Analysis III

Serie 10

Topics: Wave equation: solutions via Fourier series and d'Alembert's formula.

1. Let u(x,t) be the solution of the following problem (1-dimensional wave equation on the line).

$$\begin{cases} u_{tt} = u_{xx}, & x \in \mathbb{R}, t > 0\\ u(x,0) = f(x), & x \in \mathbb{R}\\ u_t(x,0) = 0, & x \in \mathbb{R} \end{cases}$$

where

$$f(x) = \begin{cases} e^{\frac{x^2}{x^2 - 1}}, & |x| < 1\\ 0, & \text{otherwise} \end{cases}$$

- a) Sketch a graph of f(x), which is the solution at the initial time.
- **b)** Sketch a graph of the solution u(x, t) at the time t = 2.
- c) Prove that, for each fixed $x \in \mathbb{R}$:

$$\lim_{t \to +\infty} u(x,t) = 0.$$

2. Find the solution u = u(x,t) of the 1-dimensional wave equation on the interval [0, L] with the following boundary and initial conditions:

$$\begin{cases} u_{tt} = c^2 u_{xx}, \\ u(0,t) = 0 = u(L,t), & t \ge 0 \\ u(x,0) = 0, & 0 \le x \le L \\ u_t(x,0) = \sin\left(\frac{\pi}{L}x\right), & 0 \le x \le L \end{cases}$$

in the following two 'different' ways:

a) Use the formula in the solution via Fourier series. (You already computed this solution in ex. 2 of Serie 9.)

b) Consider the 2-*L* periodic extension $u^*(x,t)$ of the solution u(x,t). Then use d'Alembert's formula which in this case (f = 0) becomes:

$$u^{*}(x,t) = \frac{1}{2c} \int_{x-ct}^{x+ct} g^{*}(s) \, ds$$

where $g^*(s)$ is a priori the 2*L*-periodic extension¹ of the initial datum $g(s) = \sin\left(\frac{\pi}{L}s\right)$ to all $s \in \mathbb{R}$.

Finally verify that the solutions obtained in the two ways **a**) and **b**) are indeed the same for all $0 \le x \le L$.

3. Let c > 0. Consider the following problem:

$$\begin{cases} u_{tt} = c^2 u_{xx}, & x \in \mathbb{R}, t \ge 0, \\ u(x,0) = \frac{1}{c} \left((x^2 - 2) \sin(x) + 2x \cos(x) \right), & x \in \mathbb{R}, \\ u_t(x,0) = x^2 \cos(x), & x \in \mathbb{R}. \end{cases}$$

Find the solution u(x,t). You may use D'Alembert formula. [Simplify the expression as much as possible: no unsolved integrals].

4. Let c > 0. Consider the following problem:

$$\begin{cases} u_{tt} = c^2 u_{xx}, & x \in \mathbb{R}, t \ge 0\\ u(x,0) = e^{-x^2} \sin^2(x) + x, & x \in \mathbb{R}\\ u_t(x,0) = x e^{-x^2}. & x \in \mathbb{R} \end{cases}$$

- a) Find the solution u(x,t). You may use D'Alembert formula. [Simplify the expression as much as possible: no unsolved integrals].
- **b)** For a fixed $a \in \mathbb{R}$, determine the asymptotic limit

$$\lim_{t \to +\infty} u(a,t).$$

Hand in by: Wednesday 27 November 2024.

¹ in this case the function is already 2L-periodic ...