

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

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

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

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