Math 112A – Homework 5

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Thursday, November 7, 2019

Reading: Sections 3.1 and 3.2. I will probably have started with 4.1 already, but you won't be responsible for it until Homework 6. In section 3.2, do **NOT** read the section on 'The Finite Interval,' we won't cover that. Also, do **NOT** memorize all the formulas for solutions like (6) in 3.1, but definitely be able to derive them!

Note: In some of the problems, by 'Solve,' the book means write the answer in terms of the error function

$$\mathcal{E}rf(x) = \frac{2}{\sqrt{\pi}} \int_0^x e^{-y^2} dy$$

- Section 3.1: 1 (see hint), 2 (see hint), 3, AP1, AP2, AP3
- Section 3.2: 1 (what they mean is $u_x(0,t)=0$), 5 (ignore the part about singularity), AP4

Additional Problems:

AP 1: Use your answer in Problem 3 in 3.1 to derive the solution formula for the following half-line Neumann problem for x > 0. Do **NOT** simplify the resulting expression, but please write it in terms of ϕ .

$$\begin{cases} w_t = kw_{xx} \\ w_x(0,t) = 3 \\ w(x,0) = \phi(x) \end{cases}$$

Hint: Let v(x,t) = w(x,t) - ? where this time ? is a function whose x-derivative is 3.

AP 2: The following problem has nothing to do with PDEs, but illustrates something fun about even and odd functions

(a) Show that any function f(x) can be written as a sum of an even function and an odd function.¹

Hint:

$$f(x) = \left(\frac{f(x) + f(-x)}{2}\right) + \left(\frac{f(x) - f(-x)}{2}\right)$$

(b) What do you get in the case $f(x) = e^x$? Do those functions have a special name? We'll see them again in Chapter 6.

AP 3: Let f be any function defined on $(0, \pi)$.

(a) Express the following quantity (called the Fourier cosine coefficient, see Chapter 5) in terms of $\int_0^{\pi} f(x) \cos(nx) dx$

$$\frac{1}{\pi} \int_{-\pi}^{\pi} f_{even}(x) \cos(nx) dx$$

Here f_{even} is the even extension of f on the interval $(-\pi,\pi)$

(b) Same as (a), but replace \cos with \sin and f_{even} with f_{odd} .

AP 4:

(a) Solve the following wave equation on the half-line x > 0. Do **NOT** simplify the resulting expression, but please write everything in terms of ϕ and ψ .

$$\begin{cases} w_{tt} = c^2 w_{xx} \\ w(0,t) = 1 \\ w(x,0) = \phi(x) \\ w_t(x,0) = \psi(x) \end{cases}$$

¹In fact this decomposition is unique, but you don't have to show that

(b) Use the result of Problem 1 in 3.2 to solve the following Neumann problem on the half-line x>0. Do **NOT** simplify the resulting expression, but please write everything in terms of ϕ and ψ .

$$\begin{cases} w_{tt} = c^2 w_{xx} \\ w_x(0,t) = 3 \\ w(x,0) = \phi(x) \\ w_t(x,0) = \psi(x) \end{cases}$$

Hint for 1 in 3.1: I know, this problem is a bit long ©

My suggestion is, instead of starting with the definition of S, first write everything in terms of S(x-y) and S(x+y) then use the u-sub p=x-y (for the first integral), and q=x+y (for the second one), and *then* only use the explicit formula of S and do the completing the square trick. Also remember that by solving, the book means write the answer in terms of $\mathcal{E}rf(x)$.

Hint for 2 in 3.1: There isn't much you need to do, because you can use the result of Example 1 (with suitable modifications)