

Name: _____

ID number: _____

1.) (5pts) Find the eigenvalues and eigenfunctions of the Sturm-Liouville problem

$$y'' + \lambda y = 0, y(0) + y'(0) = 0, y(1) = 0.$$

2.) (5pts) Expand $f(x) = x, 0 < x < 1$, in a Fourier Bessel series using Bessel functions of order one satisfying the boundary conditions $J_1(\alpha) + \frac{\alpha}{2} J_1'(\alpha) = 0$

3.) (5pts) Write the first four terms of the Fourier-Legendre expansion of

$$f(x) = \begin{cases} x, & -1 \leq x < 0, \\ 0, & 0 < x \leq 1. \end{cases}$$

1.) $m^2 + \lambda = 0$

• if $\lambda = 0, m^2 = 0, m = 0$

$$y = c_1 + c_2 x$$

$$y(0) + y'(0) = 0 \Rightarrow c_1 + c_2 = 0$$

$$y(1) = 0 \Rightarrow c_1 + c_2 = 0 \Rightarrow c_2 = -c_1$$

$$y = c_1(1-x)$$

$\lambda = 0$ is an eigenvalue and $y_0 = 1-x$ is the corresponding eigenfunction

• if $\lambda < 0, \lambda = -\alpha^2, m^2 = \alpha^2, m = \pm i\alpha$

$$y = c_1 e^{\alpha x} + c_2 e^{-\alpha x}$$

$$y(0) + y'(0) = 0 \Rightarrow c_1 + c_2 + \alpha(c_1 - c_2) = 0$$

$$y(1) = 0 \Rightarrow c_1 e^{\alpha} + c_2 e^{-\alpha} = 0$$

$$\Rightarrow c_1 = c_2 = 0$$

and $y = 0$

• if $\lambda > 0, \lambda = \alpha^2, m = \pm i\alpha$

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

$$y(0) + y'(0) = 0 \Rightarrow c_1 + \alpha c_2 = 0$$

$$y(1) = 0 \Rightarrow c_1 \cos \alpha + c_2 \sin \alpha = 0$$

$$c_1 = -\alpha c_2, -\alpha c_2 \cos \alpha + c_2 \sin \alpha = 0$$

$$c_1 \neq 0 \quad \tan \alpha = \alpha$$

There exist $\alpha_n / \tan \alpha_n = \alpha_n$
 $\lambda_n = \alpha_n^2$ are the eigenvalues

and $y_n = -\alpha_n \cos \alpha_n x + \sin \alpha_n x$ are the corresponding eigenfunctions.

2.) $J_1(\alpha) + \frac{\alpha}{2} J_1'(\alpha) = 0 \Leftrightarrow 2J_1(\alpha) + \alpha J_1'(\alpha) = 0$

$$n=1, b=1, h=2$$

$$f(x) = \sum_{i=1}^{\infty} c_i J_1(\alpha_i x)$$

$$c_i = \frac{2\alpha_i^2}{(\alpha_i^2 - 1 + 4) J_1^2(\alpha_i)} \int_0^1 x J_1(\alpha_i x) f(x) dx$$

$$= \frac{2}{\alpha_i (\alpha_i^2 + 3) J_1^2(\alpha_i)} \int_0^{\alpha_i} u^2 J_1(u) du$$

but, $\int_0^{\alpha_i} u^2 J_1(u) du = \alpha_i^2 J_2(\alpha_i)$

$$c_i = \frac{2\alpha_i^2 J_2(\alpha_i)}{(\alpha_i^2 + 3) J_1^2(\alpha_i)}$$

$$3.) \quad f(x) = \sum_{n=0}^{\infty} c_n P_n(x), \quad c_n = \frac{2^{n+1}}{2} \int_{-1}^1 f(x) P_n(x) dx$$

$$c_0 = \frac{1}{2} \int_{-1}^1 f(x) P_0(x) dx = \frac{1}{2} \int_{-1}^0 x dx = -\frac{1}{4}$$

$$c_1 = \frac{3}{2} \int_{-1}^1 f(x) P_1(x) dx = \frac{3}{2} \int_{-1}^0 x^2 dx = \frac{1}{2}$$

$$c_2 = \frac{5}{2} \int_{-1}^1 f(x) P_2(x) dx = \frac{5}{2} \int_{-1}^0 \frac{x}{2} (3x^2 - 1) dx = 0 - \frac{5}{16}$$

$$c_3 = \frac{7}{2} \int_{-1}^1 f(x) P_3(x) dx = \frac{7}{2} \int_{-1}^0 \frac{x}{2} (5x^3 - 3x) dx = 0$$

MATH 301.3 (Term 121)

Quiz 5 (Sects. 12.5-12.6)

Duration: 20mn

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1.) (5pts) Find the eigenvalues and eigenfunctions of the Sturm-Liouville problem $y'' + \lambda y = 0$, $y(0) + y'(0) = 0$, $y(1) = 0$.

2.) (5pts) Expand $f(x) = x$, $0 < x < 3$, in a Fourier Bessel series using Bessel functions of order one satisfying the boundary conditions $J_1(3\alpha) + \alpha J_1'(3\alpha) = 0$

3.) (5pts) Write the first four terms of the Fourier-Legendre expansion of

$$f(x) = \begin{cases} 0, & -1 \leq x < 0, \\ -x, & 0 < x \leq 1. \end{cases}$$

1) See Quiz 5, section 2

$$2) J_1(3\alpha) + \alpha J_1'(3\alpha) = 0$$

$$\Rightarrow 3J_1(3\alpha) + 3\alpha J_1'(3\alpha) = 0$$

$$b=3, \quad h=3$$

$$f(x) = \sum_{i=1}^{\infty} C_i J_1(\alpha_i x)$$

$$C_i = \frac{2\alpha_i^2}{(9\alpha_i^2 - 1 + 9)J_1^2(3\alpha_i)} \int_0^3 x J_1(\alpha_i x) f(x) dx$$

$$= \frac{2\alpha_i^2}{(9\alpha_i^2 + 8)J_1^2(3\alpha_i)} \int_0^3 x^2 J_1(\alpha_i x) dx$$

$$= \frac{2}{\alpha_i (9\alpha_i^2 + 8)J_1^2(3\alpha_i)} \int_0^{3\alpha_i} u^2 J_1(u) du$$

$$\text{But, } \frac{d}{dx} [x^2 J_2(x)] = x^2 J_1(x)$$

$$\Rightarrow \int_0^{3\alpha_i} u^2 J_1(u) du = 9\alpha_i^2 J_2(3\alpha_i)$$

$$\Rightarrow C_i = \frac{18\alpha_i J_2(3\alpha_i)}{(9\alpha_i^2 + 8)J_1^2(3\alpha_i)}$$

$$3) f(x) = \sum_{n=0}^{\infty} C_n P_n(x), \quad C_n = \frac{2n+1}{2} \int_{-1}^1 f(x) P_n(x) dx$$

$$C_0 = \frac{1}{2} \int_{-1}^1 f(x) P_0(x) dx = \frac{1}{2} \int_0^1 (-x) dx = -\frac{1}{4}$$

$$C_1 = \frac{3}{2} \int_{-1}^1 f(x) P_1(x) dx = \frac{3}{2} \int_0^1 (-x^2) dx = -\frac{1}{2}$$

$$C_2 = \frac{5}{2} \int_{-1}^1 f(x) P_2(x) dx = \frac{5}{2} \int_0^1 \frac{1}{2} (3x^2 - 1) dx = -\frac{5}{16}$$

$$C_3 = \frac{7}{2} \int_{-1}^1 f(x) P_3(x) dx = \frac{7}{2} \int_0^1 \frac{1}{2} (5x^3 - 3x) dx = 0$$