

HOMEWORK 11

$$= \frac{1}{\sqrt{2\pi}} \left[\frac{e^{(k-i\omega)x}}{k-i\omega} \right]_{-\infty}^{\infty}$$

$$= \frac{1}{\sqrt{2\pi} (k-i\omega)}$$

7. $f(x) = \begin{cases} x & 0 < x < a \\ 0 & \text{otherwise} \end{cases}$

Fourier transform is

$$\hat{f}(\omega) = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} f(x) e^{-i\omega x} dx$$

$$= \frac{1}{\sqrt{2\pi}} \int_0^a x e^{-i\omega x} dx$$

$$= \frac{1}{\sqrt{2\pi}} \left[\frac{x e^{-i\omega x}}{-i\omega} - \left(\frac{e^{-i\omega x}}{(-i\omega)^2} \right) \right]_0^a$$

$$= \frac{1}{\sqrt{2\pi}} \left[\frac{a e^{-i\omega a}}{-i\omega} - \frac{e^{-i\omega a}}{i^2 \omega^2} + \frac{1}{i^2 \omega^2} \right]$$

$$= \frac{1}{\sqrt{2\pi}} \left[\frac{i a e^{-i\omega a}}{\omega} + \frac{e^{-i\omega a}}{\omega^2} - \frac{1}{\omega^2} \right]$$

$$= \frac{e^{-i\omega a} (1 + i a \omega) - 1}{\sqrt{2\pi} \omega^2}$$

$$\frac{1}{\sqrt{2\pi}}$$

$$\therefore c = \pm 3/\omega \cdot x^3$$

If we take c on the other side
ie $c^2 u_t = \omega^2 u_{xx}$

then $u^2 c = \omega^2 / 3$

It satisfies the equation

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$$u = x e^x \cos y, \quad e^x \sin y$$

The Laplace equation is $\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = 0$

$$ie \quad u_{xx} + u_{yy} = 0$$

for the given function

$$u = e^x \cos y$$

$$u_x = e^x \cos y$$

$$u_y = -e^x \sin y$$

$$u_{xx} = e^x \cos y$$

$$u_{yy} = -e^x \cos y$$

Substituting in the Laplace eqⁿ

$$e^x \cos y - e^x \cos y = 0$$

$\therefore u = e^x \cos y$ is a solution

Take $u = e^x \sin y$

$$u_x = e^x \sin y$$

$$u_y = e^x \cos y$$

$$u_{xx} = e^x \sin y$$

$$u_{yy} = -e^x \sin y$$

Substituting in the Laplace equation

$$e^x \sin y - e^x \sin y = 0$$

$\therefore u = e^x \sin y$ is a solution

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19.

$ux + y^2 u = 0$
 To find $u = u(x, y)$ of the above PDE

Since no x -derivatives occur it is of the form

$$\frac{du}{dy} + y^2 u = 0$$

$$\frac{du}{u} = -y^2 dy$$

Integrating

$$\int \frac{du}{u} = \int -y^2 dy$$

$$\ln u = -\frac{y^3}{3} + \log c$$

$$u = c e^{-y^3/3}$$

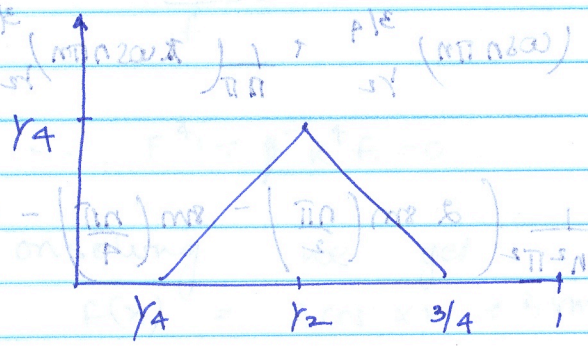
where c is a constant

$$c = f(u)$$

$$\therefore u = c(u) e^{-y^3/3} = f(x, y)$$

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Given:

$$L = 1$$

$$u(x, 0) = 0$$

$$u(x, 1) = f(x)$$

take

$$\ddot{G} + c^2 \kappa^2 G = 0$$

(the solution) given by $G(t) = a \cos c\kappa t + b \sin c\kappa t$

$$G(t) = a \cos c\kappa t + b \sin c\kappa t$$

$a, b \Rightarrow$ constants

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given $\frac{\partial^2 u}{\partial t^2} = -c^2 \frac{\partial^2 u}{\partial x^2}$

Boundary conditions

$$u(0, t) = 0 \quad u(L, t) = 0$$

$$u_{xx}(0, t) = 0 \quad u_{xx}(L, t) = 0$$

Initial conditions $u_t(x, 0) = 0$

Let $u(x, t) = F(x) G(t)$ be the solution

$$\therefore \frac{\partial^2 u}{\partial t^2} = F \ddot{G} \quad \frac{\partial^2 u}{\partial x^2} = F'' G$$

$$\therefore F \ddot{G} = -c^2 F'' G$$

$$\frac{\ddot{G}}{G} = -\frac{F''}{F} = -\kappa^2$$

$$F'' + \kappa^2 F = 0$$

and $\ddot{G} + c^2 \kappa^2 G = 0$

Using b.c

$$u(0, t) = 0 \Rightarrow F(0) G(t) = 0 \Rightarrow F(0) = 0$$

$$G(t) = 0 \text{ gives } u = 0$$

$$u(L, t) = 0 \Rightarrow F(L) G(t) = 0 \Rightarrow F(L) = 0$$

$$u_{xx}(L, t) = 0 \Rightarrow F''(L) G(t) = 0 \Rightarrow F''(L) = 0$$

Solution of $F'' - \alpha^2 F = 0$ is

$$F(x) = A \cos \alpha x + B \sin \alpha x + C \cosh \alpha x + D \sinh \alpha x.$$

Using $F(0) = 0$ we get

$$F(0) = 0 \Rightarrow 0 = A + C + D$$

$$F(L) = 0 \Rightarrow 0 = A \cos \alpha L + B \sin \alpha L + C \cosh \alpha L + D \sinh \alpha L$$

$$F''(x) = \alpha^2 (-A \cos \alpha x - B \sin \alpha x + C \cosh \alpha x + D \sinh \alpha x)$$

$$F''(0) = 0$$

$$\Rightarrow 0 = B^2(-A+C) = -A+C \Rightarrow$$

$$\therefore A = C = 0$$

$$F''(L) = 0 \Rightarrow 0 = \alpha^2 (-B \sin \alpha L + D \sinh \alpha L)$$

$$F(L) = 0 \Rightarrow 0 = B \sin \alpha L + D \sinh \alpha L$$

$$\therefore 2D \sinh \alpha L = 0 \Rightarrow D = 0$$

$$\sin \alpha L = 0$$

$$\therefore \alpha L = n\pi$$

$$\therefore \alpha = \frac{n\pi}{L} \quad n = 1, 2, 3, \dots$$

$$\therefore F_n(x) = B_n \sin \frac{n\pi x}{L}$$

Solution of $G'' + c^2 x^4 G = 0$ is

$$G(t) = a \cos c \alpha^2 t + b \sin c \beta^2 t$$

$$G(t) = a_n \cos c \frac{n^2 \pi^2}{L^2} t + b_n \sin c \frac{n^2 \pi^2}{L^2} t$$

∴ solution is $x = \sum_{n=1}^{\infty} B_n \sin \frac{n\pi x}{L} \cos \frac{n\pi c t}{L}$

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

$$= \sum_{n=1}^{\infty} E_n \sin \left(\frac{n\pi x}{L} \right) \cos \left(\frac{n\pi c t}{L} \right)$$

Initial condition $u(x,0) = 0 \Rightarrow b_n = 0$

∴ $B_n = 0$

$$0 = (0) \Rightarrow \frac{0}{0}$$

$$0 = B(-A+C) \Rightarrow -A+C=0$$

$$A=C=0$$

$$u(x,0) = 0 \Rightarrow 0 = \sum_{n=1}^{\infty} B_n \sin \frac{n\pi x}{L}$$

$$0 = \sum_{n=1}^{\infty} B_n \sin \frac{n\pi x}{L}$$

$$\Rightarrow B_n = 0$$

$$B_n = 0$$

$$B_n = 0$$

$$\therefore B_n = 0 \quad n = 1, 2, 3, \dots$$

$$\therefore u(x,t) = 0$$

Solution of $\frac{\partial^2 u}{\partial x^2} = 0$

$$u(x,t) = A_1 x^2 + A_2 x + A_3$$

$$u(x,0) = 0 \Rightarrow A_1 x^2 + A_2 x + A_3 = 0$$

$$A_1 = 0, A_2 = 0, A_3 = 0$$