

Answers Written Assignment #6

1. Taking the Fourier transform of the PDE: $\frac{dU}{dt} = -\alpha^2 k U \Rightarrow U(\alpha, t) = C e^{-\alpha^2 k t}$
 Taking the Fourier transform of the IC: $U(\alpha, 0) = \mathcal{F}\{2e^{-|x|}\} = \frac{4}{\alpha^2+1}$

Thus, $U(\alpha, t) = \frac{4}{\alpha^2+1} e^{-k\alpha^2 t}$. Now, take the inverse Fourier transform of $U(\alpha, t)$

$$u(x, t) = \frac{1}{2\pi} \int_{-\infty}^{\infty} \frac{4}{\alpha^2+1} e^{-k\alpha^2 t} e^{-i\alpha x} d\alpha = \frac{2}{\pi} \int_{-\infty}^{\infty} \frac{e^{-k\alpha^2 t}}{\alpha^2+1} \left[\underbrace{\cos(\alpha x)}_{\text{even}} - i \underbrace{\sin(\alpha x)}_{\text{odd}} \right] d\alpha$$

$$u(x, t) = \frac{4}{\pi} \int_0^{\infty} \frac{e^{-k\alpha^2 t}}{\alpha^2+1} \cos(\alpha x) d\alpha$$

2. Apply the Fourier sine transform: $\frac{dU}{dt} = -\alpha^2 k U + u_x(0, t) \Rightarrow \frac{dU}{dt} = -\alpha^2 k U$
 $\Rightarrow U(\alpha, t) = C e^{-\alpha^2 k t}$

$$U(\alpha, 0) = \mathcal{F}_s\{e^{-2x}\} = \frac{\alpha}{\alpha^2+4} \Rightarrow U(\alpha, t) = \frac{\alpha}{\alpha^2+4} e^{-\alpha^2 k t}$$

$$\mathcal{F}_s^{-1}\{U(\alpha, t)\} = \mathcal{F}_s^{-1}\left\{\frac{\alpha}{\alpha^2+4} e^{-\alpha^2 k t}\right\} \Rightarrow u(x, t) = \frac{2}{\pi} \int_0^{\infty} \frac{\alpha}{\alpha^2+4} e^{-\alpha^2 k t} \sin(\alpha x) d\alpha$$

3. Apply the Fourier cosine transform: $\frac{d^2U}{dt^2} = -\alpha^2 U + u_x(0, t) \Rightarrow \frac{d^2U}{dt^2} + \alpha^2 U = 0$

$$U(\alpha, t) = C_1 \cos(\alpha t) + C_2 \sin(\alpha t), \quad U(\alpha, 0) = \mathcal{F}_c\{3e^{-x}\} \quad \left. \frac{dU}{dt} \right|_{t=0} = \mathcal{F}_c\{0\}$$

$$U(\alpha, 0) = \frac{3}{\alpha^2+1}, \quad \left. \frac{dU}{dt} \right|_{t=0} = 0 \Rightarrow U(\alpha, t) = \frac{3}{\alpha^2+1} \cos(\alpha t)$$

$$\mathcal{F}_c^{-1}\{U(\alpha, t)\} = \mathcal{F}_c^{-1}\left\{\frac{3}{\alpha^2+1} \cos(\alpha t)\right\} \Rightarrow u(x, t) = \frac{2}{\pi} \int_0^{\infty} \frac{3}{\alpha^2+1} \cos(\alpha t) \cos(\alpha x) d\alpha$$

4. Apply the Fourier sine transform: $\frac{d^2U}{dt^2} = -\alpha^2 U + u_x(0, t) \Rightarrow \frac{d^2U}{dt^2} + \alpha^2 U = 0$

$$U(\alpha, t) = C_1 \cos(\alpha t) + C_2 \sin(\alpha t) \quad U(\alpha, 0) = \mathcal{F}_s\{5xe^{-x}\} = \frac{10\alpha}{(\alpha^2+1)^2}$$

$$U(\alpha, t) = \frac{10}{(\alpha^2+1)^2} \cos(\alpha t)$$

$$\left. \frac{dU}{dt} \right|_{t=0} = \mathcal{F}_s\{0\} = 0$$

$$\mathcal{F}_s^{-1}\{U(\alpha, t)\} = \mathcal{F}_s^{-1}\left\{\frac{10}{(\alpha^2+1)^2} \cos(\alpha t)\right\}$$

$$u(x, t) = \frac{2}{\pi} \int_0^{\infty} \frac{10}{(\alpha^2+1)^2} \cos(\alpha t) \sin(\alpha x) d\alpha$$