

- Problem 1** (1) Compute the Fourier series of the function  $f(x) = x$  defined on  $[-L, L]$ .  
(2) At which points  $x$  of the interval  $[-L, L]$  does the Fourier series of  $f$  converge to  $f(x)$ ?  
(3) Compute the Fourier sine series of the function  $f(x) = x$  defined on  $[0, L]$ .

**Problem 2** Find a solution of the initial value problem for the diffusion equation with absorption:

$$\begin{cases} \frac{\partial}{\partial t} u(x, t) = k \frac{\partial^2}{\partial x^2} u(x, t) - c u(x, t), & \text{if } x \in \mathbb{R}, t > 0, \\ u(x, 0) = f(x), & \text{if } x \in \mathbb{R}. \end{cases}$$

**Problem 3** Find a function satisfying  $f(0) = 1$  and

$$f'(x) = 1 - \int_0^x f(x-s) e^{-2s} ds,$$

by using the Laplace transform.

**Problem 4** Solve the following difference equation by using the Z-transform,

$$f_{n+2} - f_{n+1} - 2f_n = 0, \quad \text{with} \quad f_0 = 0, f_1 = 1.$$

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