

Math 6B Practice Problems II

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1. (a) $R = \infty, I = (-\infty, \infty)$ (b) $R = 4, I = (-4, 4]$ (c) $R = 0, I = \{\frac{1}{2}\}$
2. (a) $f(x) = -\sum_{n=0}^{\infty} x^{7n}$ (b) $f(x) = \sum_{n=0}^{\infty} (-1)^n \frac{x^{n+3}}{2^{n+1}}$
3. $-\sum_{n=0}^{\infty} \frac{1}{3^{n+1}} (x+3)^n$
4. (a) $\sum_{n=0}^{\infty} \frac{1}{(2n+1)n!} x^{2n+1} + C$
(b) $\sum_{n=0}^{\infty} \frac{(-1)^n x^{6n+2}}{(6n+2)(2n)!} + C$
5. $\frac{1}{3}$
6. (a) e^{x^4}
(b) $-1 + e^3$
7. (a) $f(x) = \frac{3}{2} - \sin x + 3 \cos 2x - \frac{1}{2} \cos 6x$
(b) $f(x) = \frac{p^2}{3} + \sum_{n=0}^{\infty} \frac{4p^2}{(n\pi)^2} (-1)^n \cos\left(\frac{n\pi}{p}x\right)$
(c) $f(x) = \sum_{n=1}^{\infty} \frac{16}{\pi} (-1)^{n+1} \frac{n}{(2n+1)^2(2n-1)^2} \sin(2nx)$
8. Cosine series: $\frac{1}{2} + \sum_{k=0}^{\infty} \frac{-4}{(2k+1)^2\pi^2} \cos(2k+1)x$
Sine series: $\sum_{n=1}^{\infty} \frac{2}{n\pi} (-1)^{n+1} \sin(n\pi x)$
9. (a) $\hat{f}(\omega) = \sqrt{\frac{2}{\pi}} \frac{\sin \omega a}{\omega}$
(b) $\hat{f}(\omega) = \frac{1}{\sqrt{2\pi}} \frac{1-i\omega}{1+\omega^2}$
(c) $\hat{f}(\omega) = -\sqrt{\frac{2}{\pi}} \frac{2(i\omega+1)\sin \omega}{\omega^3}$
10. $u(x, t) = \sum_{n=1}^{\infty} \frac{8}{(n\pi)^2} \sin\left(\frac{n\pi}{2}\right) \sin(n\pi x) \cos(4n\pi t)$
11. $u(x, t) = \sin \pi x \cos \pi t + 3 \sin 2\pi x \cos 2\pi t + \frac{1}{\pi} \sin \pi x \sin \pi t$
12. $u(x, t) = \sum_{n=1}^{\infty} -\frac{2n\pi}{(n\pi)^2 + 1} \left(\frac{(-1)^n}{e} + 1\right) e^{-(n\pi)^2 t} \sin(n\pi x)$

Detailed Solutions

1. Find the radius and interval convergence of the series:

(a) $\sum_{n=1}^{\infty} \frac{x^n}{n!}$

Solution. This is a power series about $a = 0$. Using the Ratio Test with $a_n = \frac{x^n}{n!}$, we have

$$\lim_{n \rightarrow \infty} \left| \frac{a_{n+1}}{a_n} \right| = \lim_{n \rightarrow \infty} \left| \frac{x^{n+1}}{(n+1)!} \cdot \frac{n!}{x^n} \right| = \lim_{n \rightarrow \infty} \frac{|x|}{n+1} = 0 < 1$$

Since our limit is always less than 1, the radius of convergence is $R = \infty$ and the interval of convergence is $I = (-\infty, \infty)$. $\square$

(b) $\sum_{n=2}^{\infty} (-1)^n \frac{x^n}{4^n \ln n}$

Solution. This is a power series about $a = 0$. Using the Ratio test with $a_n = (-1)^n \frac{x^n}{4^n \ln n}$, we have

$$\lim_{n \rightarrow \infty} \left| \frac{a_{n+1}}{a_n} \right| = \lim_{n \rightarrow \infty} \left| \frac{(-1)^{n+1} x^{n+1}}{4^{n+1} \ln(n+1)} \cdot \frac{4^n \ln n}{(-1)^n x^n} \right| = \lim_{n \rightarrow \infty} \frac{|x|}{4} \frac{\ln n}{\ln(n+1)} \stackrel{L'H}{=} \lim_{n \rightarrow \infty} \frac{|x|}{4} \frac{n+1}{n} = \frac{|x|}{4} < 1$$

“L'H” denotes where we used L'Hôpital's Rule to evaluate the limit. We have $|x| < 4$, hence the radius of convergence is $R = 4$. We need to test the endpoints at $x = -4, x = 4$.

When $x = -4$:

$$\sum_{n=2}^{\infty} (-1)^n \frac{(-4)^n}{4^n \ln n} = \sum_{n=2}^{\infty} \frac{1}{\ln n}.$$

Since $n > \ln n$ (graph it), then $\frac{1}{\ln n} > \frac{1}{n}$. The sum $\sum \frac{1}{n}$ diverges, therefore by the Comparison Test, $\sum \frac{1}{\ln n}$ must also diverge. We do not include $x = -4$ in the interval of convergence.

When $x = 4$:

$$\sum_{n=2}^{\infty} (-1)^n \frac{(-4)^n}{4^n \ln n} = \sum_{n=2}^{\infty} \frac{(-1)^n}{\ln n}.$$

The sequence $b_n = \frac{1}{\ln n}$ is decreasing and $\lim_{n \rightarrow \infty} b_n = 0$. Thus by the Alternating Series test, the series $\sum \frac{(-1)^n}{\ln n}$ converges. We include $x = 4$ in the interval of convergence.

Therefore the interval of convergence is $(-4, 4]$. $\square$

(c) $\sum_{n=1}^{\infty} n!(2x-1)^n$

Solution. This is a power series about $a = \frac{1}{2}$ since $(2x-1)^n = [2(x-\frac{1}{2})]^n$. Using the ratio test with $a_n = n!(2x-1)^n$, we have

$$\lim_{n \rightarrow \infty} \left| \frac{a_{n+1}}{a_n} \right| = \lim_{n \rightarrow \infty} \left| \frac{(n+1)!(2x-1)^{n+1}}{n!(2x-1)^n} \right| = \lim_{n \rightarrow \infty} (n+1)|2x-1| = \infty.$$

The limit is never less than 1, so the radius of convergence is $R = 0$. Therefore the interval of convergence is just the point $\{\frac{1}{2}\}$. $\square$

2. Use the power series $\frac{1}{1-x} = \sum_{n=0}^{\infty} x^n$ to find the power series of the following functions:

(a) $f(x) = \frac{1}{x^7 - 1}$

Solution.

$$f(x) = -\frac{1}{1-x^7} = -\sum_{n=0}^{\infty} (x^7)^n = -\sum_{n=0}^{\infty} x^{7n}.$$

□

(b) $f(x) = \frac{x^3}{x+2}$

Solution.

$$f(x) = \frac{x^3}{2} \cdot \frac{1}{1+\frac{x}{2}} = \frac{x^3}{2} \cdot \frac{1}{1-(-\frac{x}{2})} = \frac{x^3}{2} \sum_{n=0}^{\infty} \left(\frac{-x}{2}\right)^n = \sum_{n=0}^{\infty} (-1)^n \frac{x^{n+3}}{2^{n+1}}.$$

□

3. Find the Taylor series for $f(x) = \frac{1}{x}$ centered at $a = -3$.

Solution. The Taylor series of $f(x)$ about $a = -3$ is

$$f(x) = \sum_{n=0}^{\infty} \frac{f^{(n)}(a)}{n!} (x-a)^n.$$

Find a pattern for the n th derivative:

$$\begin{aligned} f(x) &= x^{-1} \\ f'(x) &= (-1)x^{-2} \\ f''(x) &= (-1)(-2)x^{-3} \\ f'''(x) &= (-1)(-2)(-3)x^{-4} \\ &\vdots \\ f^{(n)}(x) &= (-1)(-2)\cdots(-n)x^{-(n+1)} = (-1)^n n! x^{-(n+1)} \end{aligned}$$

Evaluate the n th derivative at $a = -3$:

$$f^{(n)}(-3) = (-1)^n n! (-3)^{-(n+1)} = \frac{(-1)^n n!}{(-1)^{n+1} 3^{n+1}} = \frac{(-1)n!}{3^{n+1}}.$$

Therefore the Taylor series about $a = -3$ is

$$f(x) = \sum_{n=0}^{\infty} \frac{f^{(n)}(-3)}{n!} (x+3)^n = \sum_{n=0}^{\infty} \frac{(-1)n!}{3^{n+1}n!} (x+3)^n = -\sum_{n=0}^{\infty} \frac{1}{3^{n+1}} (x+3)^n.$$

□

4. Evaluate the indefinite integral as an infinite series:

(a) $\int e^{x^2} dx$

Solution. Since $e^x = \sum_{n=0}^{\infty} \frac{x^n}{n!}$,

$$e^{x^2} = \sum_{n=0}^{\infty} \frac{(x^2)^n}{n!} = \sum_{n=0}^{\infty} \frac{x^{2n}}{n!}.$$

Then

$$\begin{aligned} \int e^{x^2} dx &= \int \sum_{n=0}^{\infty} \frac{x^{2n}}{n!} dx = \int \left(1 + \frac{x^2}{1!} + \frac{x^4}{2!} + \frac{x^6}{3!} + \dots \right) dx = x + \frac{x^3}{3 \cdot 1!} + \frac{x^5}{5 \cdot 2!} + \frac{x^7}{7 \cdot 3!} + \dots + C \\ &= \sum_{n=0}^{\infty} \frac{1}{(2n+1)n!} x^{2n+1} + C \end{aligned}$$

□

(b) $\int x \cos(x^3) dx$

Solution. Since $\cos x = \sum_{n=0}^{\infty} (-1)^n \frac{x^{2n}}{(2n)!}$,

$$\cos(x^3) = \sum_{n=0}^{\infty} (-1)^n \frac{(x^3)^{2n}}{(2n)!} = \sum_{n=0}^{\infty} (-1)^n \frac{x^{6n}}{(2n)!}.$$

Then

$$\begin{aligned} \int x \cos(x^3) dx &= \int x \sum_{n=0}^{\infty} (-1)^n \frac{x^{6n}}{(2n)!} dx = \int x \left(1 - \frac{x^6}{2!} + \frac{x^{12}}{4!} - \frac{x^{18}}{6!} + \dots \right) dx \\ &= \int \left(x - \frac{x^7}{2!} + \frac{x^{13}}{4!} - \frac{x^{19}}{6!} + \dots \right) dx = \frac{x^2}{2} - \frac{x^8}{8 \cdot 2!} + \frac{x^{14}}{14 \cdot 4!} - \frac{x^{20}}{20 \cdot 6!} + \dots + C \\ &= \sum_{n=0}^{\infty} \frac{(-1)^n x^{6n+2}}{(6n+2)(2n)!} + C \end{aligned}$$

□

5. Use series to evaluate the limit $\lim_{x \rightarrow 0} \frac{x - \tan^{-1} x}{x^3}$.

Solution. Since $\tan^{-1} x = \sum_{n=0}^{\infty} (-1)^n \frac{x^{2n+1}}{(2n+1)!}$, then

$$\begin{aligned} \lim_{x \rightarrow 0} \frac{x - \tan^{-1} x}{x^3} &= \lim_{x \rightarrow 0} \frac{x - \sum_{n=0}^{\infty} (-1)^n \frac{x^{2n+1}}{(2n+1)!}}{x^3} = \lim_{x \rightarrow 0} \frac{x - \left(x - \frac{x^3}{3} + \frac{x^5}{5!} - \frac{x^7}{7!} + \dots \right)}{x^3} \\ &= \lim_{x \rightarrow 0} \frac{\frac{x^3}{3} - \frac{x^5}{5!} + \frac{x^7}{7!} + \dots}{x^3} = \lim_{x \rightarrow 0} \frac{1}{3} - \frac{x^2}{5!} + \frac{x^4}{7!} + \dots = \frac{1}{3}. \end{aligned}$$

□

6. Find the sum of the series:

$$(a) \sum_{n=0}^{\infty} (-1)^n \frac{x^{4n}}{n!}$$

Solution. Rewrite the series as

$$\sum_{n=0}^{\infty} \frac{(-x^4)^n}{n!} = e^{-x^4}.$$

□

$$(b) 3 + \frac{9}{2!} + \frac{27}{3!} + \frac{81}{4!} + \dots$$

Solution. We can write the sum as the series

$$\sum_{n=1}^{\infty} \frac{3^n}{n!} = -\frac{3^0}{0!} + \frac{3^0}{0!} + \sum_{n=1}^{\infty} \frac{3^n}{n!} = -1 + \sum_{n=0}^{\infty} \frac{3^n}{n!} = -1 + e^3.$$

□

7. Find the Fourier series of the function:

$$(a) f(x) = 1 - \sin x + 3 \cos 2x + \sin^2(3x), \quad -\pi \leq x \leq \pi$$

Solution. A Fourier series is a sum of cosine and sine terms. We already have cosine and sine terms here, we just need to rewrite $\sin^2(3x)$ and we are done:

$$\begin{aligned} f(x) &= 1 - \sin x + 3 \cos 2x + \sin^2(3x) = 1 - \sin x + 3 \cos 2x + \frac{1}{2}(1 - \cos 6x) \\ &= \frac{3}{2} - \sin x + 3 \cos 2x - \frac{1}{2} \cos 6x \end{aligned}$$

□

$$(b) f(x) = x^2, \quad -p \leq x \leq p$$

Solution. f is even so it only has cosine terms in its Fourier series:

$$f(x) = a_0 + \sum_{n=1}^{\infty} a_n \cos\left(\frac{n\pi}{L}x\right).$$

Since we are on the interval $-p \leq x \leq p$, $L = p$. Find a_0 and a_n (use integration by parts for a_n):

$$\begin{aligned} a_0 &= \frac{1}{p} \int_0^p f(x) dx = \frac{1}{p} \int_0^p x^2 dx = \frac{x^3}{3p} \Big|_0^p = \frac{p^2}{3} \\ a_n &= \frac{2}{p} \int_0^p f(x) \cos\left(\frac{n\pi}{p}x\right) dx = \frac{2}{p} \int_0^p x^2 \cos\left(\frac{n\pi}{p}x\right) dx \\ &= \frac{2}{p} \left[x^2 \frac{p}{n\pi} \sin\left(\frac{n\pi}{p}x\right) + 2x \left(\frac{p}{n\pi}\right)^2 \cos\left(\frac{n\pi}{p}x\right) - 2 \left(\frac{p}{n\pi}\right)^3 \sin\left(\frac{n\pi}{p}x\right) \right] \Big|_0^p \\ &= \frac{4p^2}{(n\pi)^2} \cos n\pi = \frac{4p^2}{(n\pi)^2} (-1)^n. \end{aligned}$$

Thus

$$f(x) = \frac{p^2}{3} + \sum_{n=0}^{\infty} \frac{4p^2}{(n\pi)^2} (-1)^n \cos\left(\frac{n\pi}{p}x\right).$$

□

- (c) $f(x) = x \cos x$ if $-\frac{\pi}{2} < x < \frac{\pi}{2}$

Hint: This is a tough one. Use the fact that the function is odd. Also use the formula $\cos(\alpha) \sin(\beta) = \frac{1}{2} [\sin(\alpha + \beta) + \sin(\alpha - \beta)]$.

Solution. f is odd, so it only has sine terms in its Fourier series:

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

Since we are on the interval $-\frac{\pi}{2} < x < \frac{\pi}{2}$, $L = \frac{\pi}{2}$. Find b_n :

$$b_n = \frac{2}{\frac{\pi}{2}} \int_0^{\pi/2} f(x) \sin\left(\frac{n\pi}{\frac{\pi}{2}}x\right) dx = \frac{4}{\pi} \int_0^{\pi/2} x \cos x \sin(2nx) dx$$

Use the given formula on $\cos x \sin(2nx)$, then evaluate using integration by parts:

$$\begin{aligned} b_n &= \frac{4}{\pi} \int_0^{\pi/2} x \cos x \sin(2nx) dx = \frac{4}{\pi} \int_0^{\pi/2} x \cdot \frac{1}{2} (\sin(2n+1)x + \sin(2n-1)x) dx \\ &= \frac{2}{\pi} \left[x \left(-\frac{\cos(2n+1)x}{2n+1} - \frac{\cos(2n-1)x}{2n-1} \right) + \frac{\sin(2n+1)x}{(2n+1)^2} + \frac{\sin(2n-1)x}{(2n-1)^2} \right] \Big|_0^{\pi/2} \\ &= \frac{2}{\pi} \left[\frac{\sin(2n+1)\frac{\pi}{2}}{(2n+1)^2} + \frac{\sin(2n-1)\frac{\pi}{2}}{(2n-1)^2} \right] = \frac{2}{\pi} \left[\frac{(-1)^{n+1}}{(2n+1)^2} + \frac{(-1)^n}{(2n-1)^2} \right] \\ &= \frac{2}{\pi} (-1)^n \left(\frac{-1}{(2n+1)^2} + \frac{1}{(2n-1)^2} \right) = \frac{2}{\pi} (-1)^n \left(\frac{(2n+1)^2 - (2n-1)^2}{(2n+1)^2(2n-1)^2} \right) \\ &= \frac{16}{\pi} (-1)^{n+1} \frac{n}{(2n+1)^2(2n-1)^2}. \end{aligned}$$

Thus

$$f(x) = \sum_{n=1}^{\infty} \frac{16}{\pi} (-1)^{n+1} \frac{n}{(2n+1)^2(2n-1)^2} \sin(2nx).$$

□

8. Find the cosine and sine series of the function $f(x) = x$, $0 < x < 1$.

Solution. We are only given half of our periodic function.

For the cosine series, we need to find the even expansion of $f(x) = x$ which is $f(x) = |x|$ for $-1 < x < 1$. In this case, $L = 1$. The cosine series is

$$f(x) = a_0 + \sum_{n=1}^{\infty} a_n \cos(n\pi x)$$

where

$$\begin{aligned} a_0 &= \frac{1}{L} \int_0^L f(x) dx = \int_0^1 x dx = \frac{x^2}{2} \Big|_0^1 = \frac{1}{2}. \\ a_n &= \frac{2}{L} \int_0^L f(x) \cos(n\pi x) dx = 2 \int_0^1 x \cos(n\pi x) dx = 2 \left[\frac{x}{n\pi} \sin(n\pi x) + \frac{1}{(n\pi)^2} \cos(n\pi x) \right] \Big|_0^1 \\ &= \frac{2}{(n\pi)^2} (\cos(n\pi) - 1). \end{aligned}$$

When n is even, $\cos(n\pi) = 1$ which implies that $a_n = 0$. When n is odd, $\cos(n\pi) = -1$, which implies that

$$a_n = \frac{-4}{(n\pi)^2}.$$

Thus the cosine series is

$$f(x) = \frac{1}{2} + \sum_{n \text{ odd}} \frac{-4}{(n\pi)^2} \cos(n\pi x) = \frac{1}{2} + \sum_{k=0}^{\infty} \frac{-4}{(2k+1)^2 \pi^2} \cos(2k+1)x.$$

For the sine series, we need to find the odd expansion of $f(x)$ which is $f(x) = x$ for $-1 < x < 1$. In this case, $L = 1$. The sine series is

$$f(x) = \sum_{n=1}^{\infty} b_n \sin(n\pi x)$$

where

$$\begin{aligned} b_n &= \frac{2}{L} \int_0^L f(x) \sin(n\pi x) dx = 2 \int_0^1 x \sin(n\pi x) dx = 2 \left[\frac{-x}{n\pi} \cos(n\pi x) + \frac{1}{(n\pi)^2} \sin(n\pi x) \right] \Big|_0^1 \\ &= -\frac{2}{n\pi} \cos(n\pi) = -\frac{2}{n\pi} (-1)^n = \frac{2}{n\pi} (-1)^{n+1}. \end{aligned}$$

Thus the sine series is

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

□

9. Find the Fourier transforms of the following functions:

$$(a) \quad f(x) = \begin{cases} 1, & |x| < a \\ 0, & |x| > a. \end{cases}$$

Solution.

$$\begin{aligned} \hat{f}(\omega) &= \frac{1}{\sqrt{2\pi}} \left(\int_{-\infty}^{-a} 0 e^{-i\omega x} dx + \int_{-a}^a 1 \cdot e^{-i\omega x} dx + \int_a^{\infty} 0 e^{-i\omega x} dx \right) \\ &= \frac{1}{\sqrt{2\pi}} \cdot \frac{1}{-i\omega} e^{-i\omega x} \Big|_{-a}^a = \frac{1}{\sqrt{2\pi}} \cdot \frac{1}{-i\omega} (e^{-i\omega a} - e^{i\omega a}) \\ &= \frac{1}{\sqrt{2\pi}} \cdot \frac{1}{-i\omega} (-2i \sin \omega a) = \sqrt{\frac{2}{\pi}} \frac{\sin \omega a}{\omega} \end{aligned}$$

Note: we used the equation $\frac{e^{ix} - e^{-ix}}{2i} = \sin x$ to simplify.

□

$$(b) \quad f(x) = \begin{cases} e^{-x}, & x > 0 \\ 0, & x \leq 0. \end{cases}$$

Solution.

$$\begin{aligned} \hat{f}(\omega) &= \frac{1}{\sqrt{2\pi}} \left[\int_{-\infty}^0 0 e^{-i\omega x} dx + \int_0^{\infty} e^{-x} e^{-i\omega x} dx \right] = \frac{1}{\sqrt{2\pi}} \int_0^{\infty} e^{-(1+i\omega)x} dx \\ &= \frac{1}{\sqrt{2\pi}} \frac{e^{-(1+i\omega)x}}{-(1+i\omega)} \Big|_0^{\infty} = \frac{1}{\sqrt{2\pi}} \left(\lim_{x \rightarrow \infty} \frac{e^{-(1+i\omega)x}}{-(1+i\omega)} - \frac{1}{\sqrt{2\pi}} \frac{1}{-(1+i\omega)} \right) \\ &= \frac{1}{\sqrt{2\pi}} \frac{1}{1+i\omega} = \frac{1}{\sqrt{2\pi}} \frac{1-i\omega}{1+\omega^2}. \end{aligned}$$

Note: we rationalized the denominator in the last line by multiplying the fraction by $1 - i\omega$. □

(c) $f(x) = \begin{cases} 1 - x^2, & |x| \leq 1, \\ 0, & \text{otherwise.} \end{cases}$

Solution. Use integration by parts to evaluate the integral.

$$\begin{aligned} \hat{f}(\omega) &= \frac{1}{\sqrt{2\pi}} \left[\int_{-\infty}^{-1} 0e^{-i\omega x} dx + \int_{-1}^1 (1-x^2)e^{-i\omega x} dx + \int_1^{\infty} 0e^{-i\omega x} dx \right] = \frac{1}{\sqrt{2\pi}} \int_{-1}^1 (1-x^2)e^{-i\omega x} dx \\ &= \frac{1}{\sqrt{2\pi}} \left[\frac{-(1-x^2)}{i\omega} e^{-i\omega x} - \frac{2x}{(i\omega)^2} e^{-i\omega x} + \frac{2}{(i\omega)^3} e^{-i\omega x} \right] \Big|_{-1}^1 \\ &= \frac{1}{\sqrt{2\pi}} \left[\frac{2}{(i\omega)^2} (e^{i\omega} - e^{-i\omega}) + \frac{2}{(i\omega)^3} (e^{i\omega} - e^{-i\omega}) \right] \\ &= \frac{1}{\sqrt{2\pi}} \frac{2}{(i\omega)^3} [(i\omega)2i \sin \omega + 2i \sin \omega] = \sqrt{\frac{2}{\pi}} \frac{1}{(i\omega)^3} 2i(i\omega + 1) \sin \omega = -\sqrt{\frac{2}{\pi}} \frac{2(i\omega + 1) \sin \omega}{\omega^3} \end{aligned}$$

□

10. Solve the system $u_{tt} = 16u_{xx}$, $0 \leq x \leq 1$, $t \geq 0$; $u(0, t) = u(1, t) = 0$; $u(x, 0) = f(x)$, $u_t(x, 0) = 0$ where

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

Solution. This is a wave equation system. We are given $c = 4$, $L = 1$, $g(x) = 0$, and $f(x)$ as described above. The general solution is

$$u(x, t) = \sum_{n=1}^{\infty} \sin(n\pi x) (b_n \cos \lambda_n t + b_n^* \sin \lambda_n t)$$

where

$$\begin{aligned} b_n &= 2 \int_0^1 f(x) \sin(n\pi x) dx \\ b_n^* &= \frac{2}{4n\pi} \int_0^1 g(x) \sin(n\pi x) dx \\ \lambda_n &= 4n\pi. \end{aligned}$$

$b_n^* = 0$ since $g(x) = 0$. Find b_n (use integration by parts):

$$\begin{aligned} b_n &= 2 \left[\int_0^{1/2} 2x \sin(n\pi x) dx + \int_{1/2}^1 2(1-x) \sin(n\pi x) dx \right] \\ &= 2 \left[\left(-\frac{2x}{n\pi} \cos(n\pi x) + \frac{2}{(n\pi)^2} \sin(n\pi x) \right) \Big|_0^{1/2} + \left(-\frac{2(1-x)}{n\pi} \cos(n\pi x) - \frac{2}{(n\pi)^2} \sin(n\pi x) \right) \Big|_{1/2}^1 \right] \\ &= \frac{8}{(n\pi)^2} \sin\left(\frac{n\pi}{2}\right) \end{aligned}$$

Thus the solution is

$$u(x, t) = \sum_{n=1}^{\infty} \frac{8}{(n\pi)^2} \sin\left(\frac{n\pi}{2}\right) \sin(n\pi x) \cos(4n\pi t).$$

You could clean this up more if you want to. When n is even $\sin\left(\frac{n\pi}{2}\right) = 0$, so only the odd terms contribute. When $n = 4k + 1$, $\sin\left(\frac{n\pi}{2}\right) = 1$. When $n = 4k + 3$, $\sin\left(\frac{n\pi}{2}\right) = -1$. □

11. Solve the system $u_{tt} = u_{xx}$, $u(x, 0) = \sin \pi x + 3 \sin 2\pi x$, $u_t(x, 0) = \sin \pi x$, $-\infty < x < \infty$, $t \geq 0$.

Solution. We are given $c = 1$, $f(x) = \sin \pi x + 3 \sin 2\pi x$, $g(x) = \sin \pi x$. The solution to the system is

$$\begin{aligned} u(x, t) &= \frac{1}{2} [f(x-t) + f(x+t)] + \frac{1}{2} \int_{x-t}^{x+t} g(s) ds \\ &= \frac{1}{2} [\sin \pi(x-t) + 3 \sin 2\pi(x-t) + \sin \pi(x+t) + 3 \sin 2\pi(x+t)] + \frac{1}{2} \int_{x-t}^{x+t} \sin \pi s ds \end{aligned}$$

Evaluate the right hand integral and use the identities $\sin(\alpha \pm \beta) = \sin \alpha \cos \beta \pm \sin \beta \cos \alpha$, $\cos(\alpha \pm \beta) = \cos \alpha \cos \beta \mp \sin \alpha \sin \beta$ to simplify:

$$\begin{aligned} u(x, t) &= \frac{1}{2} \left[\sin \pi x \cos \pi t - \sin \pi t \cos \pi x + 3 \sin 2\pi x \cos 2\pi t - 3 \sin 2\pi t \cos 2\pi x \right. \\ &\quad \left. + \sin \pi x \cos \pi t + \sin \pi t \cos \pi x + 3 \sin 2\pi x \cos 2\pi t + 3 \sin 2\pi t \cos 2\pi x \right] - \frac{1}{2\pi} \cos \pi s \Big|_{s=x-t}^{x+t} \\ &= \frac{1}{2} \left[2 \sin \pi x \cos \pi t + 6 \sin 2\pi x \cos 2\pi t \right] - \frac{1}{2\pi} [\cos \pi(x+t) - \cos \pi(x-t)] \\ &= \sin \pi x \cos \pi t + 3 \sin 2\pi x \cos 2\pi t - \frac{1}{2\pi} [\cos \pi x \cos \pi t - \sin \pi x \sin \pi t - \cos \pi x \cos \pi t - \sin \pi x \sin \pi t] \\ &= \sin \pi x \cos \pi t + 3 \sin 2\pi x \cos 2\pi t + \frac{1}{\pi} \sin \pi x \sin \pi t \end{aligned}$$

□

12. Solve the system $u_t = u_{xx}$, $0 \leq x \leq 1$, $t \geq 0$; $u(0, t) = u(1, t) = 0$; $u(x, 0) = e^{-x}$.

Solution. This is a heat equation system. We are given $c = 1$, $L = 1$, $f(x) = e^{-x}$. The general solution is

$$u(x, t) = \sum_{n=1}^{\infty} b_n e^{-\lambda_n^2 t} \sin(n\pi x)$$

where

$$\begin{aligned} \lambda_n &= n\pi \\ b_n &= 2 \int_0^1 f(x) \sin(n\pi x) dx = 2 \int_0^1 e^{-x} \sin(n\pi x) dx. \end{aligned}$$

The integral in b_n is a repetitive integral, meaning we need to use integration by parts a couple of times to evaluate it. Choose $u = e^{-x}$, $dv = \sin(n\pi x) dx$:

$$\int e^{-x} \sin(n\pi x) dx = -\frac{1}{n\pi} e^{-x} \cos(n\pi x) - \int \frac{1}{n\pi} e^{-x} \cos(n\pi x) dx$$

Do integration by parts again with $u = e^{-x}$, $dv = \cos(n\pi x) dx$:

$$\begin{aligned} \int e^{-x} \sin(n\pi x) dx &= -\frac{1}{n\pi} e^{-x} \cos(n\pi x) - \frac{1}{n\pi} \left(\frac{1}{n\pi} e^{-x} \sin(n\pi x) + \int \frac{1}{n\pi} e^{-x} \sin(n\pi x) dx \right) \\ &= -\frac{1}{n\pi} e^{-x} \cos(n\pi x) - \frac{1}{(n\pi)^2} e^{-x} \sin(n\pi x) - \frac{1}{(n\pi)^2} e^{-x} \sin(n\pi x) dx. \end{aligned}$$

Notice the integral on the right hand side is the same as the left hand side. Add it to the left hand side:

$$\left(1 + \frac{1}{(n\pi)^2} \right) \int e^{-x} \sin(n\pi x) dx = -\frac{1}{n\pi} e^{-x} \cos(n\pi x) - \frac{1}{(n\pi)^2} e^{-x} \sin(n\pi x)$$

Solve for the integral:

$$\int e^{-x} \sin(n\pi x) dx = \frac{1}{1 + \frac{1}{(n\pi)^2}} \left(-\frac{1}{n\pi} e^{-x} \cos(n\pi x) - \frac{1}{(n\pi)^2} e^{-x} \sin(n\pi x) \right)$$

Therefore

$$\begin{aligned} b_n &= 2 \int_0^1 e^{-x} \sin(n\pi x) dx = \frac{2}{1 + \frac{1}{(n\pi)^2}} \left(-\frac{1}{n\pi} e^{-x} \cos(n\pi x) - \frac{1}{(n\pi)^2} e^{-x} \sin(n\pi x) \right) \Big|_0^1 \\ &= \frac{2(n\pi)^2}{(n\pi)^2 + 1} \left(-\frac{1}{n\pi} \right) (e^{-1} \cos(n\pi) + 1) = -\frac{2n\pi}{(n\pi)^2 + 1} \left(\frac{(-1)^n}{e} + 1 \right). \end{aligned}$$

Thus

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

□