \quad \text{where } A_n = \frac{2}{l} \int_0^l \frac{g}{2c^2} x(x-l) \cdot \sin \frac{n\pi x}{l} dx$$

$$\text{Here, } A_n = \begin{cases} \frac{-4lg}{n^3 \pi^3 c^2} & \text{for } n = \text{odd} \\ 0 & \text{for } n = \text{even}. \end{cases}$$

$$\therefore U(x,t) = \frac{g}{2c^2} x(x-l) + \frac{4l^2 g}{\pi^3 c^2} \sum_{n=1}^{\infty} \frac{1}{(2n-1)^3} \sin \frac{(2n-1)\pi x}{l} \cos \frac{(2n-1)\pi ct}{l}.$$

$$\text{Since } \sin \frac{(2n-1)\pi x}{l} \cos \frac{(2n-1)\pi ct}{l} = \frac{1}{2} \left( \sin \frac{(2n-1)\pi}{l}(x+ct) + \sin \frac{(2n-1)\pi}{l}(x-ct) \right),$$

$$U(x,t) = c(x) + \frac{1}{2} \sum_{n=1}^{\infty} \alpha_n \left( \sin \frac{2n\pi}{l} \pi(x+ct) + \sin \frac{2n\pi}{l} \pi(x-ct) \right), \quad \text{where } \alpha_n = \frac{4lg}{\pi^3 c^2} \frac{1}{(2n-1)^3}.$$

Two sums on the right side are just the Fourier sine series for  $\varphi$ , the odd  $2l$ -periodic extension of  $\varphi$ , evaluated at  $x \pm ct$ .

### 4.3.6

Solve by separation of variables.  $\begin{cases} u_{tt} + 2kut = C^2 u_{xx} \\ u(0,t) = u(\ell,t) = 0 \end{cases}$

Assume  $u = T(t)X(x)$ .

$$T''X + 2kT'X = C^2 TX'' \Rightarrow \frac{T'' + 2kT'}{C^2 T} = \frac{X''}{X} = \lambda.$$

Solve  $\begin{cases} X'' = \lambda X \\ X(0) = X(\ell) = 0 \end{cases}$

$$\begin{cases} X'' = \lambda X \\ X(0) = X(\ell) = 0 \end{cases}$$

When  $\lambda \geq 0$  only trivial solutions exist.

when  $\lambda < 0$  Assume  $\lambda = -\nu^2$ .  $X = A \cos \nu x + B \sin \nu x$ .

$$X(0) = A = 0$$

$$X(\ell) = B \sin \nu \ell = 0 \Rightarrow \nu \ell = n\pi \quad \nu_n = \frac{n\pi}{\ell}$$

$$X_n = \sin \frac{n\pi}{\ell} x$$

$$\text{Solve } T_n'' + 2kT_n' - \nu_n^2 C^2 T_n = 0.$$

the corresponding algebraic equation is  $t^2 + 2kt - C^2 \nu_n^2 = 0$ .

$$t = -k \pm \sqrt{k^2 - (\frac{n\pi}{\ell} C)^2} \quad t^2 + 2kt + (\frac{n\pi}{\ell} C)^2 = 0$$

Case 1

$$\text{If } k < \frac{n\pi}{\ell} C. \quad t = -k \pm i \sqrt{(\frac{n\pi}{\ell} C)^2 - k^2}. \quad T_n(t) = e^{-kt} \left( a_n \cos \sqrt{(\frac{n\pi}{\ell} C)^2 - k^2} t + b_n \sin \sqrt{(\frac{n\pi}{\ell} C)^2 - k^2} t \right)$$

Case 2

$$\text{If } k \geq \frac{n\pi}{\ell} C. \quad t = -k \pm \sqrt{k^2 - (\frac{n\pi}{\ell} C)^2} \quad T_n(t) = a_n e^{[-k + \sqrt{k^2 - (\frac{n\pi}{\ell} C)^2}]t} + b_n e^{[-k - \sqrt{k^2 - (\frac{n\pi}{\ell} C)^2}]t}$$

In our problem  $k < \frac{\pi C}{\ell} \leq \frac{n\pi}{\ell} C$ . (for all  $n \geq 1$ )  $\therefore$  so our solution of  $T_n(t)$  are like case 1.

$$u(x,t) = \sum_{n=1}^{\infty} T_n(t) X_n(x).$$

$$= \sum_{n \geq 1} e^{-kt} (a_n \cos nt + b_n \sin nt) \sin \frac{n\pi}{\ell} x$$

$$\text{where } \ell n = \sqrt{\left(\frac{n\pi}{\ell}\right)^2 - k^2}.$$

If  $k > \frac{\pi c}{\ell}$ , For some small  $n$ , solution of  $T_n(t)$  are in Case 2,

For big  $n$ , solutions of  $T_n(t)$  are in Case 1.

$$u(x, t) = \sum_{\text{small } n} e^{-kt} [a_n e^{\sqrt{k^2 - (\frac{n\pi}{\ell})^2} t} + b_n e^{-\sqrt{k^2 - (\frac{n\pi}{\ell})^2} t}] \sin \frac{n\pi}{\ell} x$$

$$+ \sum_{\text{big } n} e^{-kt} [a_n \cos \sqrt{(\frac{n\pi}{\ell})^2 - k^2} t + b_n \sin \sqrt{(\frac{n\pi}{\ell})^2 - k^2} t] \sin \frac{n\pi}{\ell} x$$