



Quiz 2: MATH 212

Instructors: Mohammad El Smaily & Wael Mahboub

November 6, 2015

Duration: 70 minutes

Name (Last, First): _____

Student number: _____

Circle your instructor's name and your section's number:

M. El Smaily Section: 1 (from 11:00 am to 12:00 pm)

W. Mahboub Section: 2 (from 12:00 pm to 1:00pm),

Section 3 (from 1:00pm to 2:00pm)

For marker's use only	
Problem	Score
1	/10
2	/20
3	/15
4	/40
5	/15
Total	/100

[10 points] Problem 1. Consider the function $F(x)$ defined over \mathbb{R} by

$$F(x) = \sum_{n=0}^{\infty} a_n \cos\left(\frac{n\pi x}{7}\right) + b_n \sin\left(\frac{n\pi x}{7}\right),$$

where, for each $n \geq 0$, a_n and b_n are given by

$$a_n = \frac{1}{7} \int_{-7}^7 e^{-4x} \cos\left(\frac{n\pi x}{7}\right) dx \quad \text{and} \quad b_n = \frac{1}{7} \int_{-7}^7 e^{-4x} \sin\left(\frac{n\pi x}{7}\right) dx.$$

(a) (5 points) Find $F(0)$. Then, deduce the value of the sum $\sum_{n=0}^{\infty} a_n$. (Justify your answers).

(b) (5 points) Find $F(7)$ and then deduce the value of the sum $\sum_{n=0}^{\infty} (-1)^n a_n$.

[20 points=12+8] Problem 2. Consider the heat problem with homogeneous Dirichlet boundary conditions

$$u_t = u_{xx} \text{ for } t > 0, 0 < x < 2; \quad u(t, 0) = u(t, 2) = 0; \quad u(0, x) = x \text{ for } 0 \leq x \leq 2.$$

(a) (12 points) Write down the solution $u(t, x)$ in a series format.

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- (b) **(8 points)** Find a lower bound for the time needed so that $u(t, x)$ is approximately $-\frac{4}{\pi}e^{-\pi^2 t/4}\sin(\frac{\pi x}{2})$ with an error less than 0.01.

[15 points] Problem 3. Consider the sequence of continuous functions

$$f_n(x) = \begin{cases} 1, & x \geq 0 \\ nx + 1, & -\frac{1}{n} \leq x < 0 \\ 0, & x < -\frac{1}{n}. \end{cases}$$

(a) (8 points) Find the pointwise limit $f(x)$ over \mathbb{R} and sketch its graph.

(b) (7 points) Does $\{f_n(x)\}_n$ converge uniformly to f over \mathbb{R} ? Justify your answer.

[40 points] Problem 4. Let $u(t, x)$ be the solution to the heat problem

$$u_t(t, x) = u_{xx} + bu + c, \quad t > 0, \quad 0 < x < 1$$

$$u(t, 0) = u(t, 1) = 0, \quad t > 0$$

$$u(0, x) = 400,$$

where b and c are two constants. Denote the equilibrium solution of the above problem by $u_E(x)$ and let

$$v(t, x) = e^{-bt}(u(t, x) - u_E(x)).$$

(a) (10 points) Show that $v(t, x)$ satisfies the simpler PDE

$$v_t = v_{xx}, \quad \text{for all } t > 0, \quad x \in (0, 1) \text{ with boundary conditions } v(t, 0) = v(t, 1) = 0.$$

(b) (10 points) Set $b = \frac{\pi^2}{4}$. Show that equilibrium solution $u_E(x)$ is given by

$$u_E(x) = \frac{4c}{\pi^2} \left[\cos\left(\frac{\pi x}{2}\right) + \sin\left(\frac{\pi x}{2}\right) - 1 \right]$$

Help: you will need to solve an **inhomogeneous** ordinary differential equation (after setting $b = \frac{\pi^2}{4}$).

(c) (15 points) You can assume the result of part (a) here. Write down $v(t, x)$ in a series format.

Help: make sure that you compute the initial condition $v(0, x)$ in order to find the coefficients of the series. You may also use the formulæ

$$\cos\left(\frac{\pi x}{2}\right) \sin n\pi x = \frac{1}{2} [\sin(n + 1/2)\pi x + \sin(n - 1/2)\pi x] \text{ and}$$

$$\sin\left(\frac{\pi x}{2}\right) \sin n\pi x = \frac{1}{2} [\cos(n - 1/2)\pi x - \cos(n + 1/2)\pi x].$$

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- (d) **(5 points)** Conclude a series formula for the solution $u(t, x)$ of the original problem, where $b = \frac{\pi^2}{4}$.

[15 points] Problem 5. Compute the Fourier series of the function $\text{sign}(x)$ defined by 1 for $x \geq 0$, and -1 for $x < 0$.