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Universidad **Carlos III** de Madrid

Departamento de Matemáticas

## **DIFFERENTIAL EQUATIONS. Solutions**

Degree in Biomedical Engineering

Chapter 4

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## 4 Method of separation of variables

### 4.1 Separation of variables

**Problem 4.1.1** *i*) Writing  $u(r, t) = R(r)T(t)$  we obtain  $(rR')' + \lambda rR = 0$ ,  $T' + \lambda kT = 0$ .

*ii*)  $u(r, \theta) = R(r)H(\theta) \rightsquigarrow (rR')' - \frac{\lambda}{r}R = 0$ ,  $H'' + \lambda H = 0$ .

*iii*)  $u(x, t) = X(x)T(t) \rightsquigarrow kX'' - v_0X' + \lambda X = 0$ ,  $T' + \lambda kT = 0$ .

*iv*)  $u(x, y) = X(x)Y(y) \rightsquigarrow X'' + \lambda X = 0$ ,  $Y'' - \lambda Y = 0$ .

*v*)  $u(r, t) = R(r)T(t) \rightsquigarrow (r^2R')' + \lambda r^2R = 0$ ,  $T' + \lambda kT = 0$ .

*vi*)  $u(x, t) = X(x)T(t) \rightsquigarrow X^{iv} + \lambda X = 0$ ,  $T' + \lambda kT = 0$ .

*vii*)  $u(x, t) = X(x)T(t) \rightsquigarrow X'' + \lambda X = 0$ ,  $T'' + \lambda c^2T = 0$ .

#### Problem 4.1.2

$$u(x, y) = \sum_{n=1}^{\infty} a_n \sin nx \sinh n(\pi - y);$$

$$2 \sin 3x = u(x, 0) = \sum_{n=1}^{\infty} a_n \sin nx \sinh n\pi \Rightarrow a_3 = \frac{2}{\sinh 3\pi}, \quad a_n = 0 \quad \forall n \neq 3 \Rightarrow$$

$$u(x, y) = \frac{2}{\sinh 3\pi} \sin 3x \sinh 3(\pi - y).$$

#### Problem 4.1.3

$$\varphi(x, y) = b_0 y + \sum_{n=1}^{\infty} b_n \cos\left(\frac{n\pi x}{L}\right) \sinh\left(\frac{n\pi y}{L}\right);$$

$$f(x) = \varphi(x, L) = b_0 L + \sum_{n=1}^{\infty} b_n \cos\left(\frac{n\pi x}{L}\right) \sinh(n\pi) \Rightarrow$$

$$b_0 = \frac{1}{L^2} \int_0^L f(s) ds, \quad b_n = \frac{2}{L \sinh(n\pi)} \int_0^L f(s) \cos\left(\frac{n\pi s}{L}\right) ds \quad n \geq 1.$$

#### Problem 4.1.4

a) The compatibility condition is  $\int_{\partial\Omega} \frac{\partial u}{\partial \nu} = 0$ , that is  $\int_0^L f(x) dx = 0$ .

b)

$$u(x, y) = b_0 + \sum_{n=1}^{\infty} b_n \cos\left(\frac{n\pi x}{L}\right) \cosh\left(\frac{n\pi y}{L}\right);$$

$$f(x) = \frac{\partial u}{\partial y}(x, H) = \sum_{n=1}^{\infty} b_n \frac{n\pi}{L} \cos\left(\frac{n\pi x}{L}\right) \sinh\left(\frac{n\pi H}{L}\right) \Rightarrow$$

$$b_0 \in \mathbb{R}, \quad \int_0^L f(s) ds = 0, \quad b_n = \frac{2L}{Ln\pi \sinh(n\pi H/L)} \int_0^L f(s) \cos\left(\frac{n\pi s}{L}\right) ds \quad n \geq 1.$$

c) If  $u(x, y) = \lim_{t \rightarrow \infty} v(x, y, t)$ , where  $v$  is the solution of the problem

$$\begin{cases} \frac{\partial v}{\partial t} = \Delta v, & 0 < x < L, 0 < y < H, t > 0, \\ \frac{\partial v}{\partial x}(0, y, t) = \frac{\partial v}{\partial y}(x, 0, t) = \frac{\partial v}{\partial x}(L, y, t) = 0, \\ \frac{\partial v}{\partial y}(x, H, t) = f(x), \\ v(x, y, 0) = g(x, y), \end{cases}$$

then, by the conservation of energy,

$$\int_0^L \int_0^H g(x, y) dy dx = \int_0^L \int_0^H v(x, y, 0) dy dx = b_0 LH.$$

That is,  $b_0$  is equal to the medium value of the initial data  $g$  on the rectangle.

Observe that the conservation of energy is deduced from the equation and the boundary conditions:

$$E(t) = \int_{\Omega} v \Rightarrow E'(t) = \int_{\Omega} \Delta v = \int_{\partial\Omega} \frac{\partial v}{\partial \nu} = 0 + 0 + 0 + \int_0^L f(x) dx = 0.$$

#### Problem 4.1.5

a) The stationary or equilibrium solution satisfies the problem  $\begin{cases} kv'' - \alpha v = 0, & 0 < x < L, \\ v(0) = v(L) = 0. \end{cases}$

The only solution is  $v(x) = 0$ .

b) We separate variables and obtain

$$u(x, t) = \sum_{n=1}^{\infty} a_n \sin(n\pi x/L) e^{-(\alpha + kn^2\pi^2/L^2)t}.$$

The initial condition implies  $a_n = \frac{2}{L} \int_0^L f(s) \sin(n\pi s/L) ds$ . It is clear that, independently of the initial data, we obtain  $\lim_{t \rightarrow \infty} u(x, t) = 0$ , since all the exponents are negative.

#### Problem 4.1.6

#### Problem 4.1.7

a) We separate variables and obtain

$$u(x, t) = \sum_{n=1}^{\infty} \left( a_n \sin(\omega_n t) + b_n \cos(\omega_n t) \right) \sin(\sqrt{\lambda_n} x),$$

where  $\lambda_n = n^2\pi^2/L^2$  y  $\omega_n = \sqrt{T_0\lambda_n/\rho}$ , while  $a_n$  and  $b_n$  are the Fourier sine coefficients of  $g(x)/\omega_n$  and  $f(x)$ , respectively. We write the time dependent part as  $\alpha_n \cos[\omega_n(t - \delta_n)]$ , and develop the cosine of the sum, then we obtain

$$\begin{cases} \alpha_n \sin(\omega_n \delta_n) = a_n \\ \alpha_n \cos(\omega_n \delta_n) = b_n \end{cases} \Rightarrow \begin{cases} \alpha_n = \sqrt{a_n^2 + b_n^2} \\ \delta_n = \frac{1}{\omega_n} \arctg\left(\frac{a_n}{b_n}\right) \end{cases}$$

b) For every harmonic, (that is, for fixed  $n$ ), in the antinodes we have  $\sin(\sqrt{\lambda_n} x) = \pm 1$ , which implies:  $x = \frac{(2j+1)L}{2n}$ ,  $j = 0, 1, \dots, n-1$ .

c)

$$\begin{aligned} \left(\frac{\partial U_n}{\partial t}\right)^2 &= \alpha_n^2 \omega_n^2 \sin^2(\omega_n(t - \delta_n)) \sin^2(\sqrt{\lambda_n} x), \\ \left(\frac{\partial U_n}{\partial x}\right)^2 &= \alpha_n^2 \lambda_n \cos^2(\omega_n(t - \delta_n)) \cos^2(\sqrt{\lambda_n} x), \\ \int_0^L \sin^2(\sqrt{\lambda_n} x) dx &= \int_0^L \cos^2(\sqrt{\lambda_n} x) dx = \frac{L}{2}, \\ E(t) &= \frac{1}{2} \rho \alpha_n^2 \omega_n^2 \frac{L}{2} \sin^2(\omega_n(t - \delta_n)) + \frac{1}{2} T_0 \alpha_n^2 \lambda_n \frac{L}{2} \cos^2(\omega_n(t - \delta_n)) = \frac{1}{4L} T_0 n^2 \pi^2 \alpha_n^2. \end{aligned}$$

$$d) a_1 = 0 \quad \rightsquigarrow \quad \alpha_1 = b_1 = \frac{2}{L} \int_0^L f(s) \sin(n\pi s/L) ds = \frac{8A}{\pi^2} \quad \rightsquigarrow \quad E_1 = \frac{16T_0 A^2}{L\pi^2}.$$

#### Problem 4.1.8

a) Deriving and integrating by parts the second term,

$$\begin{aligned} E'(t) &= \rho \int_0^L \frac{\partial u}{\partial t} \frac{\partial^2 u}{\partial t^2} dx + T_0 \int_0^L \frac{\partial u}{\partial x} \frac{\partial^2 u}{\partial x \partial t} dx = \rho \int_0^L \frac{\partial u}{\partial t} \frac{\partial^2 u}{\partial t^2} dx - T_0 \int_0^L \frac{\partial^2 u}{\partial x^2} \frac{\partial u}{\partial t} dx \\ &= \int_0^L \frac{\partial u}{\partial t} \left( \rho \frac{\partial^2 u}{\partial t^2} - T_0 \frac{\partial^2 u}{\partial x^2} \right) dx = 0, \end{aligned}$$

$$\text{since } u(0, t) = u(L, t) = 0 \text{ implies } \left. \frac{\partial u}{\partial x} \frac{\partial u}{\partial t} \right|_0^L = 0.$$

b) Using linearity, it is enough to prove that the unique solution with zero initial data is the zero solution. Since  $E(t) = \text{constant}$ , then  $E(t) = E(0)$  for every  $t \geq 0$ . But if  $f = g = 0$  in the previous problem, the initial energy is

$$E(0) = \frac{\rho}{2} \int_0^L (g(x))^2 dx + \frac{T_0}{2} \int_0^L (f'(x))^2 dx = 0.$$

So, for every  $t \geq 0$ ,

$$\frac{\rho}{2} \int_0^L \left(\frac{\partial u}{\partial t}\right)^2 dx + \frac{T_0}{2} \int_0^L \left(\frac{\partial u}{\partial x}\right)^2 dx = 0 \Rightarrow \frac{\partial u}{\partial x} = 0 \Rightarrow u = \text{constant} \Rightarrow u = 0.$$

#### Problem 4.1.9 Separating variables

$$u(x, t) = a_0 t + b_0 + \sum_{n=1}^{\infty} \left( a_n \sin(cnt) + b_n \cos(cnt) \right) \cos(nx).$$

The initial position implies  $b_n = 0$  for every  $n \geq 0$ . The initial velocity is then,

$$8 \sin^2 x = 4(1 - \cos(2x)) = \frac{\partial u}{\partial t}(x, 0) = a_0 + \sum_{n=1}^{\infty} a_n cn \cos(nx),$$

so  $a_0 = 4$ ,  $a_2 = -2/c$ ,  $a_n = 0$  for every  $n \neq 0, 2$ . Then, the solution is

$$u(x, t) = 4t - \frac{2}{c} \sin(2ct) \cos(2x).$$

**Problem 4.1.10** We separate variables  $u(x, t) = X(x)T(t)$ , the time-dependent equation is  $T'' + \alpha T' + \lambda_n c^2 T = 0$ , where the eigenvalues are obtained in the spatial problem,  $\lambda_n = n^2$ ,  $n \geq 1$ . The associated characteristic equation in  $T$  has the solutions  $r = \frac{-\alpha \pm \sqrt{\alpha^2 - 4c^2 n^2}}{2}$ . So it is important the sign of  $\alpha^2 - 4c^2 n^2$ . Since the initial condition is  $u(x, 0) = \sin(2x)$ , we only need the value for  $n = 2$ . The solution is then:

$$\begin{aligned} \text{i) si } \alpha < 4c &\rightsquigarrow u(x, t) = (a_2 \sin(zt) + b_2 \cos(zt))e^{-\alpha t/2} \sin 2x, \\ \text{ii) si } \alpha = 4c &\rightsquigarrow u(x, t) = (c_2 t + g_2)e^{-\alpha t/2} \sin 2x, \\ \text{iii) si } \alpha > 4c &\rightsquigarrow u(x, t) = (h_2 e^{wt} + j_2 e^{-wt})e^{-\alpha t/2} \sin 2x, \end{aligned}$$

where  $z = \frac{\sqrt{16c^2 - \alpha^2}}{2}$ ,  $w = \frac{\sqrt{\alpha^2 - 16c^2}}{2}$ . The initial conditions imply:

$$a_2 = \frac{\alpha}{2z}, \quad b_2 = 1, \quad c_2 = \frac{\alpha}{2}, \quad g_2 = 1, \quad h_2 = \frac{2w + \alpha}{4w}, \quad j_2 = \frac{2w - \alpha}{4w}.$$

**Problem 4.1.11**

a) Let us separate  $u(r, \theta) = R(r)H(\theta)$ , the angular part gives us the eigenvalues  $\lambda_n = n^2$ ,  $n \geq 0$ . With them we solve the radial part, an equidimensional equation:  $r^2 R'' + rR' - \lambda_n R = 0$ . We use the non singularity condition at  $r = 0$  and obtain:  $R(r) = \begin{cases} r^n, & n \geq 1, \\ 1, & n = 0. \end{cases}$  With the boundary condition, the solution is:

$$\begin{aligned} u(r, \theta) &= \frac{1}{2\pi} \int_{-\pi}^{\pi} f(\phi) d\phi + \sum_{n=1}^{\infty} \left(\frac{r}{a}\right)^n \frac{1}{\pi} \int_{-\pi}^{\pi} f(\phi) [\sin n\phi \sin n\theta + \cos n\phi \cos n\theta] d\phi \\ &= \int_{-\pi}^{\pi} f(\phi) P(r, \theta, \phi) d\phi, \end{aligned}$$

where Poisson's Integral Formula is:

$$\begin{aligned} P(r, \theta, \phi) &= \frac{1}{2\pi} \left[ 1 + 2 \sum_{n=1}^{\infty} \left(\frac{r}{a}\right)^n [\sin n\phi \sin n\theta + \cos n\phi \cos n\theta] \right] \\ &= \frac{1}{2\pi} \left[ 1 + 2 \sum_{n=1}^{\infty} \left(\frac{r}{a}\right)^n \cos n(\theta - \phi) \right]. \end{aligned}$$

b) We define  $z = \frac{r}{a} e^{(\theta - \phi)i}$ , and obtain

$$\begin{aligned} P(r, \theta, \phi) &= \frac{1}{2\pi} \mathcal{R}e \left[ 1 + 2 \sum_{n=1}^{\infty} \left(\frac{r}{a}\right)^n e^{n(\theta - \phi)i} \right] = \frac{1}{2\pi} \mathcal{R}e \left[ 1 + 2 \sum_{n=1}^{\infty} z^n \right] \\ &= \frac{1}{2\pi} \mathcal{R}e \left[ 1 + \frac{2z}{1 - z} \right] = \frac{1}{2\pi} \mathcal{R}e \left[ \frac{1 + z}{1 - z} \right] = \frac{1}{2\pi} \frac{1 - |z|^2}{1 - 2\mathcal{R}e z + |z|^2} \\ &= \frac{1}{2\pi} \frac{a^2 - r^2}{a^2 - 2ar \cos(\theta - \phi) + r^2}. \end{aligned}$$

Then

$$u(r, \theta) = \frac{1}{2\pi} \int_{-\pi}^{\pi} \frac{a^2 - r^2}{a^2 - 2ar \cos(\theta - \phi) + r^2} f(\phi) d\phi.$$

c) At  $r = 0$ , we have  $u(0, \theta) = \frac{1}{2\pi} \int_{-\pi}^{\pi} f(\phi) d\phi$ .

**Problem 4.1.12** Since  $\sin^3 \theta = \frac{1}{4}(3 \sin \theta - \sin 3\theta)$ , it is easy to obtain the solution  $u(r, \theta) = \frac{1}{4}(3r \sin \theta - r^3 \sin 3\theta)$ .

**Problem 4.1.13**

a) We use odd symmetry around the diameter:  $\theta = 0$ , and obtain the solution from the solution on the entire disk using the boundary condition obtained by odd reflection:  $\tilde{g}(\theta) = \begin{cases} g(\theta), & 0 < \theta < \pi, \\ -g(-\theta), & -\pi < \theta < 0. \end{cases}$  Then

$$\begin{aligned} u(r, \theta) &= \int_{-\pi}^{\pi} \tilde{g}(\phi) P(r, \theta, \phi) d\phi \\ &= \int_0^{\pi} g(\phi) P(r, \theta, \phi) d\phi - \int_{-\pi}^0 g(-\phi) P(r, \theta, \phi) d\phi \\ &= \int_0^{\pi} g(\phi) [P(r, \theta, \phi) - P(r, \theta, -\phi)] d\phi. \end{aligned}$$

Also, we can separate variables directly and obtain:

$$u(r, \theta) = \sum_{n=1}^{\infty} \left(\frac{r}{a}\right)^n \frac{2}{\pi} \int_0^{\pi} g(\phi) \sin n\phi d\phi \sin n\theta.$$

b) Now, we use even symmetry, the solution is

$$u(r, \theta) = \int_0^{\pi} g(\phi) [P(r, \theta, \phi) + P(r, \theta, -\phi)] d\phi.$$

Or also,

$$u(r, \theta) = \frac{1}{\pi} \int_0^{\pi} g(\phi) d\phi + \sum_{n=1}^{\infty} \left(\frac{r}{a}\right)^n \frac{2}{\pi} \int_0^{\pi} g(\phi) \cos n\phi d\phi \cos n\theta.$$

**Problem 4.1.14** We separate variables and obtain the eigenvalues  $\lambda_n = 9n^2$ ,  $n \geq 1$ , and the solution

$$u(r, \theta) = \sum_{n=1}^{\infty} \alpha_n r^{3n} \sin(3n\theta).$$

The boundary condition implies:

$$\alpha_n = \frac{6}{\pi a^{3n}} \int_0^{\pi/3} f(s) \sin(3ns) ds.$$

**Problem 4.1.15** i) The radial equation (equidimensional),  $r^2 R'' + rR' - n^2 R = 0$ , has the following solutions that satisfy the condition  $R(b) = 0$ ,

$$R(r) = \begin{cases} (b/r)^n - (r/b)^n, & n \geq 1, \\ \log(b/r), & n = 0. \end{cases}$$

So, the solution has the form

$$u(r, \theta) = \beta_0 \log(b/r) + \sum_{n=1}^{\infty} [\alpha_n \sin n\theta + \beta_n \cos n\theta] [(b/r)^n - (r/b)^n].$$

The condition at  $r = a$  implies

$$\begin{aligned} \alpha_n &= \frac{1}{\pi[(b/a)^n - (a/b)^n]} \int_{-\pi}^{\pi} f(s) \sin ns \, ds, \quad n \geq 1, \\ \beta_0 &= \frac{1}{2\pi \log(b/a)} \int_{-\pi}^{\pi} f(s) \, ds, \\ \beta_n &= \frac{1}{\pi[(b/a)^n - (a/b)^n]} \int_{-\pi}^{\pi} f(s) \cos ns \, ds, \quad n \geq 1. \end{aligned}$$

ii) We use linearity to write  $u = u_1 + u_2$ , where

$$\begin{cases} \Delta u_1 = 0, \\ u(a, \theta) = f(\theta), \\ u(b, \theta) = 0, \end{cases} \quad \begin{cases} \Delta u_2 = 0, \\ u(a, \theta) = 0, \\ u(b, \theta) = g(\theta). \end{cases}$$

We have already solved  $u_1$ . The solution  $u_2$  is obtained in an analogous way, interchanging  $a$  by  $b$ . Now we join both:

$$u(r, \theta) = \int_{-\pi}^{\pi} [f(s)Q_1(r, \theta, s) + g(s)Q_2(r, \theta, s)] \, ds,$$

where

$$\begin{aligned} Q_1(r, \theta, s) &= \frac{1}{2\pi} \frac{\log(b/r)}{\log(b/a)} + \frac{1}{\pi} \sum_{n=1}^{\infty} \frac{(b/r)^n - (r/b)^n}{(b/a)^n - (a/b)^n} \cos(n(\theta - s)), \\ Q_2(r, \theta, s) &= \frac{1}{2\pi} \frac{\log(r/a)}{\log(b/a)} + \frac{1}{\pi} \sum_{n=1}^{\infty} \frac{(r/a)^n - (a/r)^n}{(b/a)^n - (a/b)^n} \cos(n(\theta - s)). \end{aligned}$$

iii)

$$u(r, \theta) = \int_{-\pi}^{\pi} g(s)Q_3(r, \theta, s) \, ds,$$

where

$$Q_3(r, \theta, s) = \frac{1}{2\pi} + \frac{1}{\pi} \sum_{n=1}^{\infty} \frac{(r/a)^n + (a/r)^n}{(b/a)^n + (a/b)^n} \cos(n(\theta - s)).$$

iv) The compatibility condition is  $\int_{-\pi}^{\pi} f(s) \, ds = 0$ , that is, the total flux through the boundary is zero. The solution is

$$u(r, \theta) = \beta_0 + \int_{-\pi}^{\pi} f(s)Q_4(r, \theta, s) \, ds,$$

where

$$Q_4(r, \theta, s) = \frac{1}{\pi} \sum_{n=1}^{\infty} \frac{a[(r/b)^n + (b/r)^n]}{n[(a/b)^n - (b/a)^n]} \cos(n(\theta - s)),$$

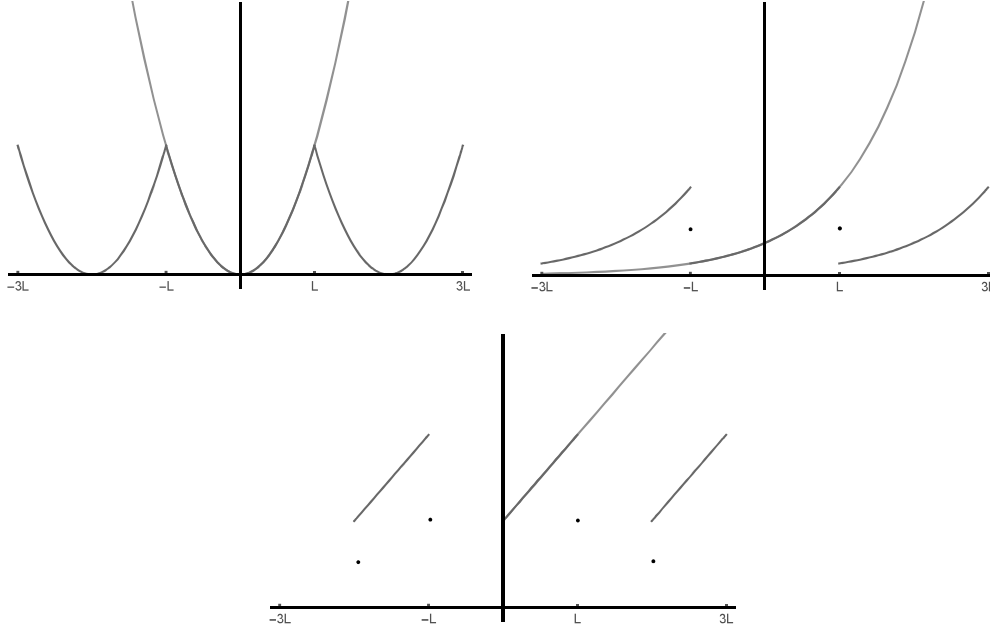
and  $\beta_0 \in \mathbb{R}$  is a free parameter; we do not have uniqueness.

**Problem 4.1.16** The solution is

$$u(r, \theta) = \frac{4}{\pi} \sum_{n=1}^{\infty} \frac{(r/a)^{2n} - (a/r)^{2n}}{(b/a)^{2n} - (a/b)^{2n}} \int_0^{\pi/2} f(s) \sin(2ns) \, ds \sin(2n\theta).$$

4.2 Fourier series

Problem 4.2.1



**Problem 4.2.2** *i)*  $S(x) = \sum_{n=1}^{\infty} \frac{2}{n} \sin(nx)$ . *ii)*  $S(x) = \sum_{k=0}^{\infty} \frac{6}{(2k+1)\pi} \sin((2k+1)x) - \sum_{k=1}^{\infty} \frac{1}{k\pi} \sin(4kx)$ .

*iii)*  $S(x) = \sum_{k=0}^{\infty} \left( \frac{2\pi}{2k+1} - \frac{8}{\pi(2k+1)^3} \right) \sin((2k+1)x) - \sum_{k=1}^{\infty} \frac{\pi}{k} \sin(2kx)$ .

*iv)*  $S(x) = \sum_{k=1}^{\infty} \frac{8k}{\pi(4k^2-1)} \sin(2kx)$ .

Problem 4.2.3

a) Let us define  $f(x) = -f(L-x)$ . Since we have  $\cos((n\pi(L-y)/L) = (-1)^n \cos(n\pi y/L)$ , with the change of variables  $L-x = y$  in the integral from  $L/2$  and  $L$ , we have:

$$\begin{aligned} b_n &= \frac{2}{L} \int_0^L f(s) \cos(n\pi s/L) ds \\ &= \frac{2}{L} \int_0^{L/2} f(s) \cos(n\pi s/L) ds + \frac{2}{L} \int_0^{L/2} f(y)(-1)^n \cos(n\pi y/L) dy = 0, \end{aligned}$$

in the case where  $n$  is odd.

b) In fact, for even  $n$ , that is  $n = 2k$ , the corresponding coefficient is:

$$b_{2k} = \frac{4}{L} \int_0^{L/2} f(s) \cos(2k\pi s/L) ds.$$

Also, we can calculate directly the Fourier cosine coefficients on  $[0, L/2]$ :

$$c_m = \frac{4}{L} \int_0^{L/2} f(s) \cos(2m\pi s/L) ds,$$

and obtain the same series.



**Problem 4.2.4** We cannot differentiate term by term the Fourier sine series of  $f(x)$  and obtain the Fourier cosine series of  $f'(x)$  because  $f(x)$  is discontinuous at  $x = 2k$ ,  $k \in \mathbb{Z}$ .

**Problem 4.2.5** We consider the Fourier cosine series:  $e^x = \sum_{n=0}^{\infty} A_n \cos(n\pi x/L)$ . We derive and obtain the Fourier sine series  $e^x = -\sum_{n=1}^{\infty} \frac{n\pi}{L} A_n \sin(n\pi x/L)$ . Let us differentiate again, in the right way:

$$e^x = \frac{1}{L}(e^L - 1) + \sum_{n=1}^{\infty} \left[ -\left(\frac{n\pi}{L}\right)^2 A_n + \frac{2}{L}((-1)^n e^L - 1) \right] \cos(n\pi x/L).$$

Both Fourier cosine series must be equal, so we deduce that  $A_n = \frac{2L((-1)^n e^L - 1)}{L^2 + n^2\pi^2}$ ,  $n \geq 1$ ,  $A_0 = \frac{1}{L}(e^L - 1)$ .

**Problem 4.2.6** Let us consider the Fourier sine series:  $\cosh x = \sum_{n=1}^{\infty} b_n \sin(n\pi x/L)$ . Deriving we obtain the Fourier cosine series

$$\sinh x = \frac{1}{L}(\cosh L - 1) + \sum_{n=1}^{\infty} \left[ \frac{n\pi}{L} b_n + \frac{2}{L}((-1)^n \cosh L - 1) \right] \cos(n\pi x/L).$$

Deriving again,

$$\cosh x = \sum_{n=1}^{\infty} \left( -\frac{n\pi}{L} \right) \left[ \frac{n\pi}{L} b_n + \frac{2}{L}((-1)^n \cosh L - 1) \right] \sin(n\pi x/L).$$

Now the two Fourier sine series are equal, so we deduce that  $b_n = \frac{2n\pi(1 - (-1)^n \cosh L)}{L^2 + n^2\pi^2}$ .

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