

# MATH 110, HOMEWORK SOLUTION SET 1

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The following solutions are courtesy of Greg Leibon and Dell Kronewitter. I only compiled them together.

**p 13. 1:** Here we are looking for the steady state temperature of a slab bounded between  $x = 0$  and  $x = c$  with faces at temperatures  $u = 0$  and  $u = u_0$ .

The solution to this problem varies only in the  $x$  direction and as such reduces to one one the first differential equation any one ever plays with, namely:

$$\frac{d^2 u}{dx^2} = 0.$$

After integrating once we obtain  $\frac{du}{dx} = b$  and integrating again we get  $u(x) = bx + d$  for some constants  $b$  and  $d$ . Our goal is to solve this using the boundary conditions  $u(0) = c0 + d = 0$  (giving  $d = 0$ ) and  $u(c) = bc + 0 = u_0$  (giving  $b = \frac{u_0}{c}$ ).

So plugging in, we find the solution is  $u(x) = \frac{u_0}{c}x$ .

Note now by Fourier's law ((1) on page 4)  $\Phi_0 = -K \frac{\partial u}{\partial x} = K \frac{u_0}{c}$ .

**p. 14. 4:** This problem is very similar to the first problem except with concentric spheres (of radius  $a$  and  $b$  with  $a < b$ ) bounding the region. The boundary surfaces are maintained at the constant temperatures  $r(a) = 0$  and  $r(b) = u_0$ . So the equation describing the heat should depend only on the radius and be independent of the spherical variables  $\phi$  and  $\theta$ . Using (22) on page 13 and the fact our equation is also independent of  $\theta$  we have:

$$\Delta = r \frac{\partial^2}{\partial r^2}(ru) + \frac{1}{\sin(\theta)} \frac{\partial}{\partial \theta} \left( \sin(\theta) \frac{\partial u}{\partial \theta} \right) = \frac{\partial^2}{\partial r^2}(ru) = 0$$

Is the steady state equation.

From this we have by integrating (as in problem one)  $ru(r) = cr + d$  or  $u(r) = \frac{cr+d}{r} = c + \frac{d}{r}$ . From the boundary conditions  $u(a) = \frac{ca+d}{a} = 0$  (giving  $c = -\frac{d}{a}$ ); and  $u(b) = \frac{-\frac{d}{a}b+d}{b} = u_0$  (giving  $d = \frac{abu_0}{a-b}$ ). So

$$u(r) = \frac{-bu_0}{a-b} + \frac{abu_0}{r(a-b)} = \frac{b}{a-b}(-u_0 + \frac{a}{r}).$$

**p. 14. 5:** Now we we will change a boundary conditions in the previous problem; namely, replace the boundary condition at the surface  $r = b$  with its Newton's law analog of  $\frac{\partial u}{\partial n} = \frac{\partial u}{\partial r} = h(T - u)$ .

Using the notation of the previous solution, we have  $\frac{\partial u}{\partial r}(b) = \frac{-d}{r^2}(b) = \frac{-d}{b^2} = h(T - (c + \frac{d}{b}))$  (giving  $d = \frac{-hb^2aT}{a-abh+b^2h}$ ). So

$$\begin{aligned} u(r) &= \frac{-d}{a} + \frac{d}{r} = \frac{hb^2T}{a-abh+b^2h} + \frac{-hb^2aT}{a-abh+b^2h} \frac{1}{r} \\ &= \frac{hb^2T}{a-abh+b^2h} \left(1 - \frac{a}{r}\right) \end{aligned}$$

**p. 16. 13:** In this problem we have the upper-hemisphere of radius 1 with an insulated bottom (hence the boundary condition  $\frac{\partial u}{\partial z} = 0$  when  $z = 0$ ).

We want to show  $\frac{\partial u}{\partial \theta}(r, \frac{\pi}{2}) = 0$   
(which is clear) via the formula

$$\frac{\partial u}{\partial \theta} = -\rho \frac{\partial u}{\partial z} + z \frac{\partial u}{\partial \rho}.$$

Which indeed immediately gives  $\frac{\partial u}{\partial \theta} = -\rho \frac{\partial u}{\partial z} + z \frac{\partial u}{\partial \rho} = -\rho 0 + 0 \frac{\partial u}{\partial \rho} = 0$  (since when  $\theta = \frac{\pi}{2}$  we have  $z = 0$ , which from the boundary conditions also gives that  $\frac{\partial u}{\partial z} = 0$ ).

To show this formula use the chain rule

$$\frac{\partial u}{\partial \theta} = \frac{\partial u}{\partial z} \frac{\partial z}{\partial \theta} + \frac{\partial u}{\partial \rho} \frac{\partial \rho}{\partial \theta}$$

and from (16) on page 12:  $\frac{\partial z}{\partial \theta} = \frac{\partial(r \cos(\theta))}{\partial \theta} = -r \sin(\theta) = -\rho$  and  $\frac{\partial \rho}{\partial \theta} = \frac{\partial(r \sin(\theta))}{\partial \theta} = r \cos(\theta) = z$ .

Together we indeed get the formula  $\frac{\partial u}{\partial \theta} = -\rho \frac{\partial u}{\partial z} + z \frac{\partial u}{\partial \rho}$ .

**p. 22. 1:** Well the non-homogeneous wave equation is  $y_{tt} = a^2 y_{xx} - g$  ((7) on p.19) and if it's static (i.e. just resting) then  $y_t = 0$  giving  $y_{tt} = 0$  as well. So we are reduced to the equation  $a^2 y_{xx} - g = 0$  or  $y_{xx} = \frac{g}{a^2}$ . The fixing of end points to the x-axis means that the boundary conditions are  $y(0) = 0$  and  $y(2c) = 0$ .

To solve this problem integrate twice to get

$$y(x) = \frac{g}{2a^2} x^2 + bx + d$$

and plug in the end points giving  $0 = y(0) = d$  and  $0 = y(2c) = \frac{g}{2a^2} 4c^2 + 2cb$  or  $b = \frac{-gc}{a^2}$ . So the solution is

$$y(x) = \frac{g}{2a^2} x^2 - \frac{gc}{a^2} x = \frac{g}{2a^2} x(x - 2c)$$

So  $y(x)$  is the needed parabola with minimum at  $c$  of depth  $\frac{-c^2 g}{2a^2}$ .

**p. 22. 3:** To do this problem note that on page 12 (10) we are given the planar  $\Delta$  in polar coordinates as  $\Delta z = \frac{1}{\rho}(\rho z)_{\rho} + \frac{1}{\rho^2} z_{\theta\theta}$ . (Really we are given the cylindrical Laplacian which when restricted to the plane is this). So the static wave equation for a membrane becomes

$$0 = a^2 \frac{1}{\rho}(\rho z_{\rho})_{\rho} + \frac{1}{\rho^2} z_{\theta\theta}.$$

When there is nothing going on in the  $\theta$  direction (as in the problem) the equation reduces to

$$0 = a^2 \frac{1}{\rho}(\rho z_{\rho})_{\rho}.$$

Noting the radius is never zero (and  $a \neq 0$ ) we find this is equivalent to solving

$$0 = (\rho z_{\rho})_{\rho}$$

with our boundary conditions are given as  $z(1) = 0$  and  $z(\rho_0) = z_0$ .

Integrating we get  $\rho z_{rho} = b$ ; and integrating again we get  $z(\rho) = b \ln(\rho) + c$ .

So from the first initial condition  $0 = z(1) = b \cdot 0 + c$  giving  $c = 0$ . The second condition gives  $z_0 = z(\rho_0) = b \ln(\rho_0)$  or  $b = \frac{z_0}{\ln(\rho_0)}$ . So one gets

$$z(\rho) = \frac{z_0 \ln(\rho)}{\ln(\rho_0)}$$

as needed.

- p. 32. 1:** (a) Integrating twice and noting "constants" can depend on  $y$  gives

$$u(x, y) = x^3 y + x h(y) + g(y).$$

So the first boundary condition gives  $u(0, y) = g(y) = y$  and  $u_x(1, y) = 3y + h(y) = 0$  gives  $h(y) = -3y$ . So the solution must be  $u(x, y) = x^3 y - 3yxh + y$ .

(b)  $u_{xy}(x, y) = 2x$  gives  $u(x, y) = x^2 y + g(y) + h(x)$ . So  $u(0, y) = g(y) + h(0) = 0$  gives  $g(y) = -h(0) = -c$  and  $u(x, 0) = h(x) - c = x^2$  gives  $h(x) = x^2 + c$ . So  $u(x, y) = x^2 y - c + x^2 + c = x^2 y + x^2$  as needed.

- p. 32. 2.(b):**  $u_{xx} + 2x^2 u_{xy} + y u_{yy} = 0$  has discriminant  $(2x^2)^2 - 4(y)(1) = 4x^4 - 4y$  and so is parabolic on  $y = x^4$  (discriminant = 0), elliptic above the curve (discriminant < 0), and hyperbolic below the curve (discriminant > 0).

- p. 33. 4:** From p.28 (11) we know the general solution to the one dimensional wave equation on the whole line is  $y(x, t) = \phi(x + at) + \psi(x - at)$  for some twice differentiable  $\phi$  and  $\psi$ . Let  $\phi_u$  and  $\psi_u$  denote the derivatives of the functions  $\phi$  and  $\psi$  respectively. Using the initial condition  $y(0, x) = 0$  we get  $\phi(x) = -\psi(x)$ . Similarly using  $y_t(0, x) = 0$  (and the chain rule  $\frac{d\phi(x+at)}{dt} = a\phi_u(x + at)$  and  $\frac{d\psi(x-at)}{dt} = -a\psi_u(x - at)$ ) we find

$$y_t(0, x) = a\phi_u(x) - a\psi_u(x) = 2a\phi_u(x) = g(x).$$

(Note for the second derivative of  $\phi$  to exist we must allow  $g$  to be differentiable at this point – which was not mentioned.) Now observe by the fundamental theorem of calculus that

$$\phi(x + at) - \phi(x - at) = \int_{x-at}^{x+at} \phi_u du.$$

Using the above observation that  $\phi_u(x) = \frac{g(x)}{2a}$  we achieve

$$\phi(x + at) - \phi(x - at) = \frac{1}{2a} \int_{x-at}^{x+at} g(x) dx.$$

Now recalling  $\phi(x - at) = -\psi(x - at)$  and  $y(t, x) = \phi(x + at) + \psi(x - at)$ , we find

$$y(t, x) = \phi(x + at) + \psi(x - at) = \frac{1}{2a} \int_{x-at}^{x+at} g(x) dx$$

as needed.

- p. 32. 6:** Take  $u = e^{(\lambda x + \mu y)}$  and note  $u_{xx} = \lambda^2 u$ ;  $u_{xy} = \lambda \mu u$ ;  $u_{yy} = \mu^2 u$ ;  $u_x = \lambda u$ ;  $u_y = \mu u$ .

Now substitute  $u = e^{(\lambda x + \mu y)}$  into the equation  $Au_{xx} + Bu_{xy} + Cu_{yy} + Du_x + Eu_y + Fu$  and to get  $u(A\lambda^2 + B\lambda\mu + C\mu^2 + D\lambda + E\mu + F)$ . So this choice of  $u(x, y)$  satisfies the

equation

$$Au_{xx} + Bu_{xy} + Cu_{yy} + Du_x + Eu_y + FU = 0$$

if and only if  $\lambda$  and  $\mu$  satisfy the algebraic relationship

$$A\lambda^2 + B\lambda\mu + C\mu^2 + D\lambda + E\mu + F = 0.$$

- p. 34. 7:** This problem requires only the remembering of some simple properties of the derivative. Namely the second derivative is linear or  $\frac{\partial^2}{\partial x^2} \sum_{n=1}^N c_n u_n = \sum_{n=1}^N c_n \frac{\partial^2 u_n}{\partial x^2}$  and  $\frac{\partial^2}{\partial y^2} \sum_{n=1}^N c_n u_n = \sum_{n=1}^N c_n \frac{\partial^2 u_n}{\partial y^2}$ .

From this observe

$$\begin{aligned} \Delta u &= \left( \frac{\partial^2}{\partial x^2} + \frac{\partial^2}{\partial y^2} \right) \sum_{n=1}^N c_n u_n = \left( \frac{\partial^2}{\partial x^2} \right) \sum_{n=1}^N c_n u_n + \left( \frac{\partial^2}{\partial y^2} \right) \sum_{n=1}^N c_n u_n \\ &= \sum_{n=1}^N c_n \frac{\partial^2 u_n}{\partial x^2} + \sum_{n=1}^N c_n \frac{\partial^2 u_n}{\partial y^2} \\ &= \sum_{n=1}^N c_n \left( \frac{\partial^2 u_n}{\partial x^2} + \frac{\partial^2 u_n}{\partial y^2} \right) = \sum_{n=1}^N c_n \Delta(u_n). \end{aligned}$$

Now let's use the fact that each  $u_n$  satisfies Laplace's equation that  $\Delta(u_n) = 0$ , giving

$$\Delta u = \sum_{n=1}^N c_n \Delta(u_n) = \sum_{n=1}^N c_n 0 = 0;$$

which is exactly the needed fact that  $u$  satisfies Laplace's equation.

- p. 45. 1:** (a) First note that for  $k = 0$  that  $\int_0^\pi \cos(kx)dx = \int_0^\pi \cos(0x)dx = \pi$ . Now if  $k \neq 0$

$$\int_0^\pi \cos(kx)dx = \frac{1}{k} \sin(kx)|_0^\pi = \sin(k\pi) - 0 = 0$$

So from the identity in the book we have

$$\int_0^\pi \cos(nx) \cos(mx)dx = \frac{1}{2} \int_0^\pi \cos((n-m)x) - \cos((n+m)x)dx$$

So using the first computations

$$\int_0^\pi \cos(nx) \cos(mx)dx = \begin{cases} \frac{\pi}{2} & n = m \\ 0 & n \neq m \end{cases}.$$

(b) Here we are to show  $\{\sqrt{\frac{2}{\pi}}\} \cup \{\frac{1}{\sqrt{\pi}}\}$  is an orthonormal family. From the above note that if  $n$  and  $m$  are not zero then we have

$$\int_0^\pi \phi_n(x) \phi_m(x)dx = \int_0^\pi \sqrt{\frac{2}{\pi}} \cos(nx) \sqrt{\frac{2}{\pi}} \cos(mx)dx = \begin{cases} \frac{2}{\pi} \frac{\pi}{2} = 1 & n = m \\ \frac{2}{\pi} 0 = 0 & n \neq m \end{cases}.$$

To finish the problem it is necessary to see how things look when inner producted with  $\phi_0 = \sqrt{\frac{1}{\pi}}$ . For  $n \neq 0$  (from the first computation) we have  $(\phi_0, \phi_n) =$

$\int_0^\pi \sqrt{\frac{1}{\pi}} \sqrt{\frac{2}{\pi}} \cos(nx) dx = 0$  as needed. Also  $(\phi_0, \phi_0) = \int_0^\pi \sqrt{\frac{1}{\pi}} \sqrt{\frac{1}{\pi}} dx = \frac{1}{\pi} \int_0^\pi dx = 1$  as needed; so the entire set is an orthonormal family.

**p. 46. 4:**  $\psi_1$  and  $\psi_2$  are orthogonal on  $[-1, 1]$  since

$$\int_{-1}^1 \psi_1 \psi_2 x dx = \int_{-1}^1 x dx = \frac{1}{2} x^2 \Big|_{-1}^1 = 1 - 1 = 0$$

For  $(Bx^2 + Ax + 1, \psi_1) = 0$  implies

$$\int_{-1}^1 Bx^2 + Ax + 1 dx = 0$$

or  $\frac{2B}{3} + 2 = 0$  so  $b = -3$ . And for  $(Bx^2 + Ax + 1, \psi_1) = 0$  implies

$$\int_{-1}^1 Bx^3 + Ax^2 + x dx = 0$$

or  $\frac{A}{3} = 0$ . So  $A = 0$ . So we're done.

**Note:** The next three problems are just computation so to make them more interesting I thought we'd take a look at some relate computations from which to derive them. First off recall our inner product is  $(\phi(x), f(x)) = \int_0^\pi \phi(x) f(x) dx$ . We will be computing this inner product for several functions related to  $\sin(nx)$  for  $n > 0$  and  $\cos(nx)$  for  $n \geq 0$ .

For starters note:

$$(\cos(0x), x^m) = \int_0^\pi x^m dx = \frac{\pi^{m+1}}{m+1}$$

So we may **assume**  $n > 0$  for our **remaining** computations. For starters when  $n \neq 0$  we have

$$(\cos(nx), 1) = \int_0^\pi \cos(nx) dx = 0$$

and

$$(\sin(nx), 1) = \int_0^\pi \sin(nx) dx = \begin{cases} \frac{2}{n} & n = 2k - 1 \\ 0 & n = 2k \end{cases}$$

Now note integration by parts gives:

$$\begin{aligned} (\cos(nx), x^m) &= \int_0^\pi x^m \cos(mx) dx \\ &= \frac{x^m}{n} \sin(nx) \Big|_0^\pi - \frac{m}{n} \int_0^\pi x^{m-1} \sin(nx) dx = -\frac{m}{n} (x^{m-1}, \sin(nx)) \end{aligned}$$

and

$$(\sin(nx), x^m) = \int_0^\pi x^m \sin(nx) dx = -\frac{x^m}{n} \cos(nx) \Big|_0^\pi + \frac{m}{n} \int_0^\pi x^{m-1} \cos(nx) dx$$

$$= \left\{ \begin{array}{ll} \frac{\pi^m}{n} + \frac{m}{n}(x^{m-1}, \cos(nx)) & n = 2k - 1 \\ \frac{-\pi^m}{n} + \frac{m}{n}(x^{m-1}, \cos(nx)) & n = 2k \end{array} \right\}.$$

Now observe by recursion theses computations give explicit numbers for  $(\sin(nx), x^m)$  and  $(\cos(nx), x^m)$  for all  $n$  and  $m$ .

As an examples of this note:

$$(\cos(nx), x) = \frac{-1}{n}(1, \sin(nx)) = \left\{ \begin{array}{ll} -\frac{2}{n^2} & n = 2k - 1 \\ 0 & n = 2k \end{array} \right\}$$

and

$$(\sin(nx), x) = \left\{ \begin{array}{ll} \frac{\pi}{n} + \frac{1}{n}(1, \cos(nx)) = \frac{\pi}{n} & n = 2k - 1 \\ \frac{-\pi}{n} + \frac{1}{n}(1, \cos(nx)) = \frac{-\pi}{n} & n = 2k \end{array} \right\}.$$

Similarly

$$(\cos(nx), x^2) = \frac{-2}{n}(x, \sin(nx)) = \left\{ \begin{array}{ll} \frac{-2\pi}{n^2} & n = 2k - 1 \\ \frac{2\pi}{n^2} & n = 2k \end{array} \right\}.$$

and

$$(\sin(nx), x^2) = \left\{ \begin{array}{ll} \frac{\pi^2}{n} + \frac{2}{n}(x, \cos(nx)) = \frac{\pi^2}{n} + \frac{-4}{n^3} & n = 2k - 1 \\ \frac{\pi^2}{n} + \frac{2}{n}(x, \cos(nx)) = \frac{-\pi^2}{n} & n = 2k \end{array} \right\}$$

Our actual problem in fact involves certain related inner products, let  $a_n(f) = \frac{2}{\pi}(f(x), \cos(nx))$  and  $b_n(f) = \frac{2}{\pi}(f(x), \sin(nx))$  for any  $f(x)$ .

To use the above formulas efficiently note  $a_n$  and  $b_n$  linear namely,  $a_n(cf + g) = ca_n(f) + a_n(g)$ . This gives us in particular that  $a_n(cx^2 + dx^2 + ef) = ca_n(x^2) + da_n(x) + ea_n(1)$ . Similarly for  $b_n$ .

**p. 56. 4:** (a) From above when  $n \neq 0$

$$a_n(x^2) = \frac{2}{\pi} \left\{ \begin{array}{ll} \frac{-2\pi}{n^2} & n = 2k - 1 \\ \frac{2\pi}{n^2} & n = 2k \end{array} \right\} = \left\{ \begin{array}{ll} \frac{-4}{n^2} & n = 2k - 1 \\ \frac{4}{n^2} & n = 2k \neq 0 \end{array} \right\}$$

For  $n = 0$  we have  $a_0 = \frac{2\pi^3}{3}$ .

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

(b)

$$b_n(x^2) = \frac{2}{\pi} \left\{ \begin{array}{ll} \frac{\pi^2}{n} + \frac{-4}{n^3} & n = 2k - 1 \\ \frac{\pi^2}{n} & n = 2k \end{array} \right\} = \left\{ \begin{array}{ll} \frac{2\pi}{n} - \frac{8}{n^3\pi} & n = 2k - 1 \\ \frac{-2\pi}{n} & n = 2k \neq 0 \end{array} \right\}$$

$$f \sim 2\pi^2 \sum_{n=1}^{\infty} \left[ \frac{(-1)^{n+1}}{n\pi} - 2 \frac{1 + (-1)^{n+1}}{(n\pi)^3} \right] \sin(nx)$$

**p. 56. 5:**

$$\begin{aligned}
b_n(x(\pi - x)) &= b_n(\pi x - x^2) = \pi b_n(x) - b_n(x^2) \\
&= \frac{2}{\pi} \left( \pi \left\{ \begin{array}{cc} \frac{\pi}{n} & n = 2k - 1 \\ \frac{-\pi}{n} & n = 2k \end{array} \right\} - \left\{ \begin{array}{cc} \frac{\pi^2}{n} + \frac{-4}{n^3} & n = 2k - 1 \\ \frac{-\pi^2}{n} & n = 2k \end{array} \right\} \right) \\
&= \frac{2}{\pi} \left\{ \begin{array}{cc} \frac{\pi^2}{n} & n = 2k - 1 \\ \frac{-\pi^2}{n} & n = 2k \neq 0 \end{array} \right\} - \frac{2}{\pi} \left\{ \begin{array}{cc} \frac{\pi^2}{n} + \frac{-4}{n^3} & n = 2k - 1 \\ \frac{-\pi^2}{n} & n = 2k \neq 0 \end{array} \right\} \\
&= \frac{2}{\pi} \left\{ \begin{array}{cc} \frac{4}{n^3} & n = 2k - 1 \\ 0 & n = 2k \neq 0 \end{array} \right\} \\
f &\sim \frac{8}{\pi} \sum_{k=1}^{\infty} \frac{\sin((2k-1)x)}{(2k-1)^3}
\end{aligned}$$

**p. 56. 6:** Note that

$$b_n(\sin(x)) = (\sin(x), \sin(nx)) = \frac{\pi}{2}(\phi_n, \phi_1) = \left\{ \begin{array}{cc} 0 & n \neq 1 \\ \frac{\pi}{2} & n = 1 \end{array} \right\}$$

So

$$f \sim \frac{2}{\pi} \sin(x) = \sin(x).$$

**Note:** For the next four problems we'll be looking for the Fourier series of various functions. This means expressing nicely  $f \sim \sum (f, \phi_n) \phi_n$  where the  $\phi_n$  are the elements of the orthonormal family

$$\{\phi_0 = \frac{1}{\sqrt{2\pi}}\} \cup \{\phi_{2k} = \frac{1}{\sqrt{\pi}} \sin(kx)\}_{k=1}^{\infty} \cup \{\phi_{2k-1} = \frac{1}{\sqrt{\pi}} \cos(kx)\}_{k=1}^{\infty}.$$

To do this observe  $(f, \phi_0) = \frac{1}{\sqrt{2\pi}}(f, 1)$ ,  $(f, \phi_{2k}) = \frac{1}{\sqrt{\pi}}(f, \sin(kx))$ , and  $(f, \phi_{2k-1}) = \frac{1}{\sqrt{\pi}}(f, \cos(kx))$ . So we will always compute these then plug into the above formula.

**p. 65. 1:**

$$\begin{aligned}
(f, 1) &= \int_{-\pi}^{\pi} f(x) dx = \frac{-\pi}{2} \int_{-\pi}^0 dx + \frac{\pi}{2} \int_0^{\pi} dx = 0 \\
(f, \sin(kx)) &= \frac{-\pi}{2} \int_{-\pi}^0 \sin(kx) dx + \frac{\pi}{2} \int_0^{\pi} \sin(kx) dx \\
&= \frac{\pi}{2k} (1 - \cos(k\pi)) + \frac{-\pi}{2k} (\cos(k\pi) - 1) = 2 \frac{\pi}{2k} (1 - \cos(k\pi)) = \left\{ \begin{array}{cc} \frac{2\pi}{k} & k = 2l - 1 \\ 0 & n = 2l \end{array} \right\}.
\end{aligned}$$

Similarly

$$(f, \cos(kx)) = \frac{-\pi}{2} \int_{-\pi}^0 \cos(kx) dx + \frac{\pi}{2} \int_0^{\pi} \cos(kx) dx$$

$$= \frac{-\pi}{2k}0 + \frac{-\pi}{2k}0 = 0$$

So

$$f \sim \sum (f, \phi_n) \phi_n = 0 + \sum_{l=1}^{\infty} \frac{1}{\pi} \sin((2l-1)x) \frac{2\pi}{2l-1} = \sum_{l=1}^{\infty} 2 \frac{\sin((2l-1)x)}{2l-1}$$

**p. 66. 2:** First note the function is

$$\left\{ \begin{array}{ll} \frac{2}{\pi}x + 2 & -\pi \leq x \leq 0 \\ 2 & 0 \leq x \leq \pi \end{array} \right\}.$$

So

$$(f, 1) = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) dx = \frac{1}{\pi} \left( \int_{-\pi}^0 \left( \frac{2}{\pi}x + 2 \right) dx + 2 \int_0^{\pi} dx \right) = 3$$

$$b_k = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \sin(kx) dx = \frac{1}{\pi} \left( \int_{-\pi}^0 \left( \frac{2}{\pi}x + 2 \right) \sin(kx) dx + 2 \int_0^{\pi} \sin(kx) dx \right)$$

Then we have  $\int_{-\pi}^{\pi} \sin(nx) dx = 0$  so

$$= \frac{2}{\pi^2} \int_{-\pi}^0 x \sin(kx) dx$$

and so with integration by parts we arrive at

$$= \frac{2(-1)^{k+1}}{\pi k}$$

$$a_k = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \cos(kx) dx = \frac{1}{\pi} \left( \int_{-\pi}^0 \left( \frac{2}{\pi}x + 2 \right) \cos(kx) dx + 2 \int_0^{\pi} \cos(kx) dx \right)$$

The terms not multiplied by  $x$  above evaluate to 0 so we are left with

$$\frac{2}{\pi^2} \left( \int_{-\pi}^0 x \cos(kx) dx \right)$$

which by integration by parts gives us

$$0 + 0 + \frac{2}{\pi^2} \left( \frac{\cos(kx)}{k^2} \right) \Big|_{-\pi}^0 = \frac{2}{\pi^2 k^2} ((-1)^k + 1)$$

**p. 66. 4:**

$$(f, 1) = \int_{-\pi}^{\pi} e^{ax} dx = \frac{2}{a} \frac{(e^{\pi a} - e^{-\pi a})}{2} = \frac{2 \sinh(a\pi)}{a}$$

$$(f, \cos(kx)) + i(f, \sin(kx)) = \int_{-\pi}^{\pi} e^{ax} \cos(kx) dx + \int_{-\pi}^{\pi} e^{ax} i \sin(kx) dx = \int_{-\pi}^0 e^{ax} e^{ikx} dx$$

$$= \int_{-\pi}^0 e^{(a+ik)x} dx = \frac{1}{a+ik} (e^{(a+ik)\pi} - e^{-(a+ik)\pi})$$



$$\begin{aligned}
&= \frac{a - ik}{(a - ik)(a + ik)} (e^{a\pi}(\cos(k\pi) + i \sin(k\pi)) - e^{-a\pi}(\cos(k\pi) - i \sin(k\pi))) \\
&= \frac{a - ik}{a^2 + k^2} ((e^{a\pi} - e^{-a\pi}) \cos(k\pi)) = \frac{2}{a^2 + k^2} (a - ik) ((\sinh(a\pi))(-1)^k) \\
&= \frac{2a}{a^2 + k^2} (\sinh(a\pi))(-1)^k + i \left( \frac{-2k}{a^2 + k^2} (\sinh(a\pi))(-1)^k \right)
\end{aligned}$$

So

$$f \sim \sum (f, \phi_n) \phi_n$$

$$\begin{aligned}
&= \frac{1}{2\pi} \frac{2 \sinh(a\pi)}{a} + \frac{1}{\pi} \sum_{k=l}^{\infty} \frac{2a}{a^2 + k^2} (\sinh(a\pi))(-1)^k \cos(kx) + \frac{-2k}{a^2 + k^2} (\sinh(a\pi))(-1)^k \sin(kx) \\
&= \frac{2 \sinh(a\pi)}{\pi} \left[ \frac{1}{2a} + \sum_{k=l}^{\infty} \frac{(-1)^k}{a^2 + k^2} (a \cos(kx) - k \sin(kx)) \right]
\end{aligned}$$

**p. 66. 5:** This problem is an immediate consequence if the previous since

$$(\sinh(ax), \phi_k) = \left( \frac{e^{ax} - e^{-ax}}{2}, \phi_k \right) = \frac{1}{2} ((e^{ax}, \phi_k) - (e^{-ax}, \phi_k))$$

So form the previous problem (or use the previous problem and that  $\sinh(x)$  is odd).

$$(\sinh(ax), \cos(kx) + i \sin(kx)) = i \left( \frac{-2k}{a^2 + k^2} (\sinh(a\pi))(-1)^k \right)$$

Also by oddness

$$f \sim \sum (f, \phi_n) \phi_n = \frac{1}{\pi} \sum_{n=1}^{\infty} \left( \frac{-2k}{a^2 + k^2} (\sinh(a\pi))(-1)^k \sin(kx) \right)$$

**p. 80. 2:** Since on  $[0, \pi]$  we have  $\sin(x) = \frac{2}{\pi} - \frac{4}{\pi} \sum_{n=1}^{\infty} \frac{\cos(2nx)}{4n^2 - 1}$  (p. 79 or result 1 in the next section) evaluating at zero

$$0 = \frac{2}{\pi} - \frac{4}{\pi} \sum_{n=1}^{\infty} \frac{1}{4n^2 - 1}$$

or

$$\frac{1}{2} = \sum_{n=1}^{\infty} \frac{1}{4n^2 - 1}$$

Evaluatin at  $\frac{\pi}{2}$  we have

$$1 = \frac{2}{\pi} - \frac{4}{\pi} \sum_{n=1}^{\infty} \frac{(-1)^n}{4n^2 - 1}$$

or

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