

Find the solution to the equation

$$u_t = 4u_{xx}$$

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

and BCs $u(0,t) = 2$

$$u(3,t) = 5$$

$$u_{ss}(x) = ax + b$$

$$u_{ss}(0) = b = 2$$

$$u_{ss}(3) = 3a + 2 = 5 \Rightarrow a = 1$$

$$u_{ss}(x) = x + 2$$

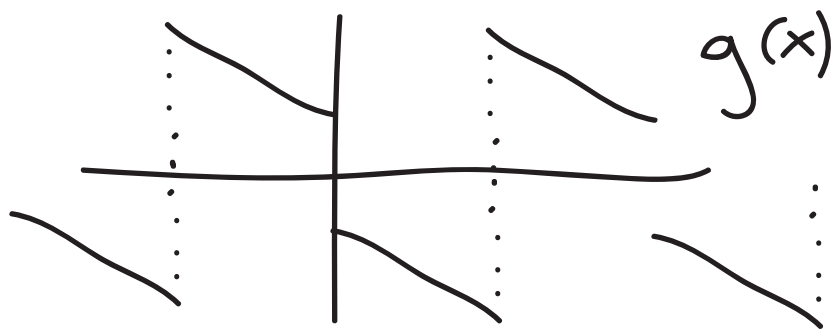
$$u(x,t) = x + 2 + \sum_{n=1}^{\infty} b_n e^{-\frac{n^2 \pi^2}{9} \cdot 4t} \sin \frac{n\pi x}{3}$$

$$u(x,0) = x + 2 + \sum_{n=1}^{\infty} b_n \sin \frac{n\pi x}{3} = 0$$

Choose b_n so that

$$\sum_{n=1}^{\infty} b_n \sin \frac{n\pi x}{3} = -x - 2 \quad \text{on } (0,3).$$

Extend $-x-2$ as odd about $x=0$
and then periodic with period 6.



$$\begin{aligned}
 b_n &= \frac{1}{3} \int_{-3}^3 g(x) \sin \frac{n\pi x}{3} dx \\
 &= \frac{2}{3} \int_0^3 (-x-2) \sin \frac{n\pi x}{3} dx \\
 &= \dots = 2 \left(\frac{-2 + 5(-1)^n}{n\pi} \right)
 \end{aligned}$$

$$u(x,t) = x+2 + \sum_{n=1}^{\infty} b_n e^{-\frac{n^2\pi^2}{9} \cdot 4t} \sin \frac{n\pi x}{3}$$

$$\text{Check: } u_t = \sum_{n=1}^{\infty} \left(-\frac{n^2\pi^2}{9} \cdot 4\right) b_n e^{-\frac{n^2\pi^2}{9} \cdot 4t} \sin \frac{n\pi x}{3}$$

$$4u_{xx} = 4 \sum_{n=1}^{\infty} \left(-\frac{n^2\pi^2}{9}\right) b_n e^{-\frac{n^2\pi^2}{9} \cdot 4t} \sin \frac{n\pi x}{3}$$

$$\text{So } u_t = 4u_{xx}$$

$$u(x,0) = x+2 + \sum_{n=1}^{\infty} b_n \sin \frac{n\pi x}{3} = x+2 + (-x-2) = 0$$

$$u(0,t) = 2, \quad u(3,t) = 5.$$