

## Homework 5

Due 04/03/15

1. Solve the completely inhomogeneous diffusion problem on the half-line

$$\begin{cases} V_t - k V_{xx} = f(x,t) & \text{for } 0 < x < \infty \\ & 0 < t < \infty \\ V(0,t) = h(t), \quad V(x,0) = \phi(x) \end{cases}$$

by carrying out the substitution method begun in the text, Section 3.3.

2. Solve

$$\begin{cases} U_{tt} = 9U_{xx} & 0 < x < L \\ U(x,0) = \cos x, \quad U_t(x,0) = 0 \\ U_x(0,t) = 0, \quad U\left(\frac{\pi}{2}, t\right) = 0 \end{cases}$$

3. Solve

$$U_{tt} = c^2 U_{xx} + e^{ax}, \quad x \in \mathbb{R}$$

$$U(x,0) = 0, \quad U_t(x,0) = 0$$

4. Derive the formula for the inhomogeneous wave equation

$$(1) \begin{cases} V_{tt} - c^2 V_{xx} = f(x,t) & x \in \mathbb{R} \\ V(x,0) = \phi(x), \quad V_t(x,0) = \psi(x) \end{cases}$$

as follows.

(a) Write it as the system

$$(2) \begin{cases} V_t + cV_x = W \\ W_t - cW_x = f \end{cases}$$

(b) Solve the first equation above in (2) to get

$$V(x,t) = \int_0^t w(x-ct+cs, s) ds$$

(c) Similarly, solve the second equation for  $w$  in terms of  $f$  in (2)

(d) Substitute part (c) into part (b) and write as an iterated integral.