

Math 2280-2, Spring 2008
Final exam correction

May 5, 2008

Point schedule

Problem 1. (a) 10, (b) 10; tot=20

Problem 2. (a) 5, (b) 5, (c), 10, (d) 10, (e) 10; tot=40

Problem 3. (a) 5, (b) 10, (c) 5, (d) 10; tot=30

Problem 4. (a) 10, (b) 10, (c) 10, (d) 10; tot=40

Problem 5. (a) 8, (b) 8, (c) 8, (d) 8, (e) 8; tot=40

Problem 6. (a) 15, (b) 5, (c) 5, (d) 5, tot=30

Total: 200 points possible, but grade was over 170.

Concordia

Math 2280-2, Final Exam
April 29 2008

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- NAME:
- STUDENT ID:
- No books or notes allowed
- Only scientific calculators without DE solving capability are allowed.
However a calculator is NOT required for completing this exam.
- Two hour time limit
- Before starting a problem, READ every question.
Some questions have a simple answer that does not require many calculations.
- Total: 170/200 points

Problem 1 (20 pts) Consider the initial value problem

$$\begin{cases} x^{(4)} - x = 0 \\ x(0) = 1, \quad x'(0) = x''(0) = x'''(0) = 0 \end{cases}$$

Solve this problem with the following methods

(hint: $x(t) = (\cos(t) + \cosh(t))/2$ and $s^4 - 1 = (s^2 - 1)(s^2 + 1)$)

(a) Laplace transform

(hint: see the end of exam for a table of Laplace transforms and properties of hyperbolic trigonometric functions.)

(b) Characteristic polynomial.

$$(a) \xrightarrow{\mathcal{L}} s^4 X(s) - x(0) = s^3 \\ X(s) = \frac{s^3}{s^4 - 1} = \frac{s^3}{(s^2 - 1)(s^2 + 1)} = \frac{s^3}{(s-1)(s+1)(s^2+1)}$$

$$= \frac{A}{s-1} + \frac{B}{s+1} + \frac{C}{s^2+1} + \frac{D}{s^2-1}$$

Mult. by denominator:

$$\Rightarrow s^3 = A(s+1)(s^2+1) + B(s-1)(s^2+1) + C(s^2-1) + Ds(s^2-1)$$

Equating terms we get:

$$\text{in } s^3: \quad 1 = A + B + D \quad (1)$$

$$(2)+(3) \Rightarrow A = B$$

$$(1)-(3) \Rightarrow D = \frac{1}{2}$$

$$\text{in } s^2: \quad 0 = A - B + C \quad (2)$$

$$\text{thus } (3) \Rightarrow A + B = \frac{1}{2}$$

$$\text{in } s: \quad 0 = A - B - C \quad (3)$$

$$\Rightarrow A = B = \frac{1}{4}$$

$$\text{in } s^0: \quad 0 = A - B - C \quad (4)$$

$$\Rightarrow X(s) = \frac{1}{4} \left(\frac{1}{s-1} + \frac{1}{s+1} \right) + \frac{1}{2} \frac{s}{s^2+1}$$

$$\xrightarrow{\mathcal{L}^{-1}}$$

$$\boxed{x(t) = \frac{1}{4}(e^{-t} + e^t) + \frac{1}{2} \cos t}$$

$$= \frac{1}{2} \cosh t + \frac{1}{2} \cos t$$

(b) The characteristic poly of eq is $\lambda^4 - 1 = 0$

$$\Rightarrow \lambda = \begin{cases} \pm 1 \\ \pm i \end{cases} \quad ((\lambda^2 - 1)(\lambda^2 + 1))$$

$$\text{Thus } x(t) = a \cosh t + b \sinh t + c \cos t + d \sin t$$

$$x'(t) = a \sinh t + b \cosh t - c \sin t + d \cos t$$

$$x''(t) = a \cosh t + b \sinh t - c \cos t - d \sin t$$

$$x'''(t) = a \sinh t + b \cosh t + c \sin t - d \cos t$$

$$\Rightarrow a = c = \frac{1}{2}, \quad b = d = 0.$$

$$\Rightarrow \boxed{x(t) = \frac{1}{2} \cosh t + \frac{1}{2} \sinh t}$$

$$\left. \begin{array}{l} x(0) = a + c = 1 \\ x'(0) = b + d = 0 \\ x''(0) = a - c = 0 \\ x'''(0) = b - d = 0 \end{array} \right\}$$

Problem 2 (40 pts) Consider the two populations system

$$\begin{cases} x' = 3x - x^2 - xy \\ y' = y - xy \end{cases}$$

- (a) How does each population behave in the absence of the other one (logistic, exponential growth or decrease)?

x -population is logistic

y -population has natural (exp.) growth

- (b) Describe the nature of the interaction between the x -population and the y -population (competition, cooperation, predation)

The larger the y -pop the smaller the rate at which x increases
 $\underline{x\text{-pop}}$ y increases

\Rightarrow we have two species in competition

- (c) Find the three critical points of the population (hint: one of them is $(1, 2)^T$).

We need to solve:

$$\begin{cases} 3x - x^2 - xy = 0 \\ y - xy = 0 \end{cases}$$

$$\begin{cases} x(3 - x - y) = 0 & (1) \\ y(1 - x) = 0 & (2) \end{cases}$$

$$\begin{cases} x = 0 \stackrel{(2)}{\Rightarrow} y = 0 \\ y = 0 \stackrel{(1)}{\Rightarrow} x = 0 \\ x = 3 \end{cases}$$

$$\begin{cases} x = 0 \stackrel{(2)}{\Rightarrow} y = 0 \\ y = 0 \stackrel{(1)}{\Rightarrow} x = 0 \\ x = 3 \end{cases}$$

$$\begin{cases} x = 1 \stackrel{(1)}{\Rightarrow} y = 2 \\ y = 1 - x \end{cases}$$

thus crit pts are:
 $(0, 0), (3, 0) \& (1, 2)$

\Leftrightarrow

- (d) Classify the type and stability of each critical point. (note: No sketch is necessary)

The Jacobian of the system is:

$$J(x, y) = \begin{bmatrix} 3 - 2x - y & -x \\ -y & 1 - x \end{bmatrix}$$

$$J(3, 0) = \begin{bmatrix} -3 & -3 \\ 0 & -2 \end{bmatrix}$$

$$\lambda = -2, -3$$

\rightarrow stable node

$$J(0, 0) = \begin{bmatrix} 3 & 0 \\ 0 & 1 \end{bmatrix} \rightarrow \text{unstable node}$$

$$(\lambda = 3, 1)$$

$$J(1,2) = \begin{bmatrix} -1 & -1 \\ -2 & 0 \end{bmatrix} \quad p(\lambda) = (-1-\lambda)(-\lambda)-2$$

$$= \lambda^2 + \lambda - 2$$

$$\lambda = \frac{-1 \pm \sqrt{1+8}}{2} = \begin{cases} 1 \\ -2 \end{cases}$$

\rightarrow unstable saddle pt

eigenvectors:

• $\lambda = 1$: find v_1 s.t.

$$(A - I)v_1 = 0$$

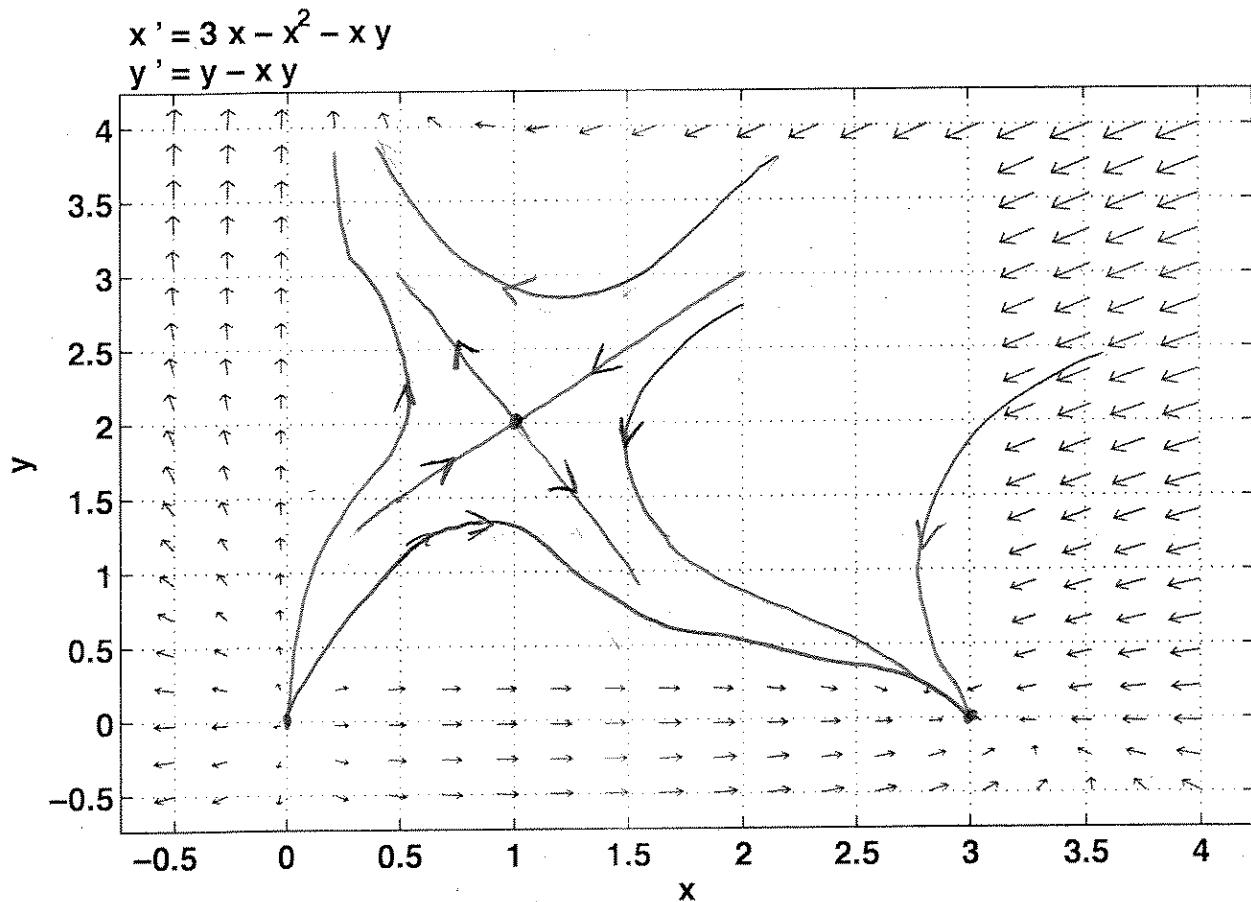
$$\begin{bmatrix} -2 & -1 \\ -2 & -1 \end{bmatrix} \begin{bmatrix} a \\ b \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix} \Rightarrow \boxed{v_1 = \begin{pmatrix} 1 \\ -2 \end{pmatrix}}$$

• $\lambda = -2$: find v_2 s.t.

$$(A + 2I)v_2 = 0$$

$$\begin{bmatrix} 1 & -1 \\ -2 & 2 \end{bmatrix} \begin{bmatrix} a \\ b \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix} \Rightarrow v_2 = \begin{pmatrix} 1 \\ 1 \end{pmatrix}$$

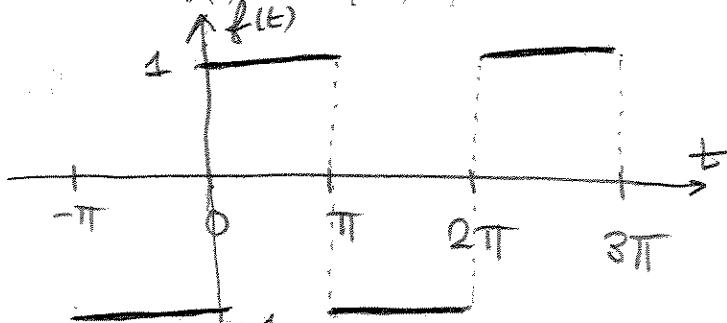
- (e) Complete the phase portrait below around the critical point $(1, 2)^T$, and add a few representative trajectories, according to your classification in (d). (note: if the point is a saddle point, carefully plot the axis of the hyperbolic trajectories, if the point is a spiral, find the orientation by e.g. computing the tangent field at a couple of points)



Problem 3 (30 pts) Let $f(t)$ be the 2π periodic function defined below

$$f(t) = \begin{cases} 1 & \text{for } 0 < t \leq \pi, \\ -1 & \text{for } -\pi < t \leq 0. \end{cases}$$

- (a) Sketch the function $f(t)$ for $t \in [-\pi, 3\pi]$.



- (b) Show that the Fourier series of $f(t)$ is

$$f(t) = \sum_{n \text{ odd}} \frac{4}{n\pi} \sin nt.$$

$f(t)$ is odd $\Rightarrow a_n = 0$ for $n \geq 0$

$$b_n = \frac{2}{\pi} \int_0^\pi 1 \sin nt dt = \left(\frac{2}{\pi} \right) \left(-\frac{\cos nt}{n} \right) \Big|_{t=0}^\pi$$

$$= \frac{2}{\pi n} (1 - (-1)^n) = \begin{cases} \frac{4}{\pi n} & n \text{ odd} \\ 0 & n \text{ even} \end{cases}$$

thus
$$f(t) = \sum_{n \text{ odd}} \frac{4}{n\pi} \sin nt = \sum_{k=0}^{\infty} \frac{4}{(2k+1)\pi} \sin((2k+1)t)$$

- (c) Consider the mass spring system depicted below with $m = 1$ and $k = 9$.



Without solving the DE determine if resonance occurs.

The natural freq of this system is $\omega_0 = \sqrt{\frac{k}{m}} = 3$

Since the forcing term contains $\sin 3t$, the mass-spring system will enter resonance.

- (d) Use the Fourier series for $f(t)$ at an appropriate value of t to evaluate the series,

$$\sum_{k=0}^{\infty} \frac{(-1)^k}{2k+1} \cdots 1 - \frac{1}{3} + \frac{1}{5} - \frac{1}{7} \cdots$$

$$1 = f\left(\frac{\pi}{2}\right) = \frac{4}{\pi} \sum_{k=0}^{\infty} \frac{\sin((2k+1)\pi/2)}{(2k+1)}$$

now notice $\sin\left(\frac{(2k+1)\pi}{2}\right) = \sin\left(\frac{\pi}{2} + k\pi\right) = (-1)^k$

thus,

$$\boxed{\sum_{k=0}^{\infty} \frac{(-1)^k}{2k+1} = \frac{\pi}{4}}$$

Problem 4 (40 pts) Consider the first order system of differential equations $\mathbf{x}' = A\mathbf{x}$, where

$$A = \begin{bmatrix} -3 & -2 \\ 4 & 3 \end{bmatrix}.$$

note: The matrix A has the nice property that $A^{-1} = A$ (A is “idempotent”). This can greatly simplify your calculations in (d).

- (a) Find the eigenvalues and eigenvectors of A . hint: the eigenvalues are -1 and 1 .

$$\begin{aligned} p(\lambda) &= \begin{vmatrix} -3-\lambda & -2 \\ 4 & 3-\lambda \end{vmatrix} = (-3-\lambda)(3-\lambda) + 8 \\ &= \lambda^2 - 9 + 8 = \lambda^2 - 1 \Rightarrow \lambda = \pm 1 \end{aligned}$$

eigenvectors:

$$\left. \begin{array}{l} \bullet \lambda_1 = 1 \text{ find } \underline{v}_1 \text{ s.t. } (A - I)\underline{v}_1 = \underline{0} \\ \left[\begin{array}{cc} -4 & -2 \\ 4 & 2 \end{array} \right] \left[\begin{array}{c} a \\ b \end{array} \right] = \left[\begin{array}{c} 0 \\ 0 \end{array} \right] \\ \Rightarrow \underline{v}_1 = \begin{pmatrix} -1 \\ 2 \end{pmatrix} \end{array} \right\} \quad \left. \begin{array}{l} \bullet \lambda_2 = -1 \text{ find } \underline{v}_2 \text{ s.t. } (A + I)\underline{v}_2 = \underline{0} \\ \left[\begin{array}{cc} -2 & -2 \\ 4 & 4 \end{array} \right] \left[\begin{array}{c} a \\ b \end{array} \right] = \left[\begin{array}{c} 0 \\ 0 \end{array} \right] \\ \Rightarrow \underline{v}_2 = \begin{pmatrix} 1 \\ -1 \end{pmatrix} \end{array} \right.$$

- (b) Find a fundamental matrix solution $\Phi(t)$ to the system $\mathbf{x}' = A\mathbf{x}$.

$$\boxed{\Phi(t) = [e^t \underline{v}_1, e^{-t} \underline{v}_2]}$$

$$= \begin{bmatrix} -e^t & e^{-t} \\ 2e^t & -e^{-t} \end{bmatrix}$$

$$\boxed{\Phi(0) = \begin{pmatrix} -1 & 1 \\ 2 & -1 \end{pmatrix} \Rightarrow \Phi(0)^{-1} = (-1) \begin{bmatrix} -1 & 1 \\ -2 & 1 \end{bmatrix} = \begin{bmatrix} 1 & 1 \\ 2 & 1 \end{bmatrix}}$$

(c) Find the matrix exponential e^{At} .

What is the solution to $\mathbf{x}' = A\mathbf{x}$, with $\mathbf{x}(0) = \mathbf{x}_0$?

$$e^{At} \mathbf{x}_0 \text{ solves } \begin{cases} \mathbf{x}' = A\mathbf{x} \\ \mathbf{x}(0) = \mathbf{x}_0 \end{cases}$$

$$\left[e^{At} = \Phi(t)\Phi(0)^{-1} = \begin{bmatrix} e^t & e^{-t} \\ 2e^t & -e^{-t} \end{bmatrix} \begin{bmatrix} 1 & 1 \\ 2 & 1 \end{bmatrix} \right]$$

$$= \begin{bmatrix} -e^t + 2e^{-t} & -e^t + e^{-t} \\ 2e^t - 2e^{-t} & 2e^t - e^{-t} \end{bmatrix}$$

(d) Find a particular solution $\mathbf{x}_p(t)$ to $\mathbf{x}' = A\mathbf{x} + \mathbf{f}$, where $\mathbf{f}(t) = (1, t)^T$.

hint: Use $\mathbf{x}_p(t) = t\mathbf{a} + \mathbf{b}$, where \mathbf{a} and \mathbf{b} are constant vectors.

$$\begin{aligned} \underline{\mathbf{x}}_p' &= A\underline{\mathbf{x}}_p + \begin{pmatrix} 1 \\ t \end{pmatrix} \quad \Rightarrow \quad \begin{array}{l} \underline{\mathbf{x}}_p = A(t\underline{\mathbf{a}} + \underline{\mathbf{b}}) + \begin{pmatrix} 1 \\ 0 \end{pmatrix} + t \begin{pmatrix} 0 \\ 1 \end{pmatrix} \\ \underline{\mathbf{x}}_p = t\underline{\mathbf{a}} + \underline{\mathbf{b}} \end{array} \\ &\quad \Rightarrow \begin{cases} A\underline{\mathbf{a}} = \begin{pmatrix} 0 \\ -1 \end{pmatrix} \\ \text{and } A\underline{\mathbf{b}} = \underline{\mathbf{a}} - \begin{pmatrix} 1 \\ 0 \end{pmatrix} \end{cases} \\ &\quad \text{hint} \end{aligned}$$

We get: $\underline{\mathbf{a}} = A^{-1} \begin{pmatrix} 0 \\ -1 \end{pmatrix} = A \begin{pmatrix} 0 \\ 1 \end{pmatrix} = \begin{pmatrix} 2 \\ -3 \end{pmatrix}$

$$\underline{\mathbf{b}} = A^{-1} \left[\begin{pmatrix} 2 \\ -3 \end{pmatrix} - \begin{pmatrix} 1 \\ 0 \end{pmatrix} \right] = A \begin{pmatrix} 1 \\ -3 \end{pmatrix} = \begin{pmatrix} 3 \\ -5 \end{pmatrix}$$

$$\Rightarrow \underline{\mathbf{x}}_p = t \begin{pmatrix} 2 \\ -3 \end{pmatrix} + \begin{pmatrix} 3 \\ -5 \end{pmatrix} = \begin{pmatrix} 2t + 3 \\ -3t - 5 \end{pmatrix}$$

(c) Find the matrix exponential e^{At} .

What is the solution to $\mathbf{x}' = A\mathbf{x}$, with $\mathbf{x}(0) = \mathbf{x}_0$?

$$e^{At} \underset{\mathbf{x}_0}{\approx} \text{ answer} \quad \begin{cases} \mathbf{x}' = A\mathbf{x} \\ \mathbf{x}(0) = \mathbf{x}_0 \end{cases}$$

$$\boxed{e^{At} = \Phi(t)\Phi(0)^{-1} = \frac{1}{2} \begin{bmatrix} -e^t & e^{-t} \\ 2e^t & -e^{-t} \end{bmatrix} \begin{bmatrix} 1 & 1 \\ 2 & 1 \end{bmatrix}}$$

$$= \frac{1}{2} \begin{bmatrix} -e^t + 2e^{-t} & -e^t + e^{-t} \\ 2e^t - 2e^{-t} & 2e^t - e^{-t} \end{bmatrix}$$

(d) Find a particular solution $\mathbf{x}_p(t)$ to $\mathbf{x}' = A\mathbf{x} + \mathbf{f}$, where $\mathbf{f}(t) = (1, t)^T$.

hint: Use $\mathbf{x}_p(t) = t\mathbf{a} + \mathbf{b}$, where \mathbf{a} and \mathbf{b} are constant vectors.

$$\mathbf{x}' = A\mathbf{x}_p + \begin{pmatrix} 1 \\ t \end{pmatrix} \quad \Rightarrow \quad \begin{cases} \underline{\mathbf{a}} = A(\underline{t}\underline{\mathbf{a}} + \underline{\mathbf{b}}) + \begin{pmatrix} 1 \\ 0 \end{pmatrix} + t \begin{pmatrix} 0 \\ 1 \end{pmatrix} \\ \underline{\mathbf{x}}_p = t\underline{\mathbf{a}} + \underline{\mathbf{b}} \end{cases}$$

$$\Rightarrow \begin{cases} A\underline{\mathbf{a}} = \begin{pmatrix} 0 \\ -1 \end{pmatrix} \\ \text{and} \\ A\underline{\mathbf{b}} = \underline{\mathbf{a}} - \begin{pmatrix} 1 \\ 0 \end{pmatrix} \end{cases}$$

we get: $\underline{\mathbf{a}} = A^{-1} \begin{pmatrix} 0 \\ -1 \end{pmatrix} = A \begin{pmatrix} 0 \\ 1 \end{pmatrix} = \begin{pmatrix} 2 \\ -3 \end{pmatrix}$

$$\underline{\mathbf{b}} = A^{-1} \left[\begin{pmatrix} 2 \\ -3 \end{pmatrix} - \begin{pmatrix} 1 \\ 0 \end{pmatrix} \right] = A \begin{pmatrix} 1 \\ -3 \end{pmatrix} = \begin{pmatrix} 3 \\ -5 \end{pmatrix}$$

$$\Rightarrow \boxed{\mathbf{x}_p = t \begin{pmatrix} 2 \\ -3 \end{pmatrix} + \begin{pmatrix} 3 \\ -5 \end{pmatrix} = \begin{pmatrix} 2t+3 \\ -3t-5 \end{pmatrix}}$$

Problem 5 (40 pts) The displacement $x(t)$ around equilibrium of a certain physical system is governed by the DE

$$x'' + 4x - x^2 = 0.$$

- (a) Write the DE in first-order system form (hint: let $y = x'$).

$$\begin{cases} x' = y \\ y' = -4x + x^2 \end{cases}$$

- (b) Find the two critical points of the first order system.

$$\begin{cases} y = 0 \\ -4x + x^2 = 0 \end{cases}$$

thus the two critical points are

$$(0, 0) \text{ and } (4, 0)$$

$$x(-4+x)$$

- (c) Find the linearized systems at each of the critical points.

$$J(x, y) = \begin{bmatrix} 0 & 1 \\ -4+2x & 0 \end{bmatrix}$$

At $(0, 0)$: $x = u$

$$y = v$$

$$\begin{aligned} (u)_v' &= J(0, 0) \begin{pmatrix} u \\ v \end{pmatrix} \\ &= \begin{bmatrix} 0 & 1 \\ -4 & 0 \end{bmatrix} \begin{pmatrix} u \\ v \end{pmatrix} \end{aligned}$$

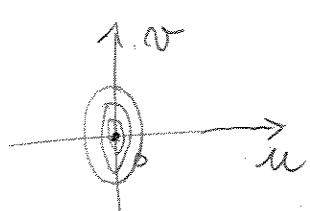
At $(4, 0)$: $x = 4 + u$

$$y = v$$

$$\begin{aligned} (u)_v' &= J(4, 0) \begin{pmatrix} u \\ v \end{pmatrix} \\ &= \begin{bmatrix} 0 & 1 \\ 4 & 0 \end{bmatrix} \begin{pmatrix} u \\ v \end{pmatrix}. \end{aligned}$$

- (d) Classify the type and stability of the origin for each linearized system, including an accurate sketch. (note: if the point is a saddle point, carefully plot the axis of the hyperbolic trajectories, if the point is a spiral, find the orientation by e.g. computing the tangent field at a couple of points)

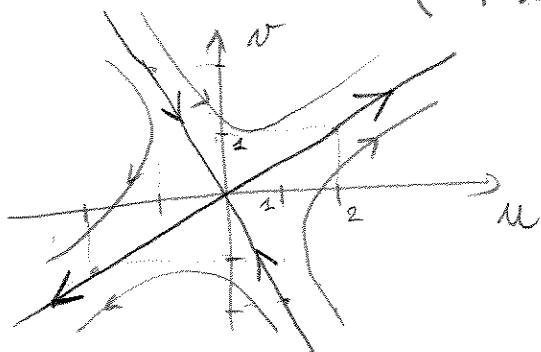
For $(0,0)$ $p(\lambda) = \lambda^2 + 4 \Rightarrow \lambda = \pm 2i$
 \Rightarrow the origin is a stable center for the lin. problem.



For $(4,0)$: $p(\lambda) = \lambda^2 - 4 \Rightarrow \lambda = \pm 2 \Rightarrow$ unstable saddle pt.

eigenvectors $\lambda_1 = 2$: $\begin{pmatrix} -2 & 1 \\ 4 & -2 \end{pmatrix} \begin{pmatrix} a \\ b \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix} \Rightarrow v_1 = \begin{pmatrix} 1 \\ 2 \end{pmatrix}$

$\lambda_2 = -2$ $\begin{pmatrix} 2 & 1 \\ 4 & 2 \end{pmatrix} \begin{pmatrix} a \\ b \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix} \Rightarrow v_2 = \begin{pmatrix} 1 \\ -2 \end{pmatrix}$



- (e) What can you conclude about the type and stability of the critical points for the non-linear system, from this linearization study?

$(0,0)$: Since we have 2 purely imaginary eigenvalues, stability is inconclusive from linearization.

$(4,0)$: this point is guaranteed to be an unstable saddle pt in the nonlinear problem as well.

Problem 6 (30 pts) Consider a metallic rod of length π with both ends (and its lateral sides) insulated. The temperature $u(x, t)$ at a point x of the rod at time t satisfies the 1D heat equation:

$$\begin{cases} u_t = ku_{xx}, & \text{for } t > 0 \text{ and } 0 < x < \pi, \\ u_x(0, t) = u_x(\pi, t) = 0, & \text{for } t > 0, \end{cases} \quad (1)$$

$$\begin{cases} u(x, 0) = f(x), & \text{for } 0 < x < \pi, \end{cases} \quad (2)$$

$$\begin{cases} u(x, 0) = f(x), & \text{for } 0 < x < \pi, \end{cases} \quad (3)$$

where k is the heat conductivity and the initial temperature distribution $f(x)$ is

$$f(x) = 10 - 2 \cos(2x) + \frac{1}{5} \cos(30x).$$

(a) Find the temperature distribution $u(x, t)$ of the rod for $t > 0$.

$$u(x, t) = X(x)T(t) \stackrel{(1)}{\Rightarrow} XT' = kX''T \Rightarrow \frac{T'}{kT} = \frac{X''}{X} = -\lambda^2 = \text{const.}$$

$$\begin{cases} X'' + \lambda^2 X = 0 \\ T' + \lambda^2 k T = 0 \end{cases} \quad \begin{cases} X'' + \lambda^2 X = 0 \\ X'(0) = X'(\pi) = 0 \end{cases} \leftarrow \text{from (2)}$$

$$\text{Since } \begin{cases} X(0) = 0 \\ X'(\pi) = 0 \end{cases} \Rightarrow X''(0) = 0 \quad \text{from (2)}$$

$$\lambda = 0: \quad X = ax + b$$

$$X'(0) = a = 0$$

$$\Rightarrow X(0) = b = \text{const.}$$

$\lambda < 0$: gives no interesting solutions.

$$\lambda = \alpha^2 > 0: \quad X(t) = a \cos \alpha t + b \sin \alpha t$$

$$X'(t) = -a \alpha \sin \alpha t + b \alpha \cos \alpha t$$

$$X'(0) = b\alpha = 0 \Rightarrow b = 0$$

$$X'(\pi) = -a \alpha \sin \alpha \pi = 0$$

$$\Rightarrow \alpha \pi = n\pi \Rightarrow \alpha_n = n \text{ and } T_n = n^2$$

Putting both cases together: $X_n(x) = \alpha_n x$ for $n \geq 0$.

$$\text{Now: } T_n' + n^2 k T_n = 0$$

$$\Rightarrow T_n(t) = A e^{-n^2 kt}$$

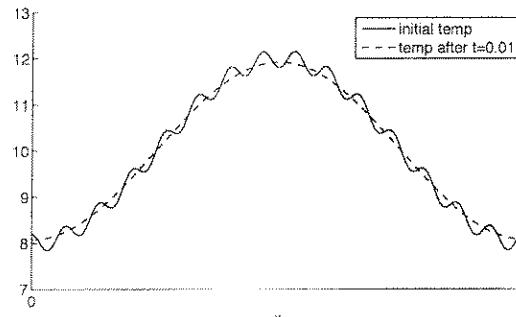
$$\text{thus: } u(x, t) = \sum_{n=0}^{\infty} a_n X_n(x) T_n(t)$$

$$\Rightarrow u(x, t) = 10 - 2e^{-4kt} \cos 2t + \frac{1}{5} e^{-900kt} \cos 30t$$

- (b) Explain why the rod's temperature can be for all practical purposes approximated by

$$u(x, t) \approx 10 - 2e^{-4kt} \cos(2x), \quad \text{for } t > 0. \quad (1)$$

To illustrate this, we plot below both $u(x, 0) = f(x)$ (solid line) and $u(x, 1/100)$ (dashed line) for $k = 1$. The temperature distribution at $t = 1/100$ is indistinguishable at the scale of this plot from its approximation (1).



What happens is that $e^{-4kt} \gg e^{-99kt}$
so the last term in the sum for $u(x, t)$ becomes very
small for $t > 0$.

$$\Rightarrow u(x, t) \approx 10 - 2e^{-4kt} \cos(2x)$$

only first two terms

- (c) Based on approximation (1) and with $k = 1$, estimate the time T_0 it takes for the maximum temperature of the rod to reach 11 (temperature units).

The max temp is reached at the center of the rod ($x = \frac{\pi}{2} \Rightarrow \cos^2 \frac{\pi}{2} = 0$).
Thus we must find T_0 s.t.

$$11 = 10 + 2e^{-4T_0} \Rightarrow e^{-4T_0} = \frac{1}{2}$$

$$\Rightarrow T_0 = \frac{\ln 2}{4} \approx 0.17, \text{ (time unit)}$$

- (d) What is the limiting temperature when $t \rightarrow \infty$?

From (1) we get: $\lim_{t \rightarrow \infty} u(x, t) = 10$.

Table 1: Table of Laplace transforms

$f(t)$	$F(s) = \mathcal{L}\{f(t)\}(s)$
$f'(t)$	$sF(s) - f(0)$
$f''(t)$	$s^2 F(s) - sf(0) - f'(0)$
$f^{(3)}(t)$	$s^3 F(s) - s^2 f(0) - sf'(0) - f''(0)$
$f^{(n)}(t)$	$s^n F(s) - s^{n-1} f(0) - \dots - f^{(n-1)}(0)$
$\cos kt$	$\frac{s}{s^2 + k^2}$
$\sin kt$	$\frac{k}{s^2 + k^2}$
$\cosh kt$	$\frac{s}{s^2 - k^2}$
$\sinh kt$	$\frac{k}{s^2 - k^2}$
e^{at}	$\frac{1}{s - a}$

Table 2: Properties of hyperbolic trigonometric functions

$$\begin{aligned} \cosh x &= \frac{e^x + e^{-x}}{2}, & \sinh x &= \frac{e^x - e^{-x}}{2}, \\ (\cosh x)' &= \sinh x, & (\sinh x)' &= \cosh x, \\ \cosh 0 &= 1, & \sinh 0 &= 0. \end{aligned}$$