

Lesson 33 Review 1 for Exam 2 Tues, Nov 17, 8:00-9:00pm WTR 2001

29, 30, 31 due tonight. (32: do but not due). Next HWK due after T. break.

No lecture on Monday. Office hrs next week: Mon., Tues. 2-3 pm in MATH 750 (765) 494-1497
Webex: Mon. 8-9 pm

Crib sheet for Exam 2:

One sheet regular sized, handwritten on both sides. (Laplace Table given)

Laplace Transf: $\frac{\alpha s + \beta}{s^2 + bs + c}$

$$1) \frac{\alpha s + \beta}{(s-a)(s-b)} = \frac{A}{s-a} + \frac{B}{s-b} \quad \leftarrow \begin{array}{l} \text{real roots} \neq 0 \\ \text{Part. Frac.} \end{array}$$

$$2) \frac{\alpha s + \beta}{(s-a)^2} = \frac{A}{(s-a)^2} + \frac{B}{s-a} \quad \leftarrow \begin{array}{l} \text{double root} \\ \text{Part. Frac.} \end{array}$$

$$3) \frac{\alpha s + \beta}{\text{complex roots}} = \frac{\alpha s + \beta}{\text{complete square}} = \frac{\alpha[(s+A)-A] + \beta}{(s+A)^2 + B^2}$$

s-shift: $\mathcal{L}[e^{at} f(t)] = F(s-a)$ ↑ s-shift

t-shift: $\mathcal{L}[u(t-c) f(t-c)] = e^{-cs} F(s)$ ↑ t-shift

Annoying: $\mathcal{L}[u(t-c) \underbrace{g(t)}_{f(t-c)}] = e^{-cs} F(s) = e^{-cs} \mathcal{L}[g(t+c)]$

Hmmm. $f(t-c) = g(t)$. Big idea: $t = \tau + c$

$$f(\tau+c-c) = g(\tau+c)$$

$$f(\tau) = g(\tau+c)$$

Now replace τ with t : $f(t) = g(t+c)$

EX: $\mathcal{L}[\underbrace{te^t}_{g(t)} u(t-1)] = e^{-1 \cdot s} \mathcal{L}[g(t+1)]$
 $= e^{-s} \mathcal{L}[(t+1)e^{(t+1)}]$
 $= e^{-s} \mathcal{L}[te^t + e^t]$

OR $t e^t = [(t-1)+1] e^{[(t-1)+1]} = f(t-1)$

Note: $\mathcal{L}[t e^t] = \mathcal{L}[e^t \cdot \underset{\substack{\uparrow \\ f(t)}}{t}] = F(s-1) = \frac{1}{(s-1)^2}$

OR $\mathcal{L}[t f(t)] = -F'(s) = -\frac{d}{ds} \left[\frac{1}{s-1} \right] \checkmark$

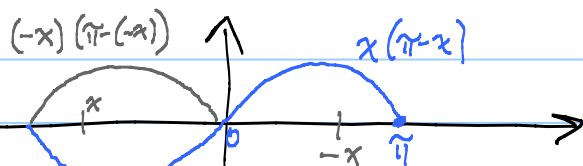
Parseval's: $2a_0^2 + \sum_{n=1}^{\infty} (a_n^2 + b_n^2) = \frac{1}{\pi} \int_{-\pi}^{\pi} |f|^2 dx \leftarrow \text{Full Fourier Series}$

EX: $x(\pi-x) = \frac{4}{\pi} \left(\frac{1}{3} \sin x + \frac{1}{3^3} \sin 3x + \frac{1}{5^3} \sin 5x + \dots \right)$

on $[0, \pi]$. Fourier Sine Series!

What is $S = \frac{1}{16} + \frac{1}{36} + \frac{1}{56} + \dots$?

even ext:



odd ext.

$-(-x)(\pi-(-x))$

Big Fact: Full F. Series for odd ext is the F. Sine Series

Aha! $2 \cdot 0^2 + \left(\frac{4}{\pi}\right)^2 S = \frac{1}{\pi} \int_{-\pi}^{\pi} |f|^2 dx = \frac{2}{\pi} \int_0^{\pi} |f|^2 dx$

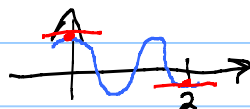
$= \frac{2}{\pi} \int_0^{\pi} [x(\pi-x)]^2 dx$

$= \frac{2}{\pi} \int_0^{\pi} x^2 (\pi-x)^2 dx = \frac{2}{\pi} \int_0^{\pi} x^4 - 2\pi x^3 + \pi^2 x^2 dx$

Get $S = \frac{\pi^6}{960}$

Sturm-Liouville Prob: $y'' + \lambda y = 0$ $\begin{cases} y'(0) = 0 \\ y'(2) = 0 \end{cases}$
 $r^2 + \lambda = 0$

Hot bar: Insulated ends.



Case $\lambda = 0$: $r^2 = 0$. $y = c_1 x + c_2$

$$y'(x) = c_1$$

Want $y'(0) = c_1 \stackrel{\text{want}}{=} 0$
 $y'(2) = c_1 \stackrel{\text{want}}{=} 0$ $c_1 = 0$

Aha! Get non-zero solⁿ $y = c_2$ (if $c_2 \neq 0$).

Take $c_2 = 1$. $\lambda = 0$ is an e-val. $y \equiv 1$ is the e-fcn.

Case $\lambda > 0$: $\lambda = \mu^2$. $r^2 + \mu^2 = 0$ $r = \pm \mu i$

$$y = c_1 \cos \mu x + c_2 \sin \mu x$$

$$y' = -c_1 \mu \sin \mu x + c_2 \mu \cos \mu x$$

Want B.C. $y'(0) = -c_1 \mu \cdot 0 + c_2 \mu \cdot 1 = c_2 \mu \stackrel{\text{want}}{=} 0$

$c_2 = 0$
 $y'(2) = -c_1 \mu \sin \mu 2 \stackrel{\text{want}}{=} 0$

need $= 0$, so $c_1 \neq 0$.

Need $2\mu = n\pi$

$$\mu = \frac{n\pi}{2}$$

E-vals: $\lambda = \mu^2 = \left(\frac{n\pi}{2}\right)^2$, $n = 1, 2, 3, \dots$

E-fcns: $y_n = \cos \frac{n\pi}{2} x$

Case $\lambda < 0$: $\lambda = -\mu^2$ $r^2 - \mu^2 = 0$ $r = \pm \mu$

$$y = c_1 \cosh \mu x + c_2 \sinh \mu x \quad \left(\text{or } c_1 e^{\mu x} + c_2 e^{-\mu x} \right)$$

$$y' = c_1 \mu \sinh \mu x + c_2 \mu \cosh \mu x$$

B.C. $\begin{cases} y'(0) = c_1 \mu \cdot 0 + c_2 \mu \cdot 1 = c_2 \mu = 0 & \boxed{c_2 = 0} \\ y'(2) = c_1 \mu \sinh \mu 2 \stackrel{> 0}{=} 0 & c_1 = 0 \text{ too!} \end{cases}$

No non-zero solⁿs.

Got e-fcns $1, \cos \frac{n\pi}{2} x$ $n = 1, 3, 5, \dots$ on $[0, 2]$

These are $\perp$ on $[0, 2]$. Fourier Cosine Series!

(Weight fcn $r \equiv 1$. $[py']' + (q + \lambda r)y = 0$

$$\begin{cases} y'' + \lambda y = 0 \\ p=1, q=0, r=1 \end{cases}$$

503:13 $y'' + 8y' + (\lambda + 16)y = 0 \begin{cases} y(0) = 0 \\ y(\pi) = 0 \end{cases}$

Roots: $r = -4 \pm \sqrt{-\lambda}$

Cases $\lambda = 0$. $r = -4, -4$ $y = c_1 e^{-4x} + c_2 x e^{-4x}$

Case $\lambda > 0$: $\lambda = \mu^2$ $y = c_1 e^{-4x} \cos \mu x + c_2 e^{-4x} \sin \mu x$

Case $\lambda < 0$: $\lambda = -\mu^2$ $y = c_1 e^{(-4+\mu)x} + c_2 e^{(-4-\mu)x}$