

Fourier expansions

1. (4pts) Find the Fourier expansions of the periodic function whose definition on one period is

$$f(t) = \begin{cases} t & \text{for } 0 < t < 2 \\ 4 - t & \text{for } 2 < t < 4. \end{cases}$$

2. (6pts) Find the complex exponential Fourier series of the periodic function whose definition on one period is  $f(t) = \cosh(t)$   $-1 < t < 1$ .
3. (8pts) Find the solution of the following differential equation which satisfies the given initial conditions:

$$y'' - 3y' + 2y = f(t) \quad ; \quad y(0) = y'(0) = 0 \quad \text{and} \quad f(t) = \begin{cases} 1 & \text{for } 0 < t < \pi \\ 0 & \text{for } \pi < t < 2\pi. \end{cases}$$

(Hint: solve for the homogeneous Eqn. using O.D.E techniques and expand  $f(t)$  in a Fourier series).

4. (8pts) A vibrating string, clamped at  $x = 0$  and at  $x = \ell$ , is in a resisting medium which damps its motion. Its motion is described by the damped wave equation

$$\frac{\partial^2 u(x, t)}{\partial t^2} = v^2 \frac{\partial^2 u(x, t)}{\partial x^2} - k \frac{\partial u(x, t)}{\partial t}$$

with I.C.:  $u(x, 0) = f(x)$  and  $\frac{\partial u(x, 0)}{\partial t} = g(x)$  and B.C.:  $u(0, t) = u(\ell, t) = 0$ .

where  $v$  and  $k$  are constants and represent the propagation speed and damping coefficient, respectively. Find the displacement of the string (motion of the string) assuming the damping is large. Assume a Fourier expansion of the form

$$u(x, t) = \sum_{n=1}^{\infty} b_n(t) \sin\left(\frac{n\pi}{\ell}x\right).$$

Why did we use the sine series and not the cosine series?

1) Find the Fourier expansion (sine, cosine) of the periodic function whose definition on one period is

$$f(t) = \begin{cases} t & 0 < t < 2 \\ 4-t & 2 < t < 4 \end{cases} \quad P=2$$

$$\begin{aligned} a_0 &= \frac{1}{2} \int_0^4 f(t) dt = \frac{1}{2} \left( \int_0^2 t dt + \int_2^4 (4-t) dt \right) \\ &= \frac{1}{2} \left( \left. \frac{t^2}{2} \right|_0^2 + \left. \left( 4t - \frac{t^2}{2} \right) \right|_2^4 \right) \\ &= \frac{1}{2} \left( \frac{4}{2} + 16 - 8 - 8 + \frac{4}{2} \right) = \left( \frac{1}{2} \right) \left( \frac{8}{2} \right) = 2 \end{aligned}$$

$$\begin{aligned} a_n &= \frac{1}{2} \int_0^4 f(t) \cos\left(\frac{n\pi}{2}t\right) dt = \frac{1}{2} \left( \int_0^2 t \cos\left(\frac{n\pi}{2}t\right) dt + \int_2^4 (4-t) \cos\left(\frac{n\pi}{2}t\right) dt - \int_2^4 t \cos\left(\frac{n\pi}{2}t\right) dt \right) \\ &= \frac{1}{2} \left( \int_0^2 t d\left(\frac{2}{n\pi} \sin\left(\frac{n\pi}{2}t\right)\right) + 4\left(\frac{2}{n\pi} \sin\left(\frac{n\pi}{2}t\right)\right) \Big|_2^4 - \int_2^4 t d\left(\frac{2}{n\pi} \sin\left(\frac{n\pi}{2}t\right)\right) \right) \\ &= \frac{1}{2} \left( \left(\frac{2}{n\pi}\right) t \sin\left(\frac{n\pi}{2}t\right) \Big|_0^2 - \int_0^2 \left(\frac{2}{n\pi}\right) \sin\left(\frac{n\pi}{2}t\right) dt + 4\left(\frac{2}{n\pi}\right) (\sin(2n\pi) - \sin(n\pi)) \right. \\ &\quad \left. - \left(\left(\frac{2}{n\pi}\right) t \sin\left(\frac{n\pi}{2}t\right)\right) \Big|_2^4 - \int_2^4 \left(\frac{2}{n\pi}\right) \sin\left(\frac{n\pi}{2}t\right) dt \right) \\ &= \frac{1}{2} \left( \left(\frac{2}{n\pi}\right) (2\sin(n\pi) - 0) + \left(\frac{2}{n\pi}\right)^2 \cos\left(\frac{n\pi}{2}t\right) \Big|_0^2 + 4\left(\frac{2}{n\pi}\right) (0 - 0) - \left(\frac{2}{n\pi}\right) (4\sin(2n\pi) - 2\sin(n\pi)) \right. \\ &\quad \left. - \left(\frac{2}{n\pi}\right)^2 \cos\left(\frac{n\pi}{2}t\right) \Big|_2^4 \right) \\ &= \frac{1}{2} \left( \left(\frac{2}{n\pi}\right)^2 (\cos(n\pi) - 1) - \left(\frac{2}{n\pi}\right)^2 (\cos(2n\pi) - \cos(n\pi)) \right) \\ &= \frac{1}{2} \left( \left(\frac{2}{n\pi}\right)^2 (2\cos(n\pi) - 1 - \cos(2n\pi)) \right) = \frac{1}{2} \left(\frac{2}{n\pi}\right)^2 (2(-1)^n - 1 - 1) \\ &= \left(\frac{2}{n\pi}\right)^2 (2(-1)^n - 1) \quad = 0 \text{ for } n\text{-even}; \quad = (-2) \left(\frac{2}{n\pi}\right)^2 \text{ for } n\text{-odd} \end{aligned}$$

$$\begin{aligned} b_n &= \frac{1}{2} \int_0^4 f(t) \sin\left(\frac{n\pi}{2}t\right) dt = \frac{1}{2} \left( \int_0^2 t \sin\left(\frac{n\pi}{2}t\right) dt + \int_2^4 (4-t) \sin\left(\frac{n\pi}{2}t\right) dt - \int_2^4 t \sin\left(\frac{n\pi}{2}t\right) dt \right) \\ &= \frac{1}{2} \left( \int_0^2 t d\left(-\frac{2}{n\pi} \cos\left(\frac{n\pi}{2}t\right)\right) + 4\left(-\frac{2}{n\pi}\right) \cos\left(\frac{n\pi}{2}t\right) \Big|_2^4 - \int_2^4 t d\left(-\frac{2}{n\pi} \cos\left(\frac{n\pi}{2}t\right)\right) \right) \\ &= \frac{1}{2} \left( \left(-\frac{2}{n\pi}\right) t \cos\left(\frac{n\pi}{2}t\right) \Big|_0^2 - \int_0^2 \left(-\frac{2}{n\pi}\right) \cos\left(\frac{n\pi}{2}t\right) dt + 4\left(-\frac{2}{n\pi}\right) (\cos(2n\pi) - \cos(n\pi)) \right. \\ &\quad \left. - \left(\left(-\frac{2}{n\pi}\right) t \cos\left(\frac{n\pi}{2}t\right)\right) \Big|_2^4 + \left(\frac{2}{n\pi}\right) \int_2^4 \cos\left(\frac{n\pi}{2}t\right) dt \right) \\ &= \frac{1}{2} \left( \left(-\frac{2}{n\pi}\right) (2) \cos(n\pi) + \left(\frac{4}{n\pi}\right)^2 \sin\left(\frac{n\pi}{2}t\right) \Big|_0^2 + 4\left(-\frac{2}{n\pi}\right) (1 - (-1)^n) - \left(-\frac{2}{n\pi}\right) (4\cos(2n\pi) \right. \\ &\quad \left. - 2\cos(n\pi)) - \left(\frac{2}{n\pi}\right)^2 \sin\left(\frac{n\pi}{2}t\right) \Big|_2^4 \right) \\ &= \frac{1}{2} \left( \left(-\frac{2}{n\pi}\right) (-1)^n + 4\left(-\frac{2}{n\pi}\right) (1 - (-1)^n) - \left(-\frac{2}{n\pi}\right) (4 - 2(-1)^n) \right) \\ &= \left(\frac{1}{2}\right) \left(-\frac{2}{n\pi}\right) (2(-1)^n + 4(1 - (-1)^n) - 2(2 - (-1)^n)) = \left(\frac{1}{2}\right) \left(-\frac{2}{n\pi}\right) (2(-1)^n + 4 - 4(-1)^n - 4 + 2(-1)^n) = 0 \end{aligned}$$

$$f(t) = \frac{a_0}{2} + \sum_{n=1}^{\infty} a_n \cos\left(\frac{n\pi}{2}t\right) + \sum_{n=1}^{\infty} b_n \sin\left(\frac{n\pi}{2}t\right)$$

$$= \frac{2}{2} - 8 \sum_{\substack{n=1 \\ n\text{-odd}}}^{\infty} \left(\frac{1}{n\pi}\right)^2 \cos\left(\frac{n\pi}{2}t\right) = 1 - \frac{8}{\pi^2} \sum_{m=1}^{\infty} \left(\frac{1}{2m-1}\right)^2 \cos\left(\frac{(2m-1)\pi}{2}t\right)$$

2. Find the complex exponential Fourier series of the periodic function whose definition over one period is

$$f(t) = \cosh\left(\frac{t}{2}\right) \quad -1 < t < 1 \quad p=1$$

$$f(t) = \sum_{n=-\infty}^{\infty} C_n e^{\frac{n i \pi t}{p}} \quad \text{where } C_n = \frac{1}{2} \int_{-1}^1 f(t) e^{-n i \pi t / p} dt$$

$$C_n = \frac{1}{2} \int_{-1}^1 \cosh\left(\frac{t}{2}\right) e^{-n i \pi t} dt = \frac{1}{2} \left( \frac{-1}{i n \pi} \right) \cosh\left(\frac{t}{2}\right) e^{-n i \pi t} \Big|_{-1}^1 + \frac{1}{2} \left( \frac{1}{i n \pi} \right) \int_{-1}^1 \sinh\left(\frac{t}{2}\right) e^{-n i \pi t} dt$$

$$= \left( \frac{1}{2} \right) \left( \frac{-\cosh(1/2)}{i n \pi} \right) (e^{-i n \pi} - e^{i n \pi}) + \left( \frac{1}{2} \right) \left( \frac{1}{i n \pi} \right) \left( \frac{-1}{i n \pi} \right) \sinh\left(\frac{t}{2}\right) e^{-n i \pi t} \Big|_{-1}^1 + \left( \frac{1}{i n \pi} \right) \int_{-1}^1 \cosh\left(\frac{t}{2}\right) e^{-n i \pi t} dt$$

$$= \left( \frac{1}{2} \right) \left( \frac{\cosh(1/2)}{i n \pi} \right) (e^{i n \pi} - e^{-i n \pi}) + \left( \frac{1}{2} \right) \left( \frac{1}{i n \pi} \right)^2 (\sinh(1)) (e^{i n \pi} + e^{-i n \pi}) + \left( \frac{1}{2} \right) \left( \frac{1}{i n \pi} \right) \int_{-1}^1 \cosh\left(\frac{t}{2}\right) e^{-n i \pi t} dt$$

$$\therefore \left( 1 - \left( \frac{1}{i n \pi} \right)^2 \right) \left( \frac{1}{2} \right) \int_{-1}^1 \cosh\left(\frac{t}{2}\right) e^{-n i \pi t} dt = \left( \frac{1}{2} \right) \left( \frac{\cosh(1/2)}{i n \pi} \right) (e^{i n \pi} - e^{-i n \pi}) - \left( \frac{1}{2} \right) \left( \frac{1}{i n \pi} \right)^2 (\sinh(1)) (e^{i n \pi} + e^{-i n \pi})$$

$$\text{Hence } C_n = \frac{1}{2} \int_{-1}^1 \cosh\left(\frac{t}{2}\right) e^{-n i \pi t} dt = \left( \frac{i n \pi}{(i n \pi)^2 - 1} \right) \left( \frac{\cosh(1/2)}{n \pi} \right) \left( \frac{e^{i n \pi} - e^{-i n \pi}}{2i} \right) + \left( \frac{1}{n \pi} \right)^2 (\sinh(1)) \left( \frac{e^{i n \pi} + e^{-i n \pi}}{2} \right)$$

$$C_n = \left( \frac{(i n \pi)^2}{(i n \pi)^2 - 1} \right) \left( \frac{\cosh(1/2)}{n \pi} \right) \frac{\sin(n \pi)}{\sin(n \pi)} + \left( \frac{1}{n \pi} \right)^2 (\sinh(1)) \frac{\cos(n \pi)}{\cos(n \pi)}$$

$$= \left( \frac{(i n \pi)^2}{(i n \pi)^2 - 1} \right) \left( \frac{1}{(n \pi)^2} \right) \sinh(1) (-1)^n = \left( \frac{(n \pi)^2}{(n \pi)^2 + 1} \right) \left( \frac{1}{(n \pi)^2} \right) \sinh(1) (-1)^n$$

$$= \left( \frac{(-1)^n}{(n \pi)^2 + 1} \right) \sinh(1)$$

$$\therefore f(t) = \sum_{n=-\infty}^{\infty} (-1)^n \left( \frac{1}{(n \pi)^2 + 1} \right) \sinh(1) e^{i n \pi t}$$

$$= \sinh(1) + \sum_{n=1}^{\infty} (-1)^n \left( \frac{1}{(n \pi)^2 + 1} \right) \sinh(1) \left( \frac{e^{i n \pi t} + e^{-i n \pi t}}{2} \right) (2)$$

$$= \sinh(1) + \sum_{n=1}^{\infty} (-1)^n \left( \frac{2}{(n \pi)^2 + 1} \right) \sinh(1) \cos(n \pi t)$$

3.  $y'' - 3y' + 2y = f(t)$ ;  $y(0) = y'(0) = 0$  and  $f(t) = \begin{cases} 1 & \text{for } 0 < t < \pi \\ 0 & \text{for } \pi < t < 2\pi \end{cases}$

Solution  $y(t) = y_h(t) + y_p(t)$

solve  $y'' - 3y' + 2y = 0$  for homogeneous solution, assume  $y_h(t) = e^{mt}$

$$m^2 - 3m + 2 = 0 \Rightarrow (m-2)(m-1) = 0 \quad ; \quad m = 1 \text{ and } 2$$

$$y_h(t) = Ae^{t} + Be^{2t}$$

$$y_p(t) = \sum_{n=-\infty}^{\infty} C_n e^{int}, \quad y_p'(t) = \sum_{n=-\infty}^{\infty} (in) e^{int}, \quad y_p''(t) = \sum_{n=-\infty}^{\infty} (in)^2 e^{int}$$

$$y_p''(t) - 3y_p'(t) + 2y_p(t) = f(t) \Rightarrow \sum_{n=-\infty}^{\infty} [(in)^2 - 3(in) + 2] C_n e^{int} = f(t) =$$

$$\Rightarrow \sum_{n=-\infty}^{\infty} [(in)^2 - 3(in) + 2] C_n e^{int} = \sum_{n=-\infty}^{\infty} b_n e^{int} \quad \text{where } b_n = \frac{1}{2\pi} \int_0^{\pi} (e^{-int}) f(t) dt$$

$n$  need to find these

$$b_n = \frac{1}{2\pi} \int_0^{\pi} e^{-int} dt = \frac{1}{2\pi} \left( \frac{-1}{in} \right) e^{-int} \Big|_0^{\pi}$$

$$= \left( \frac{1}{2\pi} \right) \left( \frac{1}{in} \right) (1 - e^{-in\pi}) = \left( \frac{1}{\pi} \right) \left( \frac{1}{2i} \right) \left( \frac{1}{n} \right) (1 - e^{-in\pi})$$

$$b_0 = \frac{1}{2\pi} \int_0^{\pi} dt = \left( \frac{1}{2\pi} \right) (\pi) = \frac{1}{2}$$

$$2C_0 + \sum_{\substack{n=-\infty \\ n \neq 0}}^{\infty} C_n [(in)^2 - 3(in) + 2] e^{int} = \frac{1}{2} + \sum_{\substack{n=-\infty \\ n \neq 0}}^{\infty} \left( \frac{1}{\pi} \right) \left( \frac{1}{2i} \right) \left( \frac{1}{n} \right) (1 - e^{-in\pi}) e^{int}$$

$$\begin{aligned} & \underbrace{(1 - (-1)^n)}_{= 0 \text{ when } n \text{ is even}} \underbrace{e^{-in\pi}}_{= \cos(n\pi) - i\sin(n\pi)} \\ & = (-1)^n = 2 \text{ when } n \text{ is odd} \end{aligned}$$

$$2C_0 + \sum_{\substack{n=-\infty \\ n \neq 0}}^{\infty} C_n [(in)^2 - 3(in) + 2] e^{int} = \frac{1}{2} + \sum_{\substack{n=-\infty \\ n \neq 0 \\ n \text{-odd}}}^{\infty} \left( \frac{2}{\pi} \right) \left( \frac{1}{2i} \right) \left( \frac{1}{n} \right) e^{int}$$

Equating terms  $2C_0 = \frac{1}{2} \Rightarrow C_0 = \frac{1}{4}$

$$C_n [(in)^2 - 3(in) + 2] = \left( \frac{2}{\pi} \right) \left( \frac{1}{2i} \right) \left( \frac{1}{n} \right)$$

$$C_n = \left( \frac{2}{\pi} \right) \left( \frac{1}{2i} \right) \left( \frac{1}{n} \right) \left( \frac{1}{(in)^2 - 3(in) + 2} \right)$$

$$= \left( \frac{2}{\pi} \right) \left( \frac{1}{2i} \right) \left( \frac{1}{n} \right) \left( \frac{1}{(2-n^2) - 3(in) + 2} \right) \left( \frac{(2-n^2) + 3(in)}{(2-n^2) + 3(in)} \right)$$

$$= \left( \frac{2}{\pi} \right) \left( \frac{1}{2i} \right) \left( \frac{1}{n} \right) \left( \frac{(2-n^2) + 3(in)}{(2-n^2)^2 + 9n^2} \right)$$

$$y_p(t) = \frac{1}{4} + \frac{2}{\pi} \sum_{\substack{n=-\infty \\ n \neq 0 \\ n \text{-odd}}}^{\infty} \left( \frac{1}{2i} \right) \left( \frac{1}{n} \right) \left( \frac{(2-n^2) + 3(in)}{(2-n^2)^2 + 9n^2} \right) e^{int}$$



$$y_p(t) = \frac{1}{4} + \frac{2}{\pi} \sum_{\substack{n=-\infty \\ n \neq 0 \\ n-\text{odd}}}^{\infty} \left( \left( \frac{1}{2i} \right) \left( \frac{1}{n} \right) \left( \frac{(2-n^2)}{(2-n^2)^2 + 9n^2} e^{int} \right) + \left( \frac{3}{2} \right) \left( \frac{(2-n^2)}{(2-n^2)^2 + 9n^2} \right) e^{int} \right)$$

$$= \frac{1}{4} + \frac{2}{\pi} \sum_{n=1, n-\text{odd}}^{\infty} \left[ \left( \frac{1}{2i} \right) \left( \frac{1}{n} \right) \left( \frac{(2-n^2)}{(2-n^2)^2 + 9n^2} \right) (e^{int} - e^{-int}) + \left( \frac{3}{2} \right) \left( \frac{(2-n^2)}{(2-n^2)^2 + 9n^2} \right) (e^{int} + e^{-int}) \right]$$

$$= \frac{1}{4} + \frac{2}{\pi} \sum_{n=1, n-\text{odd}}^{\infty} \left[ \left( \frac{1}{n} \right) \left( \frac{(2-n^2)}{(2-n^2)^2 + 9n^2} \right) \sin(nt) + \left( 3 \right) \left( \frac{(2-n^2)}{(2-n^2)^2 + 9n^2} \right) \cos(nt) \right]$$

Thus

$$y(t) = Ae^t + Be^{2t} + \frac{1}{4} + \frac{2}{\pi} \sum_{n=1, n-\text{odd}}^{\infty} \left[ \left( \frac{1}{n} \right) \left( \frac{(2-n^2)}{(2-n^2)^2 + 9n^2} \right) \sin(nt) + 3 \left( \frac{(2-n^2)}{(2-n^2)^2 + 9n^2} \right) \cos(nt) \right]$$

$$y(0) = 0 \Rightarrow A + B + \frac{1}{4} + \frac{2}{\pi} \sum_{n=1, n-\text{odd}}^{\infty} 3 \left( \frac{(2-n^2)}{(2-n^2)^2 + 9n^2} \right) = 0 \quad \text{--- (I)}$$

$$y'(0) = 0 \Rightarrow A + 2B + \frac{2}{\pi} \sum_{n=1, n-\text{odd}}^{\infty} \left( \frac{(2-n^2)}{(2-n^2)^2 + 9n^2} \right) = 0 \quad \text{--- (II)}$$

$$\text{(I)} - \text{(II)} \Rightarrow B + \left( \frac{2}{\pi} \right) \sum_{n=1, n-\text{odd}}^{\infty} \left( \frac{(2-n^2)}{(2-n^2)^2 + 9n^2} \right) - \frac{1}{4} - \left( \frac{2}{\pi} \right) (3) \sum_{n=1, n-\text{odd}}^{\infty} \left( \frac{(2-n^2)}{(2-n^2)^2 + 9n^2} \right) = 0$$

$$B = \frac{1}{4} + \frac{4}{\pi} \sum_{n=1, n-\text{odd}}^{\infty} \left( \frac{(2-n^2)}{(2-n^2)^2 + 9n^2} \right)$$

$$\text{using (I)} \quad A + \frac{1}{4} + \frac{4}{\pi} \sum_{n=1, n-\text{odd}}^{\infty} \left( \frac{(2-n^2)}{(2-n^2)^2 + 9n^2} \right) + \frac{1}{4} + \frac{6}{\pi} \sum_{n=1, n-\text{odd}}^{\infty} \left( \frac{(2-n^2)}{(2-n^2)^2 + 9n^2} \right) = 0$$

$$A = -\frac{1}{2} - \frac{10}{\pi} \sum_{n=1, n-\text{odd}}^{\infty} \left( \frac{(2-n^2)}{(2-n^2)^2 + 9n^2} \right)$$

Thus

$$y(t) = \left( -\frac{1}{2} - \frac{10}{\pi} \sum_{n=1, n-\text{odd}}^{\infty} \left( \frac{(2-n^2)}{(2-n^2)^2 + 9n^2} \right) \right) e^t + \left( \frac{1}{4} + \frac{4}{\pi} \sum_{n=1, n-\text{odd}}^{\infty} \left( \frac{(2-n^2)}{(2-n^2)^2 + 9n^2} \right) \right) e^{2t}$$

$$+ \frac{1}{4} + \frac{2}{\pi} \sum_{n=1, n-\text{odd}}^{\infty} \left[ \left( \frac{(2-n^2)}{(2-n^2)^2 + 9n^2} \right) \left( \frac{1}{n} \sin(nt) + 3 \cos(nt) \right) \right]$$

4. A vibrating string, clamped at  $x=0$  and at  $x=l$ , is in a resisting medium which damps its motion. Its motion is described by the damped wave Eq.

$$\frac{\partial^2 u}{\partial t^2} = v^2 \frac{\partial^2 u}{\partial x^2} - k \frac{\partial u}{\partial t}$$

with I.C.  $u(x,0) = f(x)$  and  $\frac{\partial u(x,0)}{\partial t} = g(x)$  and B.C.  $u(0,t) = u(l,t) = 0$

and where  $v$  and  $k$  are constants and represent the propagation speed and damping coefficient, respectively. Find the displacement of the string (motion of the string) assuming the damping is large. Assume a Fourier expansion of the form  $u(x,t) = \sum_{n=1}^{\infty} b_n(t) \sin\left(\frac{n\pi}{l}x\right)$

Why did we use the sine series and not the cosine series?

$$\frac{\partial^2 u}{\partial t^2} = v^2 \frac{\partial^2 u}{\partial x^2} - k \frac{\partial u}{\partial t}$$

insert series solution form into the PDE.

$$\sum_{n=1}^{\infty} \left( \frac{d^2 b_n(t)}{dt^2} \right) \sin\left(\frac{n\pi}{l}x\right) = v^2 (-1) \left(\frac{n\pi}{l}\right)^2 b_n(t) \sin\left(\frac{n\pi}{l}x\right) - k \frac{d(b_n(t))}{dt} \sin\left(\frac{n\pi}{l}x\right)$$

$$\sum_{n=1}^{\infty} \frac{d^2(b_n(t))}{dt^2} + k \frac{d(b_n(t))}{dt} + v^2 \left(\frac{n\pi}{l}\right)^2 b_n(t) = 0$$

we have a 2<sup>nd</sup> order D.E. for the  $b_n$ . Assume  $b_n(t) = e^{\lambda_n t}$

$$\lambda_n^2 + k\lambda_n + v^2 \left(\frac{n\pi}{l}\right)^2 = 0$$

$$\lambda_n^2 + k\lambda_n + \left(\frac{k}{2}\right)^2 = \left(\frac{k}{2}\right)^2 - v^2 \left(\frac{n\pi}{l}\right)^2$$

$$\left(\lambda_n + \frac{k}{2}\right)^2 = \left(\frac{k}{2}\right)^2 - v^2 \left(\frac{n\pi}{l}\right)^2 \Rightarrow \lambda_n = -\frac{k}{2} \pm \sqrt{\left(\frac{k}{2}\right)^2 - v^2 \left(\frac{n\pi}{l}\right)^2}$$

for large damping  $\left(\frac{k}{2}\right)^2 > v^2 \left(\frac{n\pi}{l}\right)^2$  we have real roots

$$\begin{aligned} \text{Thus } b_n(t) &= A_n e^{-\left(\frac{k}{2} + \sqrt{\left(\frac{k}{2}\right)^2 - v^2 \left(\frac{n\pi}{l}\right)^2}\right)t} + B_n e^{-\left(\frac{k}{2} - \sqrt{\left(\frac{k}{2}\right)^2 - v^2 \left(\frac{n\pi}{l}\right)^2}\right)t} \\ &= A_n e^{\left(-\frac{k}{2} - \omega_n\right)t} + B_n e^{\left(-\frac{k}{2} + \omega_n\right)t} \quad \text{where } \omega_n = \sqrt{\left(\frac{k}{2}\right)^2 - v^2 \left(\frac{n\pi}{l}\right)^2} \end{aligned}$$

$$u(x,t) = \sum_{n=1}^{\infty} b_n(t) \sin\left(\frac{n\pi}{l}x\right)$$

$$= e^{-\frac{k}{2}t} \sum_{n=1}^{\infty} (A_n e^{-\omega_n t} + B_n e^{\omega_n t}) \sin\left(\frac{n\pi}{l}x\right)$$

now to find  $A_n$  and  $B_n$  from the initial condition

$$u(x,0) = f(x) = \sum_{n=1}^{\infty} C_n \sin\left(\frac{n\pi}{l}x\right) \quad \text{multiply both sides by } \sin\left(\frac{m\pi}{l}x\right) \text{ and integrate}$$

$$\int_0^l f(x) \sin\left(\frac{m\pi}{l}x\right) dx = \sum_{n=1}^{\infty} C_n \int_0^l \underbrace{\sin\left(\frac{n\pi}{l}x\right) \sin\left(\frac{m\pi}{l}x\right)}_{\begin{cases} 0 & n \neq m \\ \frac{l}{2} & n = m \end{cases}} dx$$

$$\int_0^l f(x) \sin\left(\frac{m\pi}{l}x\right) dx = C_m \left(\frac{l}{2}\right) \Rightarrow C_m = \frac{2}{l} \int_0^l f(x) \sin\left(\frac{m\pi}{l}x\right) dx \quad \text{now } m=n$$

$$C_n = \frac{2}{l} \int_0^l f(x) \sin\left(\frac{n\pi}{l}x\right) dx$$

$$\therefore u(x,0) = \sum_{n=1}^{\infty} (A_n + B_n) \sin\left(\frac{n\pi}{l}x\right) = \sum_{n=1}^{\infty} C_n \sin\left(\frac{n\pi}{l}x\right)$$

$$\Rightarrow A_n + B_n = C_n$$

$$\frac{\partial u(x,t)}{\partial t} = g(x) = \sum_{n=1}^{\infty} \left(-\left(\frac{k}{2} + \omega_n\right) A_n - \left(\frac{k}{2} - \omega_n\right) B_n\right) \sin\left(\frac{n\pi}{l}x\right)$$

$$\int_0^l g(x) \sin\left(\frac{m\pi}{l}x\right) dx = \sum_{n=1}^{\infty} \left(-\left(\frac{k}{2} + \omega_n\right) A_n - \left(\frac{k}{2} - \omega_n\right) B_n\right) \int_0^l \underbrace{\sin\left(\frac{m\pi}{l}x\right) \sin\left(\frac{n\pi}{l}x\right)}_{\begin{cases} \frac{l}{2} & n=m \\ 0 & n \neq m \end{cases}} dx$$

$$\int_0^l g(x) \sin\left(\frac{n\pi}{l}x\right) dx = \left(-\left(\frac{k}{2} + \omega_n\right) A_n - \left(\frac{k}{2} - \omega_n\right) B_n\right) \left(\frac{l}{2}\right)$$

$$-\left(\frac{k}{2} + \omega_n\right) A_n - \left(\frac{k}{2} - \omega_n\right) B_n = \frac{2}{l} \int_0^l g(x) \sin\left(\frac{n\pi}{l}x\right) dx = D_n$$

thus we have

$$A_n + B_n = C_n$$

need to find  $A_n$  &  $B_n$

$$-\left(\frac{k}{2} + \omega_n\right) A_n - \left(\frac{k}{2} - \omega_n\right) B_n = D_n$$

$$\text{Thus } u(x,t) = e^{-\frac{k}{2}t} \sum_{n=1}^{\infty} \left(A_n e^{-\omega_n t} + B_n e^{\omega_n t}\right) \sin\left(\frac{n\pi}{l}x\right)$$

$$\text{where } A_n = -\frac{D_n + C_n \left(\frac{k}{2} - \omega_n\right)}{2\omega_n}, \quad B_n = \frac{D_n + C_n \left(\frac{k}{2} + \omega_n\right)}{2\omega_n}$$

$$C_n = \frac{2}{l} \int_0^l f(x) \sin\left(\frac{n\pi}{l}x\right) dx, \quad D_n = \frac{2}{l} \int_0^l g(x) \sin\left(\frac{n\pi}{l}x\right) dx$$

The sine series was used because it satisfies the B.C.  $u(0,t) = u(l,t) = 0$