Math 428

Homework 5

1. Solve the heat problem for a wire on the x-axis from 0 to L > 0,

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

subject to the boundary conditions

$$\frac{\partial u}{\partial x}(0,t) = 0$$
 and $\frac{\partial u}{\partial x}(L,t) = 0$,

and the initial condition

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

where f(x) equal to x/(L/2) on [0, L/2] and equal to (L - x)/(L/2) on [L/2, L]. (Feel free to use MAPLE or your favorite tool to compute those coefficients.)

What is the limit of the solution u(x,t) as $t \to \infty$?

2. Find all possible real values of λ that allow non-zero solutions to the boundary value problem

$$X''(x) + \lambda X(x) = 0$$

on $[0, \pi]$ with X'(0) = 0 and $X(\pi) = 0$. For each such λ , find a non-zero solution.

3. Multiply

$$S_N = 1 + z + z^2 + \dots + z^N$$

by (1-z) and cancel terms to obtain a famous formula for the sum. Next, differentiate the formula for S_N and multiply the result by z. Now find a closed formula for

$$\cos\theta + 2\cos 2\theta + 3\cos 3\theta + \dots + N\cos N\theta.$$

- 4. From Stein, do exercise 12 on page 91.
- 5. Prove that a continuous real valued function on an open disc that has a single zero at the center of the disc must be either always positive away from the zero, or always negative. Use this fact to show that a continuous function that satisfies the averaging property cannot have an isolated zero. Since harmonic functions satisfy the averaging property, if follows that they cannot have isolated zeroes.