

Chapter 12: Partial Differential Equations (PDEs)

constant a, b (0) $f(x)$

A partial differential Equation (PDE) is an equation involving one or more partial derivatives of an (unknown) function, call it u , that depends on two or more variables, often the time t and one or several variables in space. The order of the highest derivative is called the order of the PDE.

We say that a PDE is linear if it is of the first degree in the unknown function u & its partial derivatives. Otherwise, we call it nonlinear.

We call a linear PDE homogeneous if each of its terms contains either u or one of its partial derivatives. Otherwise, we call the equation nonhomogeneous.

Important second-order PDEs

Wave Equation

$$\frac{\partial^2 u}{\partial t^2} = c^2 \frac{\partial^2 u}{\partial x^2} \quad (\text{one-dimensional})$$

$$u_{tt} = c^2 u_{xx}$$

$$\frac{\partial^2 u}{\partial t^2} = c^2 \left(\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} \right) \quad (\text{Two-dimensional})$$

$$u_{tt} = c^2 (u_{xx} + u_{yy})$$

$$\frac{\partial^2 u}{\partial t^2} = c^2 \left(\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} + \frac{\partial^2 u}{\partial z^2} \right) \quad (\text{Three-dimensional})$$

$$u_{tt} = c^2 (u_{xx} + u_{yy} + u_{zz}) = c^2 \nabla^2 u$$

Heat Equation

$$\frac{\partial u}{\partial t} = c^2 \frac{\partial^2 u}{\partial x^2} \quad (\text{one-dimensional})$$

$$u_t = c^2 u_{xx}$$

$$\frac{\partial u}{\partial t} = c^2 \left(\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} \right) \quad (\text{Two-dimensional})$$

$$u_t = c^2 (u_{xx} + u_{yy})$$

$$\frac{\partial u}{\partial t} = c^2 \left(\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} + \frac{\partial^2 u}{\partial z^2} \right) \quad (\text{Three-dimensional})$$

$$u_t = c^2 (u_{xx} + u_{yy} + u_{zz}) = c^2 \nabla^2 u$$

Laplace Equation

$$\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = 0 \quad (\text{Two-dimensional})$$

$$\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} + \frac{\partial^2 u}{\partial z^2} = 0 \quad (\text{Three-dimensional})$$

$$\nabla^2 u = 0$$

$$\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} + \frac{\partial^2 u}{\partial z^2} = f(x, y, z) \quad \text{Poisson's Equation}$$

A solution of a PDE in some region R of the space of the independent variables is a function that has all the partial derivatives appearing in the PDE in some domain D containing R & satisfies the PDE everywhere in R .

In general, the totality of solutions of a PDE is very large. For example:

$$u(x, y) = x^2 - y^2$$

$$u(x, y) = e^x \cos y$$

$$u(x, y) = \ln(x^2 + y^2)$$

which are totally different from each other, are solutions of the Laplace Equation

⇒ The unique solution of a PDE corresponding to a given physical problem will be obtained by the use of additional conditions arising from the problem

يعني (wave equation) تستخدم لوصف الكثير من الظواهر الفيزيائية (مثل الكهرباء والمغناطيسية)

additional conditions in a domain

- Two types of the additional conditions:

Boundary conditions

the conditions of the solution on the boundary of the region R.

Initial conditions

- when the time t is one of the variables; & u (or $\frac{\partial u}{\partial t}$) may be prescribed at $t=0$

Theorem: Superposition:

If u_1 & u_2 are solutions of a homogeneous linear PDE in some region R, then

$$u = c_1 u_1 + c_2 u_2$$

with any constants c_1 & c_2 is also a solution of that PDE in the region R.

المبدأ الأساسي هو أن مجموع حلول المعادلة التفاضلية الخطية المتجانسة هو حل للمعادلة. (The principle is that the sum of solutions of a homogeneous linear differential equation is a solution.)

PDEs solvable as ODEs:-

Ex 1: Find solutions u of the PDE $u_{xx} - u = 0$ depending on x & y :

since no y -derivatives occur $\Rightarrow$ this PDE can be solved as $u'' - u = 0$

- remember from chapter 2: $f'' - f = 0$ it is a second-order homogeneous linear ODE with constant coefficient

we convert it to algebraic equation: $\lambda^2 - 1 = 0$

which we used to call the characteristic function, which has the solutions $\lambda = \pm 1 \Rightarrow f(x) = A e^{\lambda_1 x} + B e^{\lambda_2 x} = A e^x + B e^{-x}$

The same is here, but the only difference is that u is a function of two variables (x, y) whereas the function $f(x)$ was a function of x only.

$\Rightarrow$ This difference is occupied by making the constants A & B in the solution of the ODE to be functions of y in the solution of the PDE.

$$\Rightarrow \text{The answer is } u(x, y) = A(y) e^x + B(y) e^{-x}$$

no additional conditions are given to find the exact values of $A(y)$ & $B(y)$.
 $\Rightarrow$ they will still arbitrary functions of y .

Ex 2: Find solutions $u(x, y)$ of the PDE $u_{xy} = -u_x$:

solution: This PDE can be written as: $\frac{\partial}{\partial y} \left(\frac{\partial u}{\partial x} \right) = \frac{\partial^2 u}{\partial y \partial x} = -\frac{\partial u}{\partial x}$

letting $P = \frac{\partial u}{\partial x} \Rightarrow$ The PDE becomes: $\frac{\partial P}{\partial y} = -P$

& this PDE can be solved like the ODE: $\frac{dP}{dy} = -P \Rightarrow \frac{dP}{P} = -dy \Rightarrow \ln P = -y + c \Rightarrow P = c e^{-y}$

$$\frac{P_y}{P} = -1 \Rightarrow \ln P = -y + \tilde{c}(x) \quad \text{arbitrary function of } x$$

$$\Rightarrow P = c(x) e^{-y} \quad \text{where } c(x) = \tilde{c}(x)$$

$$\& \text{ since } P = \frac{\partial u}{\partial x} \Rightarrow \int \frac{\partial u}{\partial x} dx = \int c(x) e^{-y} dx$$

$$\Rightarrow u(x, y) = \int c(x) dx \cdot e^{-y} + g(y) \quad \text{arbitrary function of } y$$

$$\text{call it } f(x) = f(x) e^{-y} + g(y)$$

Ex 8: Find solutions for the PDEs: $y^2 u_{yy} + 2y u_y - 2u = 0$:-

$$y^2 \frac{\partial^2 u}{\partial y^2} + 2y \frac{\partial u}{\partial y} - 2u = 0$$

$$y^2 x'' + 2y x' - 2x = 0$$

$$m^2 + (2-1)m - 2 = 0$$

This PDE has the form similar to The Euler-Cauchy equations:

member from chapter [2] that Euler-Cauchy equations are ODEs of the form:

$x^2 y'' + ax y' + by = 0$ & it has the auxiliary (characteristic) equation with the form

$$m^2 + (a-1)m + b = 0 \rightarrow \text{the solution is of the form: } y(x) = c_1 x^{m_1} + c_2 x^{m_2}$$

For our PDE, the characteristic equation is: $m^2 + m - 2 = 0$

$$(m-1)(m+2) = 0$$

$$m_1 = 1$$

$$m_2 = -2$$

$$\Rightarrow u(x, y) = c_1(x) y + c_2(x) y^{-2}$$

with arbitrary functions of x as constants - with respect to y .

Q4: Solve: $x u_{yx} + u_y = e^x$; with: $u_y(1, y) = y^2$, $u(x, 0) = \cos(x)$:-

lution:

$$x \frac{\partial^2 u}{\partial x \partial y} + \frac{\partial u}{\partial y} = e^x$$

$$\Rightarrow x \frac{\partial}{\partial x} \left(\frac{\partial u}{\partial y} \right) + \frac{\partial u}{\partial y} = e^x \quad \text{let } \frac{\partial u}{\partial y} = P$$

$$\Rightarrow x \frac{\partial P}{\partial x} + P = e^x$$

$$\Rightarrow \frac{\partial P}{\partial x} + \frac{1}{x} P = \frac{e^x}{x} \quad \text{since no } y\text{-derivatives occur}$$

and remember from section [1.5] in chapter 1, Nonhomogeneous near ODEs of the form: $y' + p(x)y = r(x)$ has the lution of the form:

this ODE is similar to:

$$y' + \frac{1}{x} y = \frac{e^x}{x}$$

$$y(x) = e^{-\int p(x) dx} \left(\int e^{\int p(x) dx} r(x) dx + \text{constant} \right)$$

$\Rightarrow$ for our PDE :-

$$P = e^{-\int \frac{1}{x} dx} \left(\int e^{\int \frac{1}{x} dx} \cdot \frac{e^x}{x} dx + F(y) \right) = e^{-\ln x} \left(\int e^{\ln x} \cdot \frac{e^x}{x} dx + F(y) \right)$$

$$= e^{\ln \frac{1}{x}} \left(\int x \cdot \frac{e^x}{x} dx + F(y) \right) = \frac{1}{x} \left(\int e^x dx + F(y) \right) = \frac{1}{x} (e^x + F(y))$$

$$\Rightarrow P = \frac{\partial u}{\partial y} = \frac{e^x + F(y)}{x} \quad \text{to find the value of } F(y), \text{ we will use the first condition: } u_y(1, y) = y^2$$

$$u_y(1, y) = y^2 = \frac{e + F(y)}{1} \Rightarrow F(y) = y^2 - e$$

$$P = \frac{\partial u}{\partial y} = \frac{e^x + y^2 - e}{x}$$

Integrating with respect to y

$$\Rightarrow u(x, y) = \frac{y e^x + \frac{1}{3} y^3 - e y}{x} + G(x)$$

$$u(x, 0) = G(x) = \cos x$$

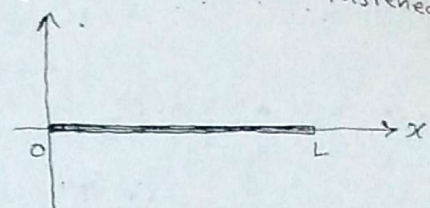
$$\Rightarrow u(x, y) = \frac{y e^x + \frac{1}{3} y^3 - e y}{x} + \cos x$$

To find the value of $G(x)$ use the second condition: $u(x, 0) = \cos x$

12.3 Solution By Separating Variables:

Use of Fourier Series

Consider a vibrating string with length L & placed along the x -axis which fastened at the ends $x=0$ & $x=L$, as shown in the figure:



⇒ This vibrating string is modeled by the one-dimensional wave equation:

$$\frac{\partial^2 u}{\partial t^2} = c^2 \frac{\partial^2 u}{\partial x^2}$$

$c^2 = \frac{T}{\rho}$

& the function $u(x,t)$ represents the deflection of the string.

Some additional conditions is derived for our problem:-

[1] Boundary conditions: Since the string is fastened at the ends $x=0$ & $x=L$, the deflection must be zero at these two points:

$$u(x=0, t) = 0 \quad \& \quad u(x=L, t) = 0 \quad \text{for all } t$$

[2] Initial conditions: The form of the motion of the string will depend on its initial deflection, call it $f(x)$, and its initial velocity, call it $g(x)$:-

$$u(x, t=0) = f(x) ; \quad \frac{\partial u}{\partial t}(x, t=0) = u_t(x, t=0) = g(x) \quad \text{for } 0 \leq x \leq L$$

* What we have to do now is to find a solution of the PDE satisfying the boundary & Initial conditions. This will be the solution of our problem. and will be performed in three steps as follows:-

1] obtaining Two ODEs from the wave equation by the method of separating variables)

2] Satisfying the boundary condition (to find solutions of the ODEs)

3] The use of the Fourier series

fastence

Step[1]: Obtaining two ODEs from the wave Equation:-

In the method of (Separation of Variables), we suppose that the solution of the wave equation is of the form :-

$$u(x,t) = F(x) G(t)$$

F: a function of x only

G: a function of t only.

which are a product of two functions, each depending only on one of the variables x & t.

الطريقة هي أن نفترض أن الحل هو حاصل ضرب دالتين: الأولى دالة x فقط والثانية دالة t فقط.
 - طريقة فصل المتغيرات لتفترض أن الحل هو حاصل ضرب دالتين: الأولى دالة x فقط والثانية دالة t فقط.
 we suppose $u(x,t) = F(x)G(t)$; i suppose it to be a solution of the wave equation; it must satisfy the PDE $\Rightarrow$ By substituting into the wave equation $\frac{\partial^2 u}{\partial t^2} = c^2 \frac{\partial^2 u}{\partial x^2}$

$$F(x) \cdot \ddot{G}(t) = c^2 F''(x) G(t)$$

dots are denoting derivatives with respect to t & primes " " " with respect to x

dividing both sides by $c^2 F(x) G(t)$:

$$\frac{F(x) \ddot{G}(t)}{c^2 F(x) G(t)} = \frac{c^2 F''(x) G(t)}{c^2 F(x) G(t)} \Rightarrow \frac{\ddot{G}(t)}{c^2 G(t)} = \frac{F''(x)}{F(x)}$$

$$\Rightarrow \frac{\ddot{G}(t)}{c^2 G(t)} = \frac{F''(x)}{F(x)}$$

& the variables are now separated

Now, since the left-hand side of this equation is a function of t only & the right-hand side is a function of x only $\Rightarrow$ for the equality to hold, both sides must be equal to a constant k; otherwise if they were variable, then changing t or x will affect only one side, leaving the other unaltered. -

k: the separation constant

$$\Rightarrow \frac{\ddot{G}(t)}{c^2 G(t)} = \frac{F''(x)}{F(x)} = k$$

& from this I can obtain two ordinary differential Eqs. (ODEs).

$$\frac{F''(x)}{F(x)} = k \Rightarrow F''(x) - kF(x) = 0$$

$$\frac{\ddot{G}(t)}{c^2 G(t)} = k \Rightarrow \ddot{G}(t) - c^2 k G(t) = 0$$

& solving these two ODEs - and obtaining F(x) & G(t) - will allow us to solve our problem; since $u(x,t) = F(x)G(t)$.

Step[2]: Satisfying the boundary conditions:

to find the solution of the first ODE: $F''(x) - kF(x) = 0$; the boundary conditions of the deflection function must be separated:

$$u(0,t) = F(0)G(t) = 0$$

&

$$u(L,t) = F(L)G(t) = 0$$

حاصل ضرب دالتين: دالة x فقط & دالة t فقط.
 - إما الأولى يساوي صفرًا، أو الثانية (أو كلاهما).

حاصل ضرب دالتين: دالة x فقط & دالة t فقط.
 - إما الأولى يساوي صفرًا، أو الثانية (أو كلاهما).

Since G(t) can't be zero; because this will make $u(x,t) = F(x)G(t) = 0$ & this solution is of no interest (trivial solution) and the boundary conditions are

Now, we have the ODE: $F''(x) - kF(x) = 0$, which is a second-order linear homogeneous equation with constant coefficients, & the two boundary conditions: $F(0) = 0$ & $F(L) = 0$

⇒ The problem now is that the value of k is not specified, ⇒ so we have take into account all the three cases for the possible value of k :

case 1
if $k = 0$:

The ODE becomes:

$$F''(x) = 0$$

integrating twice gives:

$$F(x) = Ax + B$$

applying the conditions:

$$F(0) = 0 = B$$

$$F(L) = AL = 0$$

ما لم يكن L يساوي صفر
فإن A لابد أن يساوي صفر
أو كلاهما

Since L can't be zero
because it is the length
of the string

$$\Rightarrow A = 0$$

$$F(x) = 0$$

this solution will make
 $u(x,t) = F(x)G(t) = 0$

⇒ This solution is of no
interest (trivial solution)

∴ k could not be zero

if k is positive

$$k = \mu^2$$

The ODE becomes:

$$F''(x) - \mu^2 F(x) = 0$$

& since this is a second-order linear homogeneous ODE with constant coefficients:
its characteristic equation is:

$$\lambda^2 - \mu^2 = 0 \Rightarrow \lambda = \pm \mu$$

$$\Rightarrow F(x) = A e^{\mu x} + B e^{-\mu x}$$

implying the conditions:

$$F(0) = 0 = A e^0 + B e^{-0} = A + B \Rightarrow B = -A$$

$$F(L) = 0 = A e^{\mu L} + B e^{-\mu L} = A e^{\mu L} - A e^{-\mu L} = A(e^{\mu L} - e^{-\mu L})$$

$$= 2A \sinh(\mu L)$$

$$0 = \sinh(\mu L)$$

نظراً أن $\sinh$ لا يكون صفر إلا إذا كان
برأيه (argument) يساوي صفر

$$\Rightarrow \mu L = 0$$

لا يمكن أن يكون
صفر إلا إذا كان طول الخيط
صفر، الحالة السابقة

$$\Rightarrow \mu L \neq 0 \text{ & } \sinh(\mu L) \neq 0$$

$$\Rightarrow A = 0 \Rightarrow B = -A = 0$$

$F(x) = 0$ & this is also
a trivial solution, because

it will make $u(x,t) = 0$

⇒ k could not be positive

لأنه يجب أن يكون غير متغير

if k is negative:

$$k = -p^2$$

The ODE becomes:

$$F''(x) + p^2 F(x) = 0$$

The characteristic equation:

$$\lambda^2 + p^2 = 0 \Rightarrow \lambda^2 = -p^2$$

$$\sqrt{\lambda^2} = |\lambda| = \sqrt{-p^2}$$

$$\Rightarrow \lambda = \pm \sqrt{-1} \cdot \sqrt{p^2} = \pm j p$$

$$\Rightarrow F(x) = A_1 e^{j p x} + B_1 e^{-j p x}$$

$$= A_1 [\cos p x + j \sin p x]$$

$$+ B_1 [\cos p x - j \sin p x]$$

$$= A_1 \cos p x + j A_1 \sin p x + B_1 \cos p x - j B_1 \sin p x$$

$$= (A_1 + B_1) \cos p x + j (A_1 - B_1) \sin p x$$

$$\Rightarrow F(x) = A \cos p x + B \sin p x$$

implying the conditions:

$$F(0) = 0 = A \cos(0) + B \sin(0)$$

$$\Rightarrow A = 0$$

$$F(L) = 0 = B \sin p L$$

ما لم يكن $p L$ يساوي صفر
فإن B لابد أن يساوي صفر أو الثاني
هو صفر يساوي الصفر

منفردة أن B لا يساوي صفر أيضاً
فجعل $F(x)$ يساوي صفر

$$\Rightarrow \sin p L = 0$$

$$\text{& } p L = n \pi \Rightarrow p = \frac{n \pi}{L}$$

$$\text{& } k = -p^2 = -\left(\frac{n \pi}{L}\right)^2$$

$$\Rightarrow F(x) = B \sin p x$$

$$F_n(x) = \sin\left(\frac{n \pi}{L} x\right)$$

⇒ It was shown that the values of k are $-\left(\frac{n \pi}{L}\right)^2$ - تغيير n

Now, For the second Ordinary DE: $G''(t) - c^2 k G(t) = 0$, with the value

$$k = -\left(\frac{n\pi}{L}\right)^2 \Rightarrow G''(t) + c^2 \left(\frac{n\pi}{L}\right)^2 G(t) = 0$$

$$G''(t) + \left(\frac{cn\pi}{L}\right)^2 G(t) = 0$$

call $\frac{cn\pi}{L}$ as λ_n

$$G''(t) + \lambda_n^2 G(t) = 0$$

and since this is a second-order linear homogeneous ODE with constant coefficients, has the characteristic equation: $\lambda^2 + \lambda_n^2 = 0 \Rightarrow \lambda^2 = -\lambda_n^2$

$$\sqrt{\lambda^2} = |\lambda| = \sqrt{-\lambda_n^2}$$

$\therefore \lambda = \pm j \lambda_n$
since the roots are complex

$$\Rightarrow G_n(t) = B_n \cos \lambda_n t + B_n^* \sin \lambda_n t$$

we have obtained an expressions for $F_n(x)$ & $G_n(t)$, we can now obtain $U_n(x,t)$

$$\Rightarrow U_n(x,t) = F_n(x) \cdot G_n(t) = G_n(t) \cdot F_n(x) = \left[B_n \cos(\lambda_n t) + B_n^* \sin(\lambda_n t) \right] \sin\left(\frac{n\pi}{L} x\right)$$

($n=1, 2, \dots$)

These functions are called the eigenfunctions, and the values $\lambda_n = \frac{cn\pi}{L}$ are called the eigen values.

Step [3]: Solution of the Entire Problem. Fourier series:

Since the wave equation: $\frac{\partial^2 u}{\partial t^2} = c^2 \frac{\partial^2 u}{\partial x^2}$ is homogeneous & linear, we can apply the fundamental theorem of superposition & the sum of finitely many solutions U_n is also a solution?

We consider the infinite series:

$$U(x,t) = \sum_{n=1}^{\infty} U_n(x,t) = \sum_{n=1}^{\infty} \left(B_n \cos\left(\frac{cn\pi}{L} t\right) + B_n^* \sin\left(\frac{cn\pi}{L} t\right) \right) \sin\left(\frac{n\pi}{L} x\right)$$

this is the solution of wave equation

at what is left is the values of B_n & B_n^* , which can be found by satisfying the initial conditions: $u(x,0) = f(x)$ & $u_t(x,0) = g(x)$

$$\Rightarrow u(x,0) = f(x) = \sum_{n=1}^{\infty} \left(B_n \cos\left(\frac{cn\pi}{L}(0)\right) + B_n^* \sin\left(\frac{cn\pi}{L}(0)\right) \right) \sin\left(\frac{n\pi}{L} x\right)$$

$$= \sum_{n=1}^{\infty} B_n \sin\left(\frac{n\pi}{L} x\right) = f(x)$$

& this form is similar to the Fourier sine series:

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

satisfying the second condition: $u_t(x,0) = g(x)$

$$\frac{\partial u}{\partial t} = \sum_{n=1}^{\infty} \left(-B_n \sin\left(\frac{cn\pi}{L}t\right) \cdot \frac{cn\pi}{L} + B_n^* \cos\left(\frac{cn\pi}{L}t\right) \cdot \frac{cn\pi}{L} \right) \sin\left(\frac{n\pi}{L}x\right)$$

$$\frac{\partial u}{\partial t} \Big|_{t=0} = \sum_{n=1}^{\infty} \frac{cn\pi}{L} \cdot B_n^* \sin\left(\frac{n\pi}{L}x\right) = g(x)$$

$$\therefore B_n^* \cdot \frac{cn\pi}{L} = \frac{2}{L} \int_0^L g(x) \sin\left(\frac{n\pi}{L}x\right) dx$$

$$\boxed{B_n^* = \frac{2}{cn\pi} \int_0^L g(x) \sin\left(\frac{n\pi}{L}x\right) dx}$$

x: Solve the wave equation: $\frac{\partial^2 u}{\partial t^2} = c^2 \frac{\partial^2 u}{\partial x^2}$, $t > 0$, $0 \leq x \leq L$

with the conditions: $u(0,t) = u(L,t) = 0$, $t > 0$

$$u(x,0) = x \quad 0 < x < L$$

$$u_t(x,0) = \sin\left(\frac{4\pi x}{L}\right)$$

solution: The deflection function is:

$$u(x,t) = \sum_{n=1}^{\infty} \left(B_n \cos\left(\frac{cn\pi}{L}t\right) + B_n^* \sin\left(\frac{cn\pi}{L}t\right) \right) \sin\left(\frac{n\pi}{L}x\right)$$

obtained from the previous procedure.

with $B_n = \frac{2}{L} \int_0^L x \sin\left(\frac{n\pi x}{L}\right) dx$

by the integration by parts:

$$u = x \rightarrow du = dx$$

$$dv = \sin\left(\frac{n\pi x}{L}\right) dx \rightarrow v = -\frac{\cos\left(\frac{n\pi x}{L}\right)}{\frac{n\pi}{L}}$$

$$B_n = \frac{2}{L} \left(x \cdot \frac{-\cos\left(\frac{n\pi x}{L}\right)}{\frac{n\pi}{L}} \Big|_0^L + \int_0^L \frac{\cos\left(\frac{n\pi x}{L}\right)}{\frac{n\pi}{L}} dx \right)$$

$$= \frac{2}{L} \left(\frac{-x \cos\left(\frac{n\pi x}{L}\right)}{\frac{n\pi}{L}} \Big|_0^L + \frac{L}{n\pi} \cdot \frac{\sin\left(\frac{n\pi x}{L}\right)}{\frac{n\pi}{L}} \Big|_0^L \right)$$

$$= \frac{2}{L} \left(\frac{L}{n\pi} \cdot -L \cos(n\pi) + \left(\frac{L}{n\pi}\right)^2 \sin(n\pi) - \left(\frac{L}{n\pi}\right)^2 \sin(0) \right)$$

$$= \frac{2}{L} \left(-\frac{L^2}{n\pi} \cos(n\pi) \right) = \frac{-2L}{n\pi} \cos(n\pi) = \boxed{\frac{-2L}{n\pi} (-1)^{n+1}}$$

$$\frac{\partial u}{\partial t} = \sum_{n=1}^{\infty} \left(B_n \cdot -\sin\left(\frac{cn\pi}{L}t\right) \cdot \frac{cn\pi}{L} + B_n^* \cos\left(\frac{cn\pi}{L}t\right) \cdot \frac{cn\pi}{L} \right) \sin\left(\frac{n\pi}{L}x\right)$$

$$\frac{\partial u}{\partial t} \Big|_{t=0} = \sum_{n=1}^{\infty} B_n^* \frac{cn\pi}{L} \sin\left(\frac{n\pi}{L}x\right) \quad \therefore B_n^* = \frac{2}{cn\pi} \int_0^L \sin\left(\frac{4\pi x}{L}\right) \cdot \sin\left(\frac{n\pi}{L}x\right) dx$$

$$= \sin\left(\frac{4\pi x}{L}\right)$$

orthogonality: $\int_0^L \sin\left(\frac{4\pi x}{L}\right) \sin\left(\frac{n\pi x}{L}\right) dx = 0$ if $n \neq 4$

$$b_4^* = \frac{2}{c(4)\pi} \int_0^L \sin\left(\frac{4\pi x}{L}\right) \cdot \sin\left(\frac{4\pi x}{L}\right) dx = \frac{1}{2\pi c} \int_0^L \sin^2\left(\frac{4\pi}{L}x\right) dx$$

$$\frac{1}{2\pi c} \int_0^L \left(\frac{1}{2} - \frac{1}{2} \cos\left(\frac{8\pi x}{L}\right)\right) dx = \frac{1}{2\pi c} \left[\frac{1}{2}x - \frac{1}{2} \frac{\sin\left(\frac{8\pi x}{L}\right)}{\frac{8\pi}{L}} \right]_0^L$$

$$\frac{1}{2\pi c} \left[\frac{1}{2}L - \frac{L}{16\pi} \sin\left(\frac{8\pi}{L}(L)\right) - \frac{1}{2}(0) + \frac{L}{16\pi} \sin(0) \right] = \frac{L}{4\pi c}$$

$$\begin{aligned} \Rightarrow u(x,t) &= \sum_{n=1}^{\infty} B_n \cos\left(\frac{cn\pi t}{L}\right) \sin\left(\frac{n\pi x}{L}\right) + b_4^* \sin\left(\frac{cn\pi t}{L}\right) \sin\left(\frac{n\pi x}{L}\right) \\ &= \sum_{n=1}^{\infty} \frac{-2L}{n\pi} (-1)^{n+1} \cos\left(\frac{cn\pi t}{L}\right) \sin\left(\frac{n\pi x}{L}\right) + \frac{L}{4\pi c} \sin\left(\frac{cn\pi t}{L}\right) \sin\left(\frac{n\pi x}{L}\right) \end{aligned}$$

2.5 Heat Equation. Solution by Fourier series.

A three-dimensional heat equation has the form of: $\frac{\partial u}{\partial t} = c^2 \nabla^2 u$; where the known function $u(x,y,z,t)$ gives the temperature in a body of homogeneous material.

Our problem in this section is to find the temperature in a long thin (one-dimensional) metal bar or wire of constant cross section & homogeneous material, which is oriented along the x -axis & is perfectly insulated.

$\Rightarrow$ Then the temperature u will depend x & time t , and the heat equation becomes the one-dimensional heat Equation:

$$\frac{\partial u}{\partial t} = c^2 \frac{\partial^2 u}{\partial x^2}$$

[1] Boundary Conditions: Assuming that the ends $x=0$ & $x=L$ of the bar are kept at temperature zero:

$$u(x=0, t) = 0, \quad u(x=L, t) = 0 \quad \text{for all } t$$

[2] Initial Condition: The initial temperature in the bar at $t=0$ is given, say, $f(x)$.

$$u(x, t=0) = f(x) \quad \rightarrow \quad f(x=0) = f(x=L) = 0$$

* Step [1]: Two ODEs from the heat Equation:

• Suppose that the solution is of the form: $u(x,t) = F(x)G(t)$, substitution in the heat equation gives: $F(x)G'(t) = c^2 F''(x)G(t)$.

• To separate the variables; we divide by $c^2 F(x)G(t)$:

$$\Rightarrow \frac{G'(t)}{c^2 G(t)} = \frac{F''(x)}{F(x)} \quad \& \text{ they must equal to a constant } k.$$

$$\frac{G'(t)}{c^2 G(t)} = \frac{F'(x)}{F(x)} = k \quad ; \text{ and the value of } k \text{ was shown}$$

at it is negative ($-p^2$) ; $\Rightarrow$ Multiplication by denominators gives the

two ODEs:

$$\begin{cases} F''(x) + p^2 F(x) = 0 \\ G'(t) + c^2 p^2 G(t) = 0 \end{cases}$$

step [2]: Satisfying the boundary conditions:

From the boundary conditions of the temperature function:-

$$u(0,t) = F(0)G(t) = 0 \quad \& \quad u(L,t) = F(L)G(t) = 0$$

since $G(t)$ has to be not equal to zero, because this will make $u(x,t) = 0$

$$\therefore \boxed{F(0) = 0 \quad \& \quad F(L) = 0}$$

$\Rightarrow$ For the first ODE: $F''(x) + p^2 F(x) = 0$; since it is a second-order linear homogeneous ODE with constant coefficients; its characteristic equation is:

$$\begin{aligned} \lambda^2 + p^2 &= 0 \rightarrow \lambda^2 = -p^2 \rightarrow \sqrt{\lambda^2} = \sqrt{-p^2} \rightarrow |\lambda| = \sqrt{-p^2} = \sqrt{-1} \cdot \sqrt{p^2} \\ \therefore \lambda &= \pm \sqrt{-1} \cdot \sqrt{p^2} = \pm j p \text{ complex roots} \end{aligned}$$

$$\& \quad \boxed{F(x) = A \cos px + B \sin px}$$

and from the conditions: $F(0) = 0 = A \cos(p(0)) + B \sin(p(0)) \Rightarrow \boxed{A = 0}$

$$F(L) = 0 = B \sin pL$$

$B \neq 0$ { because $F(x) = 0$ & then $u(x,t) = 0$ }

$$\therefore \sin pL = 0 \quad \& \quad pL = n\pi$$

$$\Rightarrow p = \frac{n\pi}{L}$$

$$\boxed{F_n(x) = \sin\left(\frac{n\pi}{L}x\right) ; \quad n = 1, 2, 3, \dots}$$

with B is set to 1

(it is just a constant)

• For the second ODE: $G'(t) + c^2 p^2 G(t) = 0$

$$G'(t) + \left(\frac{cn\pi}{L}\right)^2 G(t) = 0$$

which is a first-order ODE; particularly; a separable ODE:

$$\frac{dG(t)}{dt} = -\left(\frac{cn\pi}{L}\right)^2 G(t) \Rightarrow \int \frac{dG(t)}{G(t)} = \int -\left(\frac{cn\pi}{L}\right)^2 dt$$

$$\ln G(t) = -\left(\frac{cn\pi}{L}\right)^2 t + \tilde{B}_n \quad \text{taking the exponential}$$

$$G(t) = e^{-\left(\frac{cn\pi}{L}\right)^2 t + \tilde{B}_n} = e^{-\left(\frac{cn\pi}{L}\right)^2 t} e^{\tilde{B}_n} = B_n e^{-\left(\frac{cn\pi}{L}\right)^2 t}$$

$$\& \quad \boxed{G_n(t) = B_n e^{-\left(\frac{cn\pi}{L}\right)^2 t}}$$

$$\Rightarrow \boxed{u_n(x,t) = F_n(x) \cdot G_n(t) = B_n \sin\left(\frac{n\pi x}{L}\right) e^{-\left(\frac{cn\pi}{L}\right)^2 t}}$$

• These functions are called the eigenfunctions & the values $\frac{cn\pi}{L}$ are called "eigenvalues"

Step 3: Solution of the Entire problem. Fourier series:

By applying the fundamental theorem of superposition; we obtain the general solution of the heat equation:

$$u(x, t) = \sum_{n=1}^{\infty} u_n(x, t) = \sum_{n=1}^{\infty} B_n \sin\left(\frac{n\pi x}{L}\right) e^{-\left(\frac{cn\pi}{L}\right)^2 t}$$

Now, the value of B_n is found by implying the initial condition:

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

$$\& \left\{ B_n = \frac{2}{L} \int_0^L f(x) \sin\left(\frac{n\pi x}{L}\right) dx ; n=1, 2, \dots \right\}$$

(3 points): Use separation of variables to transform $u_{rr} + \frac{1}{r} u_r + \frac{1}{r^2} u_{\theta\theta} = 0$ to two ordinary equations:

$$\frac{\partial^2 u}{\partial r^2} + \frac{1}{r} \frac{\partial u}{\partial r} + \frac{1}{r^2} \frac{\partial^2 u}{\partial \theta^2} = 0$$

$$\text{let } u(r, \theta) = W(r) \Theta(\theta)$$

$$\Rightarrow W''(r) \Theta(\theta) + \frac{1}{r} W'(r) \Theta(\theta) + \frac{1}{r^2} W(r) \Theta''(\theta) = 0$$

$$W''(r) \Theta(\theta) + \frac{1}{r} W'(r) \Theta(\theta) = -\frac{1}{r^2} W(r) \Theta''(\theta) \quad \div W(r) \Theta(\theta)$$

$$\frac{W''(r)}{W(r)} + \frac{1}{r} \frac{W'(r)}{W(r)} = -\frac{1}{r^2} \frac{\Theta''(\theta)}{\Theta(\theta)} \times r^2$$

$$\Rightarrow \frac{r^2 W''(r)}{W(r)} + r \frac{W'(r)}{W(r)} = -\frac{\Theta''(\theta)}{\Theta(\theta)} = k$$

*(5 points): Solve $u_{yx} = x^2 y$; given $u_y(0, y) = y^2$ & $u(x, 1) = \cos x$:

$$\frac{\partial^2 u}{\partial x \partial y} = x^2 y \quad \frac{\partial}{\partial x} \left(\frac{\partial u}{\partial y} \right) = x^2 y \quad \frac{\partial P}{\partial x} = x^2 y$$

$$P = \frac{x^3}{3} y + A(y) = \frac{\partial u}{\partial y} \quad \text{to find } A(y)$$

$$\frac{\partial u}{\partial y} \Big|_{(0, y)} = \boxed{y^2 = A(y)}$$

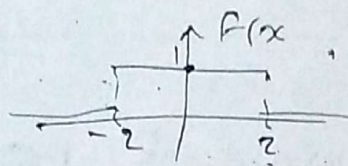
$$\therefore P = \frac{\partial u}{\partial y} = \frac{x^3}{3} y + y^2 \Rightarrow u(x, y) = \frac{x^3}{3} \frac{y^2}{2} + \frac{y^3}{3} + B(x)$$

$$u(x, 1) = \cos x = \frac{x^3}{6} + \frac{1}{3} + B(x) \Rightarrow B(x) = \cos x - \frac{x^3}{6} - \frac{1}{3}$$

(3 points) Let $f(x) = \frac{2}{\pi} \int_0^\infty \frac{\sin(2w) \cos(wx)}{w} dw$ be the Fourier integral representation for $f(x) = \begin{cases} 1, & |x| < 2 \\ 0, & |x| > 2 \end{cases}$

Evaluate $\int_0^\infty \frac{\sin(2w)}{w} dw$

$$f(0) = \frac{2}{\pi} \int_0^\infty \frac{\sin(2w) \cos(w(0))}{w} dw = 2$$



$$\int_0^\infty \frac{\sin(2w)}{w} dw = \pi$$

*(5 points) Let $f_{xx} + f_{yy} + f_{zz} = 3$ & S be the surface $x^2 + y^2 + z^2 = 1$

Evaluate $\iint_S \nabla f \cdot \hat{n} dA$

$$\nabla^2 f = 3$$

$$\iint_S \nabla f \cdot \hat{n} dA = \iiint_T \nabla \cdot \nabla f dV$$

$$= \iiint_T \nabla^2 f dV = 3$$

*(5 points) Evaluate: $\int_{(0,2)}^{(1,2)} \nabla (x^2 y^3 + y) \cdot d\vec{r}$

$$= f(1,2) - f(0,2) = 1 \times 8 + 2 - 2 = 8$$

12

Let $\vec{F} = [x + g(y), y]$. You are given that $\int_C \vec{F} \cdot d\vec{r}$ is independent of the path of integration and that $\int_{(0,0)}^{(1,1)} \vec{F} \cdot d\vec{r} = 10$. Find $g(y)$:- (3 marks)

2] (4 points) Let $\vec{F}$ and $\vec{G}$ be any vector valued functions. Is it true that $\text{curl}(\vec{F} + \vec{G}) = \text{curl} \vec{F} + \text{curl} \vec{G}$? prove that:

3] Let $\vec{F} = [x^2 + y, y^3 + x] = (x^2 + y)\hat{i} + (y^3 + x)\hat{j}$.

a) (2 marks) Does there exist a scalar function f such that $\vec{f} = \vec{F}$? Justify your answer:-

b) (3 marks) Evaluate $\int_{(0,0)}^{(1,1)} \vec{F} \cdot d\vec{r}$ along the line $y=x$:-

4] Let $f(x) = \begin{cases} e^x & ; 0 < x < 1 \\ 0 & ; \text{otherwise} \end{cases}$:-

a) (3 marks) Show that $\hat{f}(\omega) = \frac{e^{1-j\omega} - 1}{\sqrt{2\pi} (1 - j\omega)}$ $\therefore j = \sqrt{-1}$

b) (3 marks) Using the identity: $\frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} \hat{f}(\omega) e^{j\omega x} d\omega = \frac{f(x^+) + f(x)}{2}$ find the value of the integral:

$$\int_{-\infty}^{\infty} \frac{e^{1-j\omega} - 1}{(1 - j\omega)} e^{j\omega} d\omega :-$$

25] (5 marks) Evaluate: $\int_{(0,2)}^{(1,2)} \nabla(x^2 y^3 + y) \cdot d\vec{r} :-$

26] Consider the following Boundary Value Problem (BVP):

$$u_{tt} - u_{xx} = 0$$

$$u_x(0, t) = u_x(L, t) = 0 \quad ; t \geq 0$$

$$u(x, 0) = f(x) \quad ; \quad u_t(x, 0) = 0 \quad ; \quad 0 \leq x \leq L$$

(4 marks) Using the method of separation of variables, show that this DE reduces to the ODEs: $F'' - kF = 0$ & $G'' - kG = 0$:-

(2 marks) Explain why we must have $F'(0) = 0$ & $F'(L) = 0$, using the given boundary conditions:

(4 marks) When solving the ODE: $F'' - kF = 0$; we have to take into account the all three cases of the k ; Explain why the cases $k=0$ & $k > 0$ are rejected :-

(2 marks) Obtain a ^{general} solution of the ODE: $F'' - kF = 0$; where $k < 0$; $k = -p^2$:-

(3 marks) Use the given boundary conditions to find the particular solution of $F'' - kF = 0$:-

(2 marks) Find the General solution of the 2nd ODE: $G'' - kG = 0$.

(1 mark) Having found both F & G , write the general form of the solution $u(x, t)$; this will take the form of an infinite sum:-

(3 marks) Your answer of part (g) must take the form:

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

Now use this information and the boundary condition $u(x, 0) = f(x)$, to find a formula for A_n :-

(3 marks) Now use the condition $u_t(x, 0) = 0$ to find B_n :-

27] (5 marks) Solve $u_{xy} = x^2 y$, given $u_y(0, y) = y^2$
& $u(x, 1) = \cos x$:-

(4 marks) For the vector field $\vec{F} = (2x^3y^2 + x)\hat{i} + (x^4y + y)\hat{j}$

a) Find the curl($\vec{F}$) :-

b) Find a potential function $f(x, y)$ such that $\nabla f = \vec{F}[x, y]$:-

c) Evaluate $\int_C \vec{F} \cdot d\vec{r}$; where C is given by: $\vec{r}(t) = (t \cos(\pi t) - 1)\hat{i} + \hat{j} \sin(\frac{\pi t}{2})$
 $0 \leq t \leq 1$;

9 (2 points) Verify that $u = x^4 + y^4$ satisfies: $u_{xx} + u_{yy} = 12(x^2 + y^2)$

10 (4 marks) Show that the given Integral represents the indicated function: $\int_0^\infty \frac{\sin w - w \cos w}{w^2} \sin x w dw = \begin{cases} \frac{\pi x}{2} & \text{if } 0 < x < 1 \\ \frac{\pi}{4} & \text{if } x = 0 \\ 0 & \text{if } x > 1 \end{cases}$

11 (4 marks) Suppose that $f(x)$ is continuous on the x -axis & $f(x) \rightarrow 0$ as $|x| \rightarrow \infty$; prove that $\mathcal{F}_c\{f'(x)\} = jw \mathcal{F}_c\{f(x)\}$

12 (3 points) Use separation of variables to transform: $U_{rr} + \frac{1}{r} U_r + \frac{1}{r^2} U_{\theta\theta} = 0$ into two ordinary DEs :-

13 (5 marks) Given the following function $f(x) = e^{-x}$; which is continuous & absolutely integrable on the x -axis & $\lim_{x \rightarrow \infty} f(x) = 0$

Use the theorem $\mathcal{F}_c\{f'(x)\} = w \mathcal{F}_s(f(x)) - \sqrt{\frac{2}{\pi}} f(0)$, to find $\mathcal{F}_c\{e^{-x}\}$:

Q14] Let $f_{xx} + f_{yy} + f_{zz} = 3$ & S be the surface $x^2 + y^2 + z^2 = 1$. Evaluate $\iint_S \nabla f \cdot \hat{n} \, dA$:
(5 points)

Q15] (4 marks) You are given that:

$$\mathcal{F}_c \{ e^{-ax^2} \} = \frac{1}{\sqrt{2a}} e^{-\frac{w^2}{4a}}, \text{ for } a > 0$$

Use this together with the formula $\mathcal{F}_s \{ f'(x) \} = -w \mathcal{F}_c \{ f(x) \}$ to evaluate $\mathcal{F}_s \{ x e^{-\frac{x^2}{2}} \}$:

Q16] Find the Fourier transform of:

(4 marks)

$$f(x) = \begin{cases} k & \text{if } 0 \leq x < b \\ 0 & \text{otherwise} \end{cases}$$

Q17] Use Green's theorem to evaluate $\oint_C (xy \, dx + x^2 y^3 \, dy)$
(4 marks) where C is the triangle with vertices $(0,0)$, $(1,0)$, $(1,2)$ with positive orientation.

Q18] (3 marks) let $f(x) \sim \frac{2}{\pi} \int_0^\infty \frac{\sin(2w) \cos(wx)}{w} \, dw$ be the

Fourier integral representation for $f(x) = \begin{cases} 1 & ; |x| < 2 \\ 0 & ; |x| > 2 \end{cases}$

Evaluate $\int_0^\infty \frac{\sin(2w)}{w} \, dw$:-

19

Consider the PDE : $u_t = -ux$; $u(x,0) = e^x$. We would like to solve this PDE using the method of separation variables. So we let $u(x,t) = F(x)G(t)$:-

a) (3 marks) When the method of separation of variables implemented, we get new Ordinary differential equations. Write down those Ordinary differential Equations :-

b) (2 marks) Suppose that your answer in (a) is : $\{F' + kF = 0$
 $G' - kG = 0\}$. Solve these differential equations :-

c) (2 marks) Suppose that your answer in (b) is $\{F = Ae^{kx}$ &
 $G = Be^{-kt}\}$. Hence $u = Ce^{kx}e^{-kt}$. Apply the given boundary condition to find k & C :-

Q 20

(3 marks) Let $f(x) \sim \frac{\pi}{2} - \frac{4}{\pi} \sum_{n=1}^{\infty} \frac{1}{(2n-1)^2} \cos((2n-1)x)$ is the Fourier cosine series for $f(x) = x$, $x \in (0, \pi)$. Find $\sum_{n=1}^{\infty} \frac{1}{(2n-1)^2}$:-

Q 21

Represent $f(x)$ in the form of the Fourier Cosine Integral for $f(x) = \begin{cases} x^2 & \text{if } 0 < x < a \\ 0 & \text{if } x > a \end{cases}$

Q 22

(5 marks) Solve $u_{yy} - 4u_y + 3u = 0$ to obtain a general solution $u(x,y)$:-

vector valued function $\vec{F} = [F_1, F_2]$

if continuous F_1, F_2 is the gradient of some scalar function f .

$$\Rightarrow \vec{F} = \nabla f$$

$$F_1 = \frac{\partial f}{\partial x}$$

$$F_2 = \frac{\partial f}{\partial y}$$

Its value around

every closed path in domain D is

zero

$$\oint_C \vec{F} \cdot d\vec{r} = 0$$

$$\text{curl } \vec{F} = \vec{0}$$

$$\frac{\partial F_2}{\partial x} = \frac{\partial F_1}{\partial y}$$

$$\Rightarrow F_2 = y = \frac{\partial f}{\partial y} \rightarrow f = \frac{y^2}{2} + h(x)$$

$$F_1 = x + g(y) = \frac{\partial f}{\partial x} = h'(x) \Rightarrow h(x) = \frac{x^2}{2} + g(y) \cdot x$$

$$\Rightarrow f(x, y) = \frac{x^2}{2} + \frac{y^2}{2} + g(y) \cdot x$$

②: (1,1)

$$\text{since } \int_{(0,0)}^{(1,1)} \vec{F} \cdot d\vec{r} = 10 = f(1,1) - f(0,0) = \frac{(1)^2}{2} + \frac{(1)^2}{2} + g(1) \cdot (1) = \frac{1}{2} + \frac{1}{2} + g(1)$$

$$\therefore g(1) = 10 - 1 = 9$$

The so called as the Fundamental theorem of Calculus

- used always in the path independence cases.

$$\text{③ Since } \nabla \times \vec{F} \text{ has to be zero. } \Rightarrow \frac{\partial F_2}{\partial x} = \frac{\partial F_1}{\partial y}$$

$$\therefore g(y) = 9$$

$0 = g'(y) \Rightarrow g(y) = \text{constant}$
& this constant is 9
- its value = 9

$$\& f(x, y) = \frac{x^2}{2} + \frac{y^2}{2} + 9x$$

$$\& \vec{F}(x, y) = [x+9]\hat{i} + y\hat{j}$$

Q2 let $\vec{F} = [F_1, F_2, F_3] = F_1 \hat{i} + F_2 \hat{j} + F_3 \hat{k}$

& $\vec{G} = [G_1, G_2, G_3] = G_1 \hat{i} + G_2 \hat{j} + G_3 \hat{k}$

it is required to prove that $\text{curl}(\vec{F} + \vec{G}) = \text{curl}(\vec{F}) + \text{curl}(\vec{G})$

$$\text{curl}(\vec{F}) = \begin{vmatrix} \hat{i} & \hat{j} & \hat{k} \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ F_1 & F_2 & F_3 \end{vmatrix} = \hat{i} \left(\frac{\partial F_3}{\partial y} - \frac{\partial F_2}{\partial z} \right) - \hat{j} \left(\frac{\partial F_3}{\partial x} - \frac{\partial F_1}{\partial z} \right) + \hat{k} \left(\frac{\partial F_2}{\partial x} - \frac{\partial F_1}{\partial y} \right)$$

$$\text{curl}(\vec{G}) = \begin{vmatrix} \hat{i} & \hat{j} & \hat{k} \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ G_1 & G_2 & G_3 \end{vmatrix} = \hat{i} \left(\frac{\partial G_3}{\partial y} - \frac{\partial G_2}{\partial z} \right) - \hat{j} \left(\frac{\partial G_3}{\partial x} - \frac{\partial G_1}{\partial z} \right) + \hat{k} \left(\frac{\partial G_2}{\partial x} - \frac{\partial G_1}{\partial y} \right)$$

$$\Rightarrow \text{curl}(\vec{F}) + \text{curl}(\vec{G}) = \hat{i} \left(\frac{\partial F_3}{\partial y} + \frac{\partial G_3}{\partial y} - \frac{\partial F_2}{\partial z} - \frac{\partial G_2}{\partial z} \right) - \hat{j} \left(\frac{\partial F_3}{\partial x} + \frac{\partial G_3}{\partial x} - \frac{\partial F_1}{\partial z} - \frac{\partial G_1}{\partial z} \right) + \hat{k} \left(\frac{\partial F_2}{\partial x} + \frac{\partial G_2}{\partial x} - \frac{\partial F_1}{\partial y} - \frac{\partial G_1}{\partial y} \right) \dots \text{--- (1)}$$

2] $\vec{F} + \vec{G} = [F_1, F_2, F_3] + [G_1, G_2, G_3] = [F_1 + G_1, F_2 + G_2, F_3 + G_3]$
 $= (F_1 + G_1) \hat{i} + (F_2 + G_2) \hat{j} + (F_3 + G_3) \hat{k}$

$$\text{curl}(\vec{F} + \vec{G}) = \begin{vmatrix} \hat{i} & \hat{j} & \hat{k} \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ F_1 + G_1 & F_2 + G_2 & F_3 + G_3 \end{vmatrix} = \hat{i} \left(\frac{\partial}{\partial y} (F_3 + G_3) - \frac{\partial}{\partial z} (F_2 + G_2) \right) - \hat{j} \left(\frac{\partial}{\partial x} (F_3 + G_3) - \frac{\partial}{\partial z} (F_1 + G_1) \right) + \hat{k} \left(\frac{\partial}{\partial x} (F_2 + G_2) - \frac{\partial}{\partial y} (F_1 + G_1) \right)$$

$$= \hat{i} \left(\frac{\partial F_3}{\partial y} + \frac{\partial G_3}{\partial y} - \frac{\partial F_2}{\partial z} - \frac{\partial G_2}{\partial z} \right) - \hat{j} \left(\frac{\partial F_3}{\partial x} + \frac{\partial G_3}{\partial x} - \frac{\partial F_1}{\partial z} - \frac{\partial G_1}{\partial z} \right) + \hat{k} \left(\frac{\partial F_2}{\partial x} + \frac{\partial G_2}{\partial x} - \frac{\partial F_1}{\partial y} - \frac{\partial G_1}{\partial y} \right) \dots \text{--- (2)}$$

comparing (1) & (2) ; which are equal

$$\therefore \text{curl}(\vec{F}) + \text{curl}(\vec{G}) = \text{curl}(\vec{F} + \vec{G})$$

*

$$\vec{F} = [x^2 + y, y^3 + x] = (x^2 + y)\hat{i} + (y^3 + x)\hat{j}$$

a) A scalar function f exists - such that $\nabla f = \vec{F}$ - if and only if the integral $\int_C \vec{F} \cdot d\vec{r}$ of the vector function $\vec{F}$ is path independent (or $\vec{F}$ is conservative, equally). And knowing the three theorems that satisfied when $\int_C \vec{F} \cdot d\vec{r}$ path independent; we can check for the existence of the scalar function f .

$$\Rightarrow \text{is } \nabla \times \vec{F} \stackrel{??}{=} \vec{0}$$

$$\begin{aligned} \nabla \times \vec{F} &= \begin{vmatrix} \hat{i} & \hat{j} & \hat{k} \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ x^2 + y & y^3 + x & 0 \end{vmatrix} = \hat{i} \left(\frac{\partial}{\partial y}(0) - \frac{\partial}{\partial z}(y^3 + x) \right) - \hat{j} \left(\frac{\partial}{\partial x}(0) - \frac{\partial}{\partial z}(x^2 + y) \right) \\ &\quad + \hat{k} \left(\frac{\partial}{\partial x}(y^3 + x) - \frac{\partial}{\partial y}(x^2 + y) \right) \\ &= \hat{i}(0) - \hat{j}(0) + \hat{k}(1 - 1) = [0, 0, 0] \\ &= \vec{0} \end{aligned}$$

$\Rightarrow$ Since $\nabla \times \vec{F}$ is zero $\Rightarrow \int_C \vec{F} \cdot d\vec{r}$ is path independent.

$\Leftarrow$ there exists a scalar function f such that $\nabla f = \vec{F}$.

b) This line integral is evaluated using the fundamental theorem of Calculus:
 $\int_{(0,0)}^{(1,1)} \vec{F} \cdot d\vec{r} = f(1,1) - f(0,0)$ $\therefore$ we have to know the scalar function f whose gradient is $\vec{F}$

$$\frac{\partial f}{\partial x} = F_1 \quad \& \quad \frac{\partial f}{\partial y} = F_2$$

$$\frac{\partial f}{\partial x} = x^2 + y \rightarrow f(x, y) = \frac{x^3}{3} + yx + g(y)$$

$$y^3 + x = \frac{\partial f}{\partial y} = x + g'(y)$$

$$\therefore g'(y) = y^3$$

$$\& \quad g(y) = \frac{1}{4} y^4$$

$$\therefore \boxed{f(x, y) = \frac{x^3}{3} + xy + \frac{1}{4} y^4}$$

$$\Rightarrow \int_{(0,0)}^{(1,1)} \vec{F} \cdot d\vec{r} = f(1,1) - f(0,0) = \frac{1}{3} + 1 + \frac{1}{4} = \frac{4}{12} + \frac{12}{12} + \frac{3}{12} = \boxed{\frac{19}{12}}$$

24) $f(x) = \begin{cases} e^x & ; 0 < x < 1 \\ 0 & ; \text{otherwise} \end{cases}$; show that $\hat{f}(w) = \frac{e^{1-jw} - 1}{\sqrt{2\pi}(1-jw)}$

$$\begin{aligned} \text{a) } \hat{f}(w) &= \mathcal{F}\{f(x)\} = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} f(x) e^{-jwx} dx = \frac{1}{\sqrt{2\pi}} \int_0^1 e^x \cdot e^{-jwx} dx \\ &= \frac{1}{\sqrt{2\pi}} \int_0^1 e^{x-jwx} dx = \frac{1}{\sqrt{2\pi}} \int_0^1 e^{x[1-jw]} dx = \frac{1}{\sqrt{2\pi}} \left[\frac{e^{x[1-jw]}}{1-jw} \right]_{x=0}^1 \\ &= \frac{1}{\sqrt{2\pi}} \left[\frac{e^{1-jw}}{1-jw} - \frac{1}{1-jw} \right] = \frac{e^{1-jw} - 1}{\sqrt{2\pi}(1-jw)} \quad \times \end{aligned}$$

b) find the value of: $\int_{-\infty}^{\infty} \frac{e^{1-jw} - 1}{(1-jw)} e^{jwx} dw$

for our $f(x) \Rightarrow \hat{f}(w) = \frac{e^{1-jw} - 1}{\sqrt{2\pi}(1-jw)}$

This formula is used to calculate the value of f at a discontinuity point

using the identity $\frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} \hat{f}(w) e^{jwx} dw = \frac{f(x^+) + f(x^-)}{2}$, by

choosing $x=1$ and plug it in the formula - not arbitrarily we choose $x=1$, but we choose it by observing the demand of the question.

$$\Rightarrow \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} \frac{e^{1-jw} - 1}{\sqrt{2\pi}(1-jw)} e^{jw} dw = \frac{f(1^+) + f(1^-)}{2}$$

$$\frac{1}{2\pi} \int_{-\infty}^{\infty} \frac{e^{1-jw} - 1}{1-jw} e^{jw} dw = \frac{0 + e}{2}$$

$$\boxed{\int_{-\infty}^{\infty} \frac{e^{1-jw} - 1}{1-jw} e^{jw} dw = \pi e}$$

$$\int_{(0,2)}^{(1,2)} \nabla(x^2y^3+y) \cdot d\vec{r} = (1)^2(2)^3 + (2) - (2) = 8$$

✱ 5 marks!!

this is because it is required to evaluate the line integral of a vector function which is the gradient of some scalar function; and we know at this correspond to one of the conditions that satisfy the independent the path of the line integral.

26

$$U_{tt} - U_{xx} = 0$$

a) Suppose that the solution of this PDE is of the form:

① $U(x,t) = F(x) \cdot G(t)$; which is a product of two functions. $F(x)$ is a function of x only, and the other is a function of t only.

② substitute this function into our PDE gives:

$$F(x)G''(t) - F''(x)G(t) = 0 \Rightarrow F(x)G''(t) = F''(x)G(t) \div F(x)G(t)$$

$$\Rightarrow \frac{G''(t)}{G(t)} = \frac{F''(x)}{F(x)}$$

③ Since the left side is a function of t only, and the right side is function of x only; so for the equality to be satisfied; both sides must equal a constant.

$$\Rightarrow \frac{G''(t)}{G(t)} = \frac{F''(x)}{F(x)} = k$$

④ And from this we can obtain two ordinary differential equations:

$$\Rightarrow F''(x) = k F(x) \Rightarrow F''(x) - k F(x) = 0$$

$$\& \quad G''(t) = k G(t) \Rightarrow G''(t) - k G(t) = 0 \quad \star$$

b) Now, solving these two ordinary DEs, will give us $F(x)$ & $G(t)$ $\Rightarrow$ this will give us $U(x,t) = F(x)G(t)$.

- starting by the equation for $F(x)$: $F''(x) - k F(x) = 0$; in addition to the ODE, we need an additional condition to obtain the values of the constants; & these conditions will be obtained from the boundary conditions in the question:

$$U(L,t) = 0 = F(L)G(t) \rightarrow \text{multiplication of two expressions give zero} \therefore \text{either } F(L) = 0 \text{ or } G(t) = 0$$

but $G(t)$ can not be zero because this will make $U(x,t) = F(x)G(t) = 0$ & this is a trivial solution

the second condition: $u_x(0, t) = 0$

$$u_x(x, t) = F'(x)G(t)$$

$$u_x(0, t) = F'(0)G(t) = 0$$

of two expressions & equal to zero
 $\Rightarrow$ either $F'(0) = 0$ or $G(t) = 0$
 or both

since $G(t)$ cannot be zero because this will
 make $u(x, t) = F(x)G(t) = 0$ & this will
 be a trivial solution $\Rightarrow \boxed{F'(0) = 0}$ (2)

$$F''(x) - kF(x) = 0$$

For $k=0$: our ODE
 becomes:
 $F''(x) = 0$

$F(x) = ax + b$ by integration twice;
 to obtain the values of the constants
 a & b ; we will use the conditions
 obtained from the previous part:

$$F'(x) = a \rightarrow F'(0) = a = 0$$

$$F(x) = b \rightarrow F(L) = 0 = b$$

$$\Rightarrow \boxed{F(x) = 0} \quad \times$$

and this is a trivial solution since
 it will make $u(x, t) = F(x)G(t) = 0$

$\therefore k$ cannot be zero

For k positive
 $k = \mu^2$

our ODE becomes:

$$F''(x) - \mu^2 F(x) = 0$$

since this is a second-order linear
 homogeneous ODE with constant
 coefficients; its characteristic
 (auxiliary) equation is of the form

$$\lambda^2 - \mu^2 = 0 \rightarrow \lambda^2 = \mu^2$$

$$\sqrt{\lambda^2} = |\lambda| = \sqrt{\mu^2} \Rightarrow \lambda = \pm \mu$$

$$\Rightarrow F(x) = A e^{\mu x} + B e^{-\mu x}$$

$$F'(x) = A\mu e^{\mu x} - B\mu e^{-\mu x}$$

$$F'(0) = 0 = A\mu - B\mu = \mu(A - B)$$

a multiplication of two expressions
 equal to zero $\Rightarrow$ either the 1st is
 or the 2nd one is zero (or both)

since $\mu \neq 0$; because of case (a)

$$\Rightarrow A - B = 0 \quad \& \quad \boxed{A = B}$$

the 2nd condition:

$$F(0) = 0 = A + B$$

from these two eqs

$$\text{we obtain } \boxed{A = B = 0}$$

$$\Rightarrow \boxed{F(x) = 0} \quad \times$$

& this gives us also a trivial case; because it
 will make $u(x, t) = F(x)G(t) = 0$ (2 marks)

1) $F''(x) - kF(x) = 0 \Rightarrow$ for negative values of $k \rightarrow F''(x) + p^2 F(x) = 0$
 this is a second-order homogeneous linear ODE with constant coefficients; its characteristic equation is:

$$\lambda^2 + p^2 = 0 \Rightarrow \lambda^2 = -p^2 \Rightarrow |\lambda| = \sqrt{-1 \times p^2} = \sqrt{-1} \cdot \sqrt{p^2} = jP$$

$$\therefore \lambda = \pm jP \quad \text{complex roots for the algebraic equation}$$

The solution of the ODE is: $F(x) = A_1 e^{jPx} + B_1 e^{-jPx}$ and by Euler's identity

$$\Rightarrow F(x) = A_1 [\cos px + j \sin px] + B_1 [\cos px - j \sin px]$$

$$= A_1 \cos px + j A_1 \sin px + B_1 \cos px - j B_1 \sin px$$

$$= (A_1 + B_1) \cos px + j(A_1 - B_1) \sin px$$

$$F(x) = A \cos px + B \sin px \quad \leftarrow \text{2 marks}$$

) using the two boundary conditions: $F'(0) = 0$ & $F(L) = 0$ to find the values of the constants A & B and obtain a particular solution for $f(x)$:

$$F'(x) = -Ap \sin px + Bp \cos px \rightarrow F'(0) = 0 = -Ap \sin(p(0)) + Bp \cos(p(0))$$

$$\Rightarrow Bp = 0$$

either B is zero or p is zero

$\Rightarrow$ since p cannot be zero because $k = -p^2$ cannot be zero as explained in part c) of this question. $\Rightarrow \boxed{B = 0}$

$$F(L) = A \cos pL = 0 \quad \text{المطلوب هو } \frac{\pi}{2} \text{ و } \frac{3\pi}{2}$$

$$\Rightarrow \cos(pL) = 0 \Rightarrow pL = \frac{(2n+1)\pi}{2} \quad \left\{ p = \left(\frac{2n+1}{L} \cdot \frac{\pi}{2} \right) \right\} ; n = 1, 2, \dots$$

infinite number of solutions

$$F_n(x) = A \cos \left(\frac{2n+1}{L} \cdot \frac{\pi}{2} x \right) \rightarrow \text{you can choose any value for the constant } A, \text{ say } 1$$

2) for the second ODE: $G''(t) - kG(t) = 0$ with the value of $k = -p^2$

$$\Rightarrow G''(t) + \left(\frac{2n+1}{L} \cdot \frac{\pi}{2} \right)^2 G(t) = 0 \quad k = - \left(\frac{2n+1}{L} \cdot \frac{\pi}{2} \right)^2$$

this is a second-order homogeneous linear ODE with constant coefficients; with the characteristic (auxiliary) equation of the form: $\lambda^2 + \left(\frac{2n+1}{L} \cdot \frac{\pi}{2} \right)^2 = 0$, with the complex roots: $\lambda = \pm j \left(\frac{2n+1}{L} \cdot \frac{\pi}{2} \right)$

$$\Rightarrow G_n(t) = A_n \cos \left(\frac{2n+1}{2L} \cdot \pi t \right) + B_n \sin \left(\frac{2n+1}{2L} \cdot \pi t \right)$$

$$g) u(x,t) = \sum_{n=1}^{\infty} F_n(x) G_n(t)$$

$$= \sum_{n=1}^{\infty} \left[A_n \cos\left(\frac{(2n+1)\pi}{2L} t\right) + B_n \sin\left(\frac{(2n+1)\pi}{2L} t\right) \right] \cos\left(\frac{(2n+1)\pi}{2L} x\right) \quad \checkmark \text{ 1 mark}$$

$$) u(x,0) = f(x) = \sum_{n=1}^{\infty} \left[A_n \underbrace{\cos\left(\frac{(2n+1)\pi}{2L}(0)\right)}_1 + B_n \underbrace{\sin\left(\frac{(2n+1)\pi}{2L}(0)\right)}_0 \right] \cos\left(\frac{(2n+1)\pi}{2L} x\right)$$

$$= \sum_{n=1}^{\infty} A_n \cos\left(\frac{(2n+1)\pi}{2L} x\right) = f(x)$$

& by the use of the cosine Fourier series:

$$A_n = \frac{1}{L} \int_0^{2L} f(x) \cos\left(\frac{(2n+1)\pi}{2L} x\right) dx$$

) the second condition: $u_t(x,0) = 0$:

$$\frac{\partial u}{\partial t} = \sum_{n=1}^{\infty} \left[A_n \cdot \underbrace{-\sin\left(\frac{(2n+1)\pi}{2L} t\right)}_{\cdot \frac{(2n+1)\pi}{2L}} + B_n \underbrace{\cos\left(\frac{(2n+1)\pi}{2L} t\right)}_{\cdot \frac{(2n+1)\pi}{2L}} \right] \cos\left(\frac{(2n+1)\pi}{2L} x\right) \quad \checkmark \text{ 1 mark}$$

$$= \sum_{n=1}^{\infty} \left[-\frac{(2n+1)\pi}{2L} A_n \sin\left(\frac{(2n+1)\pi}{2L} t\right) + B_n \frac{(2n+1)\pi}{2L} \cos\left(\frac{(2n+1)\pi}{2L} t\right) \right] \cos\left(\frac{(2n+1)\pi}{2L} x\right)$$

at $t=0$:

$$u_t(x,0) = 0 = \sum_{n=1}^{\infty} \left[\frac{(2n+1)\pi}{2L} B_n \cos\left(\frac{(2n+1)\pi}{2L} x\right) \right] \quad \checkmark \text{ 1 mark}$$

& by the use of Fourier series:

$$\frac{(2n+1)\pi}{2L} B_n = \frac{1}{2L} \int_{-2L}^{2L} (0) \times \cos\left(\frac{(2n+1)\pi}{2L} x\right) dx$$

$$\Rightarrow \boxed{B_n = 0} \quad \checkmark \text{ 1 mark}$$

$\therefore$ The solution of our Boundary value problem (BVP) is:

$$u(x,t) = \sum_{n=1}^{\infty} \left[A_n \cos\left(\frac{(2n+1)\pi}{2L} t\right) \right] \cos\left(\frac{(2n+1)\pi}{2L} x\right)$$

$$u_{yx} = x^2 y \quad ; \quad u_y(0, y) = y^2 \quad ; \quad u(x, 1) = \cos x$$

$$\frac{\partial^2 u}{\partial x \partial y} = x^2 y \Rightarrow \frac{\partial}{\partial x} \left(\frac{\partial u}{\partial y} \right) = x^2 y \quad ; \quad \text{let } \frac{\partial u}{\partial y} = P$$

$$\Rightarrow \frac{\partial P}{\partial x} = x^2 y$$

and since no y -derivatives occur, this PDE can be solved as the ODE:

$$P' = x^2 y \rightarrow \frac{dP}{dx} = x^2 y$$

$$\Rightarrow P = \frac{1}{3} y x^3 + h(y)$$

① mark

an arbitrary function $\Rightarrow P = \frac{x^3}{3} y + c$ of y , the constant of integration

$$\text{but } P = \frac{\partial u}{\partial y} = \frac{1}{3} y x^3 + h(y)$$

- by integrating partially with respect to y :

$$u(x, y) = \frac{1}{6} y^2 x^3 + \int h(y) dy + g(x)$$

an arbitrary function of x

① mark

By employing the conditions, to find the values of the function $g(x)$ & $h(y)$:

$$\textcircled{1} u_y(0, y) = y^2 \quad \left\{ \begin{array}{l} \frac{\partial u}{\partial y} = \frac{1}{3} y x^3 + h(y) \end{array} \right.$$

① mark

$$\left. \frac{\partial u}{\partial y} \right|_{(0, y)} = y^2 = \frac{1}{3} y (0)^3 + h(y) \quad \therefore h(y) = y^2$$

$$\textcircled{2} u(x, 1) = \cos x = \frac{1}{6} (1)^2 x^3 + \int y^2 dy \Big|_{y=1} + g(x)$$

$$= \frac{1}{6} x^3 + \frac{y^3}{3} \Big|_{y=1} + g(x) = \frac{1}{6} x^3 + \frac{1}{3} + g(x) = \cos x$$

$$\therefore g(x) = \cos x - \frac{1}{6} x^3 - \frac{1}{3}$$

our solution for the PDE is:

$$u(x, y) = \frac{1}{6} y^2 x^3 + \frac{1}{3} y^3 + \cos x - \frac{1}{6} x^3 - \frac{1}{3}$$

To check that this function is truly a solution of our PDE: we directly substitute it in the PDE:

$$\frac{\partial u}{\partial y} = \frac{1}{6} x^3 \cdot 2y + \frac{1}{3} \cdot 3y^2 + 0 = \frac{1}{3} y x^3 + y^2$$

$$\frac{\partial}{\partial x} \left(\frac{\partial u}{\partial y} \right) = \frac{1}{3} y \cdot 3x^2 + 0 = y x^2$$

* the right side of the PDE : our solution is correct

Q8) $\vec{F} = [2x^3y^2 + x, x^4y + y]$

a) $\nabla \times \vec{F} = \begin{vmatrix} \hat{i} & \hat{j} & \hat{k} \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ 2x^3y^2 + x & x^4y + y & 0 \end{vmatrix} = \hat{i} \left(\frac{\partial}{\partial y}(0) - \frac{\partial}{\partial z}(x^4y + y) \right) - \hat{j} \left(\frac{\partial}{\partial x}(0) - \frac{\partial}{\partial z}(2x^3y^2 + x) \right) + \hat{k} \left(\frac{\partial}{\partial x}(x^4y + y) - \frac{\partial}{\partial y}(2x^3y^2 + x) \right)$
 $= 0\hat{i} - 0\hat{j} + \hat{k}(4x^3y - 4x^3y) = [0, 0, 0] = \vec{0}$ (1 mark)

b) $\nabla f = \vec{F}$
 $\frac{\partial f}{\partial x} = F_1 = 2x^3y^2 + x$ (1 mark)
 $\frac{\partial f}{\partial y} = F_2 = x^4y + y$

for $\frac{\partial f}{\partial y} = x^4y + y \rightarrow$ by integrating partially with respect to $y \rightarrow f = x^4 \cdot \frac{y^2}{2} + \frac{y^2}{2} + h(x)$ (1 mark)

by differentiating this function partially with respect to x , we get: $\frac{\partial f}{\partial x} = \frac{4x^3}{2} y^2 + 0 + h'(x)$ (1 mark)

but $\frac{\partial f}{\partial x} = F_1 = 2x^3y^2 + x$

$\therefore 2x^3y^2 + h'(x) = 2x^3y^2 + x \Rightarrow h'(x) = x$

& $h(x) = \frac{x^2}{2}$

$\Rightarrow f(x, y) = \frac{1}{2}x^4y^2 + \frac{y^2}{2} + \frac{x^2}{2}$ is the function whose gradient is $\vec{F}$ to check:

$\nabla f = \frac{\partial f}{\partial x} \hat{i} + \frac{\partial f}{\partial y} \hat{j} + \frac{\partial f}{\partial z} \hat{k}$
 $= (\frac{1}{2}y^2 \cdot 4x^3 + 0 + x) \hat{i} + (\frac{1}{2}x^4 \cdot 2y + y) \hat{j} + 0$
 $= (2x^3y^2 + x) \hat{i} + (x^4y + y) \hat{j} = \vec{F}$

c)

Base 9
 simi Base 3
 (Dynamics 2)
 Thermo
 Cal 3.

18

10

~~5-100~~
~~100~~
~~100~~
~~100~~
~~100~~