

BC

$$u=0 \text{ at } x=0, x=L$$

$$X(x)T(t)=0 \text{ at } x=0, x=L$$

$$T(t) \neq 0 \text{ or } T(0) \neq 0$$

$$X(x)=0 \text{ at } x=0, x=L$$

$$X(0)=0, X(L)=0$$

$$\text{BVP} \begin{cases} X'' + \lambda X = 0 \\ X(0)=0, X(L)=0 \end{cases}$$

↓
Solve by ODE
Methods, 3 Cases

THEOREM

$$X = C_2 \sin(\sqrt{\lambda} \frac{x}{L})$$

$$\begin{cases} T' + k\lambda T = 0 \\ T(0) \neq 0 \end{cases} \text{ IVP}$$

$$T = \frac{\text{const}}{\text{integ factor}}$$

$$T = T(0)e^{-k\lambda t}$$

prod Sol $X(x)T(t)$

Theorem $T(t) = T(0)e^{-k\lambda t}$

BVP has a sol $X(x) \neq 0$ if
and only if $\lambda > 0$, $\sqrt{\lambda}L = n\pi$
for $n=1, 2, 3, \dots$ and
 $X(x) = C_2 \sin(\sqrt{\lambda}x/L)$

Kod Problem

PDE $u_t = k u_{xx}$

BC $u = 0$ at $x=0, x=L$

IC $u(x, 0) = f(x)$

Char eq: $y^2 + \lambda = 0$

3 Cases

(1) Real Roots $\lambda < 0$

(2) double root $\lambda = 0$

(3) Complex roots $\lambda > 0$

$$\begin{aligned}\text{Discr} &= b^2 - 4ac \\ &= 0 - 4 \cdot 1 \cdot \lambda \\ &= -4\lambda\end{aligned}$$

Char eq: $y'' + \lambda = 0$

$$\text{Discr} = b^2 - 4ac$$

3 Cases

$$= 0 - 4 \cdot 1 \cdot \lambda$$

$$= -4\lambda$$

(1) Real roots $\lambda < 0$

$$y = C_1 e^{y_1 x} + C_2 e^{y_2 x}$$

(2) double root $\lambda = 0$

$$y = (C_1 + C_2 x) e^{y_1 x}$$

(3) Complex roots $\lambda > 0$

$$y = C_1 \cos(\sqrt{\lambda} x) + C_2 \sin(\sqrt{\lambda} x)$$

Char eq: $r^2 + \lambda = 0$

3 Cases

(1) Real roots $\lambda < 0$

(2) double root $\lambda = 0$

(3) Complex roots $\lambda > 0$

Discr = $b^2 - 4ac$
 $= 0 - 4 \cdot 1 \cdot \lambda$
 $= -4\lambda$

$\lambda < 0$
 $\lambda = r_1 x \quad r_2 x$
 $X = C_1 e^{r_1 x} + C_2 e^{r_2 x}$

$\lambda = 0$
 $X = (C_1 + C_2 x) e^{r_1 x}$

$\lambda > 0$
 $X = C_1 \cos(\sqrt{\lambda} x) + C_2 \sin(\sqrt{\lambda} x)$

Case 3 $X = 0$ at $x = 0, x = L$

Means

$x = 0$: $0 = C_1 \overset{\uparrow}{\cos(0)} + C_2 \overset{\uparrow}{\sin(0)}$

$x = L$: $0 = C_2 \sin(\sqrt{\lambda} L)$

$\sqrt{\lambda} L = n\pi$