

Differential Equations II for Engineering Students

Homework sheet 6

Exercise 1: (Exam, Prof. Behrens 2022, 7 Points)

- a) Given the initial boundary value problem

$$\begin{aligned} u_t - 5u_{xx} &= \frac{\pi x}{4} \sin(\pi t) && \text{for } x \in (0, 4), t > 0, \\ u(x, 0) &= 2 \sin(\pi x) + 3 \sin(2\pi x) && \text{for } x \in [0, 4], \\ u(0, t) &= 0, \quad u(4, t) = 1 - \cos(\pi t) && \text{for } t > 0. \end{aligned}$$

Transform the problem into an initial boundary value problem with homogeneous boundary data using a suitable homogenization of the boundary conditions.

- b) Solve the following initial boundary value problem:

$$\begin{aligned} v_t - 5v_{xx} &= 0 && \text{for } x \in (0, 4), t > 0, \\ v(x, 0) &= 2 \sin(\pi x) + 3 \sin(2\pi x) && \text{for } x \in [0, 4], \\ v(0, t) &= 0, \quad v(4, t) = 0 && \text{for } t > 0. \end{aligned}$$

- c) Provide the solution to the initial boundary value problem from part a).

Exercise 2:

- a) Using a product ansatz, derive the series representation given in lecture 10 (page 18) for the solution of the following Neumann problem.

$$\begin{aligned} u_t &= u_{xx}, & 0 < x < 1, t > 0, \\ u(x, 0) &= g(x), & 0 < x < 1, \\ u_x(0, t) &= u_x(1, t) = 0 & t > 0. \end{aligned}$$

- b) Solve the initial boundary value problem a) with $g(x) = 2\pi x - \sin(2\pi x)$.

Hint: $2 \sin(\alpha) \cdot \cos(\beta) = \sin(\alpha + \beta) + \sin(\alpha - \beta)$.

Abgabe bis: 30.06.2023