

Math 425 / AMCS 525
Practice problems for midterm 2

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March 23, 2016

1. Say that a function is *oddly odd* if it satisfies both the conditions

$$f(-x) = -f(x), \quad f(L+x) = f(L-x)$$

- (a) Show that such a function is periodic with period $4L$.

(b) Draw the graph of a non-zero oddly odd function for $-5L \leq x \leq 5L$ (pick one that is interesting but not too interesting, perhaps have the graph consist mostly of line segments). What (if any) kind of symmetry does it have around the line $x = L$? ... around the line $x = 2L$?

- (c) Show that the Fourier series of an oddly odd function is of the form

$$f(x) = \sum_{n=1}^{\infty} b_n \sin \frac{(2n-1)\pi x}{2L}.$$

Give a formula for the coefficients b_n .

2. Let

$$f(x) = \begin{cases} x & 0 < x < 1 \\ 2-x & 1 < x < 2 \end{cases}$$

Solve the heat equation $u_t = u_{xx}$ for $x \in [0, 2]$ and $t \in [0, \infty)$ with initial condition $u(x, 0) = f(x)$ and boundary conditions $u(0, t) = u(2, t) = 0$. Draw a sketch of the graph of $u(x, \epsilon)$ for a fixed, very small value of ϵ and $0 \leq x \leq 2$.

3. (a) Find the Fourier (cosine) series of the function $f(x) = x^2$, $-\pi < x < \pi$.

(b) Draw the graph of the function to which your series converges. Explain how you know the series converges pointwise to this function. Does it converge uniformly?

- (c) Use the series to show that

$$1 + \frac{1}{2^2} + \frac{1}{3^2} + \cdots + \frac{1}{n^2} + \cdots = \frac{\pi^2}{6}$$

and

$$1 - \frac{1}{2^2} + \frac{1}{3^2} - \cdots + \frac{(-1)^{n+1}}{n^2} + \cdots = \frac{\pi^2}{12}$$

- (d) Use the results in part (c) to deduce

$$1 + \frac{1}{3^2} + \frac{1}{5^2} + \cdots + \frac{1}{(2n-1)^2} + \cdots = \frac{\pi^2}{8}$$

4. Solve the initial-boundary value problem for the wave equation:

$$u_{tt} = c^2 u_{xx}, \quad 0 < x < 1, \quad t > 0$$

where $u(x, 0) = \sin \pi x$, $u_t(x, 0) = 0$, $u(0, t) = 0$, $u(1, t) = 1$.

5. (a) Find the eigenvalues and eigenfunctions of the boundary-value problem:

$$u'' + \lambda u = 0, \quad u(0) = 0, \quad u'(3) + u(3) = 0$$

for $u(x)$ defined on the interval $[0, 3]$.

(b) If we number the eigenvalues in increasing order, so that $\lambda_1 < \lambda_2 < \lambda_3 < \dots$, find A and B so that

$$\lim_{n \rightarrow \infty} (\lambda_n - (An + B)^2) = 0.$$

6. This problem shouldn't require any integration, but (b) and especially (c) will require some thinking.

(a) Solve the Laplace equation

$$u_{rr} + \frac{u_r}{r} + \frac{u_{\theta\theta}}{r^2} = 0$$

on the inside of the disk $r < 2$ with boundary condition

$$u(2, \theta) = 8 \sin(3\theta)$$

for $0 < \theta < 2\pi$.

(b) Solve the Laplace equation on the *outside* of the circle $r = 1$ (that is, for $r > 1$) with boundary condition

$$u(1, \theta) = \sin(2\theta).$$

Assume we want the solution to remain bounded as $r \rightarrow \infty$. How does this change the form of the solution?

(c) Solve the Laplace equation in the *annulus* inside the circle $r = 2$ but outside the circle $r = 1$, i.e., for $1 < r < 2$ with boundary conditions

$$u(1, \theta) = \sin(2\theta) \quad u(2, \theta) = 8 \sin(3\theta).$$

Since there is neither a condition at $r = 0$ nor at infinity, both parts of $R(r)$ in the separated solutions come into play.

7. For the exam, be sure you know the integrals:

$$\int \cos ax \cos bx \, dx, \quad \int \sin ax \cos bx \, dx.$$