

Solution formulas for certain PDE

For the initial/boundary value problem for the heat equation

$$\begin{aligned}\frac{\partial u}{\partial t}(x, t) &= \frac{\partial^2 u}{\partial x^2}(x, t), \quad 0 < x < \pi, \quad t > 0; \\ u(0, t) &= u(\pi, t) = 0, \quad t > 0; \\ u(x, 0) &= f(x), \quad 0 < x < \pi,\end{aligned}$$

if $f(x)$ has the Fourier sine series

$$f(x) \sim \sum_{k=1}^{\infty} b_k \sin(kx),$$

then the formal solution is

$$u(x, t) = \sum_{k=1}^{\infty} b_k e^{-k^2 t} \sin(kx).$$

For the initial/boundary value problem for the heat equation

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if $f(x)$ has the Fourier cosine series

$$f(x) \sim \frac{a_0}{2} + \sum_{k=1}^{\infty} a_k \cos(kx),$$

then the formal solution is

$$u(x, t) = \frac{a_0}{2} + \sum_{k=1}^{\infty} a_k e^{-k^2 t} \cos(kx).$$

For the initial/boundary value problem for the wave equation

$$\begin{aligned} \frac{\partial^2 u}{\partial t^2}(x, t) &= \frac{\partial^2 u}{\partial x^2}(x, t), \quad 0 < x < \pi, \quad t > 0; \\ u(0, t) &= u(\pi, t) = 0, \quad t > 0; \\ u(x, 0) &= f(x), \quad \frac{\partial u}{\partial t}(x, 0) = g(x), \quad 0 < x < \pi, \end{aligned}$$

if $f(x)$ and $g(x)$ have the Fourier sine series

$$f(x) \sim \sum_{k=1}^{\infty} b_k \sin(kx), \quad g(x) \sim \sum_{k=1}^{\infty} c_k \sin(kx),$$

then the formal solution is

$$u(x, t) = \sum_{k=1}^{\infty} b_k \cos(kt) \sin(kx) + \sum_{k=1}^{\infty} \frac{c_k}{k} \sin(kt) \sin(kx).$$

For the initial/boundary value problem for the wave equation

$$\begin{aligned} \frac{\partial^2 u}{\partial t^2}(x, t) &= \frac{\partial^2 u}{\partial x^2}(x, t), \quad 0 < x < \pi, \quad t > 0; \\ \frac{\partial u}{\partial x}(0, t) &= \frac{\partial u}{\partial x}(\pi, t) = 0, \quad t > 0; \\ u(x, 0) &= f(x), \quad \frac{\partial u}{\partial t}(x, 0) = g(x), \quad 0 < x < \pi, \end{aligned}$$

if $f(x)$ and $g(x)$ have the Fourier cosine series

$$f(x) \sim \frac{a_0}{2} + \sum_{k=1}^{\infty} a_k \cos(kx), \quad g(x) \sim \frac{c_0}{2} + \sum_{k=1}^{\infty} c_k \cos(kx),$$

then the formal solution is

$$u(x, t) = \frac{a_0}{2} + \frac{c_0 t}{2} + \sum_{k=1}^{\infty} b_k \cos(kt) \cos(kx) + \sum_{k=1}^{\infty} \frac{c_k}{k} \sin(kt) \cos(kx).$$