

Math 363/663 Homework 6

due on Sunday 3/15/26

Problem 1. Find the solution of the heat equation

$$\begin{cases} u_t = u_{xx} & 0 \leq x \leq 1, t \geq 0 \\ u(x, 0) = 2x - x^2 & 0 \leq x \leq 1 \\ u(0, t) = 0, u_x(1, t) = 0 & t \geq 0. \end{cases}$$

Identify the steady-state and transient temperatures.

Problem 2. Show that the solution of the heat equation

$$\begin{cases} u_t = k u_{xx} & 0 \leq x \leq L, t \geq 0 \\ u(x, 0) = f(x) & 0 \leq x \leq L \\ u(0, t) = \alpha(t), u(L, t) = \beta(t) & t \geq 0 \end{cases}$$

is unique by completing the following outline: Assume u_1, u_2 are two solutions of the above problem. Then $w = u_1 - u_2$ satisfies the heat equation but its initial and boundary conditions are identically zero. Consider the “energy integral”

$$E(t) = \int_0^L (w(x, t))^2 dx$$

which satisfies $E(0) = 0$ and $E(t) \geq 0$ for all $t \geq 0$. Show that E is non-increasing by proving

$$E'(t) = -2k \int_0^L (w_x(x, t))^2 dx \leq 0.$$

Conclude that E and therefore w must be identically zero.

Problem 3. Find the solution of the wave equation

$$\begin{cases} u_{tt} = u_{xx} & 0 \leq x \leq \pi, -\infty < t < +\infty \\ u(0, t) = u(\pi, t) = 0 & -\infty < t < +\infty \\ u(x, 0) = \sin^2(x), u_t(x, 0) = 0 & 0 \leq x \leq \pi. \end{cases}$$