

## ES.1803 Quiz 6, Spring 2024

3 problems, No books, notes or calculators.

**There is a useful table on the last page of this quiz.**

**Problem 1.** (20 points)

(a) (15) Find the periodic solution to the DE  $x'' + x' + 17x = 1 + \text{sq}(t)$ , where  $\text{sq}(t)$  is our usual odd, period  $2\pi$ , amplitude 1 square wave.

(b) (5) The period  $2\pi$  impulse train has Fourier series  $f(t) = \frac{1}{2\pi} + \frac{1}{\pi} \sum_{n=1}^{\infty} \cos(nt)$ . Without solving the DE, say which term in the expansion of  $f(t)$  causes the biggest response in the system  $x'' + x' + 17x = f(t)$ ?

**Problem 2.** (30 points) For this problem we have a vibrating string of length  $\pi$ . The amplitude is given by  $y(x, t)$ , where  $x$  is the position along the string and  $t$  is time. The vibration is modeled by the wave equation

$$\text{PDE: } y_{tt}(x, t) = 9y_{xx}(x, t), \quad 0 \leq x \leq \pi, \quad t \geq 0.$$

The ends of the string are set, so that they satisfy the boundary conditions

$$\text{BC: } y_x(0, t) = 0, \quad y_x(\pi, t) = 0.$$

Find the general solution to this PDE with these boundary conditions. You must show all the steps leading to the solution.

**Problem 3.** (25 points) Recall the PDE (heat equation) with BC:

$$\text{PDE: } w_t(x, t) = w_{xx}(x, t), \quad t \geq 0, \quad 0 \leq x \leq \pi.$$

$$\text{BC: } w(0, t) = 0, \quad w(\pi, t) = 0.$$

We have seen many times that the general solution to this is  $w(x, t) = \sum_{n=1}^{\infty} b_n \sin(nx) e^{-n^2 t}$ .

(a) (10) Now consider the inhomogeneous PDE and BC:

$$\text{IPDE: } u_t(x, t) = u_{xx}(x, t) - 2, \quad 0 \leq x \leq \pi, \quad t \geq 0.$$

$$\text{IBC: } u(0, t) = 0, \quad u(\pi, t) = \pi^2.$$

Give the general solution to IPDE and IBC:

Hint: Start by guessing a steady-state (time independent) particular solution.

(b) (10) Suppose that initially the rod has temperature  $u(x, 0) = x^2 + x$ . Find the solution from Part (a) with these initial conditions.

(c) (5) Estimate the temperature of the rod at position  $x = \pi/2$  at time  $t = 1$ , i.e., estimate  $u(\pi/2, 1)$ . You must give a finite numerical expression for the answer. Justify your answer, but you don't need to simplify the expression.

**Integrals** (for  $n$  a positive integer)

$$1. \int t \sin(\omega t) dt = \frac{-t \cos(\omega t)}{\omega} + \frac{\sin(\omega t)}{\omega^2}.$$

$$2. \int t \cos(\omega t) dt = \frac{t \sin(\omega t)}{\omega} + \frac{\cos(\omega t)}{\omega^2}.$$

$$3. \int t^2 \sin(\omega t) dt = \frac{-t^2 \cos(\omega t)}{\omega} + \frac{2t \sin(\omega t)}{\omega^2} + \frac{2 \cos(\omega t)}{\omega^3}.$$

$$4. \int t^2 \cos(\omega t) dt = \frac{t^2 \sin(\omega t)}{\omega} + \frac{2t \cos(\omega t)}{\omega^2} - \frac{2 \sin(\omega t)}{\omega^3}.$$

$$1'. \int_0^\pi t \sin(nt) dt = \frac{\pi(-1)^{n+1}}{n}.$$

$$2'. \int_0^\pi t \cos(nt) dt = \begin{cases} \frac{-2}{n^2} & \text{for } n \text{ odd} \\ 0 & \text{for } n \neq 0 \text{ even} \end{cases}$$

$$3'. \int_0^\pi t^2 \sin(nt) dt = \begin{cases} \frac{\pi^2}{n} - \frac{4}{n^3} & \text{for } n \text{ odd} \\ \frac{-\pi^2}{n} & \text{for } n \neq 0 \text{ even} \end{cases}$$

$$4'. \int_0^\pi t^2 \cos(nt) dt = \frac{2\pi(-1)^n}{n^2}$$

If  $a \neq b$

$$5. \int \cos(at) \cos(bt) dt = \frac{1}{2} \left[ \frac{\sin((a+b)t)}{a+b} + \frac{\sin((a-b)t)}{a-b} \right]$$

$$6. \int \sin(at) \sin(bt) dt = \frac{1}{2} \left[ -\frac{\sin((a+b)t)}{a+b} + \frac{\sin((a-b)t)}{a-b} \right]$$

$$7. \int \cos(at) \sin(bt) dt = \frac{1}{2} \left[ -\frac{\cos((a+b)t)}{a+b} + \frac{\cos((a-b)t)}{a-b} \right]$$

$$8. \int \cos(at) \cos(at) dt = \frac{1}{2} \left[ \frac{\sin(2at)}{2a} + t \right]$$

$$9. \int \sin(at) \sin(at) dt = \frac{1}{2} \left[ -\frac{\sin(2at)}{2a} + t \right]$$

$$10. \int \sin(at) \cos(at) dt = -\frac{\cos(2at)}{4a}$$

**Some Fourier series:**

1. Period  $2\pi$  square wave  $\text{sq}(t)$ : *You should know this for the quiz.*

2. Period 2 triangle wave  $\text{tri2}(t)$ :

Over one period,  $-1 \leq t \leq 1$ ,  $\text{tri2}(t) = |t|$ .

$$\begin{aligned} \text{tri2}(t) &= \frac{1}{2} - \frac{4}{\pi^2} \left( \cos(\pi t) + \frac{\cos(3\pi t)}{3^2} + \frac{\cos(5\pi t)}{5^2} + \dots \right) \\ &= \frac{1}{2} - \frac{4}{\pi^2} \sum_{n \text{ odd}} \frac{\cos(n\pi t)}{n^2}. \end{aligned}$$

*End of quiz*

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