## Math 257/316 Assignment 5 Due Monday October 26th in class

## SOLUTIONS

Problem 1: Sketch the odd, even, and full periodic extensions on [3L; 3L] of

(a)  $e^x$ , with L = 1(b)  $4 - x^2$ , with L = 2(c)  $g(x) = \begin{cases} 1+x, & x < 0 \\ x/2, & x \ge 0 \end{cases}$ , with L = 1.

# SOLUTION:



Figure 1: Problem 1a; odd, even, and full periodic extensions of  $e^x$  with L = 1



Figure 2: Problem 1b; odd, even, and full periodic extensions of  $4 - x^2$  with L = 2



Figure 3: Problem 1a; odd, even, and full periodic extensions of g(x) with L = 1

Problem 2: Chemical diffusion through a thin layer is governed by the equation

$$\frac{\partial C}{\partial t} = k \frac{\partial^2 C}{\partial x^2} - LC$$

where C(x,t) is the concentration in moles/cm<sup>3</sup>, the diffusivity k is a positive constant with units cm<sup>2</sup>/sec, and L > 0 is a consumption rate with units sec<sup>-1</sup>. Assume boundary conditions are

$$C(0,t) = C(a,t) = 0, \ t > 0,$$

and the initial concentration is given by

$$C(x, 0) = f(x), \quad 0 < x < a.$$

(a) Use the method of separation of variables to solve for the concentration C(x, t).

(b) What happens to the concentration as  $t \to \infty$ ?

(c) What is the concentration C(x,t) if the initial condition is  $C(x,0) = \cos(\pi x/a)$ ?

**Hint:** It may be useful to know that

$$\int_0^a \sin(n\pi x/a) \cos(\pi x/a) \, dx = \begin{cases} 0, & \text{if } n \text{ is odd} \\ \frac{2an}{\pi(n^2-1)}, & \text{if } n \text{ is even} \end{cases}$$

#### SOLUTION:

### (a) Use the method of separation of variables to solve for the concentration C(x,t).

We use separation of variables. Let C(x,t) = X(x)T(t). Then  $C_t = kC_{xx} - LC$  becomes X(x)T'(t) = kX''(x)T(t) - LX(x)T(t). We divide both sides by kX(x)T(t) and re-arrange to obtain:

$$\frac{1}{k}\frac{T'}{T} = \frac{X''}{X} - \frac{L}{k} = \tilde{\lambda},\tag{1}$$

or 
$$\frac{1}{k}\frac{T'}{T} + \frac{L}{k} = \frac{X''}{X} = \lambda,$$
 (2)

where  $\tilde{\lambda}$ ,  $\lambda$  are constant. We could use *either* (1 or 2) to get the solution. Since using (2) is more straightforward, that's what we'll use.

What happens to the boundary conditions under the separation of variables?

$$0 = C(0,t) = X(0)T(t) \Rightarrow X(0) = 0 \text{ (since } T(t) \text{ won't be 0 for all } t)$$

$$0 = C(a,t) = X(a)T(t) \Rightarrow X(a) = 0 \text{ (since } T(t) \text{ won't be 0 for all } t)$$

So we have X(0) = X(2) = 0. Can the initial condition tell us anything at this stage?

$$f(x) = C(x,0) = X(x)T(t) \Rightarrow T(t) = f(x)/X(x)??$$

No, it can't. The trick worked on the boundary conditions b/c they were homogeneous (= 0). We'll actually use the initial condition at the end to solve for constants.

Let's start with the T-equation from (2):

$$T'(t) = (\lambda k - L)T(t).$$

Solving, we notice that this is a separable equation

$$\frac{dT}{dt} = (\lambda k - L)T \Rightarrow \frac{dT}{T} = (\lambda k - L)dt.$$

Integrating both sides,

$$\int \frac{dT}{T} = \int (\lambda k - L)dt \Rightarrow \ln(T) = (\lambda k - L)t + B \Rightarrow T(t) = Be^{(\lambda k - L)t}$$

taking the exponential of both sides. B is an arbitrary constant.

Next we deal with the X-equation in (2) with conditions X(0) = X(a) = 0 derived from the boundary conditions

$$X'' = \lambda X$$
  
 
$$X(0) = X(a) = 0$$

This is an *eigenvalue problem*. There are 3 cases to consider:  $\lambda > 0$ ,  $\lambda = 0$ , and  $\lambda < 0$ .

We begin with the  $\lambda > 0$ : set  $\lambda = \mu^2 > 0$ . Then  $X''(x) - \mu^2 X(x) = 0$ . Use the substitution  $X(x) = e^{rx}$  to get the characteristic equation  $r^2 - \mu^2 = 0$ , which has roots  $r = \pm \mu$ . Thus  $X(x) = C_1 e^{\mu x} + C_2 e^{-\mu x}$ . We now use the boundary conditions to find constants such that the conditions are satisfied:

$$X(0) = 0 \Rightarrow B_1 + B_2 = 0$$
  

$$X(a) = 0 \Rightarrow B_1 e^{a\mu} + B_2 e^{-a\mu} = 0.$$

Solving simultaneously we find  $B_1 = B_2 = 0$ . (The first equation gives  $B_2 = -B_1$ , plugging into the first equation gives  $B_1e^{2\mu} - B_1e^{-2\mu} = 0 \Rightarrow B_1(e^{2\mu} - e^{-2\mu}) = 0$ , and this means that  $B_1 = 0$  because  $e^{2\mu} - e^{-2\mu}$  is only zero at  $\mu = 0$ , which it isn't here -  $\mu^2 = \lambda > 0$ ). Thus we have recovered the trivial solution (aka zero solution). Therefore for  $\lambda > 0$  we have no eigenvalues or eigenfunctions.

Next we consider the  $\lambda = 0$  case (we could consider it jointly with the  $\lambda < 0$  or  $\lambda > 0$  cases, if we're very careful, but for the purposes of a systematic approach we won't here). Then  $X'' = 0 \Rightarrow X(x) = Dx + E$ . Applying boundary conditions,  $0 = X(0) = E \Rightarrow E = 0$ ;  $0 = X(a) = Da \Rightarrow D = 0$ . Thus we have recovered the trivial solution (aka zero solution). Therefore for  $\lambda = 0$  we have no eigenvalues or eigenfunctions.

Finally we look at the  $\lambda < 0$  case. Set  $\lambda = -\mu^2 < 0$ . Then  $X''(x) + \mu^2 X(x) = 0$ . Use the substitution  $X(x) = e^{rx}$  to get the characteristic equation  $r^2 + \mu^2 = 0$ , which has roots  $r = \pm i\mu$ . Thus  $X(x) = \tilde{B}_1 e^{i\mu x} + \tilde{B}_2 e^{-i\mu x}$  or  $X(x) = B_1 \sin(\mu x) + B_2 \cos(\mu x)$  (for more details on solving this ode, see your textbook, section 3.3). We now use the boundary conditions to find constants such that the conditions are satisfied:

$$X(0) = 0 \Rightarrow B_1 \sin(0) + B_2 \cos(0) = 0 \Rightarrow B_2 = 0$$
  

$$X(2) = 0 \Rightarrow B_1 \sin(a\mu) = 0.$$

Since  $\sin(\theta)$  has roots at  $\theta = n\pi$ , n = 1, 2, 3, ..., the second condition tells us that  $a\mu = n\pi$  or  $\mu = n\pi/a$ , n = 1, 2, 3, ... Thus we have our eigenfunctions an eigenvalues for  $\lambda < 0$ :

$$\lambda_n = -\left(\frac{n\pi}{a}\right)^2 X_n(x) = \sin(n\pi x/a)$$

Now we re-assemble. Recall C(x,t) = X(x)T(t). Therefore

$$C_n(x,t) = X_n(x)T_n(t) = \sin\left(\frac{n\pi x}{a}\right)\exp\left[-\left(\frac{n^2\pi^2}{a^2}k + L\right)t\right]$$

for n = 1, 2, 3, ... are each solutions to the pde. The pde is linear so we can use the principle of superposition, and sum them to make up a general solution:

$$C(x,t) = \sum_{n=1}^{\infty} b_n \sin\left(\frac{n\pi x}{a}\right) \exp\left[-\left(\frac{n^2\pi^2}{a^2}k + L\right)t\right],$$

where the  $b_n$  are constants.

We solve for the  $b_n$  using the initial condition. That is, C(x, 0) = f(x) so

$$f(x) = \sum_{n=1}^{\infty} b_n \sin\left(\frac{n\pi x}{a}\right),$$

which is a Fourier sine series. We exploit orthogonality of the sines, that is,

$$\int_0^L \sin\left(\frac{n\pi x}{L}\right) \sin\left(\frac{m\pi x}{L}\right) \, dx = \begin{cases} 0, & m \neq n \\ L/2, & m = n \end{cases}$$

where L = a to solve for the individual  $b_n$ :

$$b_n = \frac{2}{a} \int_0^a f(x) \sin\left(\frac{n\pi x}{a}\right) dx$$

since L = a. And that's it! We don't know f(x) (yet), so we're done. The concentration C(x,t) is

$$C(x,t) = \sum_{n=1}^{\infty} b_n \sin\left(\frac{n\pi x}{a}\right) \exp\left[-\left(\frac{n^2\pi^2}{a^2}k + L\right)t\right], \text{ with } b_n = \frac{2}{a} \int_0^a f(x) \sin\left(\frac{n\pi x}{a}\right) dx.$$

(b) What happens to the concentration as  $t \to \infty$ ?

Well,

$$\lim_{t \to \infty} \exp\left[-\left(\frac{n^2 \pi^2}{a^2}k + L\right)t\right] = 0.$$

Therefore, as  $t \to \infty$ , the concentration  $C(x,t) \to 0$ . Which makes sense! The equation describes the diffusion of a chemical through a thin layer. Eventually, it all diffuses through, so the concentration goes to zero.

(c) What is the concentration C(x,t) if the initial condition is  $C(x,0) = \cos(\pi x/a)$ ?

We use the initial condition to find  $b_n$ .

$$b_n = \frac{2}{a} \int_0^a f(x) \sin\left(\frac{n\pi x}{a}\right) \, dx = \frac{2}{a} \int_0^a \cos\left(\frac{\pi x}{a}\right) \sin\left(\frac{n\pi x}{a}\right) \, dx.$$

We are given a hint, that

$$\int_0^a \sin\left(\frac{n\pi x}{a}\right) \cos\left(\frac{\pi x}{a}\right) \, dx = \begin{cases} 0, & \text{if } n \text{ is odd} \\ \frac{2an}{\pi(n^2-1)}, & \text{if } n \text{ is even} \end{cases}$$

Then

$$b_n = \frac{2}{a} \int_0^a \sin\left(\frac{n\pi x}{a}\right) \cos\left(\frac{\pi x}{a}\right) \, dx = \begin{cases} 0, & \text{if } n \text{ is odd} \\ \frac{4n}{\pi(n^2 - 1)}, & \text{if } n \text{ is even} \end{cases}$$

Therefore in the sum we only have the even terms. The odd-indexed coefficients  $b_{2m+1} = 0, m = 0, 1, 2, ...;$ the even-indexed coefficients are, for m = 1, 2, 3, ...

$$b_{2m} = \frac{4(2m)}{\pi((2m)^2 - 1)} = \frac{8m}{\pi(4m^2 - 1)}$$

Thus the concentration C(x,t) is:

$$C(x,t) = \frac{8}{\pi} \sum_{m=1}^{\infty} \frac{m}{4m^2 - 1} \sin\left(\frac{2m\pi x}{a}\right) \exp\left[-\left(\frac{4m^2\pi^2}{a^2}k + L\right)t\right].$$

**Problem 3:** Find the Fourier Sine series of period  $2\pi$  of the following function. Sketch the graph of the function to which the series converges (sketch at least three periods).

$$f(x) = \begin{cases} 1, & 0 \le x \le \pi/2 \\ 0, & \pi/2 \le x \le \pi \end{cases}$$

#### SOLUTION:

Remember, the Fourier sine series of a function gives the odd periodic extension. That is, the function over [0, L] is considered to be HALF of an odd function of which we want to take a periodic extension. The period of the odd periodic extension, of the Fourier sine series, is 2L. Here,  $L = \pi$  - which means that, when we calculate the Fourier sine series, it is automatically of period  $2\pi$ !

We are asked to find a Fourier sine series of a function over  $[0,\pi]$   $(L = \pi)$ . The Fourier sine series is defined as

$$f(x) = \sum_{n=1}^{\infty} b_n \sin\left(\frac{n\pi x}{L}\right) \text{ where } b_n = \frac{2}{L} \int_0^L f(x) \sin\left(\frac{n\pi x}{L}\right) \, dx.$$

Since here  $L = \pi$ , our series will take the form

$$f(x) = \sum_{n=1}^{\infty} b_n \sin(nx) \text{ where } b_n = \frac{2}{L} \int_0^{\pi} f(x) \sin(nx) dx.$$

All that's left to calculate are the coefficients  $b_n$ .

$$b_n = \frac{2}{\pi} \int_0^{\pi} f(x) \sin(nx) dx$$
  
=  $\frac{2}{\pi} \int_0^{\pi/2} (1) \sin(nx) dx + \frac{2}{\pi} \int_{\pi/2}^{\pi} (0) \sin(nx) dx$   
=  $\frac{2}{\pi} \left[ -\frac{1}{n} \cos(nx) \Big|_0^{\pi/2} \right]$   
 $b_n = \frac{2}{n\pi} \left[ 1 - \cos\left(\frac{n\pi}{2}\right) \right].$ 

This needs to be further dissected. First note that for n odd,  $\cos(n\pi/2) = 0$ . So let's consider the odd (n = 2m - 1, m = 1, 2, 3, ...) and even indices (n = 2m, m = 1, 2, 3, ...) separately. That is,

$$f(x) = \sum_{n=1}^{\infty} b_n \sin(nx) = \sum_{m=1}^{\infty} b_{2m-1} \sin((2m-1)x) + \sum_{m=1}^{\infty} b_{2m} \sin(2mx)$$

Where

$$b_{2m-1} = \frac{2}{(2m-1)\pi}$$

and 
$$b_{2m} = \frac{2}{2m\pi} \left[ 1 - \cos\left(\frac{2m\pi}{2}\right) \right] = \frac{1}{m\pi} \left[ 1 - \cos\left(m\pi\right) \right] \Rightarrow b_{2m} = \frac{1}{m\pi} \left[ 1 - (-1)^m \right]$$

We can further simplify:

$$b_{2m} = \begin{cases} 0, & m \text{ even} \\ 2/m\pi, & m \text{ odd} \end{cases}$$

So again, consider odd and even indices separately,

$$\sum_{m=1}^{\infty} b_{2m} \sin(2mx) = \sum_{p=1}^{\infty} b_{2(2p)} \sin(2(2p)x) + \sum_{p=1}^{\infty} b_{2(2p-1)} \sin(2(2p-1)x) = \sum_{p=1}^{\infty} b_{4p} \sin(4px) + \sum_{p=1}^{\infty} b_{4p-2} \sin((4p-2)x),$$

where  $b_{4p} = 0$  and  $b_{4p-2} = 2/(2p-1)\pi$ .

All together now, not writing in the zero terms,

$$f(x) = \sum_{m=1}^{\infty} b_{2m-1} \sin((2m-1)x) + \sum_{p=1}^{\infty} b_{4p-2} \sin((4p-2)x)$$
$$f(x) = \frac{2}{\pi} \sum_{m=1}^{\infty} \frac{1}{2m-1} \sin((2m-1)x) + \frac{2}{\pi} \sum_{p=1}^{\infty} \frac{1}{2p-1} \sin(2(2p-1)x)$$

This is sufficient. For the purposes of aesthetics only, let's change all the indices back to n

$$f(x) = \frac{2}{\pi} \sum_{n=1}^{\infty} \frac{1}{2n-1} \sin((2n-1)x) + \frac{2}{\pi} \sum_{n=1}^{\infty} \frac{1}{2n-1} \sin((2n-1)x)$$

and collect like terms, to obtain:

$$f(x) = \frac{2}{\pi} \sum_{n=1}^{\infty} \frac{1}{2n-1} \left( \sin((2n-1)x) + \sin(2(2n-1)x) \right).$$

Finally we are asked to sketch the graph of the function to which the series converges - the odd periodic extension of f(x). See Fig.4.



Figure 4: Three periods of the function the Fourier sine series of f(x) converges to (aka the odd periodic extension of f(x)).

x2 <u>3.a)</u> 2 L= TT  $f(x) = \frac{a_0}{z} + \frac{\omega}{n=1} a_n \cos(n\pi x) + b_n \sin(n\pi x) - \frac{\omega}{\pi}$  $\frac{a_0 = \frac{1}{\pi} \int f(x) dx}{\pi - \pi} = \frac{1}{\pi} \int \frac{x^2 dx}{x^2 dx} = \frac{1}{\pi} \int \frac{x^3}{x^2} \frac{1}{\pi} = \frac{\pi^2}{3}$ 1  $a_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \cos(nx) dx = \frac{1}{\pi} \int_{-\pi}^{\pi} x^2 \cos(nx) dx$  $= \frac{1}{\pi} \left\{ \begin{array}{c} x^2 \sin(nx) f^{T} - \frac{1}{n} \int 2x \sin(nx) dx \\ n & n \end{array} \right\}$  $= \frac{1}{\pi} \int \frac{1}{n^2} \frac{2 \times \cos(nx)}{n^2} \int \frac{1}{n^2} \frac{1}{n^2} \int \frac{1}{n^2} \frac{1}{n^2} \frac{1}{n^2} \frac{1}{n^2} \int \frac{1}{n^2} \frac{1}{n^2$  $= \frac{1}{\pi} \begin{cases} 2\pi \cos(n\pi) - \frac{2}{2} \sin(nx) \frac{1}{6\pi} & = \frac{2}{12} (-1)^{n} \\ \frac{1}{6\pi} & = \frac{2}{12} (-1)^$  $b_n = \frac{1}{\pi} \int f(x) \sin(nx) dx = \frac{1}{\pi} \int x^2 \sin(nx) dx$  $= \frac{1}{\pi} \left\{ \frac{1}{2\pi} \left[ \frac{1}{2\pi} \frac{1}{2\pi} \left[ \frac{1}{2\pi} \frac{1}{2\pi}$  $= \frac{1}{\pi} \left\{ \frac{-\pi^2 \cos(n\pi)}{n^2} + \frac{2}{n^2} \times \frac{\sin(n\pi)}{\pi^2} - \frac{2}{n^2} \int \frac{\pi}{1.5 \sin(n\pi)} d\pi \right\}$  $= \frac{1}{\pi} \int \frac{1}{\pi} \frac{1}{2} \frac{1}{2} \frac{1}{2} \frac{n^2}{2} \frac{1}{2} \frac{n^2}{2} \frac{1}{2} \frac{1}$ 3  $= \frac{T(-1)^{n+1} + 2[(-1)^n - 1]}{Tn^3}$  $\frac{(f(x)) \simeq \pi^2 + 25(-1)^n \cos(nx) + 1}{6} \frac{5(-1)^n \cos(nx) + 1}{\pi^2} \frac{5(\pi^2(-1)^{n+1} + 2[(-1)^n - 1])}{\sqrt{n^2}} \frac{1}{\sqrt{n^2}} \frac{1}{\sqrt{n^2$ 10  $(i) \quad f(\overline{T}\overline{f}) + f(\overline{T}\overline{f}) = O + \overline{T}^{2} = \overline{T}^{2} + 2 \underbrace{\leq}_{n=1} (-1)^{n} \cos(n\overline{T}) = \overline{T}^{2} + 2 \underbrace{\leq}_{n=1} (-1)^{n} - \frac{1}{n^{2}} + 2$  $\frac{2}{\frac{1}{2}} \frac{2}{\frac{1}{2}} \frac{2}{\frac{1}{2}} = \frac{1}{2} \frac{2}{\frac{2}{2}} \frac{2}{\frac{1}{2}} \frac{1}{\frac{1}{2}} = \frac{1}{2} \frac{1}{\frac{1}{2}} \frac{1}{\frac{1$ (2) $(ii) f(0) = 0 = \frac{\pi^2 + 2}{\pi} \frac{2}{n^2} \frac{(-1)^n}{\sqrt{2}} = \frac{\pi^2 - 1 + 1}{\sqrt{2}}$ 

b) GOD EXTENSION: 2 211 -11 67 -57 -47 -37 x 417 1 PALIND EVEN EXTENSIONS A form 3 1 37 57 -57 5A - AA - 3A -217 -17 0 611 **4**я 4Π I PERIOD FOURIER EXPRINSION OF THE EVEN ERTENSION OF · BECAUSE for (X) IS EVEN by = 0 P.D. 100 - 24= 41 = D L = 21  $\frac{a_{0}}{(2\pi)} = \frac{2}{(2\pi)} \int_{SYSN} \frac{f_{K}}{(K)} d\pi = \frac{1}{\pi} \int_{S}^{T} \frac{f_{K}}{\chi^{2}} d\pi = \frac{1}{\pi} \frac{\chi^{3}}{\sqrt{\pi}} \frac{f_{K}}{\pi} = \frac{1}{\pi} \frac{\chi^{3}}{\sqrt{\pi}}$  $a_{n} = \frac{2}{12\pi} \int_{Cos(n\pi)} \frac{2\pi}{(x)} \cos(n\pi) dx.$  $= \frac{1}{\pi} \int_{-\infty}^{\pi} \chi^2 \cos\left(\frac{nx}{2}\right) dx$  $= \frac{1}{\pi} \int \frac{\chi^2 \sin\left(\frac{n\kappa}{2}\right) \left|\frac{\pi}{2} + 2 \int \frac{2\chi \sin\left(\frac{n\chi}{2}\right) d\chi}{\pi} \right|}{\frac{\pi}{2}}$  $= \frac{1}{n} \frac{\int 2\pi^2 \sin\left(\frac{n\pi}{2}\right) + \frac{4}{n} \int x \cos\left(\frac{nx}{2}\right) - \frac{2}{n} \int \frac{1}{2} \frac{\cos\left(\frac{nx}{2}\right) d\pi}{\frac{1}{n} \int \frac{1}{n} \int \frac{1}{n} \frac{1}{n} \int \frac{1}{n} \int \frac{1}{n} \int \frac{1}{n} \frac{1}{n} \int \frac{1}{n}$  $= \frac{1}{n} \left\{ \frac{2\pi^2 \sin\left(\frac{n\pi}{2}\right) + 8\pi \cos\left(\frac{n\pi}{2}\right) - 8}{n^2} \frac{\sin\left(\frac{n\pi}{2}\right)}{n^2} \right\}$  $= 2\pi T \sin\left(\frac{nT}{2}\right) + \frac{8}{n^2} \cos\left(\frac{nT}{2}\right) - \frac{16}{16} \sin\left(\frac{nT}{2}\right)$  $\frac{1}{1} \frac{f_{\text{even}}(x) \sim \pi^2 + \frac{1}{2} \frac{\int 2\pi \sin\left(\frac{n\pi}{2}\right) + 8\cos\left(\frac{n\pi}{2}\right) - 16\sin\left(\frac{n\pi}{2}\right) \left(\frac{\cos(n\pi)}{2}\right)}{\frac{\pi}{1} \frac{1}{1} \frac{$