

4.1.1

a) The wave solutions for a string length l with fixed ends are linear combinations of

$$\sin\left(\frac{n\pi}{l}ct\right) \sin\left(\frac{n\pi}{l}x\right) \\ \cos\left(\frac{n\pi}{l}ct\right) \sin\left(\frac{n\pi}{l}x\right)$$

If we clamp the string at its midpoint then ~~replaces~~ it behaves like a string of half its length, so we replace l by $\frac{l}{2}$ and the frequencies $\frac{n\pi}{l}ct$ of the time oscillations (that produce the sound) become $\frac{2n\pi}{l}ct$. Doubling frequency is an octave increase in the sound.

(Equivalently one only sees the spatial vibrations $\sin\left(\frac{n\pi}{l}x\right)$ that are zero at the midpt, i.e. $\sin\left(\frac{n\pi}{l}\left(\frac{l}{2}\right)\right) = 0$ so ~~the~~ n must be even. Again the time frequencies we see are all double those for the original string).

b) Here the issue is that c changes. Recall that $c^2 = \frac{T}{\rho}$, the tension over the linear ~~mass~~ density. If the tension increases so does c^2 and thus c (i.e. speed of wave in string increases). Increasing the wave speed increases the ^{frequency} ~~speed~~ of the time oscillations (because they are $\sin$ or $\cos$ of $\frac{n\pi}{l}ct$) and thus the frequencies the ear hears - causing higher notes.

4.1.4 Write a series soln for

$$\begin{cases} u_{tt} = c^2 u_{xx} - r u_t & 0 < x < l \\ u(0,t) = u(l,t) = 0 & \text{Dir bdy} \\ u(x,0) = \phi(x) \\ u_t(x,0) = \psi(x) \end{cases} \quad 0 < x < l.$$

where $0 < r < \frac{2\pi c}{L}$.

Separating vars $u(x,t) = X(x)T(t)$ we get

$$X(x)T''(t) = c^2 X''(x)T(t) - rX(x)T'(t)$$

$$\Rightarrow \frac{T''(t) + rT'(t)}{c^2 T(t)} = \frac{X''(x)}{X(x)} = -\lambda$$

Now $\frac{X''}{X} = -\lambda$ and $X(0) = X(l) = 0$ from Dir bdy condits

$\Rightarrow X(x) = \sin\left(\frac{n\pi}{L}x\right)$ $n=1,2,3,\dots$ and eval corresp $\lambda_n = \left(\frac{n\pi}{L}\right)^2$.

So must solve $T_n''(t) + rT_n'(t) = -c^2\left(\frac{n\pi}{L}\right)^2 T_n(t)$

Solns are exponentials $e^{\alpha_n t}$ with $\alpha_n^2 + r\alpha_n + \left(\frac{cn\pi}{L}\right)^2 = 0$

so that $\alpha_n = -\frac{r}{2} \pm \frac{1}{2}\sqrt{r^2 - 4\left(\frac{cn\pi}{L}\right)^2}$. However

$0 < r < \frac{2\pi c}{L} \Rightarrow r^2 - 4\left(\frac{cn\pi}{L}\right)^2 < \frac{4\pi^2 c^2}{L^2}(1-n^2) < 0$. So we

let $\beta_n = \frac{1}{2}\sqrt{4\left(\frac{cn\pi}{L}\right)^2 - r^2} = \sqrt{\left(\frac{n\pi c}{L}\right)^2 - \left(\frac{r}{2}\right)^2}$ and have $\alpha_n = -\frac{r}{2} \pm i\beta_n$.

This gives solns $T_n(t) = e^{-rt/2} A_n \cos(\beta_n t) + B_n \sin(\beta_n t)$,

and therefore soln to the original PDE is series

$$u(x,t) = \sum_{n=1}^{\infty} e^{-rt/2} \left(A_n \cos(\beta_n t) + B_n \sin(\beta_n t) \right) \sin\left(\frac{n\pi}{L}x\right)$$

with A_n and B_n given by init condits

$$\phi(x) = u(x,0) = \sum_{n=1}^{\infty} A_n \sin\left(\frac{n\pi}{L}x\right)$$

$$\psi(x) = u_t(x,0) = \sum_{n=1}^{\infty} \left(B_n \beta_n - \frac{r}{2} A_n \right) \sin\left(\frac{n\pi}{L}x\right).$$

4.16 Sep vars in $\begin{cases} t u_t = u_{xx} + 2u \\ u(0,t) = u(\pi,t) = 0 \end{cases}$

and show there are only many solns with $u(x,0) = 0$.

let $u(x,t) = X(x)T(t)$, so

$$t T'(t) X(x) = X''(x) T(t) + 2X(x) T(t)$$

$$\Rightarrow t \frac{T'}{T} - 2 = \frac{X''}{X} = -\lambda$$

and know $\frac{X''}{X} = -\lambda$, $X(0) = X(\pi) = 0 \Rightarrow X_n(x) = \sin nx$, $\lambda_n = n^2$

Then $t \frac{T'}{T} = 2 - \lambda \Rightarrow T(t) = C t^{2-\lambda}$
 So $T_n(t) = C_n t^{2-n^2}$

This gives separated solns $u_n(x,t) = t^{2-n^2} \sin(nx)$, $n=1,2,3,\dots$

Now we want to solve $u(x,0) = 0$,

but $u_n(x,0)$ is undefined at $t=0$ ~~when~~ ^{when} $n=2,3,4,\dots$

so only case is $n=1$ where $X_1(x)T_1(t)$
 $= t \sin x$

Then we see that any multiple of $t \sin x$ solves the initial value problem: $A t \sin x$ is a soln for any $A \in \mathbb{R}$
 and therefore solution to IVP is not unique.

4.2.1 Solve $\begin{cases} u_t = k u_{xx} & \text{in } 0 < x < l \\ u(0,t) = u_x(l,t) = 0 \end{cases}$

Set $u(x,t) = X(x)T(t)$ so eq- is $\frac{X''}{X} = -\lambda = \frac{T'}{T}$

We get $X(x) = C \cos(\sqrt{\lambda}x) + D \sin(\sqrt{\lambda}x)$

and $0 = X(0) = C$, $0 = X'(l) = D\sqrt{\lambda} \cos(\sqrt{\lambda}l)$

Since we don't want $D = C = 0$ (trivial soln) must have

either $\lambda = 0$ or $\cos(\sqrt{\lambda}l) = 0 \Rightarrow \sqrt{\lambda} = \left(n + \frac{1}{2}\right)\frac{\pi}{l}$, $n = 0, 1, 2, \dots$

~~Thus we have~~

We also note that $\lambda = 0$ gives $X(x) = D \sin(0) = 0$, so is trivial. Hence have eigs $\left(n + \frac{1}{2}\right)\frac{\pi}{l}$, efw $\sin\left(\left(n + \frac{1}{2}\right)\frac{\pi}{l}x\right)$.

The solns are then $e^{-\left(\left(n + \frac{1}{2}\right)\frac{\pi}{l}\right)^2 kt} \sin\left(\left(n + \frac{1}{2}\right)\frac{\pi}{l}x\right)$

and our general soln is

$$u(x,t) = \sum_{n=0}^{\infty} A_n e^{-\left(\left(n + \frac{1}{2}\right)\frac{\pi}{l}\right)^2 kt} \sin\left(\left(n + \frac{1}{2}\right)\frac{\pi}{l}x\right).$$

4.2.2

$$u_{tt} = c^2 u_{xx} \quad 0 < x < l$$

$$u(0,t) = u_x(l,t) = 0.$$

a) One can check the efw are $\cos\left(\left(n + \frac{1}{2}\right)\frac{\pi}{l}x\right)$ by direct substitution. They solve the eqn $X'' = \lambda_n X$ for $\lambda_n = \left(\left(n + \frac{1}{2}\right)\frac{\pi}{l}\right)^2$ and the bdy conditi.

b) Then wave soln is

$$u(x,t) = \sum_1 \left[A_n \cos\left(\left(n + \frac{1}{2}\right)\frac{\pi}{l}ct\right) + B_n \sin\left(\left(n + \frac{1}{2}\right)\frac{\pi}{l}ct\right) \right] \cos\left(\left(n + \frac{1}{2}\right)\frac{\pi}{l}x\right)$$

4-3-2

Consider

$$-X'' = \lambda X$$

$$X'(0) - a_0 X(0) = 0$$

$$X'(L) + a_L X(L) = 0$$

a) For 0 to be an eval we must have $-X'' = 0$

$$\text{so } X = A + Bt$$

$$\Rightarrow 0 = X'(0) - a_0 X(0) = B - a_0 A$$

$$\text{and } 0 = X'(L) + a_L X(L) = B + a_L (A + BL) \\ = B(1 + La_L) + a_L A$$

$$\text{Thus bdy condits are } \begin{bmatrix} -a_0 & 1 \\ a_L & 1 + La_L \end{bmatrix} \begin{bmatrix} A \\ B \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

and has a nontrivial soln iff $\det = 0$

$$\text{i.e. } 0 = -a_0(1 + La_L) - a_L$$

$$= -(a_0 + a_L) - a_0 a_L L$$

$$\Leftrightarrow a_0 + a_L = -a_0 a_L L \quad (*)$$

This argument is reversible: if the condit (*) holds then $X(t) = A + Bt$ satisfies bdy condits and has $X'' = 0$, so is an efn with eval 0.

b) The efn are ~~given by $X(x) = A + Bt$~~ $X(x) = A + Bt$, with $-a_0 A + a_L B = 0$ so $B = \frac{a_0}{a_L} A$

$$\text{so } X(x) = A \left(1 + \frac{a_0}{a_L} t \right)$$