

$$\begin{aligned} \varphi'' &= \lambda \varphi, \quad 0 < x < \ell, \quad \varphi(0) = 0, \quad \varphi(\ell) = 0 \Rightarrow \\ \mu_n &= \frac{n\pi}{\ell}, \quad \lambda_n = -\mu_n^2, \quad \varphi_n(x) = \sqrt{2/\ell} \sin(\mu_n x) \end{aligned}$$

$$\begin{aligned} \varphi'' &= \lambda \varphi, \quad 0 < x < \ell, \quad \varphi'(0) = 0, \quad \varphi'(\ell) = 0 \Rightarrow \\ \lambda_0 &= 0, \quad \varphi_0 = 1/\sqrt{\ell}, \quad \mu_n = \frac{n\pi}{\ell}, \\ \lambda_n &= -\mu_n^2, \quad \varphi_n(x) = \sqrt{2/\ell} \cos(\mu_n x) \end{aligned}$$

$$\begin{aligned} u_t(x, t) &= k u_{xx}(x, t), \quad 0 < x < \ell, \quad t > 0 \\ u(0, t) &= 0, \quad u(\ell, t) = 0 \\ u(x, 0) &= f(x) \\ \mu_n &= \frac{n\pi}{\ell}, \quad \lambda_n = -\mu_n^2, \\ \varphi_n(x) &= \sqrt{2/\ell} \sin(\mu_n x) \\ u(x, t) &= \sum_{n=1}^{\infty} c_n e^{k\lambda_n t} \varphi_n(x) \\ c_n &= \int_0^{\ell} f(x) \varphi_n(x) dx. \end{aligned}$$

$$\begin{aligned} u_t(x, t) &= k u_{xx}(x, t), \quad 0 < x < \ell, \quad t > 0 \\ u_x(0, t) &= 0, \quad u_x(\ell, t) = 0 \\ u(x, 0) &= f(x) \\ \lambda_0 &= 0, \quad \varphi_0(x) = 1/\sqrt{\ell}, \\ \mu_n &= \frac{n\pi}{\ell}, \quad \lambda_n = -\mu_n^2, \\ \varphi_n(x) &= \sqrt{2/\ell} \cos(\mu_n x) \\ u(x, t) &= c_0 \varphi_0(x) + \sum_{n=1}^{\infty} c_n e^{k\lambda_n t} \varphi_n(x) \\ c_n &= \int_0^{\ell} f(x) \varphi_n(x) dx. \end{aligned}$$

$$\begin{aligned} u_t(x, t) &= k u_{xx}(x, t), \quad 0 < x < \ell, \quad t > 0 \\ u(0, t) &= 0, \quad u_x(\ell, t) = 0 \\ u(x, 0) &= f(x) \\ \mu_n &= \frac{(2n-1)\pi}{2\ell}, \quad \lambda_n = -\mu_n^2, \quad \varphi_n(x) = \sqrt{2/\ell} \sin(\mu_n x) \\ u(x, t) &= \sum_{n=1}^{\infty} c_n e^{k\lambda_n t} \varphi_n(x) \quad c_n = \int_0^{\ell} f(x) \varphi_n(x) dx. \end{aligned}$$

$$\begin{aligned} u_t(x, t) &= k(u_{xx}(x, t) - 2au(x, t)_x + bu(x, t)), \\ u(0, t) &= 0, \quad u(\ell, t) = 0 \\ \text{Let } v(x, t) &= e^{-(ax+\beta t)} u(x, t), \quad \beta = k(b-a^2). \\ v_t(x, t) &= k v_{xx}(x, t) \\ v(0, t) &= 0, \quad v(\ell, t) = 0 \\ v(x, 0) &= e^{-ax} f(x). \end{aligned}$$

$$\begin{aligned} u_t(x, t) &= k u_{xx}(x, t) + R(x), \\ u(0, t) &= 0, \quad u(\ell, t) = 0 \\ u(x, 0) &= f(x) \quad 0 < x < \ell \end{aligned}$$

$\Rightarrow$

$$\begin{aligned} u(x, t) &= \sum_{n=1}^{\infty} b_n e^{k\lambda_n t} \varphi_n(x) + \sum_{n=1}^{\infty} f_n \left(\frac{e^{k\lambda_n t} - 1}{k\lambda_n} \right) \varphi_n(x), \\ b_n &= \frac{2}{\ell} \int_0^{\ell} f(x) \varphi_n(x) dx, \quad R_n = \frac{2}{\ell} \int_0^{\ell} R(x) \varphi_n(x) dx. \end{aligned}$$

Steady State $\psi''(x) = -\frac{1}{k} f(x), \quad \psi(0) = 0, \quad \psi(\ell) = 0, \quad 0 < x < \ell.$

$$u_t(x, t) = ku_{xx}(x, t),$$

$$u(0, t) = \alpha, \quad u(\ell, t) = \beta$$

$$u(x, 0) = f(x), \quad 0 < x < \ell,$$

$$\text{set } h(x) = \alpha + (\beta - \alpha)\frac{x}{\ell}$$

$$v_0(x) = f(x) - h(x)$$

$$v(x, t) = u(x, t) - h(x)$$

$$\Rightarrow$$

$$v_t(x, t) = kv_{xx}(x, t), \quad 0 < x < \ell, \quad t > 0$$

$$v(0, t) = 0, \quad v(\ell, t) = 0$$

$$v(x, 0) = v_0(x)$$

$$v(x, t) = \sum_{n=1}^{\infty} b_n e^{k\lambda_n t} \varphi_n(x), \quad b_n = \frac{2}{\ell} \int_0^{\ell} v_0(x) \varphi_n(x) dx$$

$$u(x, t) = h(x) + \sum_{n=1}^{\infty} b_n e^{k\lambda_n t} \varphi_n(x)$$

$$u_{xx}^{(2)}(x, y) + u_{yy}^{(2)}(x, y) = 0,$$

$$(x, y) \in [0, a] \times [0, b],$$

$$u^{(2)}(0, y) = 0, \quad u^{(2)}(a, y) = 0$$

$$u^{(2)}(x, 0) =, \quad u^{(2)}(x, b) = f_1(x)$$

$$\mu_n = \left(\frac{n\pi}{a}\right), \quad \lambda_n = \mu_n^2, \quad \varphi_n(x) = \sin(\mu_n x), \quad n = 1, 2, \dots,$$

$$u^{(2)}(x, y) = \sum_{n=1}^{\infty} b_n \sin(\mu_n x) \sinh(\mu_n y)$$

$$b_n = \frac{2}{a \sinh(\mu_n b)} \int_0^a f_1(x) \sin(\mu_n x) dx.$$

$$u_{xx}^{(3)}(x, y) + u_{yy}^{(3)}(x, y) = 0,$$

$$(x, y) \in [0, a] \times [0, b],$$

$$u^{(3)}(0, y) = 0, \quad u^{(3)}(a, y) = g_1(y)$$

$$u^{(3)}(x, 0) = 0, \quad u^{(3)}(x, b) = 0$$

$$\mu_n = \left(\frac{n\pi}{b}\right), \quad \lambda_n = \mu_n^2, \quad \varphi_n(x) = \sin(\mu_n y), \quad n = 1, 2, \dots$$

$$u^{(3)}(x, y) = \sum_{n=1}^{\infty} b_n \sin(\mu_n y) \sinh(\mu_n x)$$

$$b_n = \frac{2}{b \sinh(\mu_n a)} \int_0^b g_1(y) \sin(\mu_n y) dy.$$

$$u_{rr} + \frac{1}{r}u_r + \frac{1}{r^2}u_{\theta\theta} = 0, \quad 0 < r < R, \quad -\pi \leq \theta \leq \pi$$

$$u(R, \theta) = f(\theta), \quad -\pi \leq \theta \leq \pi$$

$$u(r, \theta) \text{ bounded.}$$

$$u(r, \theta) = a_0 + \sum_{m=1}^{\infty} \left(\frac{r^m}{R^m}\right) [a_m \cos(m\theta) + b_m \sin(m\theta)]$$

$$a_0 = \frac{1}{2\pi} \int_{-\pi}^{\pi} f(\theta) d\theta$$

$$a_m = \frac{1}{\pi} \int_{-\pi}^{\pi} f(\theta) \cos(m\theta) d\theta$$

$$b_m = \frac{1}{\pi} \int_{-\pi}^{\pi} f(\theta) \sin(m\theta) d\theta$$