

Math 319 - Differential Equations II

Assignment # 1

Instructions: You are being evaluated on the presentation, as well as the correctness, of your answers. Try to answer questions in a clear, direct, and efficient way. Sloppy or incorrect use of technical terms will lower your mark.

Note: The first three problems below are review problems lifted directly from Math 225.

1. Find the general solution of the given second-order differential equation:

- (a) $4y'' + y' = 0$
- (b) $y'' - y' - 6y = 0$
- (c) $12y'' - 5y' - 2y = 0$

2. Solve the initial value problem

$$y'' + y' + 2y = 0, \quad y(0) = 1, \quad y'(0) = 0$$

3. Consider the differential equation $y'' + \lambda y = 0$, with boundary conditions $y(0) = 0$, and $y(\pi/2) = 0$. This is called a *boundary value problem*, because instead of conditions on y and y' at a single time (say 0 or $\pi/2$), they are given both on y and at different times (0 and $\pi/2$). Is it possible to determine values of λ so that the problem possesses

- (a) only trivial solutions?
- (b) some nontrivial solutions?

4. Determine and graph the family of characteristic lines for the PDE $u_x(x, t) + u_t(x, t) = 0$.

5. Find the general solution of $u_x + u_y + u = e^{-3y}$.

6. Consider the hyperbolic PDE (also called the “wave equation” or “vibrating string equation”)

$$\frac{\partial^2 u}{\partial t^2} = 4 \frac{\partial^2 u}{\partial x^2}, \tag{1}$$

with boundary conditions and initial values given by

$$u(0, t) = u(4, t) = 0, \quad \text{and} \quad u(x, 0) = 4 \sin\left(\frac{3\pi x}{4}\right). \tag{2}$$

(a) Show that

$$u(x, t) = K \sin\left(\frac{3\pi x}{4}\right) \cos\left(\frac{6\pi t}{4}\right) \tag{3}$$

is a solution to (1) with (2). What must be the value of K ?

(b) Sketch the solution at $t = 0$ and at $t = 0.5$.

7. By inspection, determine the coefficients b_n on the left hand side

$$\sum_{n=1}^{\infty} b_n \sin(n\pi x) = 5 \sin(2\pi x) - 7 \sin(5\pi x) + 2 \sin(9\pi x).$$

The function on the left hand side is called a “Fourier Series.” *Hint: The functions $\sin(n\pi x)$ are all linearly independent.*