

Alternative solution to exercises 6, problem 1

Using the separation of variables technique with

$$\phi(x, t) = \sum_{k=1}^{\infty} X_k(x) T_k(t) \quad (1)$$

gives the equation

$$\frac{T'_k}{T_k} = \kappa \frac{X''_k}{X_k} = \lambda_k. \quad (2)$$

We now have to solve the two ODEs

$$T'_k = \lambda_k T_k, \quad (3)$$

$$X''_k = \frac{\lambda_k}{\kappa} X_k. \quad (4)$$

The solution to Eq. (3) is $T_k(t) = T_{k,0} e^{\lambda_k t}$.

We notice that Eq. (4) is a Sturm-Liouville problem with Dirichlet boundary condition $X_k(0) = X_k(\pi/4) = 0$ (note that our boundary here is at $\pi/4$ instead of the standard π). We have seen in the lecture that nontrivial solutions are only obtained when $\lambda_k/\kappa < 0$ and that the solution is $X_k(x) = b_k \sin(4n_k x)$. Yet, in the following, we derive the solution from scratch as if we did not know the discussion of the Sturm-Liouville problems from the lecture.

We apply the boundary conditions to the solution

$$X_k(x) = A_k e^{\sqrt{\lambda_k/\kappa} x} + B_k e^{-\sqrt{\lambda_k/\kappa} x}. \quad (5)$$

Applying $X_k(0) = 0$ gives $A_k = -B_k$. Therefore, we can rewrite Eq. (5) as

$$\begin{aligned} X_k(x) &= A_k (e^{\sqrt{\lambda_k/\kappa} x} - e^{-\sqrt{\lambda_k/\kappa} x}) \\ &= 2A_k \sinh(\sqrt{\lambda_k/\kappa} x). \end{aligned} \quad (6)$$

Applying $X_k(\pi/4) = 0$ gives

$$A_k \sinh\left(\frac{\pi\sqrt{\lambda_k}}{4\sqrt{\kappa}}\right) = 0. \quad (7)$$

This is satisfied if

$$\sqrt{\lambda_k/\kappa} = 4n_k i, \quad (8)$$

where we used that $\sinh(in\pi) = 0$ [note that $\sinh(ix) = i \sin(x)$].

Equation. (1) can now be written as

$$\phi(x, t) = \sum_{k=1}^{\infty} T_{k,0} e^{\lambda_k t} [2iA_k \sin(4n_k x)]. \quad (9)$$

Before we continue, let us define $b_k = 2iT_{k,0}A_k$ (without loss of generality) to simplify Eq. (9):

$$\phi(x, t) = \sum_{k=1}^{\infty} b_k e^{\lambda_k t} \sin(4n_k x). \quad (10)$$

We finally consider the initial condition $\phi(x, 0) = x(\pi/4 - x)$:

$$\phi(x, 0) = \sum_{k=1}^{\infty} b_k \sin(4n_k x) = x \left(\frac{\pi}{4} - x \right). \quad (11)$$

Now we can work out b_k and n_k by expanding the right hand side of Eq. (11) using the Fourier sine series [see the original solution to exercises 6 problem 1 for how to obtain the Fourier sine series of $x(\pi/4 - x)$]:

$$\sum_{k=1}^{\infty} b_k \sin(4n_k x) = \sum_{k=1}^{\infty} \frac{1}{2\pi(2k-1)^3} \sin[4(2k-1)x]. \quad (12)$$

From this we find

$$\begin{aligned} b_k &= \frac{1}{2\pi(2k-1)^3}, \\ n_k &= 2k-1. \end{aligned} \quad (13)$$

We finally use that $\lambda_k = \kappa(4n_k)^2 = -16\kappa(2k-1)^2$ [see Eq. (8) and Eq. (13)] to arrive at the final solution

$$\phi(x, t) = \frac{1}{2\pi} \sum_{k=1}^{\infty} \frac{1}{(2k-1)^3} e^{-16(2k-1)^2 \kappa t} \sin[4(2k-1)x]. \quad (14)$$