

1. Solve the differential equation

$$xy'' + (1-x)y' + y = 0$$

Hint: one solution is polynomial.

Lagrange: $axy'' + (1-x)y' + ny = 0$

1st soln: $L(x) = 1-x$ $n=1$ V

Fuchs' conditions satisfied

2nd soln = $(1-x)\ln x + V$ \hookrightarrow Frobenius series

$$y' = \frac{1}{x} - \ln x - 1 + v' \quad \frac{7}{10}$$

$$y'' = -\frac{1}{x^2} - \frac{1}{x} + v''$$

$$x \left[v'' - \frac{1}{x^2} - \frac{1}{x} \right] + (1-x) \left[\frac{1}{x} - \ln x - 1 + v' \right] + (1-x)\ln x + v = 0$$

$$xv'' + (1-x)v' + v - \frac{x}{x} - 1 + \frac{x}{x} - 1 - 1 + x = 0$$

$$xv'' + (1-x)v' + v = 3 - x \text{ solve?}$$

$$? v = (1-x) + 3 + x = -2 ?$$

$$\boxed{(1-x)\ln x - 2}$$

2. (a) Using the generating function

$$\Phi(x, h) = e^{2xh - h^2} = \sum_{n=0}^{\infty} H_n(x) \frac{h^n}{n!},$$

prove the recursion relation for the Hermite polynomials

$$H_{n+1}(x) = 2xH_n(x) - 2nH_{n-1}(x).$$

(b) Evaluate $H_n(0)$ for all n .

$$a) \quad e^{2xh - h^2} = 1 + (2xh - h^2) + \frac{(2xh - h^2)^2}{2!} + \frac{(2xh - h^2)^3}{3!} + \dots$$

$$H_0 = 1 \quad H_1 = 2x \quad H_2 = 4x^2 - 2$$

$$H_2(x) = 2xH_1(x) - 2 \cdot 1 \cdot H_0(x)$$

$$4x^2 - 2 = 2x \cdot 2x - 2(1)$$

$$4x^2 - 2 = 4x^2 - 2$$

for all n ?

$$b) \quad \Phi(0, h) = 1 - h^2 + \frac{h^4}{2!} - \frac{h^6}{3!} + \dots$$

$$\frac{3}{10}$$

$$H_n(0) = \begin{cases} 0, & n \text{ odd} \\ (-1)^{n/2} \frac{n!}{(n/2)!}, & n \text{ even} \end{cases} \text{ why?}$$

Where is your work?
Does not look
a correct answer?

3. A string of length 3 has the zero initial velocity; the initial displacement is given by the function

$$f(x) = \begin{cases} 0.1x & \text{if } 0 \leq x \leq 1, \\ 0.15 - 0.05x & \text{if } 1 \leq x \leq 3. \end{cases}$$

Assuming the wave velocity $v = 1$, find the position of the midpoint of the string at $t = 1, 2, 3$.

$$y = \sin kx \cos kv t \quad \begin{aligned} 3k &= n\pi \\ k &= \frac{n\pi}{3} \end{aligned}$$

$$y(x,t) = \sum_{n=1}^{\infty} b_n \sin \frac{n\pi x}{3} \cos \frac{n\pi t}{3}$$

$$y(x,0) = \sum b_n \sin \frac{n\pi x}{3} = f(x)$$

$$b_n = \frac{2}{3} \left[\int_0^1 0.1x \sin \frac{n\pi x}{3} dx + \int_1^3 (0.15 - 0.05x) \sin \frac{n\pi x}{3} dx \right]$$

$$\frac{2}{3} \cdot \left[\left. \frac{3}{n\pi} x \cos \frac{n\pi x}{3} \right|_0^1 + \frac{9}{n^2 \pi^2} \sin \frac{n\pi x}{3} \right]_0^1 + \frac{2}{3} \cdot 0.15 \left[\frac{3}{n\pi} \cos \frac{n\pi x}{3} \right]_1^3 - \frac{2}{3} \cdot 0.05 \left[\frac{3}{n\pi} x \cos \frac{n\pi x}{3} \right]_1^3 + \frac{9}{n^2 \pi^2} \sin \frac{n\pi x}{3} \Big|_1^3$$

$$y = f(x+vt) + g(x-vt) \quad \frac{4}{10}$$

$$y|_{t=0} = 0 = f'(x) - g'(x) \quad f'(x) = g'(x)$$

$$f(x) = g(x)$$

$$y = f(x+vt) + f(x-vt)$$

$$y(1.5, 3) = 0$$

$$y(1.5, 2) = 0.15$$

$$y(1.5, 1) = 0.05$$

0.075 at $t=0$

and ...?

4. Find the steady-state temperature in a square plate of size 10 by 10 if the top and bottom sides are kept at temperature 50° , and right and left sides are held at 0° .



$$T_1 = \sin kx \sinh ky \quad k = \frac{n\pi}{10}$$

$$T_1 = \sum_{n=1}^{\infty} b_n \sin \frac{n\pi}{10} x \sinh \frac{n\pi y}{10}$$

$$T_1|_{y=10} = \sum b_n \sinh(n\pi) \sin \frac{n\pi}{10} x = 50$$

$$b_n = \frac{50}{\sinh(n\pi)}$$

$$b_n = \begin{cases} \frac{200}{n\pi}, & \text{odd } n \\ 0, & \text{even } n \end{cases}$$

$$T_1 = \sum_{n=1}^{\infty} \frac{200}{n\pi \sinh n\pi} \sin \frac{n\pi}{10} x \sinh \frac{n\pi y}{10}$$

$$T_2 = \sin kx \sinh k(10-y)$$

$$T_2 = \sum b_n \sin \frac{n\pi}{10} x \sinh \frac{n\pi}{10} (10-y)$$

$$T_2|_{y=0} = \sum b_n \sinh n\pi \sin \frac{n\pi}{10} x = 50$$

$$b_n = \frac{200}{n\pi \sinh n\pi}$$

$$T_2 = \sum \frac{200}{n\pi \sinh n\pi} \sin \frac{n\pi}{10} x \sinh \frac{n\pi}{10} (10-y)$$

$$T(x,y) = \sum_{n=1}^{\infty} \frac{200}{n\pi \sinh n\pi} \sin \frac{n\pi}{10} x \left[\sinh \frac{n\pi y}{10} + \sinh \frac{n\pi(10-y)}{10} \right]$$