

Differential Equations II for Engineering Students

Homework sheet 6

Exercise 1:

a) Solve the initial value problem

$$\begin{aligned}u_{tt} &= u_{xx}, & \text{on } \mathbb{R}^2, \\u(x, 0) &= 2 \sin(4\pi x) & x \in \mathbb{R}, \\u_t(x, 0) &= \cos(\pi x) & x \in \mathbb{R}.\end{aligned}$$

b) Consider the problem

$$\begin{aligned}u_{tt} &= 9u_{xx}, \quad \text{for } x \in \mathbb{R}, t > 0, \\u(x, 0) &= u_0(x) = \begin{cases} 2 & -1 \leq x \leq 1, \\ 0 & \text{otherwise,} \end{cases} \\u_t(x, 0) &= 0.\end{aligned}$$

Sketch the solution obtained by d'Alembert's formula for

$$t = 0, \frac{1}{6}, \frac{1}{3}, \frac{2}{3}, 1.$$

Exercise 2:

We are looking for an approximation of the solution to the following problem

$$\begin{aligned}u_{tt} &= u_{xx} & x \in (0, 2\pi), t > 0, \\u(x, 0) &= \begin{cases} x & 0 < x < \frac{\pi}{2} \\ \pi - x & \frac{\pi}{2} < x < \frac{3\pi}{2} \\ x - 2\pi & \frac{3\pi}{2} < x < 2\pi \end{cases} \\u_t(x, 0) &= 0 & x \in (0, 2\pi) \\u(0, t) &= u(2\pi, t) = 0 & t > 0\end{aligned}$$

Sketch the 2π -periodic continuation of the initial data for $x \in [-2\pi, 4\pi]$.

Determine an approximation \tilde{u} to the solution u of the problem using the first three terms of the Fourier series.

Check which boundary and initial conditions are already fulfilled by this approximate solution.

Exercise 3:

Consider the initial boundary value problem

$$\begin{aligned}
 u_{tt} - 4u_{xx} &= e^{-t} \left(1 - \frac{x}{3}\right) & x \in (0, 3), t > 0, \\
 u(x, 0) &= 1 + 2 \sin(\pi x) & x \in [0, 3], \\
 u_t(x, 0) &= \frac{x}{3} & x \in (0, 3), \\
 u(0, t) &= e^{-t} & t \geq 0, \\
 u(3, t) &= 1 & t \geq 0.
 \end{aligned} \tag{1}$$

Introduce a suitable function v in order to convert the problem into an initial boundary value problem with homogeneous boundary conditions for v .

Give the differential equation and the initial conditions for v .

Discussion: 07.07.-10.07.2025