

1. Find the Fourier series for each of the given function.

$$(a) f(x) = \begin{cases} 1, & -L \leq x < 0, \\ 0, & 0 \leq x < L; \end{cases} \quad f(x+2L) = f(x).$$

$$(b) f(x) = \begin{cases} x+L, & -L \leq x < 0, \\ L, & 0 \leq x < L; \end{cases} \quad f(x+2L) = f(x).$$

2. Let  $f(x) = \begin{cases} -1, & -1 \leq x < 0, \\ 1, & 0 \leq x < 1, \end{cases}$  and assume  $f$  is periodically extended outside the interval  $[-1, 1]$ . Find the Fourier series for the extended function.

3. Find the Fourier sine series, with period 4, for  $f(x) = \begin{cases} x, & 0 \leq x \leq 1, \\ 1, & 1 \leq x < 2. \end{cases}$

4. For each, determine whether the method of separation of variables can be used to replace the given partial differential equation by a pair of ordinary differential equations. If so, find the equations.

$$(a) tu_{xx} + xu_t = 0$$

$$(b) u_{xx} + u_{xt} + u_t = 0$$

5. Consider the conduction of heat in a rod 40 cm in length whose ends are maintained at  $0^\circ\text{C}$  for all  $t > 0$ . For each, find an expression for the temperature  $u(x, t)$  if the initial temperature distribution in the rod is the given function. Suppose that  $\alpha^2 = 1$ .

$$(a) u(x, 0) = 50, \quad 0 < x < 40$$

$$(b) u(x, 0) = x, \quad 0 < x < 40$$

6. Consider the equation

$$au_{xx} - bu_t + cu = 0,$$

where  $a, b, c$  are constants.

- (a) Let  $u(x, t) = e^{\delta t}w(x, t)$ , where  $\delta$  is a constant, and find the corresponding pair of partial differential equation for  $w$ .
- (b) If  $b \neq 0$ , so that  $\delta$  can be chosen so that the partial differential equation found in part (a) has no term in  $w$ . Thus, by a change of dependent variable, it is possible to reduce the original equation to the heat equation.

7. The heat conduction equation in two space dimensions is

$$\alpha^2(u_{xx} + u_{yy}) = u_t.$$

Assuming that  $u(x, y, t) = X(x)Y(y)T(t)$ , find ordinary differential equations satisfied by  $X(t)$ ,  $Y(t)$ , and  $T(t)$ .