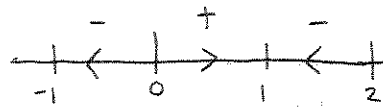


§1.2:1-5

1. a.  $f(3/2) = f(2 - 1/2) = -f(1/2)$

$f(1/2) = -e^{1/2} \sin(\pi/2) \Rightarrow$

$f(3/2) = -e^{1/2}$



b.  $f(-2/2) = -f(2/2) = -f(1/2 + 2(5)) = -f(1/2)$

$-f(1/2) = -e^{1/2} \Rightarrow f(-2/2) = -e^{1/2}$

c.  $f(14) = f(0 + 2(7)) = f(0)$

$f(0) = e^{0 \sin(0)}$

$f(14) = 0$

2.  $\int_a^b f(x) dx = \int_a^c f(x) dx + \int_c^b f(x) dx$  for any  $c$ .

$\Rightarrow \int_x^{x+2l} f(x) dx = \int_x^x f(x) dx + \int_x^{x+2l} f(x) dx$   $y = x - 2l$   
 $= \int_x^x f(x) dx + \int_c^x f(y - 2l) dy$   
 $= \int_x^x f(x) dx + \int_c^x f(y) dy$

$\int_x^{x+2l} f(x) dx = \int_c^x f(x) dx = 0$  because of 2.14

3. See Back of page

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$$3. \begin{cases} u_{tt} - c^2 u_{xx} = 0 \\ u(x,0) = f(x) = \sin(\pi x) \\ u_x(x,0) = g(x) = 0 \\ u(0,t) = u(1,t) = 0 \end{cases} \quad u(x,t) = \frac{1}{2} [f(x+ct) + f(x-ct)] + \frac{1}{2c} \int_{x-ct}^{x+ct} g(\bar{x}) d\bar{x}$$

$$u(x,t) = \frac{1}{2} [\sin(\pi x + \pi ct) + \sin(\pi x - \pi ct)]$$

$$= \frac{1}{2} [\sin(\pi x) \cos(\pi ct) + \cos(\pi x) \sin(\pi ct) + \sin(\pi x) \cos(\pi ct) - \cos(\pi x) \sin(\pi ct)]$$

$$= \sin(\pi x) \cos(\pi ct) \quad \checkmark$$

$\sin(\pi x)$  has a period of 2 and

odd reflections at 0 and 1, so it works for all  $x$  and  $t$ .

4.a. find  $u(1/2, 3/2)$   $l=1$   $c=1$   $f=0$ ,  $g(x) = x(1-x)$

$$u(1/2, 3/2) = \frac{1}{2} \int_{1/2-3/2}^{1/2+3/2} g(\bar{x}) d\bar{x} = \frac{1}{2} \int_{-1}^2 g(\bar{x}) d\bar{x}$$

$$= \frac{1}{2} \int_{-1}^0 \bar{x}(1+\bar{x}) d\bar{x} + \frac{1}{2} \int_0^1 \bar{x}(1-\bar{x}) d\bar{x} + \frac{1}{2} \int_1^2 (\bar{x}-2)(\bar{x}-1) d\bar{x}$$

$g(-x)$                        $g(x)$                        $-g(2-x)$

because  $g$  is odd <sup># periodic</sup> a lot of the integral cancels

$$\int_0^2 g(\bar{x}) d\bar{x} = 0 \quad \text{so}$$

$$u(1/2, 3/2) = \frac{1}{2} \int_{-1}^0 x(1+x) dx = \frac{1}{2} \int_{-1}^0 x + x^2 dx = \frac{1}{2} \left[ \frac{x^2}{2} + \frac{x^3}{3} \right]_{-1}^0$$

$$= \frac{1}{2} \left[ \frac{1}{2} + \frac{1}{3} \right] = \frac{1}{2} \left[ \frac{3+2}{6} \right] = \frac{5}{12} \quad \checkmark$$

b. Find  $u(3/4, 2)$  when  $l=c=1$   $f(x) = x(1-x)$ ,  $g(x) = x^2(1-x)$

$$u(x,t) = \frac{1}{2} [f(x+ct) + f(x-ct)] + \frac{1}{2c} \int_{x-ct}^{x+ct} g(\bar{x}) d\bar{x}$$

$$u(3/4, 2) = \frac{1}{2} [f(7/4) + f(-5/4)] + \frac{1}{2} \int_{-5/4}^{7/4} g(\bar{x}) d\bar{x}$$

$$= \frac{1}{2} [f(3/4+2) + f(3/4-2)] + \frac{1}{2} \int_{-5/4}^{7/4} g(\bar{x}) d\bar{x}$$

$$= f(3/4) + \frac{1}{2} \int_{-5/4}^{7/4} g(\bar{x}) d\bar{x}$$

$$= f(3/4) = \frac{3}{4} \left( 1 - \frac{3}{4} \right) \quad \boxed{u(3/4, 2) = \frac{3}{16}} \quad \checkmark$$

5.a.  $u$  is odd and periodic with respect to  $x$  if both of the following expressions are true:  
 $u(x+2l, t) = u(x, t)$  We know that  $f$  and  $g$  are both odd and have a period of  $2l$ .  
 $u(-x, t) = -u(x, t)$

$$u(x, t) = \frac{1}{2} [f(x+ct) + f(x-ct)] + \frac{1}{2c} \int_{x-ct}^{x+ct} g(\bar{x}) d\bar{x}$$

$$\stackrel{?}{=} \frac{1}{2} [f(x+2l+ct) + f(x+2l-ct)] + \frac{1}{2c} \int_{x+2l-ct}^{x+2l+ct} g(\bar{x}) d\bar{x}$$

By eq. 2.15 & 2.14 =  $\frac{1}{2} [f(x+ct) + f(x-ct)] + \frac{1}{2c} \int_{x+2l-ct}^{x+2l+ct} g(\bar{x}) d\bar{x}$   $\alpha = x+2l$

$$= \frac{1}{2} [f(x+ct) + f(x-ct)] + \frac{1}{2c} \int_{x-ct}^{x+ct} g(\alpha-2l) d\alpha$$

$$= \frac{1}{2} [f(x+ct) + f(x-ct)] + \frac{1}{2c} \int_{x-ct}^{x+ct} g(\alpha) d\alpha \quad \text{By eq. 2.14 \& 2.15.}$$

$$u(-x, t) = \frac{1}{2} [f(-x+ct) + f(-x-ct)] + \frac{1}{2c} \int_{-x-ct}^{-x+ct} g(\bar{x}) d\bar{x}$$

$$= \frac{1}{2} [-f(x-ct) - f(x+ct)] + \frac{1}{2c} \int_{-x-ct}^{-x+ct} g(\bar{x}) d\bar{x}$$

$$= -\frac{1}{2} [f(x-ct) + f(x+ct)] + \frac{1}{2c} \int_{-x-ct}^{-x+ct} g(\bar{x}) d\bar{x} \quad \beta = -\bar{x}$$

$$= -\frac{1}{2} [f(x-ct) + f(x+ct)] = -\frac{1}{2c} \int_{x-ct}^{x+ct} g(-\beta) d\beta$$

$$= -\frac{1}{2} [f(x-ct) + f(x+ct)] + \frac{1}{2c} \int_{x-ct}^{x+ct} -g(\beta) d\beta$$

$$= -\frac{1}{2} [f(x-ct) + f(x+ct)] - \frac{1}{2c} \int_{x-ct}^{x+ct} g(\beta) d\beta$$

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

b. Show  $u(x, t + \frac{2l}{c}) = u(x, t)$

$$u(x, t + \frac{2l}{c}) = \frac{1}{2} [f(x+ct+2l) + f(x-ct-2l)] + \frac{1}{2c} \int_{x-ct-2l}^{x+ct+2l} g(\bar{x}) d\bar{x}$$

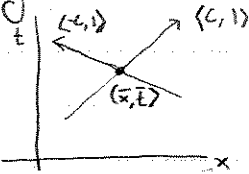
$$= \frac{1}{2} [f(x+ct) + f(x-ct)] + \frac{1}{2c} \left[ \int_{x-ct-2l}^{x-ct} g(\bar{x}) d\bar{x} + \int_{x-ct}^{x+ct} g(\bar{x}) d\bar{x} + \int_{x+ct}^{x+ct+2l} g(\bar{x}) d\bar{x} \right]$$

$$= \frac{1}{2} [f(x+ct) + f(x-ct)] + \frac{1}{2c} \int_{x-ct}^{x+ct} g(\bar{x}) d\bar{x}$$

$$= u(x, t)$$

§1.3:1

Show that if  $u_x$  has a discontinuity at point  $(\bar{x}, \bar{t})$ , then this discontinuity is propagated along at least one of the characteristics through  $(\bar{x}, \bar{t})$



We know that  $u_x$  is discontinuous at  $(\bar{x}, \bar{t})$  we also know that

$$u(x, t) = \frac{1}{2} [f(x+ct) + f(x-ct)] + \frac{1}{2c} \int_{x-ct}^{x+ct} g(\bar{x}) d\bar{x}$$

from this we find:

$u_x(x, t) = \frac{1}{2} [f'(x+ct) + f'(x-ct)] + \frac{1}{2c} [g(x+ct) - g(x-ct)]$  we can split  $u_x$  into 2 different waves, one traveling left and one traveling right:

$$u_x(\bar{x}, \bar{t}) = \left[ \frac{1}{2} f'(\bar{x}+c\bar{t}) + \frac{1}{2c} g(\bar{x}+c\bar{t}) \right] + \left[ \frac{1}{2} f'(\bar{x}-c\bar{t}) - \frac{1}{2c} g(\bar{x}-c\bar{t}) \right]$$

In order for  $u(\bar{x}, \bar{t})$  one of these 2 parts must also have a discontinuity.

If we find  $u_x$  at some point further along the right characteristic we find:

$$u_x(\bar{x}+ac, \bar{t}+a) = \frac{1}{2} [f'(\bar{x}+ac+c\bar{t}+ca) + \frac{1}{c} g(\bar{x}+ac+c\bar{t}+ca)] + \frac{1}{2} [f'(\bar{x}+ac-c\bar{t}-ca) - \frac{1}{c} g(\bar{x}+ac-c\bar{t}-ca)]$$

$$= \frac{1}{2} [f'(\bar{x}+c\bar{t}+2ac) + \frac{1}{c} g(\bar{x}+c\bar{t}+2ac)] + \frac{1}{2} [f'(\bar{x}-c\bar{t}) - \frac{1}{c} g(\bar{x}-c\bar{t})]$$

So a discontinuity in the right traveling part of  $u_x$  will be propagated through the right characteristic.

It is similarly shown that a discontinuity in the left traveling part of  $u_x$  is propagated through the left characteristic.

$$u_x(\bar{x}-ac, \bar{t}+a) = \frac{1}{2} [f'(\bar{x}+c\bar{t}) + \frac{1}{c} g(\bar{x}+c\bar{t})] + \frac{1}{2} [f'(\bar{x}-c\bar{t}-2ac) - \frac{1}{c} g(\bar{x}-c\bar{t}-2ac)]$$

the argument looks shorter if you rewrite  $u(x, t)$  equivalently as

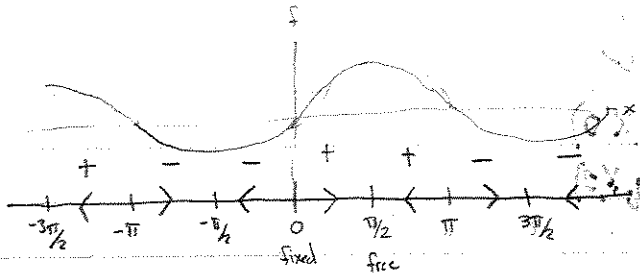
$$u(x, t) = p(x+ct) + q(x-ct) \quad (2.3)$$

so  $u_x$  has discont. @  $(\bar{x}, \bar{t}) \rightarrow$  either  $p'(\bar{x}+c\bar{t})$  has a discontinuity or  $q'(\bar{x}-c\bar{t})$

then argue as above.

§1.4: 1, 2, 8

$$1. \begin{cases} u_{tt} - c^2 u_{xx} = 0 \\ u(x, 0) = \sin x \\ u_x(x, 0) = 0 \\ u(0, t) = 0 \\ u_x(\pi/2, t) = 0 \end{cases}$$



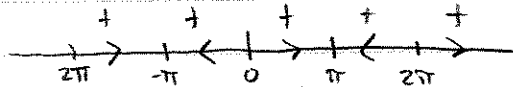
$f(x)$  is a  $4l = 2\pi$  periodic function  
 $f(x) = \sin(x)$  fits this description for all values.

$$u(x, t) = \frac{1}{2} [f(x+ct) + f(x-ct)] + 0 = \frac{1}{2} [\sin(x+ct) + \sin(x-ct)]$$

$$= \frac{1}{2} [\cos(x) \sin(ct) + \sin(x) \cos(ct) - \cos(x) \sin(ct) + \sin(x) \cos(ct)]$$

$$u(x, t) = \sin x \cos(ct)$$

2.  $\begin{cases} u_{tt} - c^2 u_{xx} = 0 \\ u(x, 0) = f(x) = 0 \\ u_x(x, 0) = g(x) = \cos x \\ u_x(0, t) = u_x(\pi, t) = 0 \\ c = 1 \end{cases}$  free endpoints means that there should be even reflections about 0 and  $l = \pi$ .



$g(x)$  needs to be a function of period  $2\pi$  with even reflections across all multiples of  $\pi$ .  $g(x) = \cos x$  fits this for all  $x$ .

$$u(x, t) = 0 + \frac{1}{2} \int_{x-t}^{x+t} \cos \bar{x} d\bar{x}$$

$$= \frac{1}{2} [\sin(x+t) - \sin(x-t)]$$

$$= \frac{1}{2} [\sin x \cos t + \cos x \sin t - \sin x \cos t + \sin x \cos t]$$

$$u(x, t) = \cos x \sin t.$$

maths

↓

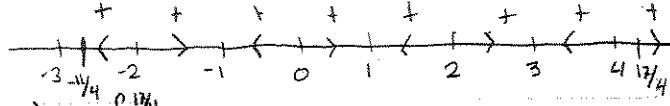
8.  $u(x, 0) = f(x) = x^2(1-x)^2$  Find  $u(\frac{3}{4}, \frac{7}{2})$

$u(x, 0) = g(x) = 1$

$x-ct = -\frac{11}{4}$      $x+ct = \frac{17}{4}$

$u_x(0, t) = u_x(1, t) = 0$

$c = 1$



$u(\frac{3}{4}, \frac{7}{2}) = \frac{1}{2}(f(\frac{17}{4}) + f(-\frac{11}{4})) + \frac{1}{2} \int_{-\frac{11}{4}}^{\frac{17}{4}} g(\bar{x}) d\bar{x}$

$= \frac{1}{2}(f(\frac{1}{4}) + f(\frac{3}{4})) + \frac{1}{2} \int_{-\frac{11}{4}}^{\frac{17}{4}} 1 dx$

$= \frac{1}{2}[(\frac{1}{4})^2(\frac{3}{4})^2 + (\frac{3}{4})^2(\frac{1}{4})^2] + \frac{1}{2}[\frac{17}{4} + \frac{11}{4}] = \frac{905}{256}$

✓

§1.5: 1-3

1.  $u_{tt} - c^2 u_{xx} = e^x$  Find  $u(\frac{1}{2}, \frac{3}{2})$

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

$u_x(x, 0) = g(x) = 0$   $u(x, t) = 0 + 0 + \frac{1}{2c} \iint_{\Delta} F(\bar{x}, \bar{t}) d\bar{x} d\bar{t}$

$u(x, t) = \frac{1}{2c} \int_0^t \int_{x-c(t-\bar{t})}^{x+c(t-\bar{t})} F(\bar{x}, \bar{t}) d\bar{x} d\bar{t}$   
 $= \frac{1}{2c} \int_0^t \int_{x-c(t-\bar{t})}^{x+c(t-\bar{t})} e^{\bar{x}} d\bar{x} d\bar{t}$   
 $= \frac{1}{2c} \int_0^t \left[ e^{\bar{x}+c(t-\bar{t})} - e^{\bar{x}-c(t-\bar{t})} \right] d\bar{t}$   
 $= \frac{e^x}{2c} \left[ \frac{1}{c} \left[ e^{c(t-\bar{t})} - e^{-c(t-\bar{t})} \right] - \frac{1}{c} \left[ e^{-c(t-\bar{t})} - e^{-c\bar{t}} \right] \right]$   
 $= \frac{1}{2c^2} e^x \left[ -e^0 - e^0 + e^{ct} + e^{-ct} \right]$   
 $= \frac{1}{2c^2} e^x \left[ \cosh(ct) - 1 \right]$

no bar

so  $u(\frac{1}{2}, \frac{3}{2}) = \square$  @  $x = \frac{1}{2}$   
 $t = \frac{3}{2}$

2.  $u_{tt} - u_{xx} = e^x$  for  $0 < x < 1$  to find  $u(\frac{1}{2}, \frac{3}{2})$

$u(x, 0) = 0$

$0 < x < 1$

$u(x, t) = \frac{1}{2} [f(x+ct) + f(x-ct)] + \frac{1}{2c} \int_{x-ct}^{x+ct} g(\bar{x}) d\bar{x} + \frac{1}{2c} \iint_{\Delta} F(\bar{x}, \bar{t}) dA$

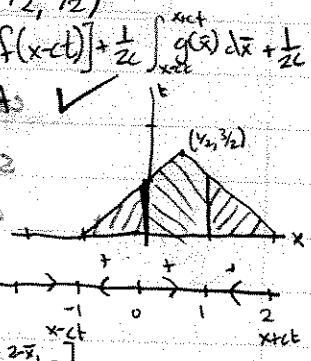
$u_x(x, 0) = 0$

$0 \leq x < 1$

$\iint_{\Delta} F(\bar{x}, \bar{t}) dA$

$u_x(0, t) = 0$

$u_x(1, t) = 0$



even ✓

$u(x, t) = \frac{1}{2} \left[ \int_{-1}^{x+ct} e^{-\bar{x}} d\bar{x} + \int_{x-ct}^1 e^{-\bar{x}} d\bar{x} + \int_{x-ct}^{x+ct} e^{-\bar{x}} d\bar{x} + \int_0^{x+ct} e^{-\bar{x}} d\bar{x} \right]$   
 $= \frac{1}{2} \left[ \int_{-1}^{x+ct} e^{-\bar{x}} d\bar{x} + \int_{x-ct}^1 e^{-\bar{x}} d\bar{x} + \int_{x-ct}^{x+ct} e^{-\bar{x}} d\bar{x} + \int_0^{x+ct} e^{-\bar{x}} d\bar{x} \right]$   
 $= \frac{1}{2} \left[ \int_{-1}^{x+ct} e^{-\bar{x}} d\bar{x} + \int_0^{x+ct} e^{-\bar{x}} d\bar{x} + \int_{x-ct}^{x+ct} e^{-\bar{x}} d\bar{x} + \int_{x-ct}^1 e^{-\bar{x}} d\bar{x} + 2 \int_{x-ct}^{x+ct} e^{-\bar{x}} d\bar{x} - \int_{x-ct}^1 e^{-\bar{x}} d\bar{x} - \int_0^{x+ct} e^{-\bar{x}} d\bar{x} \right]$   
 $= \frac{1}{2} \left[ \int_{-1}^{x+ct} e^{-\bar{x}} d\bar{x} + \int_0^{x+ct} e^{-\bar{x}} d\bar{x} + \int_{x-ct}^{x+ct} e^{-\bar{x}} d\bar{x} + 2 \int_{x-ct}^{x+ct} e^{-\bar{x}} d\bar{x} - \int_{x-ct}^1 e^{-\bar{x}} d\bar{x} - \int_0^{x+ct} e^{-\bar{x}} d\bar{x} \right]$   
 $= \frac{1}{2} \left[ -[e^{-x}]_{-1}^{x+ct} + [(x+1)e^{-x}]_0^{x+ct} + [e^{-x}]_{x-ct}^{x+ct} + 2[e^{-x}]_{x-ct}^{x+ct} - [(x+1)e^{-x}]_{x-ct}^{x+ct} \right]$   
 $= \frac{1}{2} \left[ -(e^{-x} - e^{-1}) + (-\frac{1}{2}e^{-\frac{1}{2}} - -1e^0) + (e^{-x} - e^{-x-ct}) + 2(e^{-x} - e^{-x-ct}) - (0e^{-x-ct} - -\frac{1}{2}e^{-\frac{1}{2}}) \right]$   
 $= \frac{1}{2} \left[ -1 + e^{-\frac{1}{2}} + 1 + e^{-\frac{1}{2}} - 1 + 2e^{-\frac{1}{2}} - 2e^{-\frac{1}{2}} - \frac{1}{2}e^{-\frac{1}{2}} \right]$   
 $= \frac{1}{2} \left[ 3e^{-\frac{1}{2}} - 1 \right] = u(\frac{1}{2}, \frac{3}{2})$

✓

$$3. (u_{tt} - u_{xx} = \sin \pi x \quad \text{for } 0 < x < 1 \quad t > 0$$

$$u(x, 0) = 0 = f(x) \quad \text{for } 0 \leq x \leq 1$$

$$u_x(x, 0) = 0 = g(x) \quad 0 \leq x \leq 1$$

$$u(0, t) = u(1, t) = 0$$

$$u(x, t) = \frac{1}{2} [f(x+ct) + f(x-ct)] + \frac{1}{2c} \int_{x-ct}^{x+ct} g(\bar{x}) d\bar{x} + \frac{1}{2c} \iint_{\Delta} F(\bar{x}, \bar{t}) dA$$

$$u(x, t) = 0 + 0 + \frac{1}{2} \int_0^t \int_{x-(t-\bar{t})}^{x+(t-\bar{t})} \sin(\pi \bar{x}) d\bar{x} d\bar{t}$$

$$= \frac{1}{2\pi} \int_0^t (\cos(\pi x + \pi(t-\bar{t})) - \cos(\pi x - \pi(t-\bar{t}))) d\bar{t}$$

$$= \frac{1}{2\pi} \int_0^t [\cos(\pi x) \cos(\pi(t-\bar{t})) - \sin(\pi x) \sin(\pi(t-\bar{t})) - \cos(\pi x) \sin(\pi(t-\bar{t})) - \sin(\pi x) \sin(\pi(t-\bar{t}))] d\bar{t}$$

$$= \frac{\sin(\pi x)}{\pi} \int_0^t \sin(\pi t - \pi \bar{t}) d\bar{t}$$

$$= \frac{\sin(\pi x)}{\pi^2} [\cos(\pi t - \pi \bar{t})]_0^t$$

$$= \frac{\sin(\pi x)}{\pi^2} [\cos(0) - \cos(\pi t)]$$

$$= \frac{\sin(\pi x)}{\pi^2} [\cos(\pi t) - 1]$$

could also get this by  
superposition, starting with  
a steady state sol'n.



Class exercise 1: Prove that a continuous differentiable function  $f(x)$  ( $x \in \mathbb{R}$ ) is even iff  $f'(x)$  is odd and odd iff  $f'(x)$  is even.

Proof: • Suppose  $f'(x)$  is odd. Then  $f'(-x) = -f'(x)$ . By the Fundamental Theorem of Calculus,

$$f(x) = f(0) + \int_0^x f'(t) dt.$$

$$\text{Now, } f(-x) = f(0) + \int_0^{-x} f'(t) dt$$

$$\text{let } u = -t \\ du = -dt$$

$$= f(0) + \int_0^x f'(-u) (-du)$$

$$= f(0) + \int_0^x -f'(u) (-du)$$

$$= f(0) + \int_0^x f'(u) du$$

$$= f(x), \text{ so } f(x) \text{ is even.}$$

Suppose now that  $f(x)$  is even. Then  $\forall a \in \mathbb{R}$

$$f'(a) = \lim_{h \rightarrow 0} \frac{f(a+h) - f(a)}{h}$$

$$f'(-a) = \lim_{h \rightarrow 0} \frac{f(-a+h) - f(-a)}{h}$$

$$= \lim_{h \rightarrow 0} \frac{f(a-h) - f(a)}{h} \quad (\text{since } f \text{ is even})$$

let  $k = -h$ , then  $k \rightarrow 0$  as  $h \rightarrow 0$ , so

$$f'(-a) = \lim_{k \rightarrow 0} \frac{f(a+k) - f(a)}{-k}$$

$$= - \lim_{k \rightarrow 0} \frac{f(a+k) - f(a)}{k}$$

$$= -f'(a), \text{ so } f'(x) \text{ is odd.}$$

• Suppose  $f'(x)$  is even <sup>yes!</sup> and  $f(0) = 0$ .

$$f(x) = f(0) + \int_0^x f'(t) dt$$

Then  $f(-x) = f(0) + \int_0^{-x} f'(t) dt$       let  $u = -t$   
 $du = -dt$

$$= f(0) + \int_0^x f'(-u)(-du)$$

$$= -f(0) - \int_0^x f'(u) du$$

$$= f(0) - [f(x) - f(0)]$$

$$= 2f(0) - f(x)$$

$$= -f(x) \Rightarrow f(x) \text{ is odd.}$$

Suppose  $f(x)$  is odd. Then, for each  $a \in \mathbb{R}$ ,

$$f'(a) = \lim_{h \rightarrow 0} \frac{f(a+h) - f(a)}{h}$$

$$f'(-a) = \lim_{h \rightarrow 0} \frac{f(-a+h) - f(-a)}{h}$$

$$= \lim_{h \rightarrow 0} \frac{-f(a-h) + f(a)}{h}$$

let  $k = -h$ , then  $k \rightarrow 0$  as  $h \rightarrow 0$ , so

$$f'(-a) = \lim_{k \rightarrow 0} \frac{-f(a+k) + f(a)}{-k}$$

$$= \lim_{k \rightarrow 0} \frac{f(a+k) - f(a)}{k}$$

$$= f'(a)$$

so  $f'(x)$  is even.