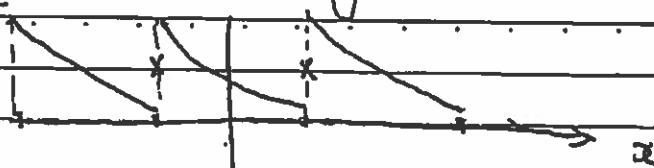


# Solution to Assignment 3.



3.2.2. (b)



(4)

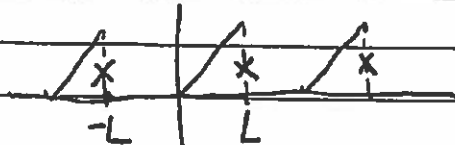
sketch of Fourier series of  $f(x)$

$$a_0 = \frac{1}{2L} \int_{-L}^L e^{-x} dx = \frac{e^{-L} - e^{-(-L)}}{2L}$$

$$a_n = \frac{1}{L} \int_{-L}^L e^{-x} \cos \frac{n\pi x}{L} dx = \frac{\cos n\pi (e^L - e^{-L})}{L(1 + (n\pi)^2)} = \frac{2 \cos n\pi \sinh(L)}{L(1 + (n\pi)^2)}$$

$$b_n = \frac{1}{L} \int_{-L}^L e^{-x} \sin \frac{n\pi x}{L} dx = \frac{n\pi \cos n\pi (e^L - e^{-L})}{L(1 + (n\pi)^2)}$$

(d).



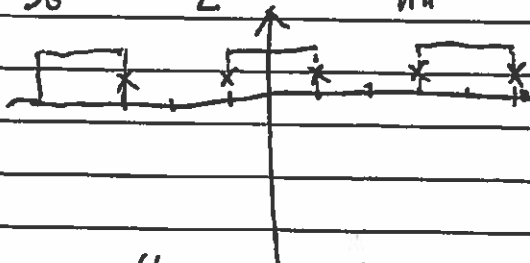
$$a_0 = \frac{1}{2L} \int_0^L x dx = \frac{L}{4}$$

(4)

$$a_n = \frac{1}{L} \int_0^L x \cos \frac{n\pi x}{L} dx = \frac{L}{(n\pi)^2} (\cos n\pi - 1)$$

$$b_n = \frac{1}{L} \int_0^L x \sin \frac{n\pi x}{L} dx = -\frac{L}{n\pi} \cos n\pi$$

(e).



(4)

$$a_0 = \frac{1}{2L} \int_{-L/2}^{L/2} 1 \cdot dx = \frac{1}{2}$$

$$a_n = \frac{1}{L} \int_{-L/2}^{L/2} \cos \frac{n\pi x}{L} dx = \frac{2}{n\pi} \sin \frac{n\pi}{2}$$

$$b_n = \frac{1}{L} \int_{-L/2}^{L/2} \sin \frac{n\pi x}{L} dx = 0$$

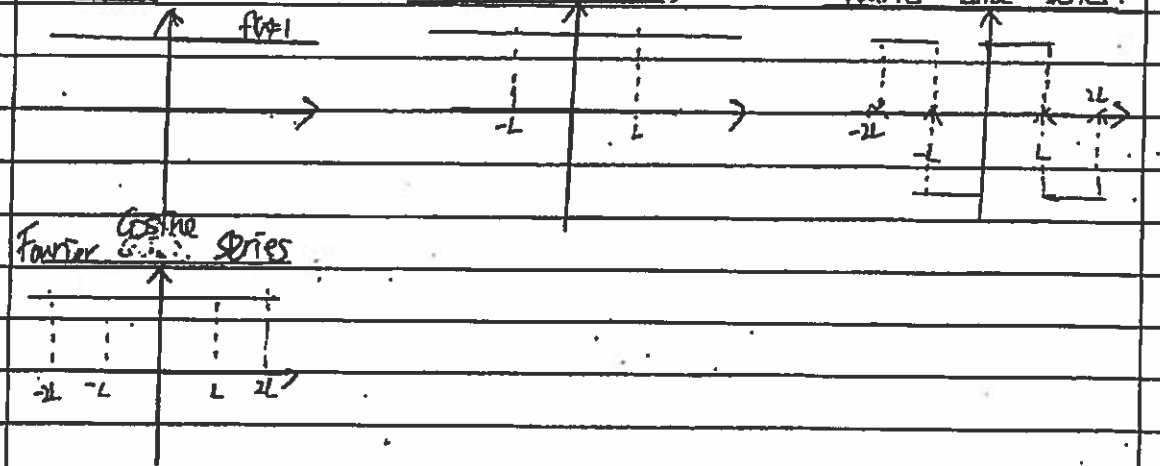
3.3.1 a

$f(x)$

Fourier Series of  $f(x)$

Fourier Sine Series

(4)



3.3.1 c

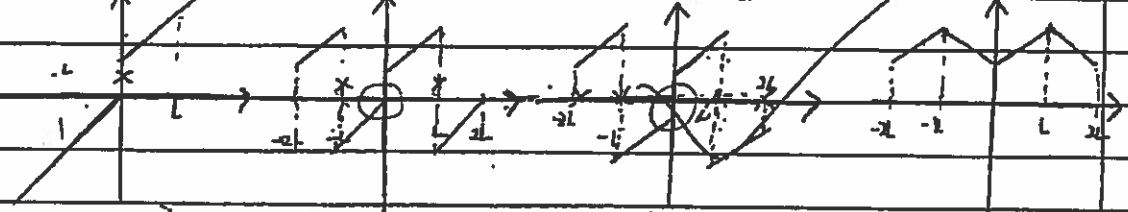
$f(x)$

Fourier Series

Fourier Sine Series

Fourier Cosine Series

(4)

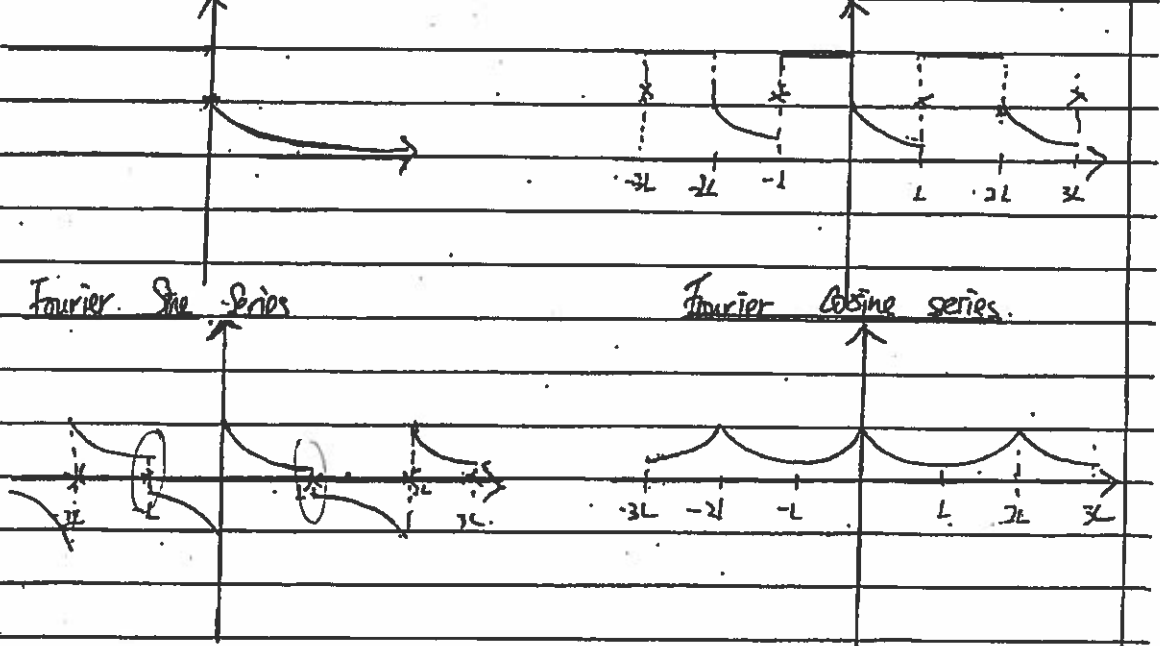


3.3.1 e

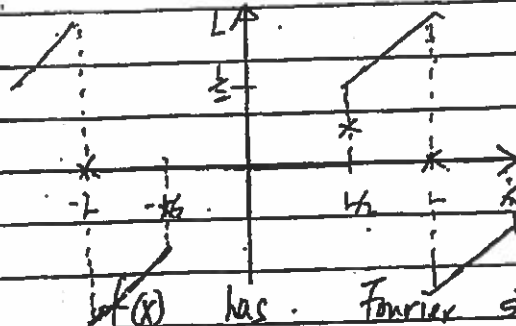
$f(x)$

Fourier Series

(4)



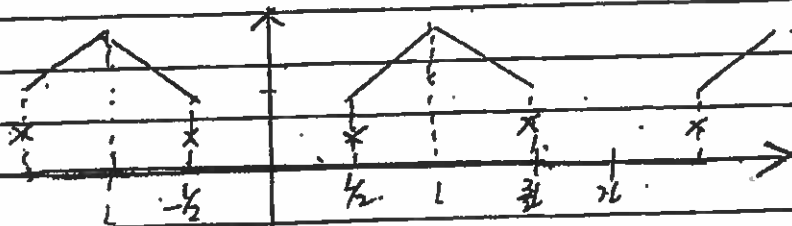
3.3.2 c)



has. Fourier sine series

$$\begin{aligned}
 \therefore B_n &= \frac{2}{L} \int_0^L f(x) \sin \frac{n\pi x}{L} dx \\
 &= \frac{2}{L} \int_{-L/2}^{L/2} 0 \cdot \sin \frac{n\pi x}{L} dx + \frac{2}{L} \int_{L/2}^L x \sin \frac{n\pi x}{L} dx \\
 &= -\frac{2}{L} \left( \frac{L}{n\pi} \right) \left[ \int_{L/2}^L x d \cos \frac{n\pi x}{L} \right] \\
 &= -\frac{2}{n\pi} \left\{ \left[ x \cos \frac{n\pi x}{L} \right]_{L/2}^L - \int_{L/2}^L \cos \frac{n\pi x}{L} dx \right\} \\
 &= -\frac{2}{n\pi} \left[ L \cos n\pi - \frac{L}{2} \cos \frac{n\pi}{2} \right] + \frac{2}{n\pi} \int_{L/2}^L \cos \frac{n\pi x}{L} dx \\
 &= -\frac{2L}{n\pi} \cos n\pi + \frac{L}{n\pi} \cos \frac{n\pi}{2} + \frac{2L}{(n\pi)^2} \left[ \sin \frac{n\pi x}{L} \right]_{L/2}^L \\
 &= -\frac{2L}{n\pi} \cos n\pi + \frac{L}{n\pi} \cos \frac{n\pi}{2} - \frac{2L}{(n\pi)^2} \sin \left( \frac{n\pi}{2} \right) //
 \end{aligned}$$

3.3.5 c)



$$\begin{aligned}
 A_0 &= \frac{1}{L} \int_0^L f(x) dx = \frac{1}{L} \int_{L/2}^L x dx \\
 &= \frac{1}{L} \left[ \frac{x^2}{2} \right]_{L/2}^L \\
 &= \frac{1}{L} \left[ \frac{L^2}{2} \right] - \frac{1}{L} \left[ \frac{L^2}{8} \right] \\
 &= \frac{3L}{8} //
 \end{aligned}$$

$$\begin{aligned}
 A_n &= \frac{2}{L} \int_0^L f(x) \cos \frac{n\pi x}{L} dx = \frac{2}{L} \int_{L/2}^L x \cos \frac{n\pi x}{L} dx \\
 &= \frac{2}{n\pi} \left[ x \sin \frac{n\pi x}{L} \right]_{L/2}^L - \frac{2}{n\pi} \int_{L/2}^L \sin \frac{n\pi x}{L} dx \\
 &= \frac{L}{n\pi} \sin \left( \frac{n\pi}{2} \right) + \frac{2L}{(n\pi)^2} \left[ \cos \frac{n\pi x}{L} \right]_{L/2}^L \\
 &= \frac{L}{n\pi} \sin \left( \frac{n\pi}{2} \right) + \frac{2L}{(n\pi)^2} \cos n\pi - \frac{2L}{(n\pi)^2} \cos \frac{n\pi}{2} //
 \end{aligned}$$

~~18~~

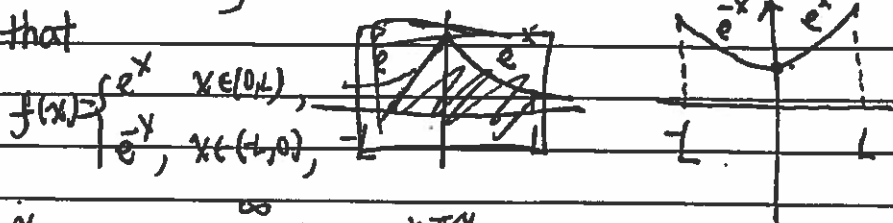
Solution to Assignment 3.

~~3.4.6. The solution can be found in the text book.~~  
~~(omitted)~~

3.4.6. By the theory of Fourier cosine series,  $e^x$

⑤ can be evenly extended to the interval  $[-L, 0)$

so that



$$f(x) = \begin{cases} e^x, & x \in (0, L) \\ e^{-x}, & x \in (-L, 0) \end{cases}$$

$$e^x = A_0 + \sum_{n=1}^{\infty} A_n \cos \frac{n\pi x}{L}$$

with  $A_0 = \frac{1}{L} \int_0^L e^x dx$ ,  $A_n = \frac{2}{L} \int_0^L f(x) \cos \frac{n\pi x}{L} dx$   
 $= \frac{2}{L} \int_0^L e^x \cos \frac{n\pi x}{L} dx$

The differentiation of  $f(x)$  gives

a function  $f'(x)$  which is not continuous at least at  $x=0$  except other points.

Therefore, the formula  $e^x = - \sum_{n=1}^{\infty} \frac{n\pi}{L} A_n \sin \frac{n\pi x}{L}$

can't be differentiable. In other word,

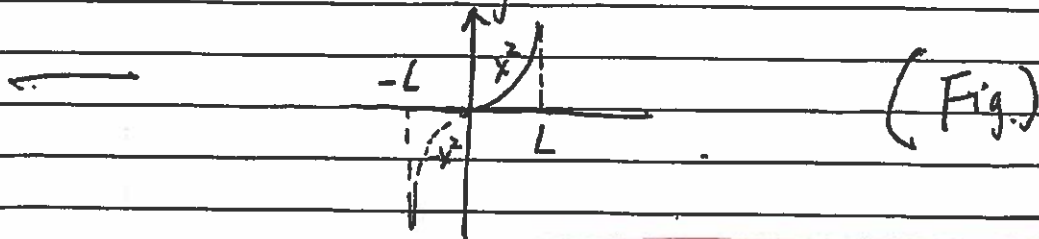
the differentiation of this identity will

result in a wrong formula!

.....  
 - - - - -

$$3.5.1 \quad x^2 \sim \sum_{n=1}^{\infty} b_n \sin \frac{n\pi x}{L}$$

odd extension of  $x^2$  to have



⑤ (a) from (3.5.6) we have, 
$$\frac{x^2}{2} \sim \frac{L}{2}x - \frac{4L^2}{\pi^3} \left( \sin \frac{\pi x}{L} + \frac{\sin \frac{3\pi x}{L}}{3^3} + \dots \right)$$

from (3.3.11) and (3.3.12), we get

$$x \sim \sum_{n=1}^{\infty} \frac{2L}{n\pi} (-1)^{n+1} \sin \frac{n\pi x}{L}$$

substituting this gives.

$$x^2 \sim L \cdot \sum_{n=1}^{\infty} \frac{2L}{n\pi} (-1)^{n+1} \sin \frac{n\pi x}{L} - \frac{4L^2}{\pi^3} \sum_{n=1}^{\infty} \frac{\sin \frac{(2n-1)\pi x}{L}}{(2n-1)^3}$$

$$\sim \sum_{n=1}^{\infty} \left( \frac{2L^2}{n\pi} (-1)^{n+1} \sin \frac{n\pi x}{L} - \frac{4L^2}{\pi^3} \frac{\sin \frac{(2n-1)\pi x}{L}}{(2n-1)^3} \right)$$

② (b). for  $x \in (0, L)$ , the above is an equality. (see the fig)

③ (c). After integration, we have

⑤ 
$$x^3 \sim 3 \sum_{n=1}^{\infty} \left( \frac{2L^3}{n^3\pi^3} (-1)^n \cos \frac{n\pi x}{L} + \frac{4L^3}{\pi^4} \frac{\cos \frac{(2n-1)\pi x}{L}}{(2n-1)^4} \right) + C$$

with 
$$C = \frac{1}{L} \int_0^L x^3 dx = \frac{L^3}{4}$$

4.4.3 (a) The term  $-\beta \frac{\partial u}{\partial t}$  is called the resistance

(2) of the force of friction. It is proportional to the speed  $\frac{\partial u}{\partial t}$ , but with the minus sign meaning that the friction force is opposite to movement direction.

(b),  $u = h(t) \phi(x)$ .

(5) 
$$\begin{cases} \phi'' + \lambda \phi = 0, \quad \phi(0) = \phi(L) = 0 \\ \rho_0 h'' + \beta h' + \lambda T_0 h(t) = 0 \end{cases}$$

$$r = \frac{\beta}{-2\rho_0} \pm \underline{w}i, \quad w = \sqrt{\frac{4T_0 \rho_0^2}{L} \lambda - \beta^2} / 2\rho_0.$$

$$h = e^{-\frac{\beta}{2\rho_0}t} (C_1 \sin wt + C_2 \cos wt).$$

$$u(x,t) = \sum_{n=1}^{\infty} e^{-\frac{\beta}{2\rho_0}t} (a_n \cos wt + b_n \sin wt) \sin \frac{n\pi x}{L}.$$

$$u(x,0) = f(x): \quad \sum_{n=1}^{\infty} a_n \sin \frac{n\pi x}{L} = f(x) \Rightarrow a_n = \frac{2}{L} \int_0^L f(x) \sin \frac{n\pi x}{L} dx$$

$$\begin{aligned} \frac{\partial u}{\partial t}(x,0) = g(x): \quad \sum_{n=1}^{\infty} -\frac{\beta}{2\rho_0} a_n \sin \frac{n\pi x}{L} + \sum_{n=1}^{\infty} \omega b_n \sin \frac{n\pi x}{L} &= g(x) \\ -\frac{\beta}{2\rho_0} f(x) + \sum_{n=1}^{\infty} \omega b_n \sin \frac{n\pi x}{L} &= g(x) \end{aligned}$$

$$\omega b_n = \frac{2}{L} \int_0^L (g(x) + \frac{\beta}{2\rho_0} f(x)) \sin \frac{n\pi x}{L} dx$$

$$b_n = \frac{2}{L\omega} \int_0^L (g(x) + \frac{\beta}{2\rho_0} f(x)) \sin \frac{n\pi x}{L} dx$$

$$\textcircled{5} 4.4.7 \quad u(x,t) = \sum_{n=1}^{\infty} \left[ a_n \cos\left(\frac{n\pi}{L}ct\right) + b_n \sin\left(\frac{n\pi}{L}ct\right) \right] \sin\frac{n\pi x}{L}$$

$$u(x,0) = f(x), \quad u_t(x,0) = g(x) = 0$$

$$g(x) = 0 \Rightarrow b_n = 0.$$

$$u(x,0) = f(x) = \sum_{n=1}^{\infty} a_n \sin\frac{n\pi x}{L} \quad 0 < x < L$$

when  $x$  is in the whole interval  $(-\infty, \infty)$ .

$$\sum_{n=1}^{\infty} a_n \sin\frac{n\pi x}{L} = F(x),$$

$F(x)$  is the odd periodic extension of  $f(x)$ .

$$\begin{aligned} u(x,t) &= \sum_{n=1}^{\infty} a_n \cos\left(\frac{n\pi}{L}ct\right) \cdot \sin\frac{n\pi x}{L} \\ &= \sum_{n=1}^{\infty} a_n \cdot \frac{1}{2} \left( \sin\left(\frac{n\pi}{L}(x+ct)\right) + \sin\left(\frac{n\pi}{L}(x-ct)\right) \right) \end{aligned}$$

$$= \frac{1}{2} \sum_{n=1}^{\infty} a_n \sin\left(\frac{n\pi}{L}(x+ct)\right)$$

$$+ \frac{1}{2} \sum_{n=1}^{\infty} a_n \sin\left(\frac{n\pi}{L}(x-ct)\right)$$

$$= \frac{1}{2} F(x+ct) + \frac{1}{2} F(x-ct)$$

□

4.4.8.  $u = \phi(x)h(t).$

(5) 
$$\begin{cases} \phi'' + \lambda \phi = 0 \\ \phi(0) = \phi(L) = 0 \end{cases} \Rightarrow \lambda = \left(\frac{n\pi}{L}\right)^2, \phi(x) = \sin \frac{n\pi x}{L}$$

$$h'' + \lambda c^2 h = 0. \quad h = c_1 \cos\left(\frac{n\pi c}{L}t\right) + c_2 \sin\left(\frac{n\pi c}{L}t\right)$$

$$u(x,t) = \sum_{n=1}^{\infty} \left( a_n \cos\left(\frac{n\pi c}{L}t\right) + b_n \sin\left(\frac{n\pi c}{L}t\right) \right) \sin \frac{n\pi x}{L}.$$

$$u(x,0) = f(x) = 0 \Rightarrow a_n = 0$$

$$u(x,t) = \sum_{n=1}^{\infty} b_n \sin\left(\frac{n\pi c}{L}t\right) \sin \frac{n\pi x}{L}.$$

$$\frac{\partial u}{\partial t}(x,0) = g(x) \Rightarrow \sum_{n=1}^{\infty} b_n \frac{n\pi c}{L} \sin \frac{n\pi x}{L} = g(x).$$

$$b_n = \frac{2}{n\pi c} \int_0^L g(x) \sin\left(\frac{n\pi x}{L}\right) dx$$

$$u(x,t) = \sum_{n=1}^{\infty} b_n \sin\left(\frac{n\pi c t}{L}\right) \sin \frac{n\pi x}{L} = \sum_{n=1}^{\infty} b_n \frac{\cos\left(\frac{n\pi}{L}(x-ct)\right) - \cos\left(\frac{n\pi}{L}(x+ct)\right)}{2} \quad 0 < x < L$$

Given  $G(x) = \sum_{n=1}^{\infty} \beta_n \frac{n\pi c}{L} \sin \frac{n\pi x}{L}$  is the odd periodic extension of  $g(x)$ ,  $x \in \mathbb{R}$ .

So, it's easy to work out

$$\frac{1}{2c} \int_{x-ct}^{x+ct} G(\bar{x}) d\bar{x} = \sum_{n=1}^{\infty} \frac{1}{2c} \int_{x-ct}^{x+ct} \beta_n \frac{n\pi c}{L} \sin \frac{n\pi \bar{x}}{L} d\bar{x}$$

$$= \sum_{n=1}^{\infty} \beta_n \sin \frac{n\pi ct}{L} \cdot \sin \frac{n\pi x}{L}$$

$$= u(x,t).$$