

Note: several exercises are extracted from [B.Dacorogna and C.Tanteri, *Analyse avancée pour ingénieurs* (2018)]. Their corrections can be found there.

Exercise 1 (Ex 18.1 page 304).

Solve for $u = u(x, t)$

$$\begin{cases} \frac{\partial u}{\partial t} = \frac{\partial^2 u}{\partial x^2}, & x \in (0, \pi), t > 0 \\ u(0, t) = u(\pi, t) = 0, & t > 0 \\ u(x, 0) = \cos x - \cos(3x), & x \in (0, \pi). \end{cases}$$

Exercise 2 (Ex 18.3 page 306).

Solve for $u = u(x, t)$

$$\begin{cases} (2+t)\frac{\partial u}{\partial t} = \frac{\partial^2 u}{\partial x^2}, & x \in (0, \pi), t > 0 \\ u(0, t) = u(\pi, t) = 0, & t > 0 \\ u(x, 0) = \sin x + 4 \cos(2x), & x \in (0, \pi). \end{cases}$$

Hint: A non-trivial solution $w(x)$ of the Ordinary Differential Equation (ODE):

$$(a + bx)w'(x) + cw(x) = 0,$$

with $a, b, c \in \mathbb{R}$, such that $b \neq 0$ and $c \neq 0$, is:

$$w(x) = (a + bx)^{-c}.$$

Exercise 3 (Ex 18.4 page 307).

Solve

$$\begin{cases} \frac{\partial^2 u}{\partial t^2} = \frac{\partial^2 u}{\partial x^2}, & x \in (0, 1), t > 0 \\ \frac{\partial u}{\partial x}(0, t) = \frac{\partial u}{\partial x}(1, t) = 0, & t > 0 \\ u(x, 0) = 0, & x \in (0, 1) \\ \frac{\partial u}{\partial t}(x, 0) = 1 + \cos^2(\pi x), & x \in (0, 1). \end{cases}$$

Exercise 4 (Ex 18.5 page 308).

Find a solution $u = u(x, t)$ of

$$\begin{cases} \frac{\partial u}{\partial t} + \frac{\partial^4 u}{\partial x^4} = 0, & x \in (0, \pi), \ t > 0 \\ u(0, t) = u(\pi, t) = 0, & t > 0 \\ \frac{\partial^2 u}{\partial x^2}(0, t) = \frac{\partial^2 u}{\partial x^2}(\pi, t) = 0, & t > 0 \\ u(x, 0) = 2 \sin x + \sin(3x), & x \in (0, \pi). \end{cases}$$

Exercise 5 (Ex 18.6 page 309).

Find a solution $u = u(x, t)$ of

$$\begin{cases} \frac{\partial u}{\partial t} = \frac{\partial^2 u}{\partial x^2} + 2 \frac{\partial u}{\partial x} + 2u, & x \in (0, \pi), \ t > 0 \\ u(0, t) = u(\pi, t) = 0, & t > 0 \\ u(x, 0) = e^{-x} \sin(2x), & x \in (0, \pi). \end{cases}$$

Hint: A non-trivial solution $v(t)$ of the ODE (damped oscillator):

$$mv''(t) + cv'(t) + kv(t) = 0,$$

with $m, c, k \in \mathbb{R}^+$, is:

$$v(t) = e^{-\frac{c}{2m}t} \sin(\omega t),$$

with $\omega = \sqrt{\frac{k}{m} - \left(\frac{c}{2m}\right)^2}$.