MATH 4567, SPRING 2015 HOMEWORK PROBLEMS No. 3 Due on March 30

Problem 1. Using elementary arguments, solve the boundary value problem

$$u_{xx} = -y^2 \cos x, \qquad u = u(x, y), \ 0 \le x \le \pi, u(0, y) = y^2, u(\pi, y) = \pi \sin y - y^2.$$

Problem 2. *a*) Solve the temperature problem:

 $u_t = k u_{xx},$ u = u(x,t), 0 < x < 1, t > 0 (k > 0 parameter) $u_x(0,t) = u_x(1,t) = 0,$ $u(x,0) = \frac{1}{2}x^2.$

Your answer will have the form of an infinite functional series. b) Write down separately the first 4 terms of that functional series.

Problem 3. *a*) Solve the boundary value problem:

$$\begin{split} u_{tt} &= \frac{1}{2} \, u_{xx}, & u = u(x,t), \ 0 < x < 1, \ t > 0 \\ u(0,t) &= u(1,t) = 0, \\ u_t(x,0) &= 0, \\ u(x,0) &= x(1-x). \end{split}$$

Your answer will have the form of an infinite functional series.

b) Write down separately the first 4 terms of that functional series and evaluate this partial sum at time t = 1 for the point $x = \frac{1}{2}$.

Problem 4. Solve directly for the eigenvalues and normalized eigenfunctions:

a) No. 1 on page 225;
b) No. 2 on page 225;
c) No. 3 on page 225.

Problem 5. a) Given parameters c > 0 and $\beta > 0$, show that the Sturm-Liouville boundary value problem

$$y'' + \lambda y = 0,$$
 $y = y(x), \ 0 \le x \le c,$
 $y'(0) = \beta y(0),$
 $y'(c) = \beta y(c),$

has exactly one negative eigenvalue λ_0 and that this eigenvalue is independent on c > 0. Find λ_0 and an associated eigenfunction $y_0(x)$.

b) Determine whether or not $\lambda = 0$ is an eigenvalue. If yes, find an associated eigenfunction.