

Find the solution to the equation

$$u_t = 4u_{xx}$$

with IC  $u(x, 0) = 2x$

and BCs  $u(0, t) = 1$

$$u_x(5, t) = 2$$

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

$$u_{ss}(0) = b = 1$$

$$\frac{\partial u_{ss}}{\partial x}(5) = a = 2$$

$$u_{ss}(x) = 2x + 1$$

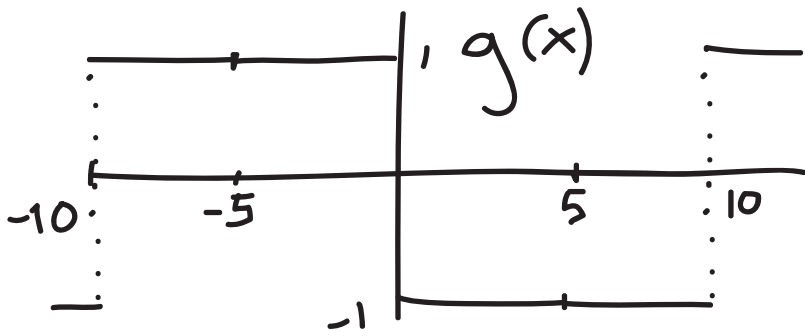
$$u(x, t) = 2x + 1 + \sum_{n=1}^{\infty} b_n e^{-\frac{n^2 \pi^2}{100} \cdot 4t} \sin \frac{n\pi x}{10}$$

$$u(x, 0) = 2x + 1 + \sum_{n=1}^{\infty} b_n \sin \frac{n\pi x}{10} = 2x$$

Choose  $b_n$  so that

$$\sum_{n=1}^{\infty} b_n \sin \frac{n\pi x}{10} = -1 \quad \text{on } (0, 5).$$

Extend  $-1$  as an even function about  $x=5$  up to  $x=10$  and as an odd function about  $x=0$  down to  $x=-10$ . Then extend that as a periodic function with period 20.



$$b_n = \frac{1}{10} \int_{-10}^{10} g(x) \sin \frac{n\pi x}{10} dx$$

$$= \frac{2}{10} \int_0^{10} (-1) \sin \frac{n\pi x}{10} dx \quad *$$

$$= \frac{1}{5} \frac{10}{n\pi} \cos \frac{n\pi x}{10} \Big|_0^{10} = \frac{2}{n\pi} ((-1)^n - 1)$$

$$u(x, t) = 2x + 1 + \sum_{n=1}^{\infty} b_n e^{-\frac{n^2 \pi^2}{25} t} \sin \frac{n\pi x}{10}$$

Because  $b_n = 0$  for  $n$  even,

$$u(x, t) = 2x + 1 + \sum_{k=1}^{\infty} b_{2k-1} e^{-\frac{(2k-1)^2 \pi^2}{25} t} \sin \frac{(2k-1)\pi x}{10}$$

\* In general, because of the symmetries of  $g(x)$ , we could have simplified this integral a bit more:

$$b_n = \frac{4}{10} \int_0^5 (-1) \sin \frac{n\pi x}{10} dx \quad \text{for } n \text{ odd}$$

and  $b_n = 0$  for  $n$  even.