

- Recall from class that the sine Fourier series of  $x = 1$  on the interval  $(0, \pi)$ . Using this series, find the sum  $1 - \frac{1}{3} + \frac{1}{5} - \frac{1}{7} + \dots$ .  
 (b) BONUS: Can you find the sum  $1 - \frac{1}{2} + \frac{1}{3} - \frac{1}{4} + \dots$ ? (use any method you like).
- Find the Fourier cosine series of the function  $|\sin x|$  on the interval  $(-\pi, \pi)$ . Use it to find the sums

$$\sum_{n=1}^{\infty} \frac{1}{4n^2 - 1} \quad \text{and} \quad \sum_{n=1}^{\infty} \frac{(-1)^n}{4n^2 - 1}.$$

- Find the solution to the PDE

$$\begin{cases} u_{tt} = u_{xx} \\ u_x(0, t) = 0, \quad u_x(\pi, t) = 0, \\ u(x, 0) = 0 \\ u_t(x, 0) = \cos^2 x. \end{cases}$$

With the help of computer or otherwise, sketch the solution for several well-chosen values of  $t$ .

- (a) Find the solution to the PDE

$$\begin{cases} u_t = u_{xx} \\ u(0, t) = 1, \quad u(\pi, t) = 0, \\ u(x, 0) = 0. \end{cases}$$

Hint: make an shift to homogenize the boundary conditions...

- (b) With the help of computer or otherwise, sketch the solution for several well-chosen values of  $t$ .
- (c) Redo part (a) and (b), but replacing  $u(0, t) = 1$  by  $u_x(\pi, t) = -1$
- Use an appropriate Fourier series to solve the problem

$$\begin{cases} u_t = u_{xx} + 1 \\ u_x(0, t) = 0, \quad u(\pi, t) = 0, \\ u(x, 0) = 0. \end{cases}$$

- (a) Determine the solution profile in the limit  $t \rightarrow \infty$ .
- (b) Using either a computer or by hand, sketch the solution for several well-chosen representative values of  $t$ .
- Consider a unit sphere in 3D with an initially homogeneous temperature distribution  $u = 1$ . It is then plunged into a cold bath with an outside temperature of 0. This situation is modelled by the following PDE system:

$$\begin{cases} u_t = u_{rr} + \frac{2}{r}u_r, & 0 < r \leq 1 \\ u_r(0, t) = 0, & u(1, t) = 0 \\ u(r, 0) = 1. \end{cases} \quad (1)$$

- (a) Use the separation of variables to write the solution to (1) as a series of the form

$$u = \sum T_n(t)X_n(r)$$

where  $X_n$  satisfies the ODE

$$X_{rr} + \frac{2}{r}X_r + \lambda X = 0$$

for some eigenvalue  $\lambda$ . What boundary conditions must  $X_n$  satisfy?

- (b) Solve the resulting eigenvalue problem from  $X_n(r)$ . Hint: Try the following ansatz:  $X = \frac{1}{r} \sin(ar)$  for some constant  $a$ .

(c) Write down the full series solution to (1).

7. Let  $f(x) = x^2$ . Consider four different representations of  $f(x)$ :

(1)  $f_1(x) = \sum b_n \sin(nx)$ ,  $x \in (0, \pi)$ ;

(2)  $f_2(x) = \sum a_n \cos(nx)$ ,  $x \in (0, \pi)$ ;

(3)  $f_3(x) = \sum a_n \cos(nx) + \sum b_n \cos(nx)$ ,  $x \in (-\pi, \pi)$ ;

(4)  $f_4(x) = \sum b_n \sin((n + \frac{1}{2})x)$ ,  $x \in (0, \pi)$ .

Without computing the coefficients, draw how  $f_i(x), i = 1..4$  looks like when extended on the whole real line.