

2. $u_{xt} = u_{xx}$, $u(x,0) = 0.01 \sin 3x$, $u_x(x,0) = 0$,
 $(L = \pi)$ $u(0,t) = u(L,t) = 0$, all t .

(I) $u(x,t) = F(x)G(t)$ separation of variables

$u_{xx} = F \ddot{G} = F''G = u_{xt}$

$\ddot{G}/G = F''/F$

LHS depends only on t (not x), RHS depends only on x (not t). For equality to hold, each must be constant

$\ddot{G}/G = F''/F = k$, $k \neq 0$ here (otherwise, zero soln)

$F'' - kF = 0$, $k = -p^2$; $\ddot{G} - kG = 0$

(II) $\Rightarrow F = A \cos px + B \sin px$

$F(0) = F(L) = 0$ (body condn)

$\Rightarrow A = 0$ & $B \sin pL = 0$

$\Rightarrow pL = n\pi$, $n = 1, 2, \dots$

Since $L = \pi$, $p = n$.

$F_n(x) = \sin nx$

$n = 1, 2, \dots$

$k = -p^2 = -n^2$

$\ddot{G} + n^2 G = 0$

$G_n(t) = B_n \cos nt + B_n^* \sin nt$

So $u_n(x,t) = F_n(x)G_n(t) = (B_n \cos nt + B_n^* \sin nt) \sin nx$
 $n = 1, 2, \dots$

(III) $\forall x$, $u(x,0) = 0.01 \sin 3x = \sum_{n=1}^{\infty} u_n(x,0) = \sum_{n=1}^{\infty} B_n \sin nx$

Since the B_n 's are the 'coefficients' of the Fourier sine series of $0.01 \sin 3x$ (which is its own sine series),

$B_n = \begin{cases} 0, & n \neq 3 \\ 0.01, & n = 3 \end{cases}$

Also, since $u_x(x,0) = 0$ all t , $B_n^* = 0$, $n = 1, 2, \dots$

Hence, $u(x,t) = 0.01 \cos 3t \sin 3x$.