

Section 5.1 Q2: Let $\phi(x) = x^2$ for $0 \leq x \leq l = 1$.

(a) Calculate its Fourier sine series.

(b) Calculate its Fourier cosine series.

(a) The Fourier sine series is $\phi(x) = \sum_{n=1}^{\infty} A_n \sin\left(\frac{n\pi}{l}x\right)$.

The coefficients are given by: $A_n = \frac{2}{l} \int_0^l \phi(x) \sin\left(\frac{n\pi}{l}x\right) dx$.

Here $\phi(x) = x^2$ and $l = 1$:

$$\begin{aligned}
 A_n &= 2 \int_0^1 x^2 \sin(n\pi x) dx = \\
 &\xrightarrow{\text{int. by parts (twice)}} 2 \int_0^1 2x \frac{1}{n\pi} \cos(n\pi x) dx - 2 \left[x^2 \frac{1}{n\pi} \cos(n\pi x) \right]_{x=0}^1 \\
 &= -2 \int_0^1 2 \frac{1}{n^2\pi^2} \sin(n\pi x) dx \\
 &\quad + 2 \left[\frac{2x}{n^2\pi^2} \sin(n\pi x) \right]_{x=0}^1 - \frac{2}{n\pi} (-1)^n \underbrace{\frac{1}{n\pi} \cos(n\pi)}_{-0} \\
 &\quad \quad \quad \underbrace{\frac{2}{n^2\pi^2} \sin(n\pi)}_0 - 0 \\
 &= \left[\frac{4}{n^3\pi^3} \cos(n\pi x) \right]_{x=0}^1 - \frac{2}{n\pi} (-1)^n \\
 &\quad \quad \quad \underbrace{\frac{1}{n^3\pi^3} (\cos n\pi - \cos 0)}_{(-1)^n - 1} \\
 &= \frac{4}{n^3\pi^3} ((-1)^n - 1) - \frac{2}{n\pi} (-1)^n
 \end{aligned}$$

$$\Rightarrow x^2 = \sum_{n=1}^{\infty} \left[\frac{4}{n^3\pi^3} ((-1)^n - 1) - \frac{2}{n\pi} (-1)^n \right] \sin(n\pi x)$$

(b) For the cosine series we have:

$$\phi(x) = \frac{1}{2}A_0 + \sum_{n=1}^{\infty} A_n \cos\left(\frac{n\pi}{l}x\right)$$

$$A_n = \frac{2}{l} \int_0^l \phi(x) \cos\left(\frac{n\pi}{l}x\right) dx$$

with $\phi(x) = x^2$ and $l=1$ we have:

$$\begin{aligned} (n \geq 1) \quad A_n &= 2 \int_0^1 x^2 \cos(n\pi x) dx \\ &= -2 \int_0^1 2x \frac{1}{n\pi} \sin(n\pi x) dx + 2 \left[x^2 \frac{1}{n\pi} \sin(n\pi x) \right]_{x=0}^1 \\ &= -4 \int_0^1 \frac{1}{n^2 \pi^2} \cos(n\pi x) dx + \underbrace{\left[\frac{1}{n\pi} \sin(n\pi) - 0 \right]}_0 \\ &\quad + \underbrace{\left[4x \frac{1}{n^2 \pi^2} \cos(n\pi x) \right]_{x=0}^1}_{\frac{4}{n^2 \pi^2} [\cos(n\pi) - 0]} \\ &= \underbrace{\left[-\frac{4}{n^3 \pi^3} \sin(n\pi x) \right]_{x=0}^1}_{-\frac{4}{n^3 \pi^3} (\underbrace{\sin n\pi}_0 - \underbrace{\sin 0}_0)} + (-1)^n \frac{4}{n^2 \pi^2} = (-1)^n \frac{4}{n^2 \pi^2} \end{aligned}$$

$$A_0 = 2 \int_0^1 x^2 dx = \frac{2}{3} x^3 \Big|_{x=0}^1 = \frac{2}{3}$$

$$\Rightarrow x^2 = \frac{1}{3} + \sum_{n=1}^{\infty} (-1)^n \frac{4}{n^2 \pi^2} \cos(n\pi x)$$

Section 5.1 Q9:

Solve

$$\begin{cases} u_{tt} = c^2 u_{xx} & 0 < x < \pi \quad t > 0 \\ u_x(0, t) = u_x(\pi, t) = 0 & t > 0 \\ u(x, 0) = 0 & 0 < x < \pi \\ u_t(x, 0) = \cos^2 x & 0 < x < \pi \end{cases}$$

Neumann
BCs!

We know that the solution of the wave eq. with Neumann BCs is given by:

$$u(x, t) = \frac{1}{2} A_0 + \frac{1}{2} B_0 t + \sum_{n=1}^{\infty} \left[A_n \cos\left(\frac{n\pi}{l} ct\right) + B_n \sin\left(\frac{n\pi}{l} ct\right) \right] \cos\left(\frac{n\pi}{l} x\right)$$

Plug in $l = \pi$ to get:

$$u(x, t) = \frac{1}{2} A_0 + \frac{1}{2} B_0 t + \sum_{n=1}^{\infty} \left[A_n \cos(nct) + B_n \sin(nct) \right] \cos(nx)$$

$$u_t(x, t) = \frac{1}{2} B_0 + \sum_{n=1}^{\infty} nc \left[-A_n \sin(nct) + B_n \cos(nct) \right] \cos(nx)$$

$$0 = u(x, 0) = \frac{1}{2} A_0 + \sum_{n=1}^{\infty} \left[A_n \underbrace{\cos 0}_1 + B_n \underbrace{\sin 0}_0 \right] \cos(nx) = \frac{1}{2} A_0 + \sum_{n=1}^{\infty} A_n \cos(nx) \quad (1)$$

$$\cos^2 x = u_t(x, 0) = \frac{1}{2} B_0 + \sum_{n=1}^{\infty} nc \left[-A_n \underbrace{\sin 0}_0 + B_n \underbrace{\cos 0}_1 \right] \cos(nx) \quad (2)$$

$$(1) \rightarrow 0 = \frac{1}{2} A_0 + \sum_{n=1}^{\infty} A_n \cos(nx) \Rightarrow \text{all } A_n \text{ are } 0.$$

$$(2) \rightarrow \cos^2 x = \frac{1}{2} B_0 + \sum_{n=1}^{\infty} \underbrace{nc B_n}_{\tilde{B}_n} \cos(nx)$$

This last expression is a Fourier cosine series for $\cos^2 x$!

We need to compute the coefficients:

$$B_0 = \frac{2}{\pi} \int_0^{\pi} \cos^2 x \, dx = \frac{2}{\pi} \cdot \frac{\pi}{2} = 1$$

$$\begin{aligned} \stackrel{(n \geq 1)}{\tilde{B}_n} &= \frac{2}{\pi} \int_0^{\pi} \cos^2 x \cos(nx) \, dx = \frac{1}{\pi} \int_0^{\pi} (1 + \cos(2x)) \cos(nx) \, dx \\ &= \underbrace{\frac{1}{\pi} \int_0^{\pi} \cos(nx) \, dx}_0 + \frac{1}{\pi} \int_0^{\pi} \cos(2x) \cos(nx) \, dx \end{aligned}$$

the only time this is nonzero is when $n=2$ because of the orthogonality of the cosines

$$\Rightarrow \tilde{B}_2 = \frac{1}{\pi} \int_0^{\pi} \cos^2(2x) \, dx = \frac{1}{2} \Rightarrow B_2 = \frac{\tilde{B}_2}{2c} = \frac{1}{4c}$$

$$\tilde{B}_n = 0 \quad \forall n \neq 0, 2$$

Conclusion: $B_0 = 1$, $B_2 = \frac{1}{4c}$
and all other B 's and A 's = 0.

$$u(x,t) = \frac{1}{2}t + \frac{1}{4c} \sin(2ct) \cos(2x)$$