

① Notice that $T(x,y) = xy$ satisfies Laplace's Equation, since $\frac{\partial^2 T}{\partial x^2} = \frac{\partial^2 T}{\partial y^2} = 0$. So if the center of the disk is (x_0, y_0) the temperature there could be $x_0 y_0$.

Can we come up with another solution? Let's assume the disc is located in the square $[0, \pi] \times [0, \pi]$, and let the temperature function on the disk be $s(x,y)$, so that $s(x,y) = xy$ on the boundary and $\frac{\partial^2 s}{\partial x^2} + \frac{\partial^2 s}{\partial y^2} = 0$. Then $T(x,y) = s(x,y) - xy$ gives the

temperature of a disc s.t. the temperature is 0 on the boundary. Extend $T(x,y)$ to be 0 on the points in $[0, \pi] \times [0, \pi]$ not in the disk. This extended function satisfies Laplace's equation as well as the boundary conditions $T(x,0) = T(x,\pi) = T(0,y) = T(\pi,y) = 0$. (We can do this because T is continuous, being 0 on the boundary of the disk.) Given these boundary conditions, our methods only come up with 1 solution for $T(x,y)$: $T(x,y) = 0$.

Since $T(x,y) = s(x,y) - xy$, we weren't able to come up with $s(x,y) \neq xy$. This doesn't mean no such $s(x,y)$ exists, but it makes $x_0 y_0$ a very acceptable answer.

② If $s(x,y)$ satisfies Laplace's equation with boundary conditions

$$s(0,y) = 0 \quad s(\pi,y) = \begin{cases} y & y \leq \pi/2 \\ \pi - y & y \geq \pi/2 \end{cases}$$

$$s(x,0) = 0 \quad s(x,\pi) = 0$$

and $h(x,y)$ satisfies Laplace's equation with boundary conditions

$$h(0,y) = 0 \quad h(\pi,y) = 0$$

$$h(x,0) = 0 \quad h(x,\pi) = \begin{cases} x & x \leq \pi/2 \\ \pi - x & x \geq \pi/2 \end{cases}$$

then $T(x,y) = s(x,y) + h(x,y)$ satisfies Laplace's equation with

$$T(0,y) = 0 \quad T(\pi,y) = \begin{cases} y & y \leq \pi/2 \\ \pi - y & y \geq \pi/2 \end{cases}$$

$$T(x,0) = 0 \quad T(x,\pi) = \begin{cases} x & x \leq \pi/2 \\ \pi - x & x \geq \pi/2 \end{cases}$$

How do we find s and h ?

From page 20, we know that

$$s(x,y) = \sum_{n=0}^{\infty} \frac{4(-1)^n}{\pi(2n+1)^2} \frac{\sinh(2n+1)x}{\sinh(2n+1)\pi} \sin(2n+1)y$$

Just by switching x and y , we obtain

$$h(x,y) = \sum_{n=0}^{\infty} \frac{4(-1)^n}{\pi(2n+1)^2} \frac{\sinh(2n+1)y}{\sinh(2n+1)\pi} \sin(2n+1)x$$

So $T(x,y) = s(x,y) + h(x,y)$

$$= \sum_{n=0}^{\infty} \frac{4(-1)^n}{\pi(2n+1)^2 \sinh(2n+1)\pi} \left(\sinh(2n+1)x \sin(2n+1)y + \sinh(2n+1)y \sin(2n+1)x \right)$$

③ We know that

$$u(x,t) = \sum_{n=0}^{\infty} (a_n \sin nt + b_n \cos nt) \sin nx$$

is a general solution to $\frac{\partial^2 u}{\partial t^2} = \frac{\partial^2 u}{\partial x^2}$, $u(0,t) = u(\pi,t) = 0$.

If the string is initially undisturbed, then $u(x,0) = 0$.

Since $u(x,0) = \sum_{n=0}^{\infty} b_n \sin nx = 0$, we have $b_n = 0$ for all n .

$$\text{if } \frac{\partial u}{\partial t}(x,0) = \begin{cases} x & x \leq \pi/2 \\ \pi-x & x \geq \pi/2 \end{cases} = \Theta(x)$$

$$\text{then } \frac{\partial u}{\partial t}(x,0) = \sum_{n=0}^{\infty} n a_n \cos nt \sin nx \Big|_{t=0} = \sum_{n=0}^{\infty} n a_n \sin nx = \Theta(x).$$

We need to find a Fourier sine series for $\Theta(x)$. Extend it over

$$\text{the interval } [-\pi, \pi]; \Theta(x) = \begin{cases} x & -\pi/2 \leq x \leq 0 \\ \pi-x & 0 \leq x \leq \pi/2 \\ -\pi-x & -\pi \leq x \leq -\pi/2 \end{cases}$$

Since $\Theta(x) = \sum_{n=0}^{\infty} \frac{4(-1)^n}{\pi(2n+1)^2} \sin(2n+1)x$, we obtain

$$(2m+1) a_{2m+1} = \frac{4(-1)^m}{\pi(2m+1)^2}$$

$$\text{so } a_{2m+1} = \frac{4(-1)^m}{\pi(2m+1)^3}, a_{2m} = 0$$

$$\text{and } u(x,t) = \sum_{m=0}^{\infty} \frac{4(-1)^m}{\pi(2m+1)^3} \sin(2m+1)t \sin(2m+1)x$$

⑤

Let $T(x,y) = u(x)v(y)$.

$$\text{Then } \frac{\partial^2 T}{\partial x^2} + \frac{\partial^2 T}{\partial y^2} = u''(x)v(y) + u(x)v''(y) = 0$$

$$\text{so } \frac{u''(x)}{u(x)} = -\frac{v''(y)}{v(y)} = \text{constant} = -\lambda^2$$

There are 3 possibilities:

$$\text{(I) } u(x) = Ae^{\lambda x} + Be^{-\lambda x}, v(y) = C \cos \lambda y + D \sin \lambda y \quad (\lambda \neq 0)$$

$$\text{(II) } u(x) = Ax + B, v(y) = Cy + D \quad (\lambda = 0)$$

$$\text{(III) } u(x) = A \cos \lambda x + B \sin \lambda x, v(y) = Ce^{\lambda y} + De^{-\lambda y} \quad (\lambda \neq 0)$$

We have boundary conditions

~~$u(0,y) = 0$~~

$$\frac{\partial T}{\partial x}(0,y) = u'(0)v(y) = 0 \Rightarrow u'(0) = 0$$

$$\frac{\partial T}{\partial y}(x,0) = u(x)v'(0) = 0 \Rightarrow v'(0) = 0$$

$$\frac{\partial T}{\partial y}(x,\pi) = u(x)v'(\pi) = 0 \Rightarrow v'(\pi) = 0$$

$$\frac{\partial T}{\partial x}(\pi,y) = u'(\pi)v(y) = \sin \lambda y \Rightarrow u'(\pi) \text{ is a constant}$$

$\Rightarrow v(y)$ is a constant multiple of $\sin \lambda y$.

In case I, we have

$$u'(0) = A\lambda e^{\lambda x} - B\lambda e^{-\lambda x} \Big|_{x=0} = A\lambda - B\lambda = 0 \Rightarrow A = B$$

$$v'(0) = -C\lambda \sin \lambda y + D\lambda \cos \lambda y \Big|_{y=0} = D\lambda = 0 \Rightarrow D = 0.$$

$$v'(\pi) = -C\lambda \sin \lambda \pi = 0 \Rightarrow C = 0 \text{ or } \sin \lambda \pi = 0$$

If $C = 0$, $v(y) = 0$ and $T(x, y) = 0$, which is uninteresting.

If $\sin \lambda \pi = 0$, then λ is an integer.

So $u(x) = A \cosh \lambda x$, $v(y) = C \cos \lambda y$, $T(x, y) = AC \cosh \lambda x \cos \lambda y$, $\lambda \text{ int.}$

In case II, we have

$$u'(0) = A = 0, v'(0) = C = 0, u(x) = B, v(y) = D, T(x, y) = BD.$$

This corresponds to $\lambda = 0$ in case I.

In case III, we have

$$u'(0) = -A\lambda \sin \lambda x + B\lambda \cos \lambda x \Big|_{x=0} = B\lambda = 0 \Rightarrow B = 0$$

$$v'(0) = C\lambda e^{\lambda y} - D\lambda e^{-\lambda y} \Big|_{y=0} = C\lambda - D\lambda = 0 \Rightarrow C = D.$$

$$v'(\pi) = C\lambda e^{\lambda \pi} - C\lambda e^{-\lambda \pi} \Big|_{y=\pi} = C\lambda (e^{\pi \lambda} - e^{-\pi \lambda}) = 0 \\ \Rightarrow C = 0.$$

So this case corresponds to $T(x, y) = 0$, and is therefore uninteresting.

We can consider a general solution to be of the form

$$\sum_{n=0}^{\infty} c_n \cosh nx \cos ny$$

Since $\cosh nx = \cosh(-nx)$, $\cos ny = \cos(-ny)$, we can use

$$\sum_{n=0}^{\infty} c_n \cosh nx \cos ny.$$

Now let's look at the fourth boundary condition:

$$\frac{\partial T}{\partial x}(\pi, y) = \sin 2y$$

$$\text{or } \sum_{n=0}^{\infty} n c_n \sinh n\pi \cos ny = \sin 2y.$$

If we could find a Fourier cosine series for $\sin 2y$,

$$\sin 2y = \sum_{n=0}^{\infty} b_n \cos ny$$

then setting $c_n = \frac{b_n}{\sinh n\pi}$ would finish the problem.

$$\text{Let } \Theta(y) = \begin{cases} \sin 2y & 0 \leq y \leq \pi \\ -\sin 2y & -\pi \leq y \leq 0 \end{cases}$$

$\Theta(y)$ is an even function, so it has a Fourier cosine series:

$$\begin{aligned} b_0 &= \langle \Theta(y), \frac{1}{\sqrt{2}} \rangle_{\sqrt{2}} = \frac{1}{\sqrt{2}} \cdot \frac{1}{\pi} \int_{-\pi}^{\pi} \Theta(y) \cdot \frac{1}{\sqrt{2}} dy \\ &= \frac{1}{2\pi} \int_{-\pi}^{\pi} \Theta(y) dy = \frac{1}{\pi} \int_0^{\pi} \sin 2y dy = \frac{1}{\pi} \left(-\frac{\cos 2y}{2} \right) \Big|_0^{\pi} = 0 \end{aligned}$$

For $n > 0$

$$\begin{aligned} b_n &= \langle \Theta(y), \cos ny \rangle = \frac{1}{\pi} \int_{-\pi}^{\pi} \Theta(y) \cos ny dy = \frac{2}{\pi} \int_0^{\pi} \sin 2y \cos ny dy \\ &= \frac{2}{\pi} \int_0^{\pi} \sin(n+2)y - \sin(n-2)y dy \end{aligned}$$

For $n \neq 2$

$$\int_0^\pi \sin(n+2)y - \sin(n-2)y \, dy = -\frac{\cos(n+2)y}{n+2} + \frac{\cos(n-2)y}{n-2} \Big|_0^\pi$$
$$= -\frac{(-1)^{n+2}-1}{n+2} + \frac{(-1)^{n-2}-1}{n-2} = [(-1)^n - 1] \left(\frac{1}{n-2} - \frac{1}{n+2} \right)$$

If n is even, this is 0; if n is odd, the integral evaluates to $-\frac{8}{n^2-4}$.

For $n=2$

$$\int_0^\pi \sin(n+2)y - \sin(n-2)y \, dy = \int_0^\pi \sin 4y \, dy = 0.$$

$$\text{So } b_n = \begin{cases} 0 & \text{if } n \text{ is even} \\ -\frac{8}{\pi(n^2-4)} & \text{if } n \text{ is odd.} \end{cases}$$

Setting $c_n = \frac{b_n}{\sinh n\pi}$, we obtain

$$T(x,y) = \sum_{n=0}^{\infty} c_n \cosh nx \cos ny$$

$$c_n = 0 \text{ if } n \text{ even}$$

$$-\frac{8}{\pi(n^2-4) \sinh n\pi} \text{ if odd.}$$

$$\text{or } T(x,y) = \sum_{n=0}^{\infty} \frac{-8}{\pi((2n+1)^2-3) \sinh(2n+1)\pi} \cosh(2n+1)x \cos(2n+1)y$$