HOMEWORK ASSIGNMENT N5, MATH 4567, SPRING 2015
Due on May 4 (Monday)

Problem 1. Find all eigenvalues and associated eigenfunctions for the Sturm-Liouville problem

$$
\begin{aligned}
&y''(x) + \lambda y(x) = 0, \qquad 0 \le x \le \pi,\\
&y(0) + y'(0) = 0,\\
&y(\pi) + y'(\pi) = 0.
\end{aligned}
$$

Problem 2. *a*) Solve the temperature problem in the slab

$$
\begin{aligned}
&u_t = k\, u_{xx}, \qquad u = u(x,t),\ \ 0 \le x \le \pi,\ \ t \ge 0 \quad (k > 0)\\
&u_x(0,t) = 0,\\
&u_x(\pi,t) = 0,\\
&u(x,0) = (1 + \cos^2 x)^2.
\end{aligned}
$$

b) Find the temperatures in the long run: Show that there is a finite limit $C = \lim_{t\to\infty} u(x,t)$ which is independent of x. Find the constant C.

Note. The initial temperatures may be represented as a cosine polynomial of degree 4.

Problem 3. Use the Fourier transform to solve the temperature problem in the upper half-plane

$$
\begin{aligned}
&u_t = k u_{xx}, \qquad u = u(x,t),\ \ -\infty < x < \infty,\ \ t \ge 0, \quad u \text{ is bounded},\\
&u(x,0) = e^{-2x^2}.
\end{aligned}
$$

Hint. First formulate a general theorem about the boundary value problems

$$
\begin{aligned}
&u_t = k\, u_{xx}, \qquad u = u(x,t),\ \ -\infty < x < \infty,\ \ t \ge 0, \quad u \text{ is bounded},\\
&u(x,0) = f(x).
\end{aligned}
$$

Problem 4. Use the Fourier transform to solve the boundary value problem, involving the Laplace equation:

$$
\begin{aligned}
&\Delta u = 0, \qquad u = u(x,y),\ \ x, y \ge 0, \quad u \text{ is bounded},\\
&u_x(0,y) = 0,\\
&u(x,0) = \tfrac{1}{1+x^2}.
\end{aligned}
$$

Hint. First formulate a general theorem about boundary value problems of the form

$$
\begin{aligned}
&\Delta u = 0, \qquad u = u(x,y),\ \ x, y \ge 0, \quad u \text{ is bounded},\\
&u_x(0,y) = 0,\\
&u(x,0) = f(x).
\end{aligned}
$$

Note that the Fourier transform for the functions $f(x) = e^{-x^2/(2\sigma^2)}$ and $f(x) = \frac{1}{1+x^2}$ are known and have been evaluated in class.