This exam contains 9 pages (including this cover page) an empty scratch paper and 5 problems. Check to see if any pages are missing. Enter all requested information on the top of this page.

You may not use your books or notes on this exam.

You are required to show your work on each problem on this exam.

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1Exam template credit: http://www-math.mit.edu/~psh
1. Let 
\[ f(x) = \begin{cases} 
1 & \text{when } 0 \leq x \leq \pi, \\
0 & \text{when } -\pi \leq x < 0.
\end{cases} \]

(a) (5 points) Find the Fourier series \( F(x) \) of \( f(x) \) on \([-\pi, \pi]\).

Solution: Notice that the function is neither even nor odd. Hence we have to find all the terms. We start with 
\[ a_0 = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \, dx = \frac{1}{\pi} \int_{0}^{\pi} 1 \, dx = 1. \]

Then 
\[ a_n, n = 1, 2, \ldots, \]
\[ a_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \cos\left(\frac{n\pi x}{\pi}\right) \, dx = \frac{1}{\pi} \int_{0}^{\pi} 1 \cos\left(\frac{n\pi x}{\pi}\right) \, dx \]
\[ = \frac{1}{\pi} \sin\left(\frac{n\pi \pi}{\pi}\right) \bigg|_{0}^{\pi} = \frac{1}{\pi} \sin(n\pi) - \frac{1}{\pi} \frac{1}{n\pi} = \sin(n\pi) - 0 = 0. \]

Hence 
\[ F(x) = a_0 + \sum_{n=1}^{\infty} a_n \cos\left(\frac{n\pi x}{\pi}\right) + b_n \sin\left(\frac{n\pi x}{\pi}\right) \]
\[ = \frac{1}{2} + \sum_{n=1}^{\infty} \frac{1 - (-1)^n}{\pi n} \sin\left(\frac{n\pi x}{\pi}\right) \]

(b) (2 points) At which points on \([-\pi, \pi]\), do \( F(x) \) and \( f(x) \) NOT agree?

Solution: Except at the end points and the discontinuity point, \( F(x) = f(x) \). Hence we only need to check points \( x = -\pi, 0, \pi \). At 0, \( f(0) = 1 \) but \( F(1) = 1/2[1 + 0]/2 \). Similarly, at \( x = -\pi, f(-\pi) = 0 \) whereas \( F(-\pi) = 1/2[1 + 0]/2 \). Finally, at \( x = \pi \) we have \( f(\pi) = 1 \) and \( F(\pi) = 1/2[1 + 0]/2 \). They do not agree at \( x = -\pi, 0, \pi \) and at all other points they agree.

(c) (3 points) Verify that 
\[ \frac{\pi}{4} = \sum_{k=0}^{\infty} \frac{(-1)^k}{2k+1}. \]

Solution: Notice that \( 1 - (-1)^n = 0 \) when \( n \) is even and it is 2 when \( n \) is odd. Hence if we
replace $n = 2k + 1$ we have

$$\mathcal{F}(x) = \frac{1}{2} + \sum_{k=0}^{\infty} \frac{2}{\pi(2k+1)} \sin\left(\frac{(2k+1)\pi x}{\pi}\right).$$

From part (b) we know that $\mathcal{F}(x) = f(x)$ at $x = \pi/2$. From this we get

$$1 = f\left(\frac{\pi}{2}\right) = \mathcal{F}\left(\frac{\pi}{2}\right) = \frac{1}{2} + \sum_{k=0}^{\infty} \frac{2}{\pi(2k+1)} \sin\left((2k+1)\frac{\pi}{2}\right).$$

After some algebra we get

$$\frac{\pi}{4} = \sum_{k=1}^{\infty} \frac{(-1)^{k+1}}{2k-1} = \sum_{k=0}^{\infty} \frac{(-1)^k}{2k+1}.$$
2. (10 points) Solve

\[
\begin{aligned}
&\begin{cases}
  u_t - u_{xx} = t \sin(2\pi x), & 0 \leq x \leq 1, \ t \geq 0, \\
  u(0,t) = 0, & u(1,t) = 0, \ t \geq 1 \\
  u(x,0) = \sin(3\pi x) & 0 \leq x \leq 1.
\end{cases} \\
\end{aligned}
\]  

(1)

Solution: Since the boundary conditions are homogeneous, we can pass to the second step. That is we shall look for where \( u(x,t) = u_1(x,t) + u_2(x,t) \) where \( u_1 \) solves the homogeneous heat equation;

\[
\begin{aligned}
&\begin{cases}
  (u_1)_t - (u_1)_{xx} = 0, & 0 \leq x \leq 1, \ t \geq 0, \\
  u_1(0,t) = 0, & u_1(1,t) = 0, \ t \geq 0, \\
  u_1(x,0) = \sin(3\pi x) & 0 \leq x \leq 1.
\end{cases} \\
\end{aligned}
\]  

(2)

and \( u_2 \) solves the non-homogeneous heat equation with zero initial condition

\[
\begin{aligned}
&\begin{cases}
  (u_2)_t - (u_2)_{xx} = t \sin(2\pi x), & 0 \leq x \leq 1, \ t \geq 0, \\
  u_2(0,t) = 0, & u_2(1,t) = 0, \ t \geq 0, \\
  u_2(x,0) = 0 & 0 \leq x \leq 1.
\end{cases} \\
\end{aligned}
\]  

(3)

Then by linearity of the heat equation we conclude that \( u(x,t) = u_1(x,t) + u_2(x,t) \) solves our original equation (1). We shall first focus on \( u_1 \), we know the general solution is (you can use the proposition from the book, or our lecture notes)

\[ u_1(x,t) = \sum_{n=1}^{\infty} C_n e^{-n^2\pi^2 t} \sin(n\pi x) \]

and using the initial condition for \( u_1 \) we get

\[ u_1(x,0) = \sin(3\pi x) = \sum_{n=1}^{\infty} C_n \sin(n\pi x) \]

which tells us \( C_3 = 1 \) and all other \( C_n = 0 \). Hence

\[ u_1(x,t) = e^{-9\pi^2 t} \sin(3\pi x). \]

solves (2). Now we focus on \( v_2 \). To solve (3), we shall use the Duhamel’s principle. That is,

\[ u_2(x,t) = \int_0^t \vartheta(x,t-s;s)ds \]

where \( \vartheta \) solves

\[
\begin{aligned}
&\begin{cases}
  \vartheta_t - \vartheta_{xx} = 0, & 0 \leq x \leq 1, \ t \geq 0, \\
  \vartheta(0,t;s) = 0, & \vartheta(1,t;s) = 0, \ t \geq 0, \\
  \vartheta(x,0;s) = s \sin(2\pi x) & 0 \leq x \leq 1.
\end{cases} \\
\end{aligned}
\]  

(4)

Here you should think of \( s \) as a constant independent of \( t \). We know that the general solution is

\[ \vartheta(x,t;s) = \sum_{n=1}^{\infty} C_n e^{-n^2\pi^2 t} \sin(n\pi x) \]
and using the initial condition in (4) we get

$$\tilde{v}(x, 0; s) = \sum_{n=1}^{\infty} C_n \sin(n \pi x) = s \sin(2\pi x)$$

which tells us that $C_2 = s$ and all other $C_n = 0$. Hence we have (for $n = 2$)

$$\tilde{v}(x, t; s) = se^{-4\pi^2 t} \sin(2\pi x).$$

Using Duhamel’s principle we have

$$u_2(x, t) = \int_0^t \tilde{v}(x, t-s; s) ds = \int_0^t se^{-4\pi^2(t-s)} \sin(2\pi x) ds = \frac{1}{(4\pi^2)^2} (4\pi^2 t + e^{-4\pi^2 t} - 1) \sin(2\pi x).$$

Combining this with $u_1$ we get

$$u(x, t) = u_1(x, t) + u_2(x, t) = e^{-9\pi^2 t} \sin(3\pi x) + \frac{1}{(4\pi^2)^2} (4\pi^2 t + e^{-4\pi^2 t} - 1) \sin(2\pi x).$$
3. (10 points) Consider the Heat equation

\[
\begin{aligned}
&\begin{cases}
    u_t - 4u_{xx} = \sin(2\pi x)t + 2xt, & 0 \leq x \leq 1, \ t \geq 0, \\
    u(0,t) = 1, \ u_x(1,t) = t^2, \\
    u(x,0) = 1 + \sin(3\pi x) - x.
\end{cases}
\end{aligned}
\]

(5)

where the boundary conditions are non-homogeneous. Transform the equation into a new one with homogeneous boundary conditions. (You do not need to solve the new equation).

Solution: We first should make the non-homogeneous boundary conditions homogeneous. To this end, we look for particular solution \(u_p(x,t)\) to heat equation of the form \(a(t)x + b(t)\).

We first have \(u(0,t) = b(t) = 1\). Also, \(u_p(x,t) = a(t)x + 1\). Second boundary condition is given in terms \(x\) derivative, we first have \((u_p)_x(1,t) = a(t) = t^2\). Hence \(u_p(x,t) = t^2x + 1\). We now let

\[v(x,t) = u(x,t) - u_p(x,t)\]

and hope that \(v\) will satisfy the heat equation with homogeneous boundary conditions.

\[v_t - 4v_{xx} = u_t - 4u_{xx} - [(u_p)_t - 4(u_p)_{xx}] = \sin(2\pi x)t + 2xt - [2tx - 0] = \sin(2\pi x)t.\]

Next, we check the boundary conditions

\[v(0,t) = u(0,t) - u_p(0,t) = 1 - 1 = 0 \quad \text{and} \quad v_x(1,t) = u_x(1,t) - (u_p(1,t))_x = t^2 - t^2 = 0.\]

Hence \(v\) satisfies the homogeneous boundary conditions. We next see the initial condition

\[v(x,0) = u(x,0) - u_p(x,0) = 1 + \sin(3\pi x) - x - 1 = \sin(3\pi x) - x\]

If we summarize what we got for \(v\) is that

\[
\begin{aligned}
&\begin{cases}
    v_t - 4v_{xx} = \sin(2\pi x)t & 0 \leq x \leq 1, \ t \geq 0 \\
    v(0,t) = 0, \ v_x(1,t) = 0 & t \geq 0, \\
    v(x,0) = \sin(3\pi x) - x & 0 \leq x \leq 1.
\end{cases}
\end{aligned}
\]
4. (10 points) Describe the steps how to solve the following heat equation

\[
\begin{align*}
\begin{cases}
    u_t - ku_{xx} &= h(x,t), \\ u(0,t) &= a(t), \\ u(t,\pi) &= b(t), \\ u(x,0) &= f(x).
\end{cases}
\end{align*}
\]

Solution:

Step 1: The boundary conditions are non-homogeneous, we will make them homogeneous. To do this, we let

\[
u_p(x,t) := \frac{1}{L} \langle b(t) - a(t) \rangle x + a(t)\]

Now consider

\[
v(x,t) = u(x,t) - u_p(x,t).\]

We should see that

\[
v(0,t) = u(0,t) - u_p(0,t) = a(t) - a(t) = 0 \quad \text{and} \quad v(L,t) = u(L,t) - u_p(L,t) = b(t) - b(t) = 0.
\]

On the other hand,

\[
v_t - kv_{xx} = u_t - ku_{xx} - (u_p)_t + k(u_p)_{xx} = h(x,t) - \frac{1}{L} \langle b'(t) - a'(t) \rangle x - a'(t) =: H(x,t)
\]

and

\[
v(x,0) = u(x,0) - u_p(x,0) = f(x) - \frac{1}{L} \langle b(0) - a(0) \rangle x + a(0) = F(x)
\]

Hence \(v\) satisfies the following equation

\[
\begin{align*}
\begin{cases}
    v_t - kv_{xx} &= H(x,t) & 0 \leq x \leq L, \ t \geq 0 \\ v(0,t) &= 0 \\ v(L,t) &= 0 \\ v(x,0) &= F(x).
\end{cases}
\end{align*}
\]

Step 2: From this we consider \(v(x,t) = v_1(x,t) + v_2(x,t)\) where where \(u_1\) solves the homogeneous heat equation;

\[
\begin{align*}
\begin{cases}
    (u_1)_t - (u_1)_{xx} &= 0, & 0 \leq x \leq L, \ t \geq 0, \\ u_1(0,t) &= 0, \\ u_1(L,t) &= 0, \\ u_1(x,0) &= F(x).
\end{cases}
\end{align*}
\]

and \(u_2\) solves the non-homogeneous heat equation with zero initial condition

\[
\begin{align*}
\begin{cases}
    (u_2)_t - (u_2)_{xx} &= H(x,t), & 0 \leq x \leq L, \ t \geq 0, \\ u_2(0,t) &= 0, \\ u_2(L,t) &= 0, \\ u_2(x,0) &= 0.
\end{cases}
\end{align*}
\]

Step 3: Find \(v_1\). In case \(F(x)\) is not given in terms of sine function we then need to do the half range extension and then find the Fourier series of \(F(x)\) and finally find \(v_1\).
Step 4: Using Duhamel’s principle find \( v_2 \). That is,

\[
u_2(x, t) = \int_0^t \bar{v}(x, t - s; s) \, ds
\]

where \( \bar{v} \) solves

\[
\begin{align*}
\bar{v}_t - \bar{v}_{xx} &= 0, & 0 \leq x \leq L, & t \geq 0, \\
\bar{v}(0, t; s) &= 0, & \bar{v}(L, t; s) &= 0, \\
\bar{v}(x, 0; s) &= H(x, s; s).
\end{align*}
\]

(9)

Step 5: Find \( \bar{v} \) first and in case \( H(x, s; s) \) is not given in terms of sine function we then need to do the half range extension and then find the Fourier series of \( H(x, s; s) \) and finally find \( \bar{v} \). Then find \( v_2 \).

Step 6: Combining all of these we get

\[
u(x, t) = v(x, t) + u_p(x, t) = v_1(x, t) + v_2(x, t) + u_p(x, t).
\]
5. (10 points (bonus)) For a given $\phi$ with \( \lim_{x \to \pm \infty} \phi(x) = 0 \) “rapidly”, the solution to the following Heat conduction

\[
\begin{align*}
\left\{ & u_t = ku_{xx}, & -\infty \leq x \leq \infty, \ t \geq 0, \\
& u(x, 0) = \phi(x) & -\infty \leq x \leq \infty
\end{align*}
\]

is given by

\[
u(x, t) = \frac{1}{\sqrt{4\pi kt}} \int_{-\infty}^{\infty} \exp \left( -\frac{(y-x)^2}{4kt} \right) \, dx
\]

Here \( k > 0 \).

(a) Using (10) show that \( C(t) = \int_{-\infty}^{\infty} u(x, t) \, dx \) remains constant in time. You may assume \( \lim_{x \to \pm \infty} u_x(x, t) = 0 \). (Hint: Use (10) and do integration by parts to show that \( C'(t) = 0 \) for every \( t \geq 0 \).)

Using the hint, we shall show that \( C'(t) = 0 \) for every \( t \geq 0 \).

\[
C'(t) = \frac{d}{dt} \int_{-\infty}^{\infty} u(x, t) \, dx = \int_{-\infty}^{\infty} u_t(x, t) \, dx.
\]

Using the PDE, we replace \( u_t \) in the integral by \( ku_{xx} \)

\[
C'(t) = k \int_{-\infty}^{\infty} u_{xx}(x, t) \, dx = ku_x(x, t)|_{-\infty}^{\infty} = 0
\]

as \( \lim_{x \to \pm \infty} u_x(x, t) = 0 \). Hence \( C'(t) = 0 \) we conclude that \( C(t) = \text{constant} \).

(b) Using (10) show that \( E(t) = \int_{-\infty}^{\infty} u^2(x, t) \, dx \) decreases in time. ((Hint: Use (10) and do integration by parts to show that \( E'(t) < 0 \) for every \( t \geq 0 \).)

Solution: We once again use the hint here to show that \( E'(t) < 0 \) for every \( t \geq 0 \).

\[
E'(t) = \frac{d}{dt} \int_{-\infty}^{\infty} u^2(x, t) \, dx = \int_{-\infty}^{\infty} 2u(x, t)u_t(x, t) \, dx.
\]

Using the PDE, we replace \( u_t \) with \( ku_{xx} \) in the integral

\[
E'(t) = k \int_{-\infty}^{\infty} 2u(x, t)u_{xx}(x, t) \, dx.
\]

Now doing an integration by parts, and using boundary conditions, and \( k > 0 \), we have

\[
E'(t) = 2ku(x, t)u_x(x, t)|_{-\infty}^{\infty} - 2k \int_{-\infty}^{\infty} u_x(x, t)u_{xx}(x, t) \, dx
\]

\[
= 0 - 0 - 2k \int_{-\infty}^{\infty} u^2_x(x, t) \, dx \leq 0
\]

Hence we conclude that \( E'(t) \leq 0 \) for every \( t \geq 0 \). This shows that \( E \) decreases in time.