

In[1]:= NotebookDirectory [ ]

Out[1]= C:\Dropbox\Work\myweb\Courses\Math\_pages\Math\_430\

Before reading, you can evaluate the entire notebook by using the menu item Evaluate -> Evaluate Notebook, shortcut Alt+v o  
Since the notebook is large, it might take a few minutes for the notebook to evaluate.

# Three BCs

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## The heat equation with the Dirichlet boundary conditions

### Few solutions of the heat equation with the Dirichlet boundary conditions

Using the method of separation of variables we found “few” solutions of the heat equation with the Dirichlet boundary conditions:

$$\frac{\partial u}{\partial t} = \kappa \frac{\partial^2 u}{\partial x^2} \text{ on } \{(x, t) : 0 \leq x \leq L, t \geq 0\}$$

subject to

$$\text{BCs } u(0, t) = 0, u(L, t) = 0$$

These few solutions are

$$\text{In[2]:= Exp}\left[-\kappa \left(\frac{n\pi}{L}\right)^2 t\right] * \text{Sin}\left[\frac{n\pi}{L} x\right]$$

$$\text{Out[2]= } e^{-\frac{n^2 \pi^2 t \kappa}{L^2}} \text{Sin}\left[\frac{n\pi x}{L}\right]$$

where  $n$  is any positive integer.

Verify that these functions solve the equation and satisfy BCs in *Mathematica*

$$\begin{aligned} \text{In[3]:= FullSimplify}\left[ \right. \\ & \text{D}\left[\text{Exp}\left[-\kappa \left(\frac{n\pi}{L}\right)^2 t\right] * \text{Sin}\left[\frac{n\pi}{L} x\right], t\right] - \\ & \left. \kappa \text{D}\left[\text{Exp}\left[-\kappa \left(\frac{n\pi}{L}\right)^2 t\right] * \text{Sin}\left[\frac{n\pi}{L} x\right], \{x, 2\}\right] \right] \end{aligned}$$

$$\text{Out[3]= } 0$$

Or, using a more sophisticated code, called Pure Function (# is like a place holder for a function in the differential equation):

$$\begin{aligned} \text{In[4]:= FullSimplify}\left[ \right. \\ & \left. (\text{D}[\#, t] - \kappa \text{D}[\#, \{x, 2\}]) \& \left[\text{Exp}\left[-\kappa \left(\frac{n\pi}{L}\right)^2 t\right] * \text{Sin}\left[\frac{n\pi}{L} x\right]\right] \right] \end{aligned}$$

$$\text{Out[4]= } 0$$

Two boundary conditions are satisfied:

$$\begin{aligned} \text{In[5]:= FullSimplify}\left[ \left(\text{Exp}\left[-\kappa \left(\frac{n\pi}{L}\right)^2 t\right] * \text{Sin}\left[\frac{n\pi}{L} x\right]\right) /. \{x \rightarrow \{0, L\}\}, \right. \\ & \left. n \in \text{Integers} \right] \end{aligned}$$

$$\text{Out[5]= } \{0, 0\}$$

From these few solutions we get many solutions by using the superposition principle: for arbitrary constants  $b_n$  the linear combination

$$u(x, t) = \sum_{n=1}^{\infty} b_n \text{Exp}\left[-\kappa \left(\frac{n\pi}{L}\right)^2 t\right] * \text{Sin}\left[\frac{n\pi}{L} x\right]$$

is also a solution.

To satisfy the initial condition  $u(x, 0) = f(x)$  we will need to find  $b_n$  such that

$$f(x) = \sum_{n=1}^{\infty} b_n \text{Sin}\left[\frac{n\pi}{L} x\right]$$

The idea is to use the orthogonality of the functions

$$\text{In[6]:= Sin}\left[\frac{n\pi}{L} x\right]$$

$$\text{Out[6]= Sin}\left[\frac{n\pi x}{L}\right]$$

$$\text{In[7]:= FullSimplify}\left[\text{Integrate}\left[\text{Sin}\left[\frac{n\pi}{L} x\right] \text{Sin}\left[\frac{m\pi}{L} x\right], x\right]\right]$$

$$\text{Out[7]= } \frac{L \left( \frac{\text{Sin}\left[\frac{(m-n)\pi x}{L}\right]}{m-n} - \frac{\text{Sin}\left[\frac{(m+n)\pi x}{L}\right]}{m+n} \right)}{2\pi}$$

$$\text{In[8]:= FullSimplify}\left[\text{Integrate}\left[\text{Sin}\left[\frac{n\pi}{L} x\right] \text{Sin}\left[\frac{m\pi}{L} x\right], \{x, 0, L\}\right]\right]$$

$$\text{Out[8]= } \frac{L n \text{Cos}[n\pi] \text{Sin}[m\pi] - L m \text{Cos}[m\pi] \text{Sin}[n\pi]}{m^2\pi - n^2\pi}$$

```
In[9]:= FullSimplify[Integrate[Sin[ $\frac{n \text{ Pi}}{L} x$ ] Sin[ $\frac{m \text{ Pi}}{L} x$ ], {x, 0, L}],  
And[n ∈ Integers, m ∈ Integers]]
```

```
Out[9]= 0
```

The above calculation is clearly **wrong** when  $n=m$

```
In[10]:= FullSimplify[Integrate[Sin[ $\frac{n \text{ Pi}}{L} x$ ] Sin[ $\frac{n \text{ Pi}}{L} x$ ], {x, 0, L}],  
And[n ∈ Integers]]
```

```
Out[10]=  $\frac{L}{2}$ 
```

The orthogonality of the first ten Sin functions is nicely seen from the table below:

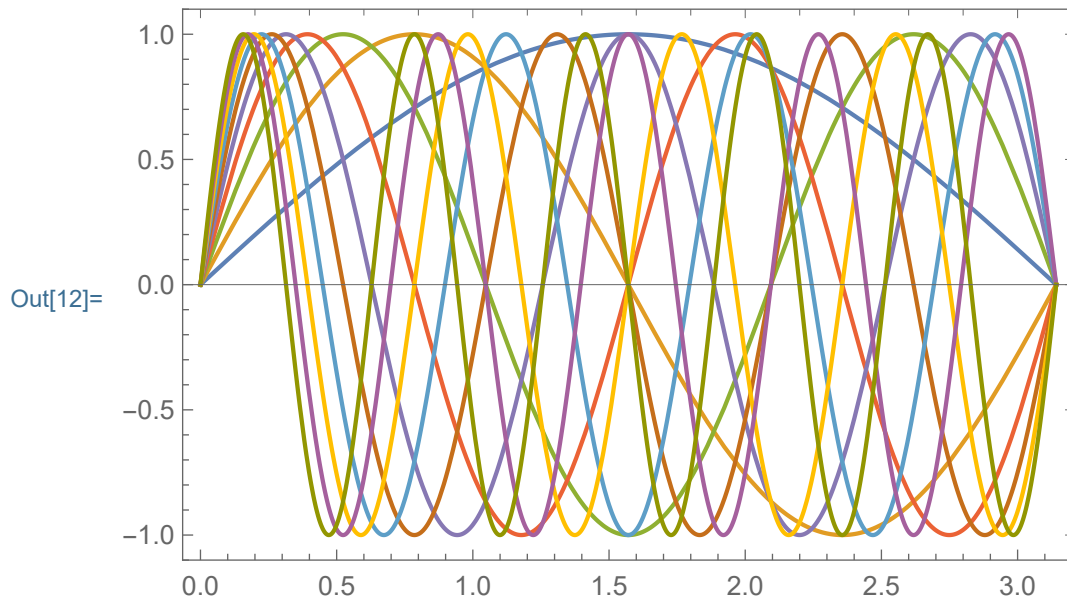
```
In[11]:= MatrixForm[
  Table[Integrate[Sin[ $\frac{n \text{ Pi}}{L} x$ ] Sin[ $\frac{m \text{ Pi}}{L} x$ ], {x, 0, L}],
    {n, 1, 10}, {m, 1, 10}]]
```

Out[11]//MatrixForm=

$$\begin{pmatrix} \frac{L}{2} & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & \frac{L}{2} & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & \frac{L}{2} & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & \frac{L}{2} & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & \frac{L}{2} & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & \frac{L}{2} & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & \frac{L}{2} & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & \frac{L}{2} & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & \frac{L}{2} & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & \frac{L}{2} \end{pmatrix}$$

With  $L = \pi$  we have

```
In[12]:= Plot[  
  Evaluate[Table[Sin[ $\frac{n \text{ Pi } x}{\text{Pi}}$ ], {n, 1, 10}]],  
  {x, 0, Pi},  
  FrameTicks → {Range[-Pi, 3 Pi,  $\frac{\text{Pi}}$ ], Range[-2, 2], {}, {}},  
  Frame → True, PlotRange → {-1.1, 1.1}]
```

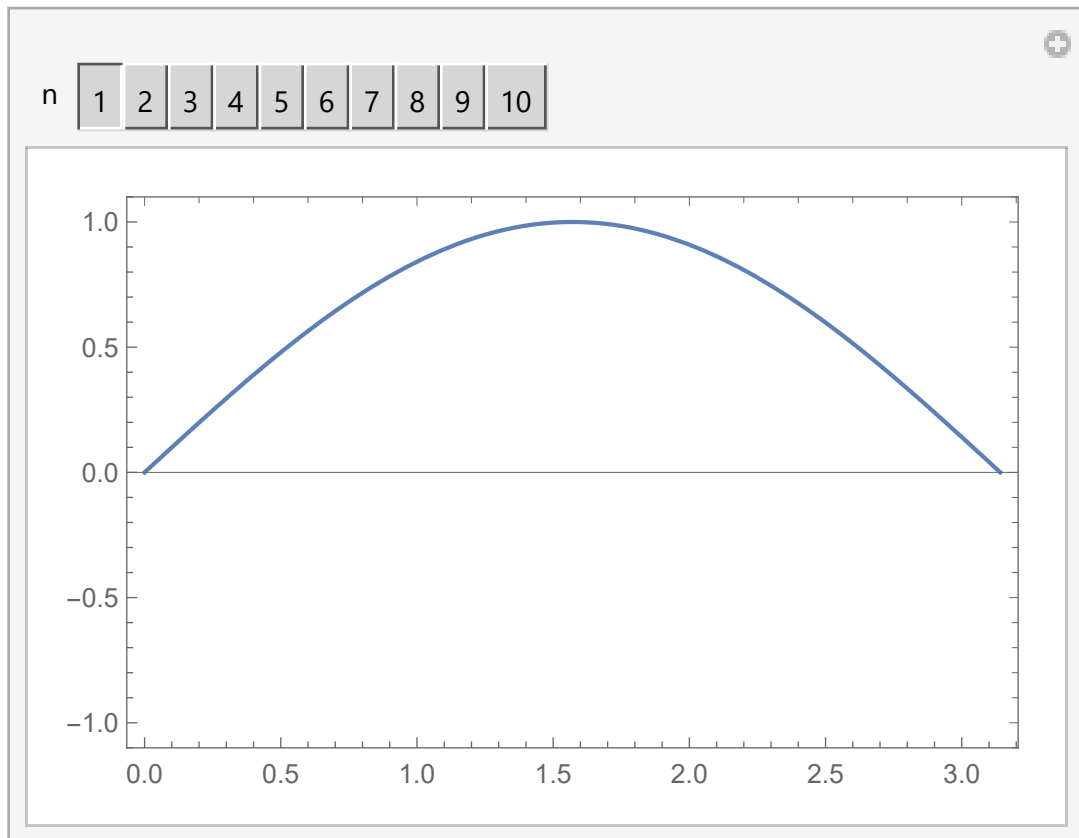


```

In[13]:= Manipulate[Plot[Evaluate[Sin[n x]], {x, 0, Pi},
  FrameTicks -> {Range[-Pi, 3 Pi, Pi/2], Range[-2, 2], {}, {}},
  Frame -> True, PlotRange -> {-1.1, 1.1}],
  {{n, 1}, Range[1, 10]}, ControlType -> Setter,
  ControlPlacement -> Top]

```

Out[13]=



Using the orthogonality we calculate that a good candidate for an approximation of  $f(x)$  is

$$f(x) \sim \sum_{n=1}^{nn} b_n \sin\left[\frac{n\pi}{L}x\right]$$

where

$$b_n = \frac{2}{L} \int_0^L f(x) \sin\left[\frac{n\pi}{L}x\right] dx$$

We will explore these approximations below.

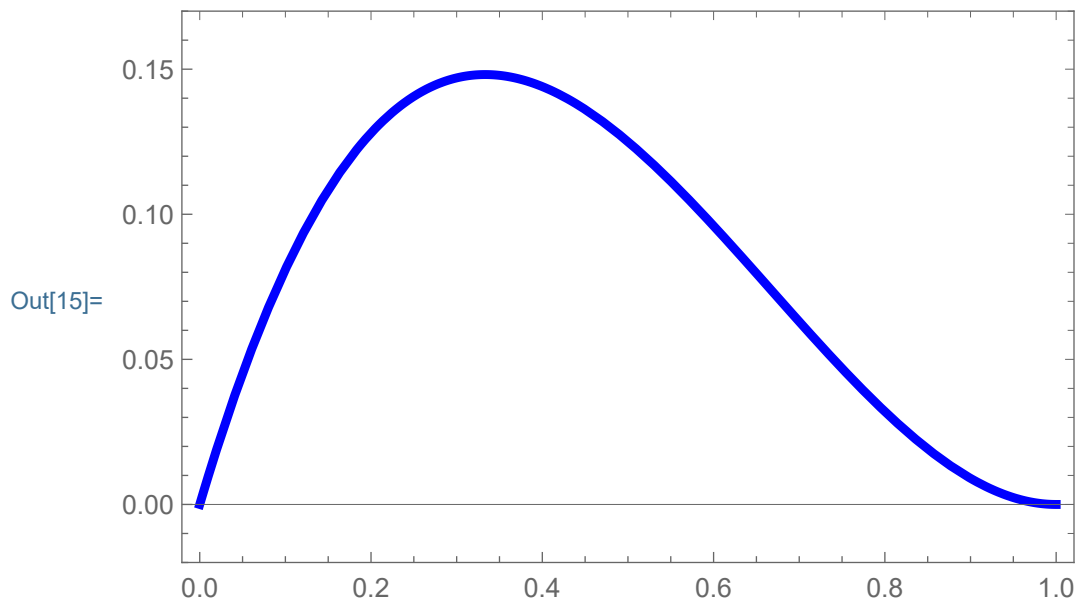
## Symbolic calculation of the solution

### Example 1

```
In[14]:= (* In this cell nn1 stands for the number of terms
that we use to approximate a given function ff1
which is defined by a formula on a given interval LL1 *)
```

```
Clear[nn1, ff1, LL1]; nn1 = 20;
LL1 = 1; ff1[x_] = x (x - 1)^2;
```

```
In[15]:= Plot[Evaluate[{ff1[x]}
], {x, 0, LL1},
PlotStyle -> {{Blue, Thickness[0.01]},
{Red, Thickness[0.005]}}, Frame -> True,
PlotRange -> {-.02, .17}]
```





Calculate the coefficients symbolically.

```
In[16]:= Clear [bb1];
```

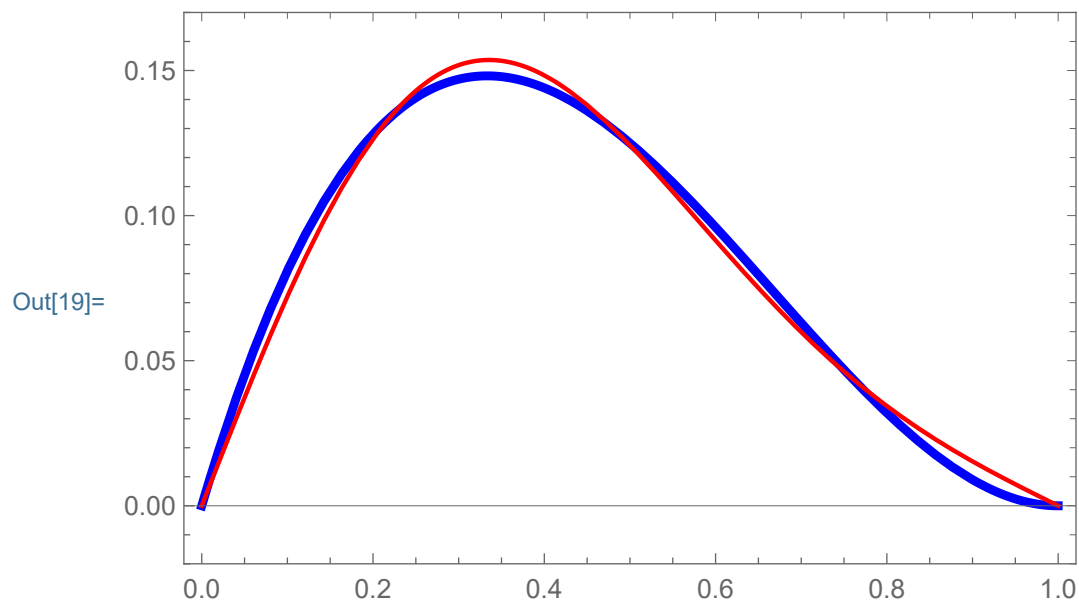
```
bb1[n_] =  $\frac{2}{LL1}$  Integrate [ff1[s] Sin [ $\frac{n \text{ Pi}}{LL1} s$ ], {s, 0, LL1}]
```

```
Out[17]=  $\frac{2 (4 n \pi + 2 n \pi \text{ Cos} [n \pi] - 6 \text{ Sin} [n \pi])}{n^4 \pi^4}$ 
```

```
In[18]:= nn1 = 3;
```

(\* nn1 stands for the number of terms that we use to approximate ff1 \*)

```
Plot [Evaluate [ { ff1[x], Sum [bb1[n] Sin [ $\frac{n \text{ Pi}}{LL1} x$ ], {n, 1, nn1} ] } ], {x, 0, LL1}, PlotStyle → { {Blue, Thickness [0.01]}, {Red, Thickness [0.005]} }, Frame → True, PlotRange → {-.02, .17} ]
```

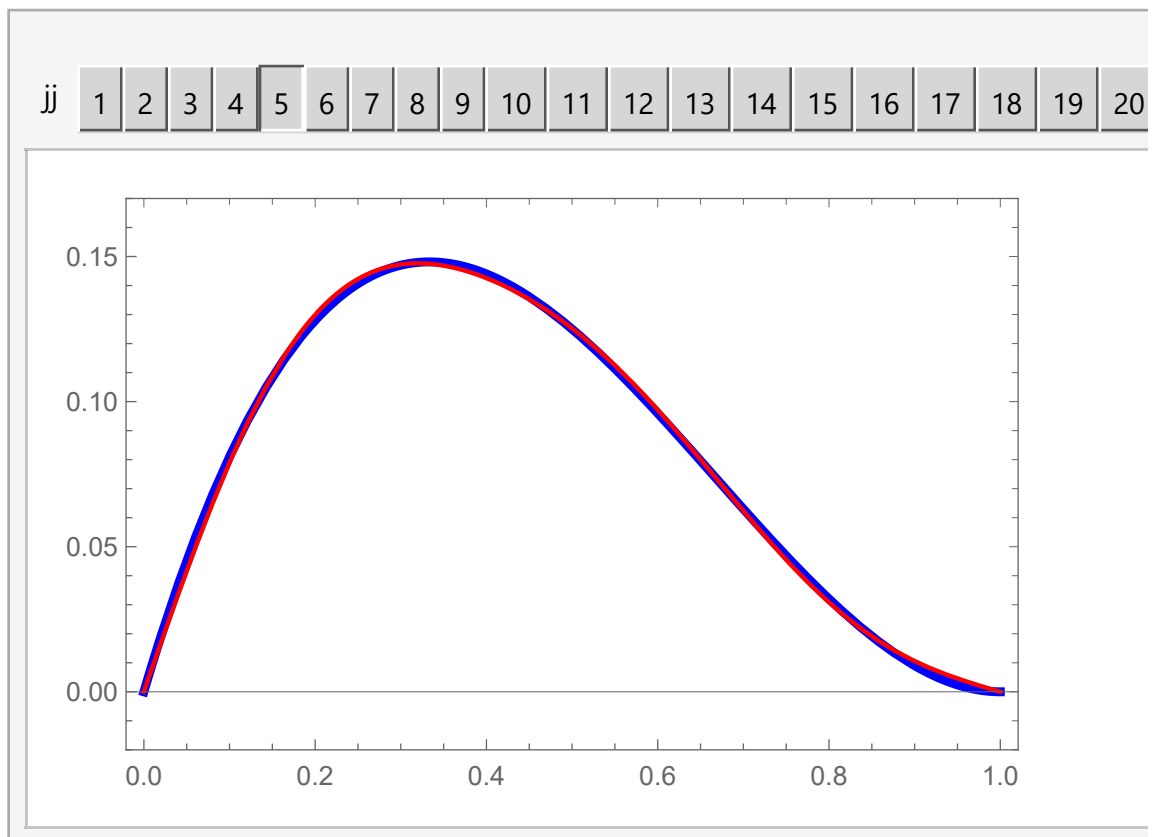


```

In[20]:= Manipulate[
  Plot[Evaluate[{{ff1[x], Sum[bb1[n] Sin[ $\frac{n \text{ Pi}}{\text{LL1}} x$ ], {n, 1, jj}}]}], {x, 0, LL1},
  PlotStyle -> {{Blue, Thickness[0.01]},
    {Red, Thickness[0.005]}}, Frame -> True,
  PlotRange -> {- .02, .17}], {{jj, 5}, Range[1, 20]},
  ControlType -> Setter, ControlPlacement -> Top]

```

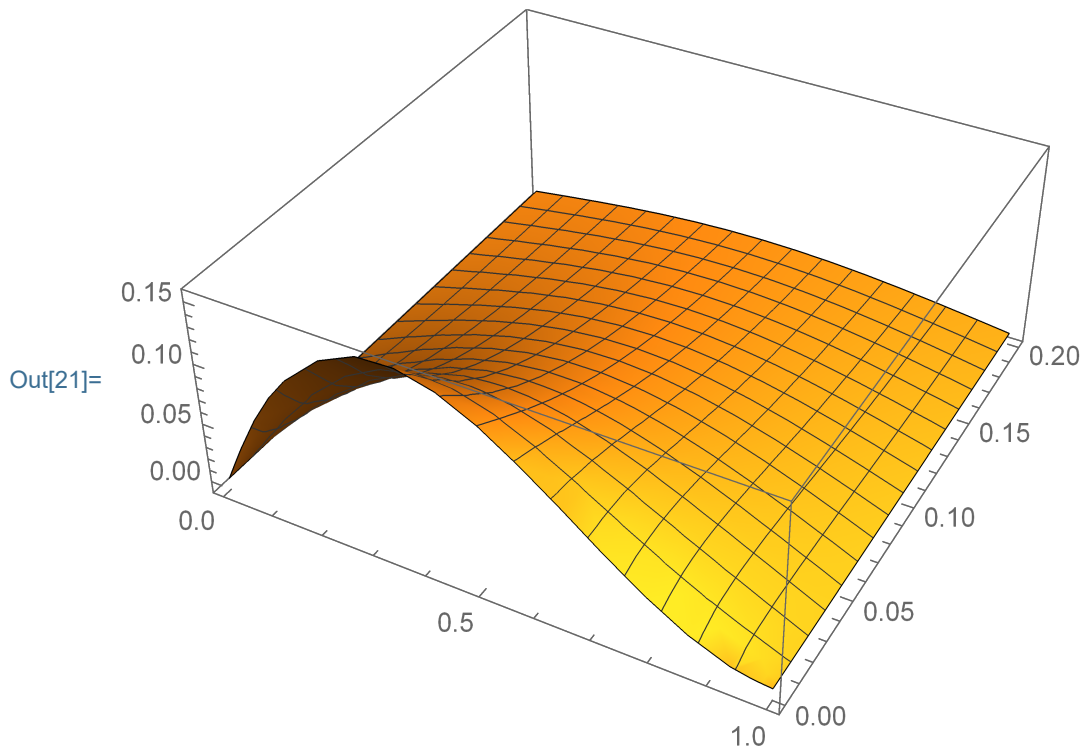
Out[20]=



```

In[21]:= nn1 = 10;
Plot3D[
  Evaluate[
    {Sum[bb1[n] Exp[-(n Pi/LL1)^2 t] Sin[n Pi/LL1 x], {n, 1, nn1}]}
  ], {x, 0, LL1}, {t, 0, .2}, PlotRange -> {-0.01, .16}
]

```



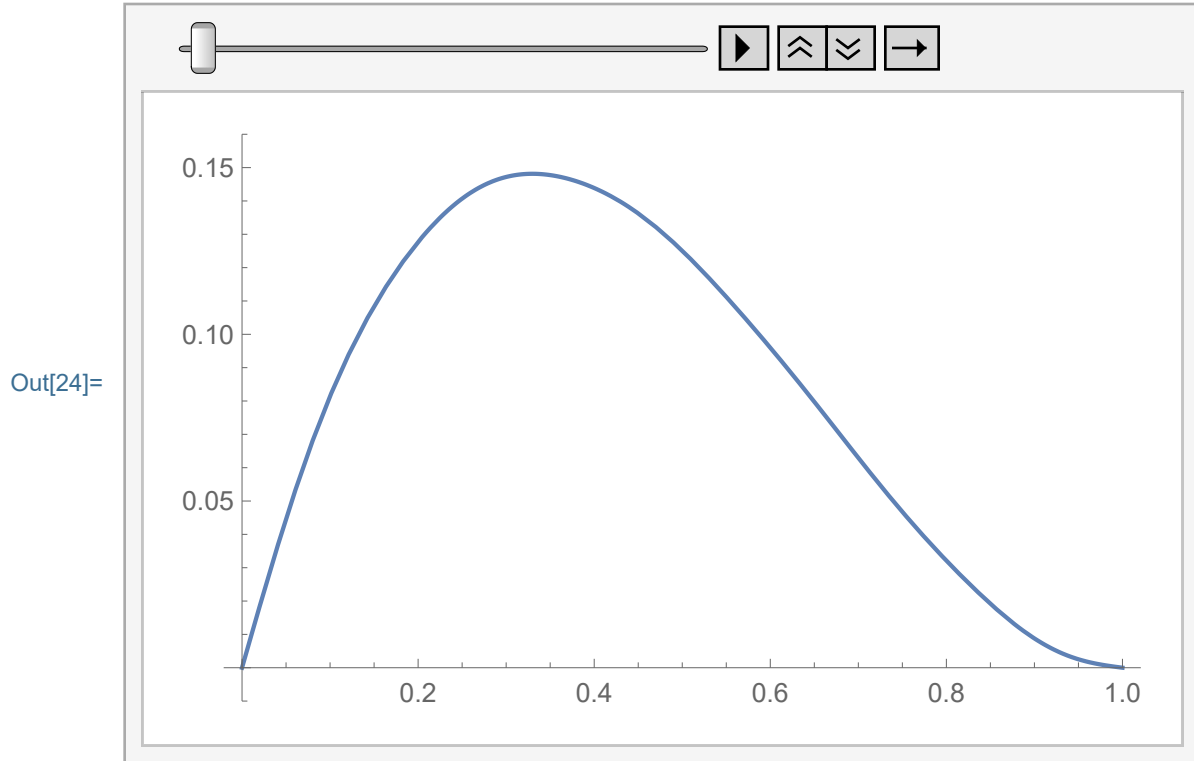
```

In[22]:= Clear[t, Movie1];
Movie1[t_] :=

Plot[
  Evaluate[
    {Sum[bb1[n] Exp[-(n Pi/LL1)^2 t] Sin[n Pi/LL1 x], {n, 1, nn1}]}
  ], {x, 0, LL1}, PlotRange -> {-0.01, .16}
]

```

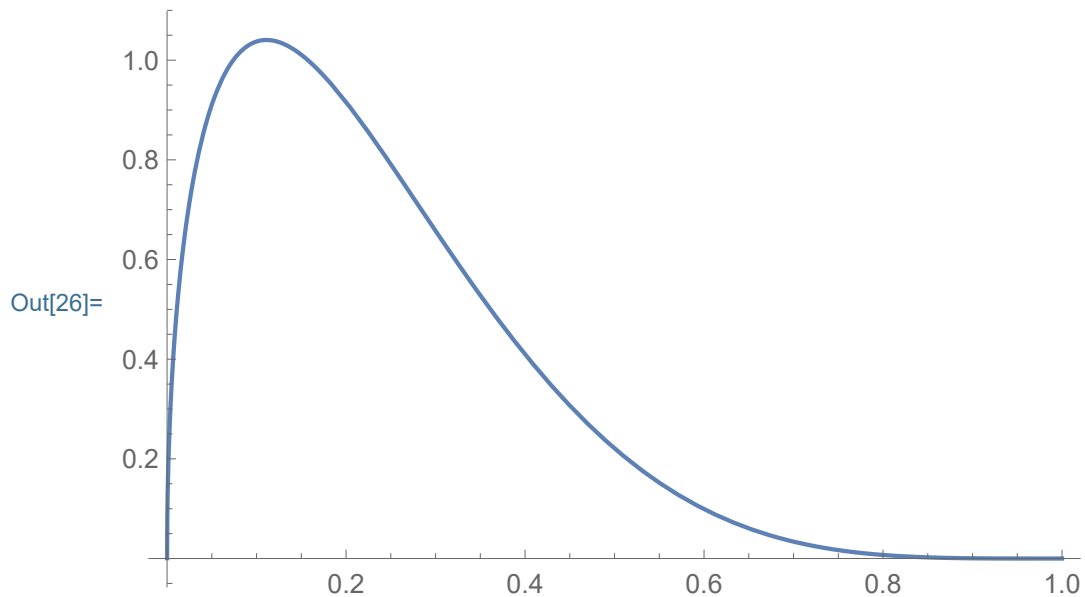
```
In[24]:= ListAnimate[Table[Movie1[t], {t, 0, .5, .01}],  
  AnimationRunning → False, AnimationRepetitions → 2,  
  ControlPlacement → Top]
```



## Example 2

```
In[25]:= Clear[nn2, ff2, LL2]; nn2 = 20;  
  LL2 = 1; ff2[x_] = 5  $\sqrt{x}$  (1 - x)4;
```

In[26]:= **Plot**[ff2[x], {x, 0, LL2}]



Calculate the coefficients symbolically. If this does not work do it numerically

In[27]:= **Clear**[bb2];

**bb2**[n\_] =

**FullSimplify**[  

$$\frac{2}{LL2} \text{Integrate}\left[ff2[s] \text{Sin}\left[\frac{n \text{Pi}}{LL2} s\right], \{s, 0, LL2\}\right]$$

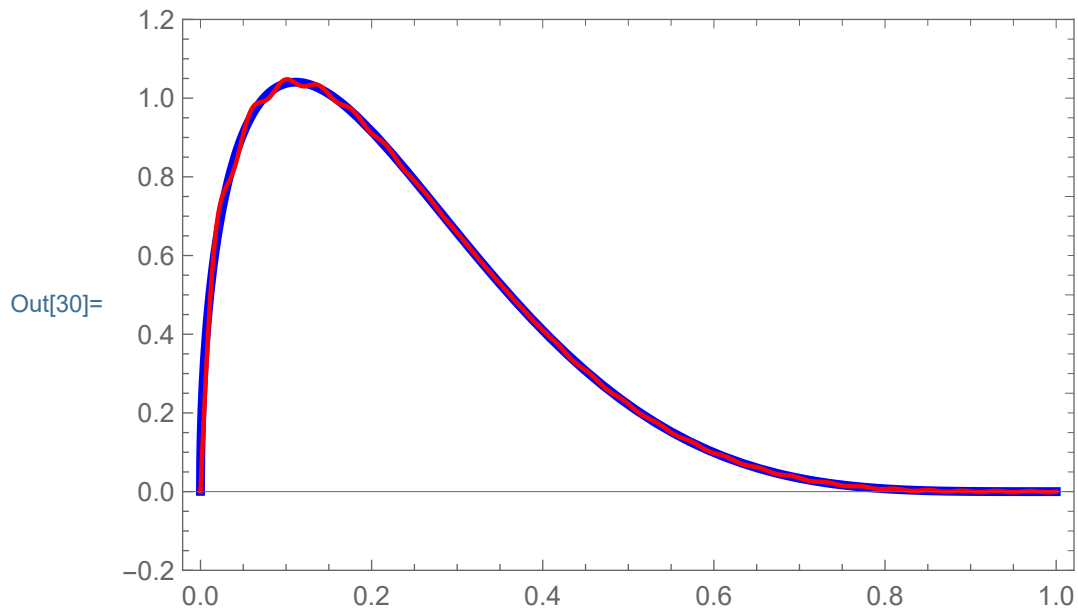
Out[28]= 
$$\frac{1}{8 \sqrt{2} n^{11/2} \pi^5} 5 \left( (945 - 360 n^2 \pi^2 + 16 n^4 \pi^4) \text{FresnelC}\left[\sqrt{2} \sqrt{n}\right] + \right.$$

$$24 n \pi (-35 + 4 n^2 \pi^2) \text{FresnelS}\left[\sqrt{2} \sqrt{n}\right] + \sqrt{2} \sqrt{n}$$

$$\left. \left( (-945 + 52 n^2 \pi^2) \text{Cos}[n \pi] + 2 n \pi (105 - 4 n^2 \pi^2) \text{Sin}[n \pi] \right) \right)$$

```
In[29]:= nn2 = 50; (* increasing nn improves accuracy *)
```

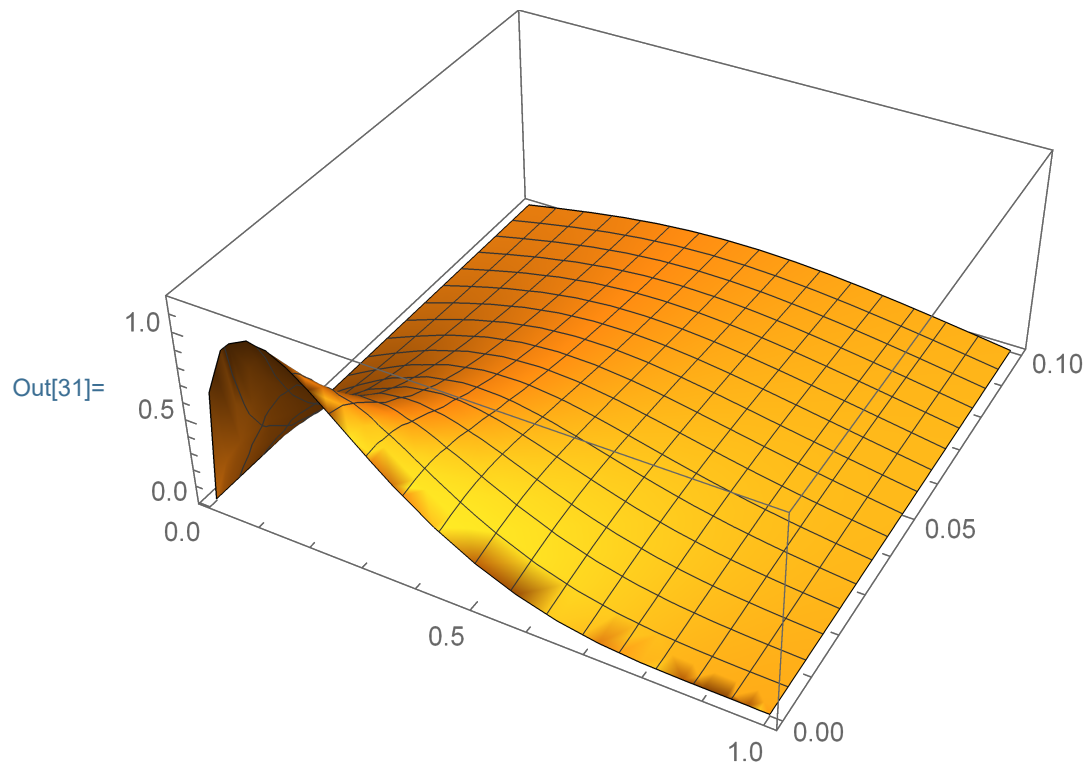
```
Plot[
  Evaluate[{{ff2[x], Sum[N[bb2[n]] Sin[ $\frac{n \text{ Pi}}{\text{LL2}} x$ ], {n, 1, nn2}]}}], {x, 0, LL2},
  PlotStyle -> {{Blue, Thickness[0.01]},
    {Red, Thickness[0.005]}}, Frame -> True,
  PlotRange -> {- .2, 1.2}]
```



```

In[31]:= Plot3D[
  Evaluate[
    {Sum[N[bb2[n]] Exp[-(n Pi/LL2)^2 t] Sin[n Pi x/LL2], {n, 1, nn2}]}
  ], {x, 0, LL2}, {t, 0, .1}, PlotRange -> {-0.01, 1.2}]

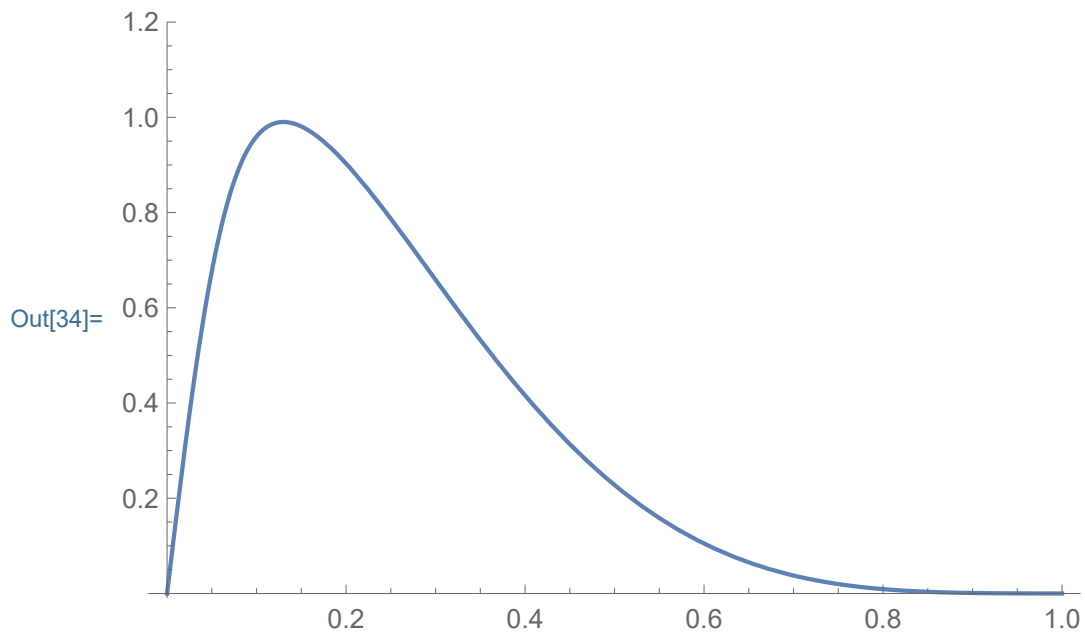
```



```
In[32]:= Clear[t, Movie2];
```

```
Movie2[t_] :=
  Plot[
    Evaluate[
      {Sum[N[bb2[n]] × Chop[Exp[-(n Pi/LL2)^2 t]] Sin[n Pi x/LL2],
        {n, 1, nn2}]}
    ], {x, 0, LL2}, PlotRange → {-0.01, 1.2}];
```

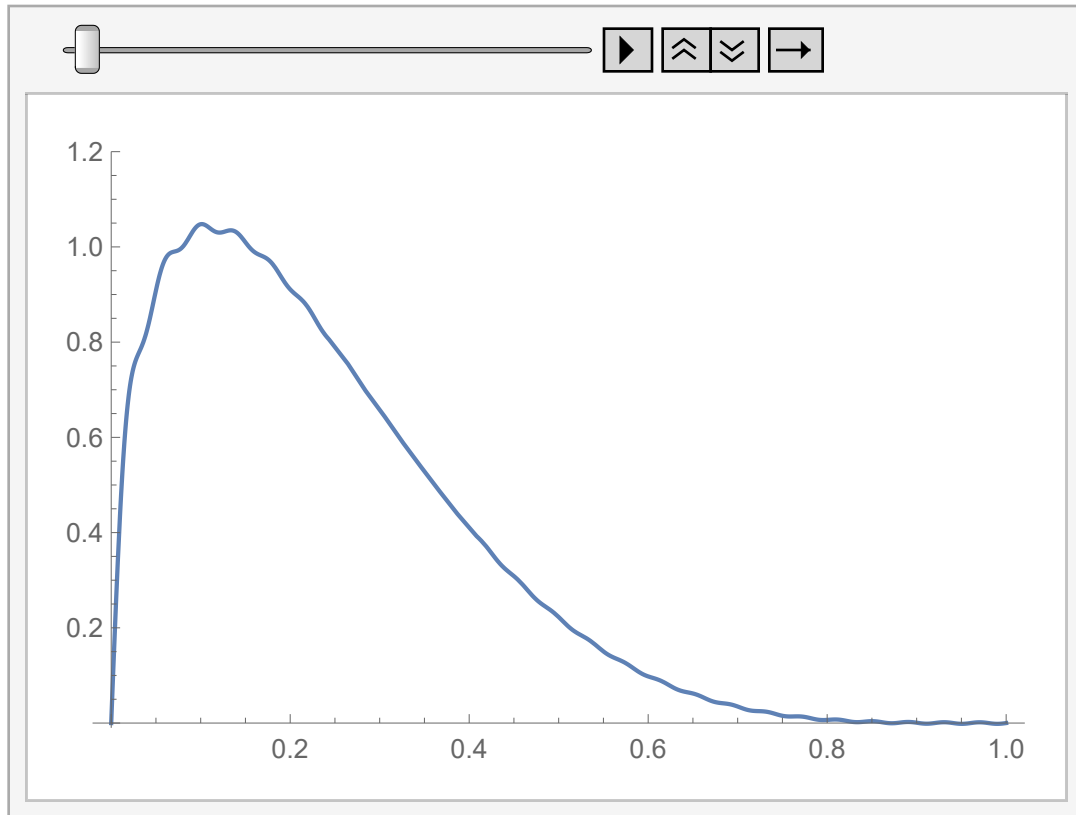
```
In[34]:= Movie2[0.001]
```





```
In[35]:= Off[General::munfl];
ListAnimate[Table[Movie2[t], {t, 0, 1, .01}],
  AnimationRunning → False, AnimationRepetitions → 2,
  ControlPlacement → Top]
```

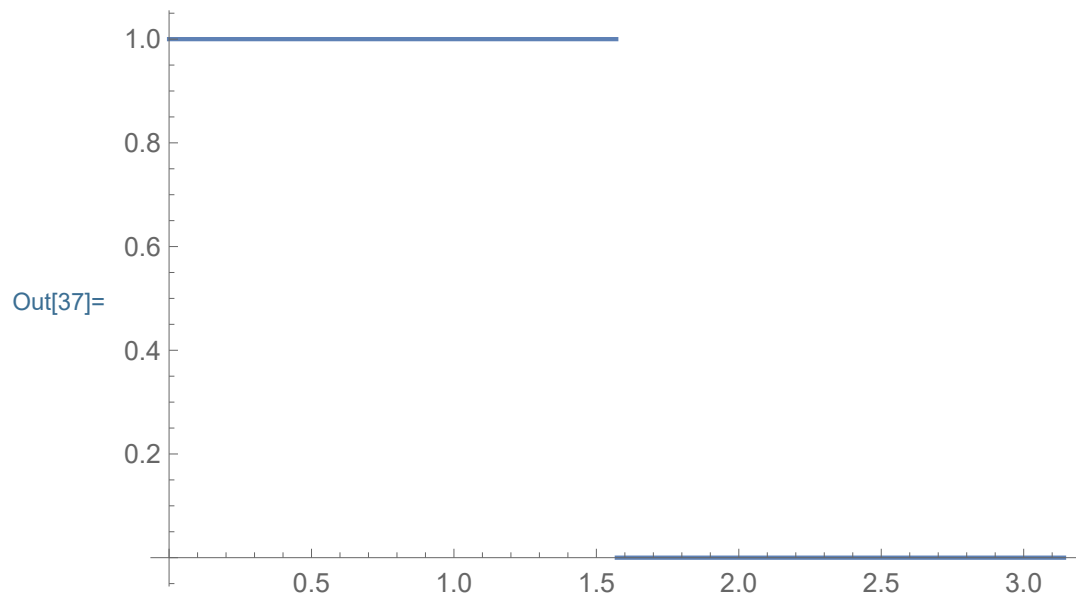
Out[35]=



### Example 3

```
In[36]:= Clear[nn3, ff3, LL3]; nn3 = 20;
LL3 = Pi; ff3[x_] = UnitStep[ $\frac{\text{Pi}}{2} - x$ ];
```

```
In[37]:= Plot[ff3[x], {x, 0, LL3}]
```



Calculate the coefficients symbolically. If this does not work do it numerically.

```
In[38]:= Clear[bb3];
```

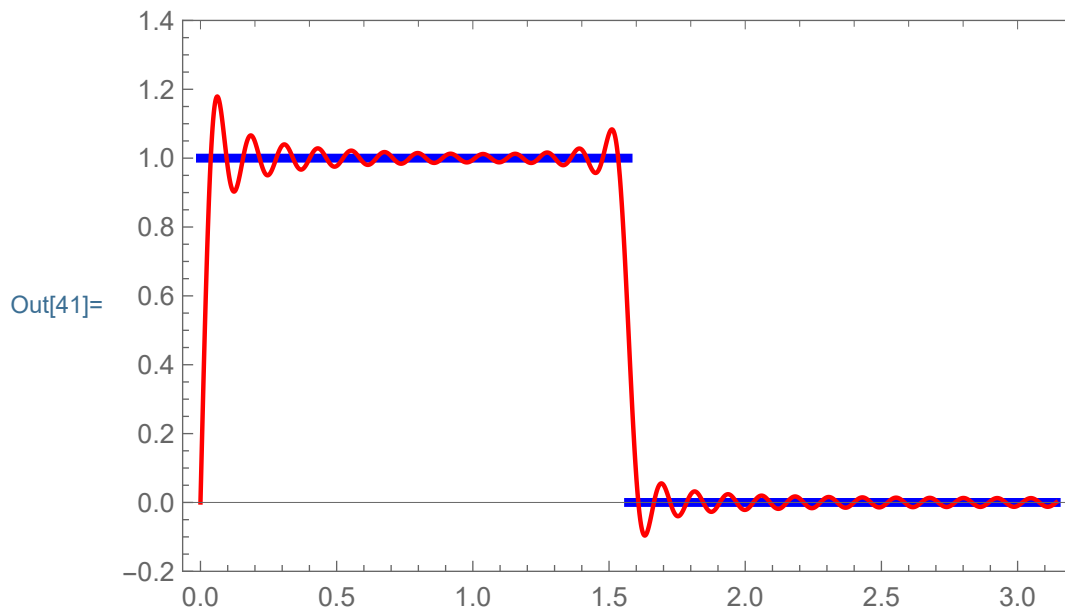
$$\text{bb3}[n_] = \frac{2}{\text{LL3}} \text{Integrate}\left[\text{ff3}[s] \text{Sin}\left[\frac{n \text{Pi}}{\text{LL3}} s\right], \{s, 0, \text{LL3}\}\right]$$

Out[39]=

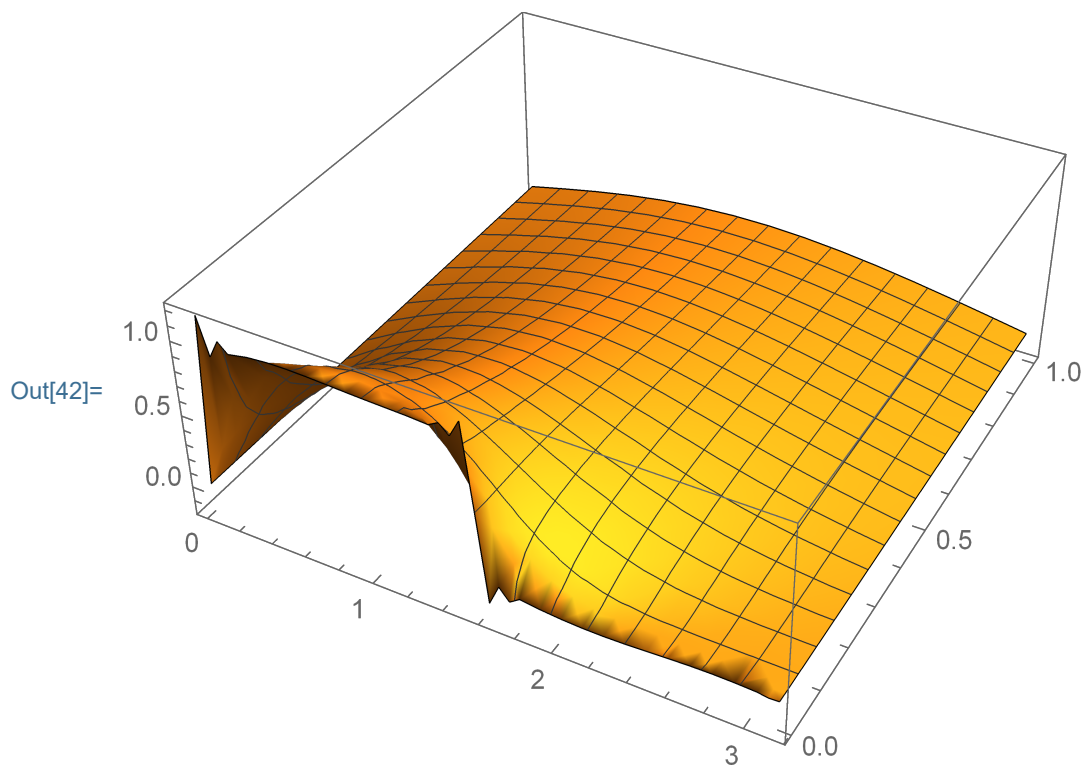
$$\frac{4 \text{Sin}\left[\frac{n \pi}{4}\right]^2}{n \pi}$$

```
In[40]:= nn3 = 50;
```

```
Plot[
  Evaluate[ { ff3[x], Sum[bb3[n] Sin[ $\frac{n \text{ Pi}}{\text{LL3}} x$ ], {n, 1, nn3}] }
], {x, 0, LL3},
PlotStyle → {{Blue, Thickness[0.01]},
  {Red, Thickness[0.005]}}, Frame → True,
PlotRange → {-.2, 1.4}]
```



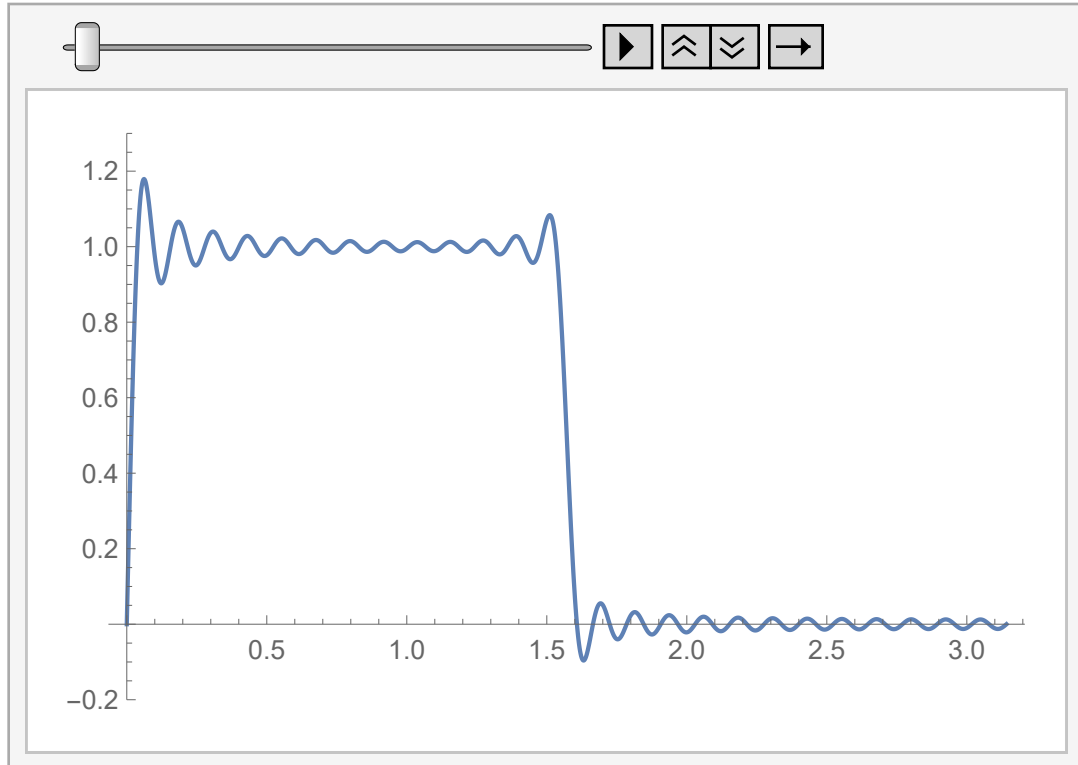
```
In[42]:= Plot3D[
  Evaluate[
    {Sum[bb3[n] Exp[-(n Pi/LL3)^2 t] Sin[n Pi x/LL3], {n, 1, nn3}]}
  ], {x, 0, LL3}, {t, 0, 1}, PlotRange -> {-0.2, 1.25}]
```



```
In[43]:= Clear[t, Movie3];
Movie3[t_] :=
Plot[
  Evaluate[
    {Sum[bb3[n] Exp[-(n Pi/LL3)^2 t] Sin[n x], {n, 1, nn3}]}
  ], {x, 0, LL3}, PlotRange -> {-0.2, 1.3}]
```

```
In[45]:= ListAnimate[Table[Movie3[t], {t, 0, 1, .01}],
  AnimationRunning → False, AnimationRepetitions → 2,
  ControlPlacement → Top]
```

Out[45]=



## Example 4

```
In[46]:= Clear[nn4, ff4, LL4]; nn4 = 7;
  LL4 = Pi;
  ff4[x_] = Sin[x]^7;
```

Calculate the coefficients symbolically.

In[47]:= **Clear [bb4];**

$$\text{bb4}[n_] = \frac{2}{\text{LL4}} \text{Integrate}\left[\text{ff4}[s] \text{Sin}\left[\frac{n \text{Pi}}{\text{LL4}} s\right], \{s, 0, \text{LL4}\}\right]$$

$$\text{Out[48]} = \frac{10080 \text{Sin}[n \pi]}{(11025 - 12916 n^2 + 1974 n^4 - 84 n^6 + n^8) \pi}$$

There are problems with this formula!

In[49]:= **bb4 [3]**

Power: Infinite expression  $\frac{1}{0}$  encountered.

Infinity: Indeterminate expression  $\frac{0 \text{ComplexInfinity}}{\pi}$  encountered.

Out[49]= Indeterminate

In[50]:= **Factor [Denominator [bb4 [n] ]]**

$$\text{Out[50]} = (-7 + n) (-5 + n) (-3 + n) (-1 + n) (1 + n) (3 + n) (5 + n) (7 + n) \pi$$

In[51]:= **bb14 = Table [Limit [bb4 [n], n → k], {k, 1, 12, 1}]**

$$\text{Out[51]} = \left\{ \frac{35}{64}, 0, -\frac{21}{64}, 0, \frac{7}{64}, 0, -\frac{1}{64}, 0, 0, 0, 0, 0 \right\}$$

The same numbers would have been obtained if we calculate

In[52]:= **Table**  $\left[ \frac{2}{\text{LL4}} \text{Integrate}\left[\text{ff4}[s] \text{Sin}\left[\frac{n \text{Pi}}{\text{LL4}} s\right], \{s, 0, \text{LL4}\}\right], \{n, 1, 12\} \right]$

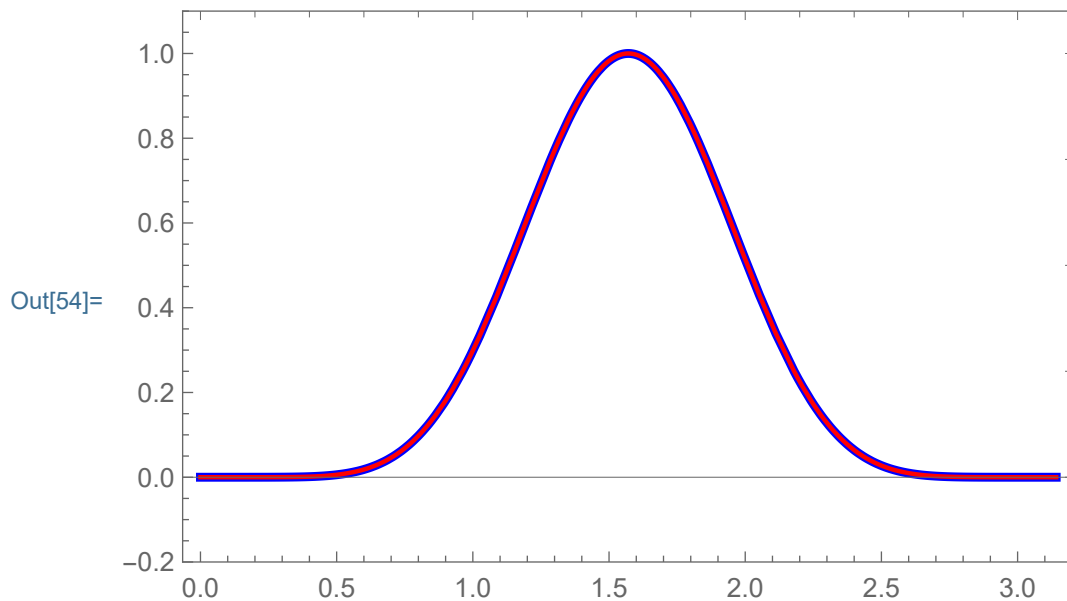
$$\text{Out[52]} = \left\{ \frac{35}{64}, 0, -\frac{21}{64}, 0, \frac{7}{64}, 0, -\frac{1}{64}, 0, 0, 0, 0, 0 \right\}$$

Thus in this case we have the exact solution if we use seven terms in the expansion of  $\text{ff}[x]$ .

```

In[53]:= nn4 = 7;
Plot[
  Evaluate[{{ff4[x], Sum[bb14[[n]] Sin[ $\frac{n \text{ Pi}}{\text{LL4}} x$ ], {n, 1, nn4}}]}
], {x, 0, LL4},
PlotStyle -> {{Blue, Thickness[0.01]},
  {Red, Thickness[0.005]}}, Frame -> True,
PlotRange -> {- .2, 1.1}]

```



In fact we have the exact formula for ff in this case

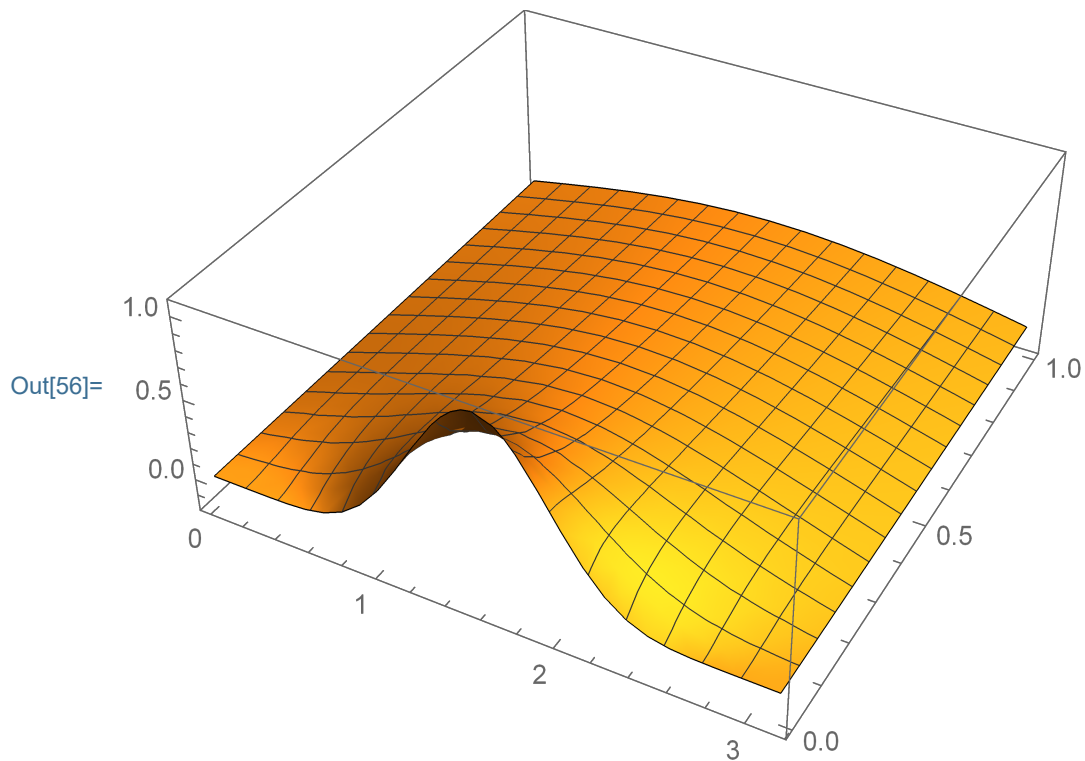
```

In[55]:= FullSimplify[ff4[x] == Sum[bb14[[n]] Sin[ $\frac{n \text{ Pi}}{\text{LL4}} x$ ], {n, 1, nn4}]]

```

Out[55]= True

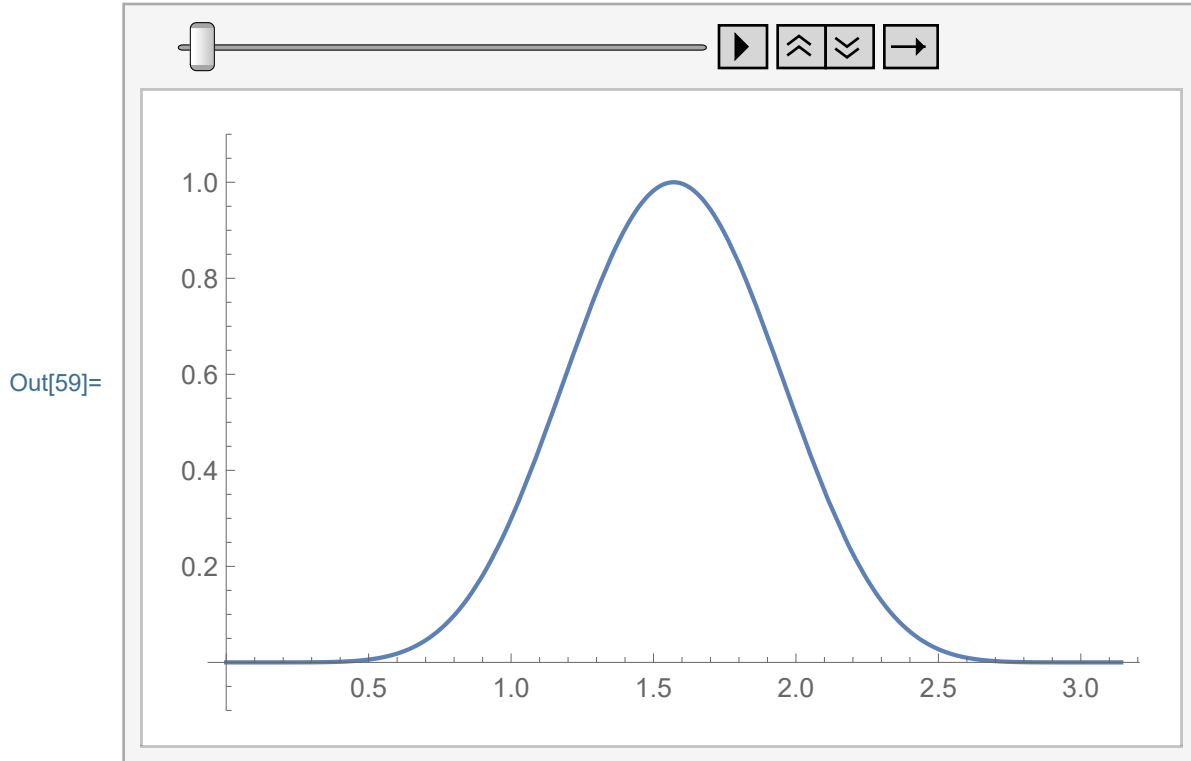
```
In[56]:= Plot3D[
  Evaluate[
    {Sum[bb14[[n]] Exp[-(n Pi/LL4)^2 t] Sin[n Pi x/LL4], {n, 1, nn4}]},
  ], {x, 0, LL4}, {t, 0, 1}, PlotRange -> {-0.2, 1.1}]
```



```
In[57]:= Clear[t, Movie4];
Movie4[t_] :=
Plot[
  Evaluate[
    {Sum[bb14[[n]] Exp[-(n Pi/LL4)^2 t] Sin[n Pi x/LL4], {n, 1, nn4}]},
  ], {x, 0, LL4}, PlotRange -> {-0.1, 1.1}]
```



```
In[59]:= ListAnimate[Table[Movie4[t], {t, 0, 1, .01}],
  AnimationRunning → False, AnimationRepetitions → 2,
  ControlPlacement → Top]
```



Numeric calculation of an approximation for the solution

### Example 5

```
In[60]:= Clear[mm5, gg5, LL5]; mm5 = 20;
  LL5 = Pi; gg5[x_] = Sin[x]1/2;
```

Calculate the coefficients symbolically. (Not working.)

```
In[61]:= (* bb[n_] =
           $\frac{2}{LL}$  Integrate [gg[s] Sin [ $\frac{n \text{ Pi}}{LL} s$ ], {s, 0, LL},
          Assumptions → And [n ∈ Integers, n > 0] ]
          *)
```

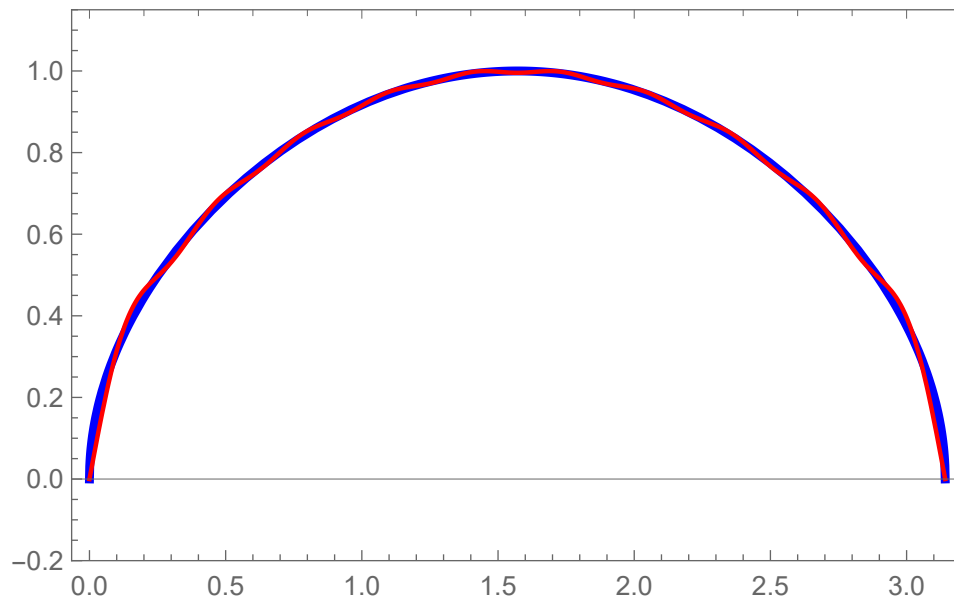
```
In[62]:= Clear [bb15];
```

```
bb15 = Chop [Table [  $\frac{2}{LL5}$  NIntegrate [
                    gg5[s] Sin [ $\frac{n \text{ Pi}}{LL5} s$ ],
                    {s, 0, LL5},
                    Method → {Automatic}, MaxRecursion → 200,
                    AccuracyGoal → 12, PrecisionGoal → 16 ], {n, 1, mm5} ] ]
```

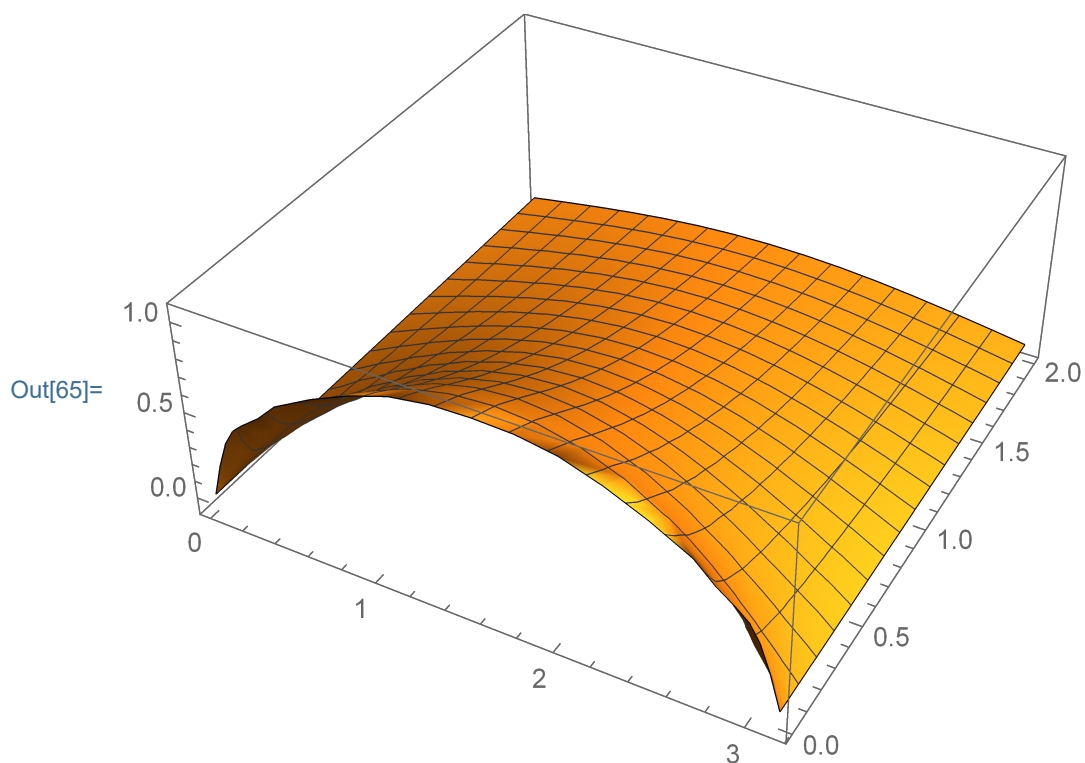
```
Out[63]= {1.11284, 0, 0.158977, 0, 0.0722621, 0,
          0.0433572, 0, 0.0296655, 0, 0.0219267, 0, 0.0170541,
          0, 0.0137533, 0, 0.0113956, 0, 0.00964241, 0}
```

```
In[64]:= Plot[  
  Evaluate[ { gg5[x], Sum[bb15[[n]] Sin[ $\frac{n \text{ Pi}}{\text{LL5}} x$ ], {n, 1, mm5}] }  
], {x, 0, LL5},  
  PlotStyle -> { {Blue, Thickness[0.01]},  
    {Red, Thickness[0.005]} }, Frame -> True,  
  PlotRange -> {-.2, 1.15} ]
```

Out[64]=



```
In[65]:= Plot3D[
  Evaluate[Sum[bb15[[n]] Exp[-(n Pi)^2 t] Sin[n Pi x],
    {n, 1, mm5}]
], {x, 0, LL5}, {t, 0, 2}, PlotRange -> {-0.1, 1.1}]
```

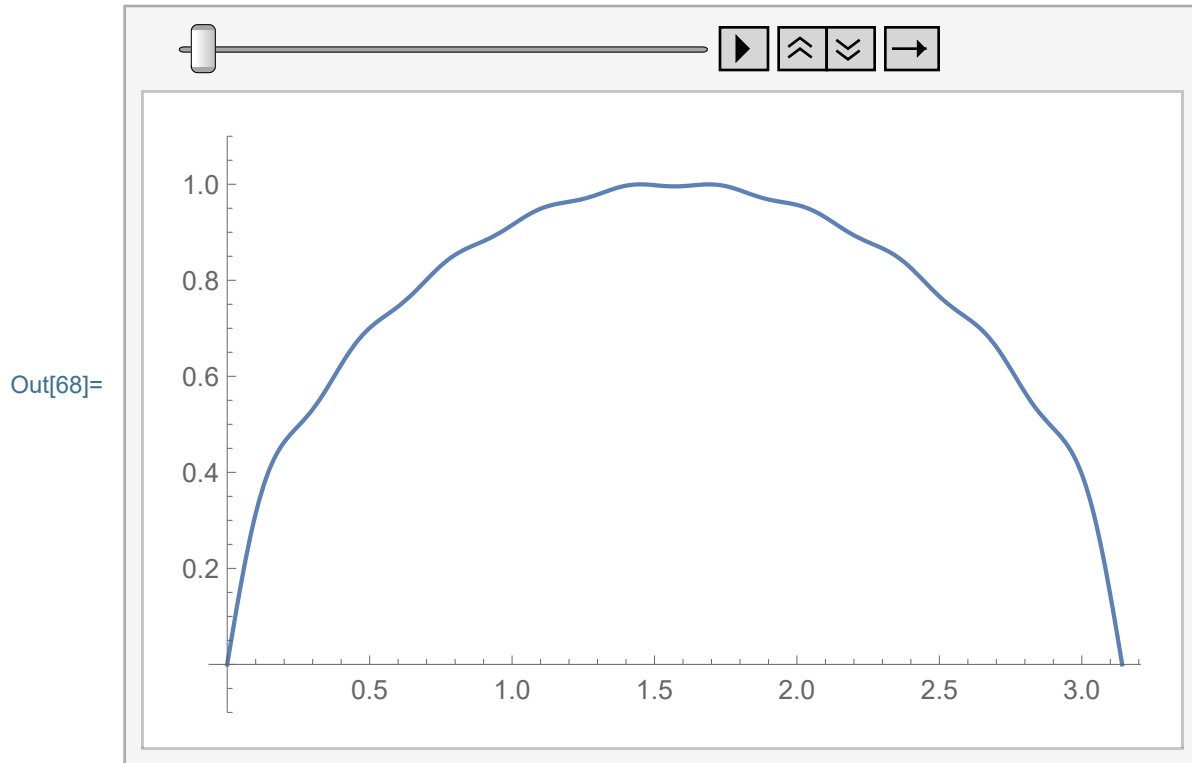


```
In[66]:= Clear[t, Movie5];
```

```
Movie5[t_] :=
```

```
Plot[Evaluate[Sum[bb15[[n]] Exp[-(n Pi)^2 t] Sin[n Pi x],
  {n, 1, mm5}]
], {x, 0, LL5}, PlotRange -> {-0.1, 1.1}]
```

```
In[68]:= ListAnimate[Table[Movie5[t], {t, 0, 2, .05}],
  AnimationRunning → False, AnimationRepetitions → 2,
  ControlPlacement → Top]
```



## Example 6

```
In[69]:= Clear[mm6, gg6, LL6]; mm6 = 20;
  LL6 = Pi; gg6[x_] = Sin[x]1/10;
```

Calculate the coefficients numerically.

```
In[70]:= Clear[bb16];
```

```
bb16 =  
Chop[  
  Table[  
     $\frac{2}{LL6}$  NIntegrate[gg6[s] Sin[ $\frac{n \text{ Pi}}{LL6} s$ ], {s, 0, LL6},  
    Method → {Automatic}, MaxRecursion → 200,  
    AccuracyGoal → 12, PrecisionGoal → 16], {n, 1, mm6, 1}]]
```

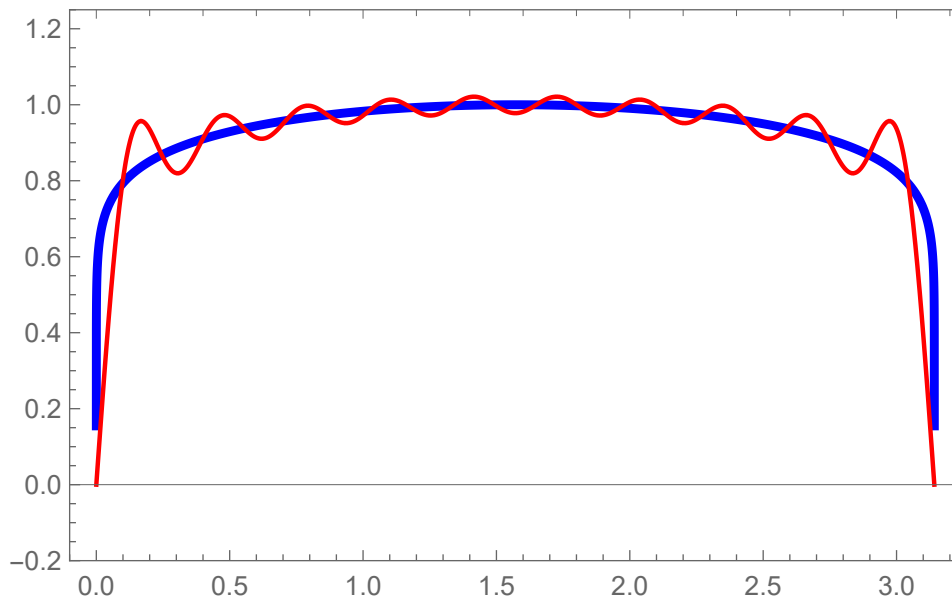
```
Out[71]= {1.23582, 0, 0.358787, 0, 0.204016, 0,  
0.1408, 0, 0.10676, 0, 0.0856006, 0, 0.0712249,  
0, 0.0608478, 0, 0.0530194, 0, 0.0469124, 0}
```

```

In[72]:= Plot[
  Evaluate[ { gg6[x], Sum[ bbl6[[n]] Sin[  $\frac{n \text{ Pi}}{\text{LL6}} x$  ], {n, 1, mm6} ] }
], {x, -0., LL6},
PlotStyle -> { {Blue, Thickness[0.01]},
  {Red, Thickness[0.005]} }, Frame -> True,
PlotRange -> { {-0.1, LL6 + .1}, {-.2, 1.25}},
Exclusions -> None, PlotPoints -> 400]

```

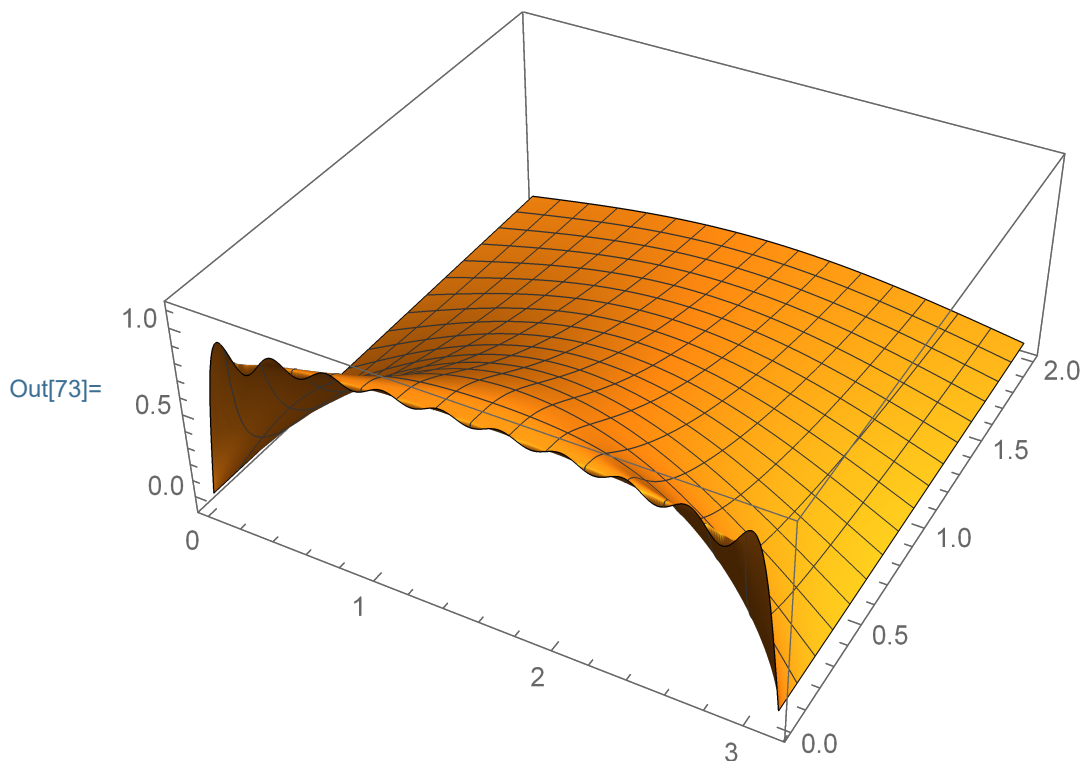
Out[72]=



```

In[73]:= Plot3D[
  Evaluate[
    {Sum[bb16[[n]] Exp[-(n Pi/LL6)^2 t] Sin[n Pi x/LL6], {n, 1, mm6}]},
  ], {x, 0, LL6}, {t, 0, 2}, PlotRange -> {-0.1, 1.15},
  PlotPoints -> 200]

```



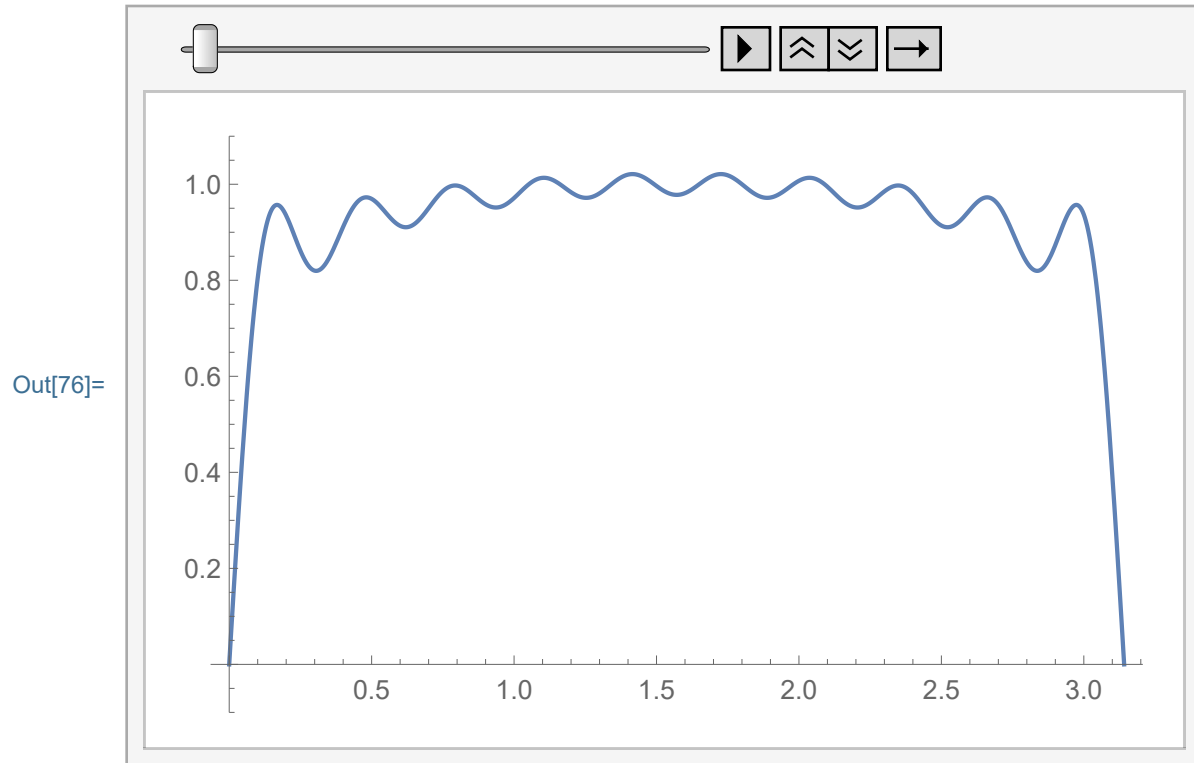
```

In[74]:= Clear[t, Movie6];
Movie6[t_] :=
  Plot[
    Evaluate[
      {Sum[bb16[[n]] Exp[-(n Pi/LL6)^2 t] Sin[n Pi x/LL6], {n, 1, mm6}]},
    ], {x, 0, LL6}, PlotRange -> {-0.1, 1.1}
  ]

```



```
In[76]:= ListAnimate[Table[Movie6[t], {t, 0, 2, .05}],
  AnimationRunning → False, AnimationRepetitions → 2,
  ControlPlacement → Top]
```



## The heat equation with the Neumann boundary conditions

### Few solutions of the heat equation with the Neumann boundary conditions

Using the method of separation of variables we found “few” solutions of the heat equation with the Neumann boundary conditions:

$$\frac{\partial u}{\partial t} = \kappa \frac{\partial^2 u}{\partial x^2} \text{ on } \{(x, t) : 0 \leq x \leq L, t \geq 0\}$$

subject to

$$\text{BCs } \frac{\partial u}{\partial x}(0, t) = 0, \frac{\partial u}{\partial x}(L, t) = 0$$

These few solutions are

In[77]:= 1

Out[77]= 1

and

$$\text{In[78]:= Exp}\left[-\kappa \left(\frac{n \pi}{L}\right)^2 t\right] * \text{Cos}\left[\frac{n \pi}{L} x\right]$$

$$\text{Out[78]= } e^{-\frac{n^2 \pi^2 t \kappa}{L^2}} \text{Cos}\left[\frac{n \pi x}{L}\right]$$

where  $n$  is any positive integer. From these few solving we get many solutions by using the superposition principle: for arbitrary constants  $a_n$  the linear combination

$$u(x, t) = a_0 + \sum_{n=1}^{\infty} a_n \text{Exp}\left[-\kappa \left(\frac{n \pi}{L}\right)^2 t\right] * \text{Cos}\left[\frac{n \pi}{L} x\right]$$

is also a solution.

To satisfy the initial condition  $u(x, 0) = f(x)$  we will need to find  $a_n$  such that

$$f(x) = a_0 + \sum_{n=1}^{\infty} a_n \text{Cos}\left[\frac{n \pi}{L} x\right]$$

The idea is to use the orthogonality of the functions

In[79]:=  $\text{Cos}\left[\frac{n \pi}{L} x\right]$

Out[79]=  $\text{Cos}\left[\frac{n \pi x}{L}\right]$

In[80]:=  $\text{Clear}[L];$

$\text{FullSimplify}\left[\text{Integrate}\left[\text{Cos}\left[\frac{n \text{Pi}}{L} x\right] \text{Cos}\left[\frac{m \text{Pi}}{L} x\right], x\right]\right]$

Out[80]= 
$$\frac{L \left( \frac{\text{Sin}\left[\frac{(m-n) \pi x}{L}\right]}{m-n} + \frac{\text{Sin}\left[\frac{(m+n) \pi x}{L}\right]}{m+n} \right)}{2 \pi}$$

In[81]:=  $\text{Clear}[L];$

$\text{FullSimplify}\left[\text{Integrate}\left[\text{Cos}\left[\frac{n \text{Pi}}{L} x\right] \text{Cos}\left[\frac{m \text{Pi}}{L} x\right], \{x, 0, L\}\right]\right]$

Out[81]= 
$$\frac{L m \text{Cos}[n \pi] \text{Sin}[m \pi] - L n \text{Cos}[m \pi] \text{Sin}[n \pi]}{m^2 \pi - n^2 \pi}$$

In[82]:=  $\text{Clear}[L];$

$\text{FullSimplify}\left[\text{Integrate}\left[\text{Cos}\left[\frac{n \text{Pi}}{L} x\right] \text{Cos}\left[\frac{m \text{Pi}}{L} x\right], \{x, 0, L\}\right], \text{And}[n \in \text{Integers}, m \in \text{Integers}]\right]$

Out[82]=  $\emptyset$

The above calculation is clearly wrong when  $n=m$

In[83]:=  $\text{Clear}[L];$

$\text{FullSimplify}\left[\text{Integrate}\left[\text{Cos}\left[\frac{n \text{Pi}}{L} x\right] \text{Cos}\left[\frac{n \text{Pi}}{L} x\right], \{x, 0, L\}\right], \text{And}[n \in \text{Integers}]\right]$

Out[83]=  $\frac{L}{2}$

The orthogonality of the first ten Cos functions and the constant is

nically seen from the table below:

```
In[84]:= MatrixForm[
  Table[Integrate[Cos[ $\frac{n \text{ Pi}}{L} x$ ] Cos[ $\frac{m \text{ Pi}}{L} x$ ], {x, 0, L}],
    {n, 0, 10}, {m, 0, 10}]]
```

Out[84]//MatrixForm=

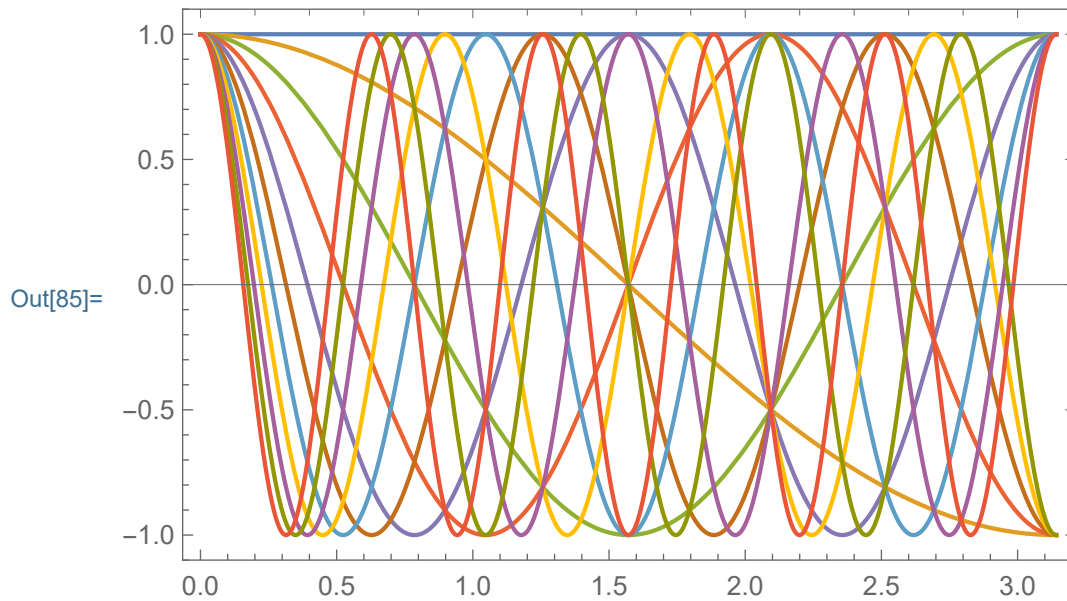
$$\begin{pmatrix} L & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & \frac{L}{2} & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & \frac{L}{2} & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & \frac{L}{2} & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & \frac{L}{2} & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & \frac{L}{2} & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & \frac{L}{2} & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & \frac{L}{2} & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & \frac{L}{2} & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & \frac{L}{2} & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & \frac{L}{2} \end{pmatrix}$$

With  $L = \pi$  we have

```

In[85]:= Plot[
  Evaluate[Table[Cos[ $\frac{n \text{ Pi } x}{\text{Pi}}$ ], {n, 0, 10}]],
  {x, 0, Pi},
  FrameTicks -> {Range[-Pi, 3 Pi,  $\frac{\text{Pi}}$ ], Range[-2, 2], {}, {}},
  Frame -> True, PlotRange -> {-1.1, 1.1}]

```

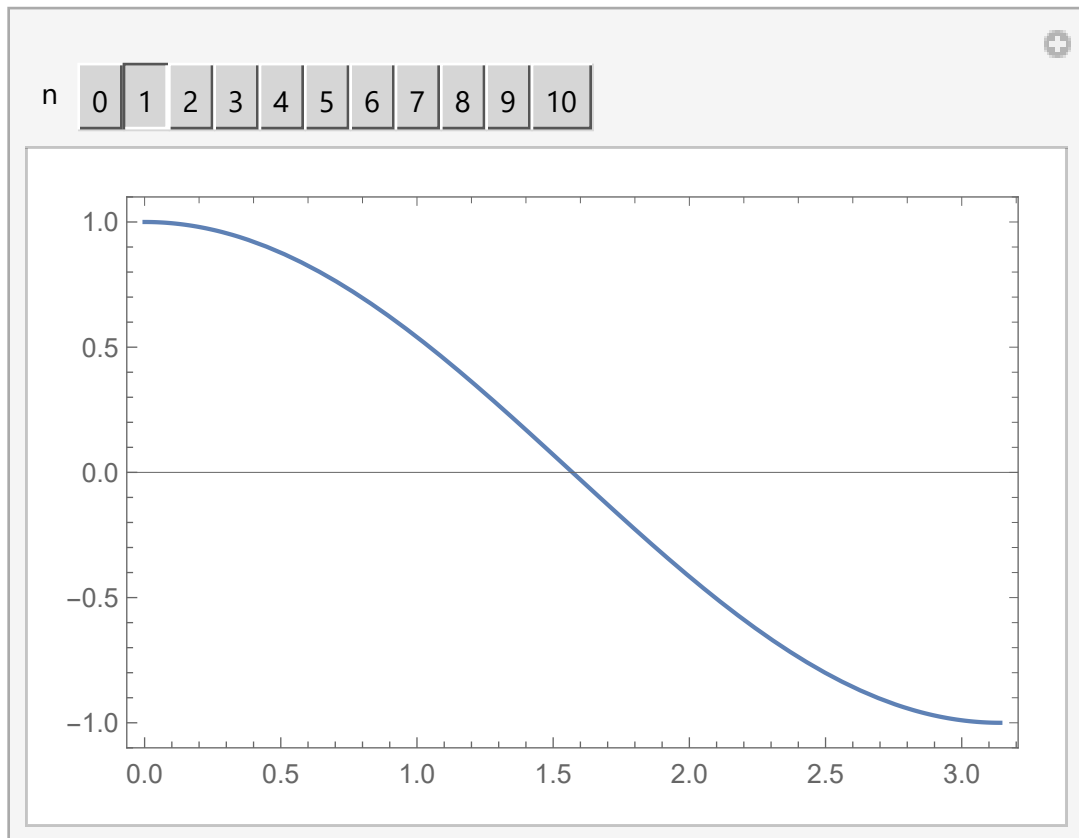


```

In[86]:= Manipulate[Plot[Evaluate[Cos[n x]], {x, 0, Pi},
  FrameTicks -> {Range[-Pi, 3 Pi, Pi/2], Range[-2, 2], {}, {}},
  Frame -> True, PlotRange -> {-1.1, 1.1}],
  {{n, 1}, Range[0, 10]}, ControlType -> Setter,
  ControlPlacement -> Top]

```

Out[86]=



Using the orthogonality we calculate that a good candidate for approximation of  $f(x)$  is

$$f(x) \sim a_0 + \sum_{n=1}^{nn} a_n \cos\left[\frac{n\pi}{L}x\right]$$

where

$$a_0 = \frac{1}{L} \int_0^L f(x) dx, \quad a_n = \frac{2}{L} \int_0^L f(x) \cos\left[\frac{n\pi}{L}x\right] dx, \quad n > 0.$$

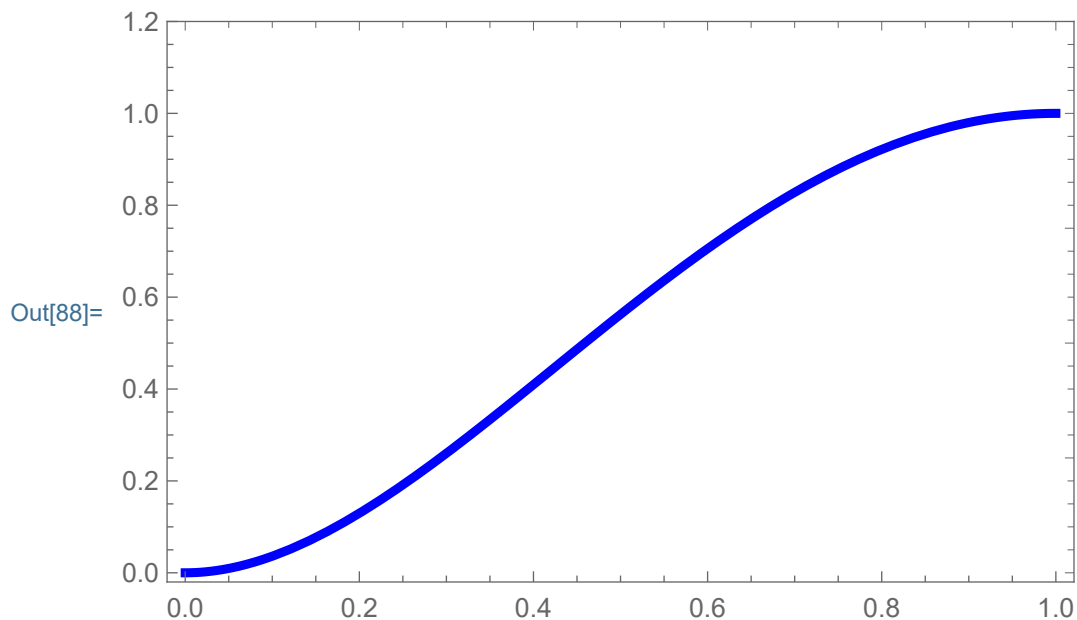
We will explore these approximations below.

## Symbolic calculation of the solution

### Example 7

```
In[87]:= Clear[nn7, ff7, LL7]; nn7 = 20;
          LL7 = 1; ff7[x_] = x2 (x - 2)2;
```

```
In[88]:= Plot[Evaluate[ff7[x]], {x, 0, LL7},
              PlotStyle -> {{Blue, Thickness[0.01]},
                            {Red, Thickness[0.005]}}, Frame -> True,
              PlotRange -> {-0.02, 1.2}]
```



Calculate the coefficients symbolically.

```
In[89]:= Clear[aa7];
```

$$aa7[0] = \frac{1}{LL7} \text{Integrate}[ff7[s], \{s, 0, LL7\}];$$

$$aa7[n_] = \frac{2}{LL7} \text{Integrate}\left[ff7[s] \text{Cos}\left[\frac{n \text{Pi}}{LL7} s\right], \{s, 0, LL7\}\right]$$

```
Out[91]=
```

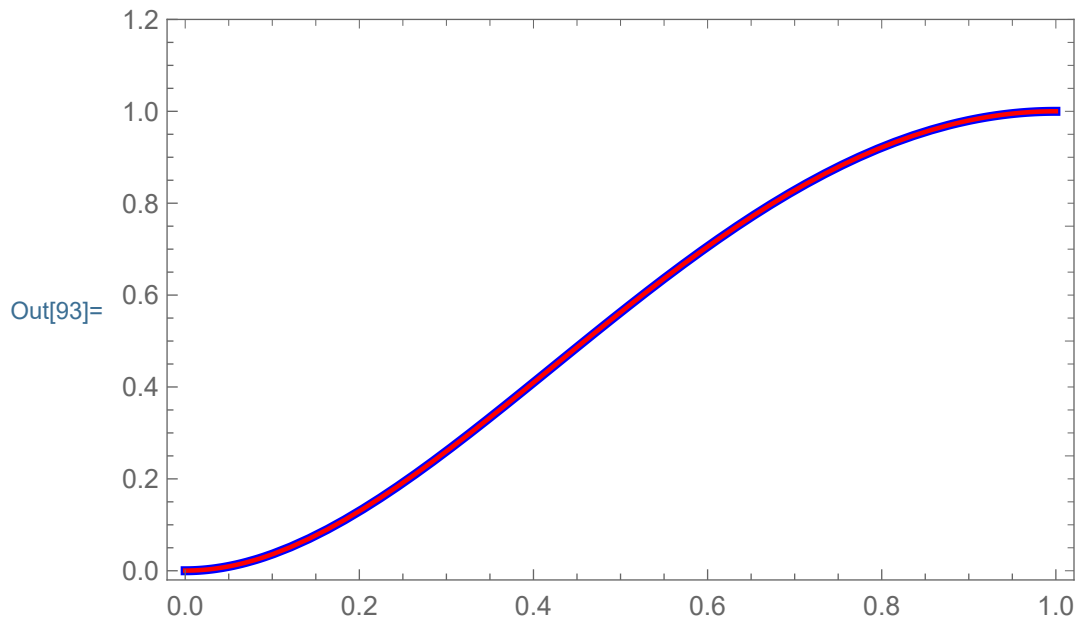
$$\frac{2 \left( -24 n \pi + \left( 24 + 4 n^2 \pi^2 + n^4 \pi^4 \right) \text{Sin}[n \pi] \right)}{n^5 \pi^5}$$



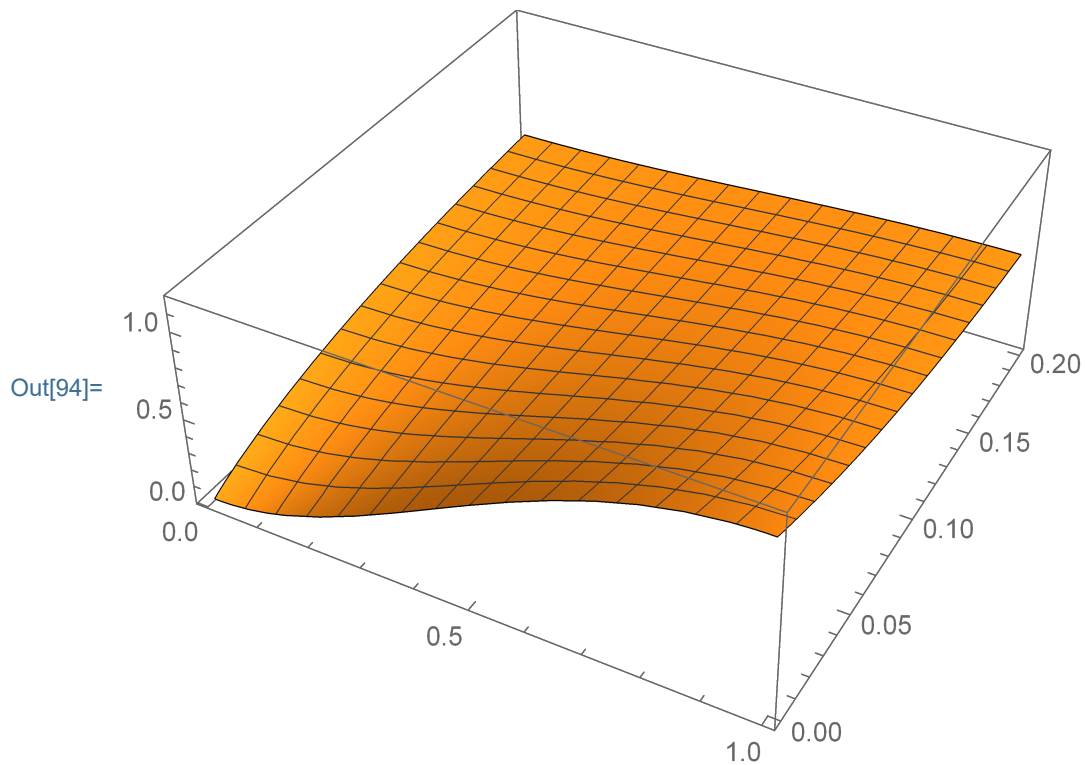
```
In[92]:= nn7 = 7;
```

```
(* nn7 stands for the number of terms that we use
to approximate ff *)
```

```
Plot[Evaluate[{ff7[x], Sum[aa7[n] Cos[ $\frac{n \text{ Pi}}{\text{LL7}} x$ ], {n, 0, nn7}]}], {x, 0, LL7},
PlotStyle → {{Blue, Thickness[0.01]},
{Red, Thickness[0.005]}}, Frame → True,
PlotRange → {-.02, 1.2}]
```



```
In[94]:= Plot3D[
  Evaluate[
    {Sum[aa7[n] Exp[-(n Pi/LL7)^2 t] Cos[n Pi x/LL7], {n, 0, nn7}]}
  ], {x, 0, LL7}, {t, 0, .2}, PlotRange -> {-0.01, 1.2}]
```

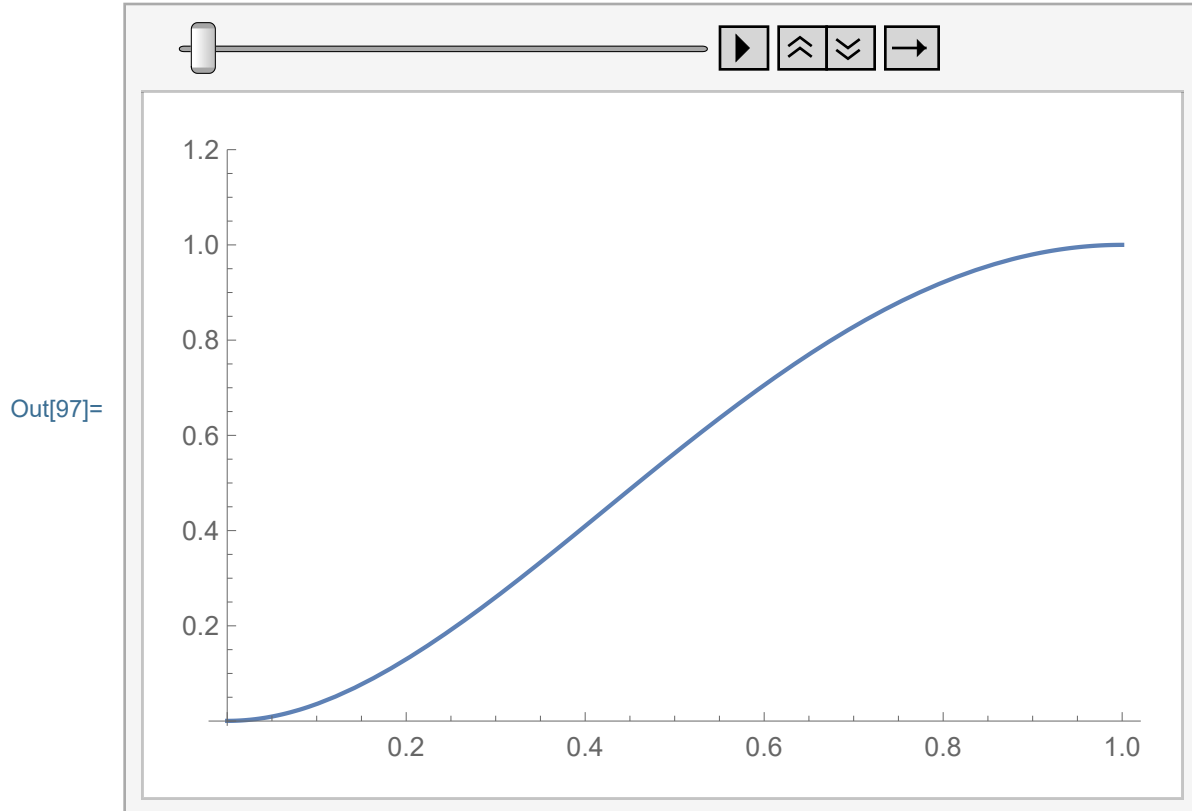


```
In[95]:= Clear[t, Movie7];
```

```
Movie7[t_] :=
```

```
Plot[
  Evaluate[
    {Sum[aa7[n] Exp[-(n Pi/LL7)^2 t] Cos[n Pi x/LL7], {n, 0, nn7}]}
  ], {x, 0, LL7}, PlotRange -> {-0.01, 1.2}]
```

```
In[97]:= ListAnimate[Table[Movie7[t], {t, 0, .2, .005}],
  AnimationRunning → False, AnimationRepetitions → 2,
  ControlPlacement → Top]
```

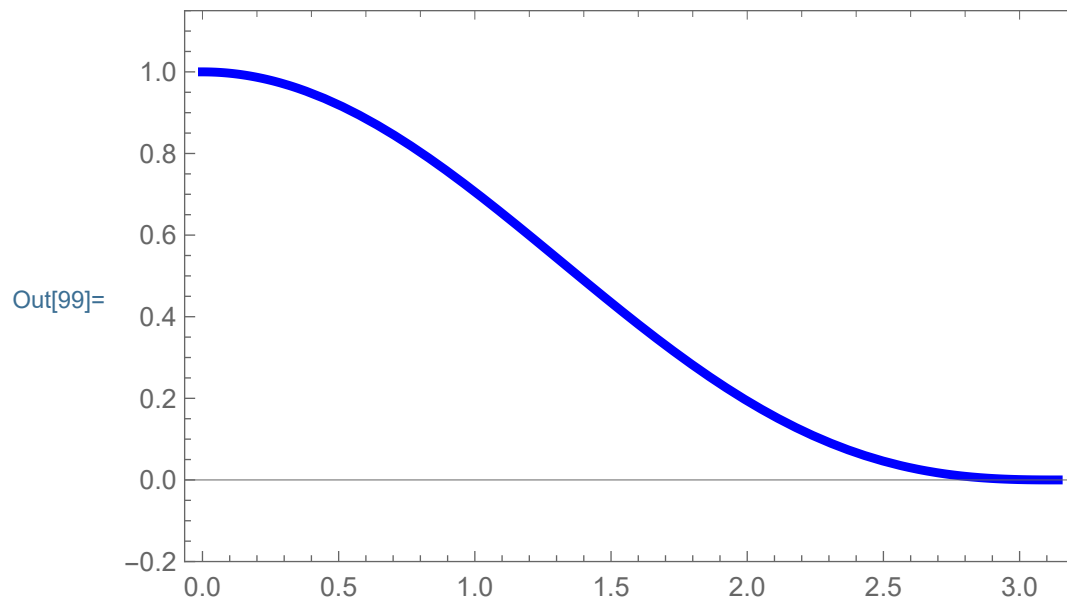


## Numeric calculation of the solution

### Example 8

```
In[98]:= Clear[mm8, gg8, LL8]; mm8 = 20;
  LL8 = Pi; gg8[x_] = (Cos[x/2]^8)^(1/3);
```

```
In[99]:= Plot[Evaluate[{gg8[x]}  
], {x, 0, LL8},  
PlotStyle → {{Blue, Thickness[0.01]},  
{Red, Thickness[0.005]}}, Frame → True,  
PlotRange → {-.2, 1.15}]
```



```
In[100]:= Clear[aal8];
```

```
aal8 = Chop[Prepend[Table[ $\frac{2}{LL8}$  NIntegrate[
  gg8[s] Cos[ $\frac{n \text{ Pi}}{LL8} s$ ],
  {s, 0, LL8},
  Method → {Automatic}, MaxRecursion → 200,
  AccuracyGoal → 12, PrecisionGoal → 16], {n, 1, mm8}],
 $\frac{1}{LL8}$  NIntegrate[
  gg8[s],
  {s, 0, LL8},
  Method → {Automatic}, MaxRecursion → 200,
  AccuracyGoal → 12, PrecisionGoal → 16]]]
```

```
Out[101]= {0.445734, 0.50941, 0.050941, -0.00783708, 0.00244909,
  -0.00103119, 0.000515597, -0.000288734, 0.000175303,
  -0.000113099, 0.000076508, -0.0000537624, 0.0000389777,
  -0.0000290067, 0.0000220703, -0.0000171157, 0.0000134951,
  -0.0000107961,  $8.74855 \times 10^{-6}$ ,  $-7.17094 \times 10^{-6}$ ,  $5.93844 \times 10^{-6}$ }
```

```
In[102]:= Length[aal8]
```

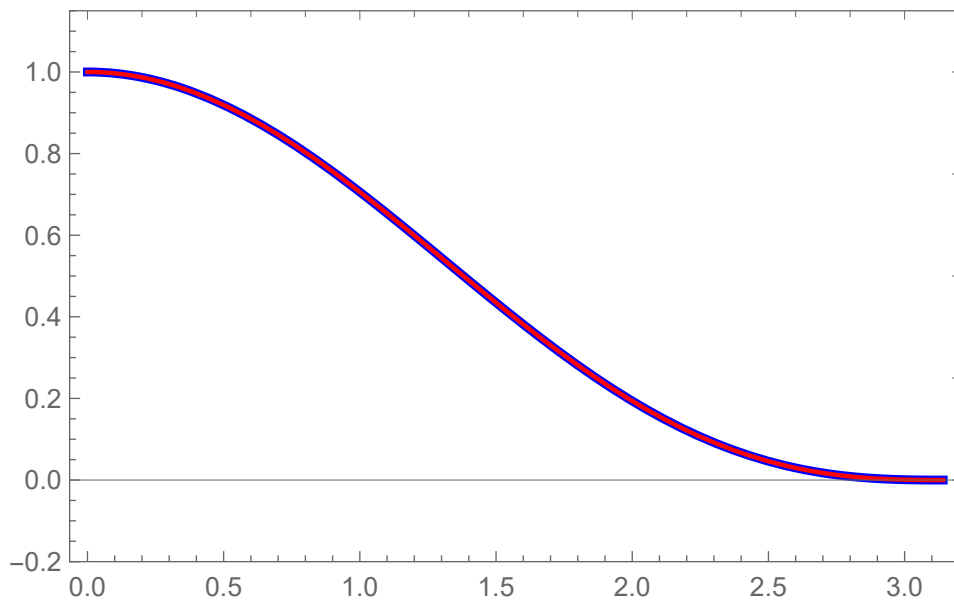
```
Out[102]= 21
```

```

In[103]:= Plot[
  Evaluate[
    {gg8[x], Sum[aa18[[n + 1]] Cos[ $\frac{n \text{ Pi}}{\text{LL8}} x$ ],
      {n, 0, Length[aa18] - 1}]}
  ], {x, 0, LL8},
  PlotStyle → {{Blue, Thickness[0.01]},
    {Red, Thickness[0.005]}}, Frame → True,
  PlotRange → {-.2, 1.15}]

```

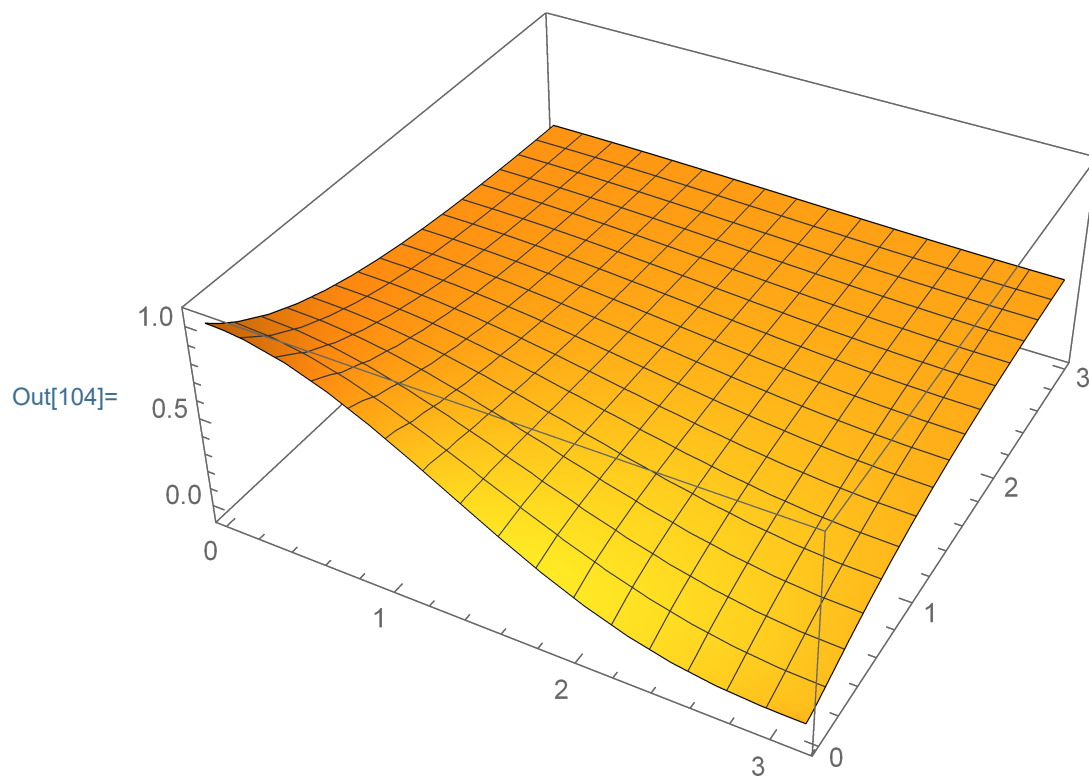
Out[103]=



```

In[104]:= Plot3D[
  Evaluate[
    {Sum[aa18[[n + 1]] Exp[-(n Pi / LL8)^2 t] Cos[n Pi x / LL8],
      {n, 0, Length[aa18] - 1}]}
  ], {x, 0, LL8}, {t, 0, 3}, PlotRange -> {-0.1, 1.1}]

```

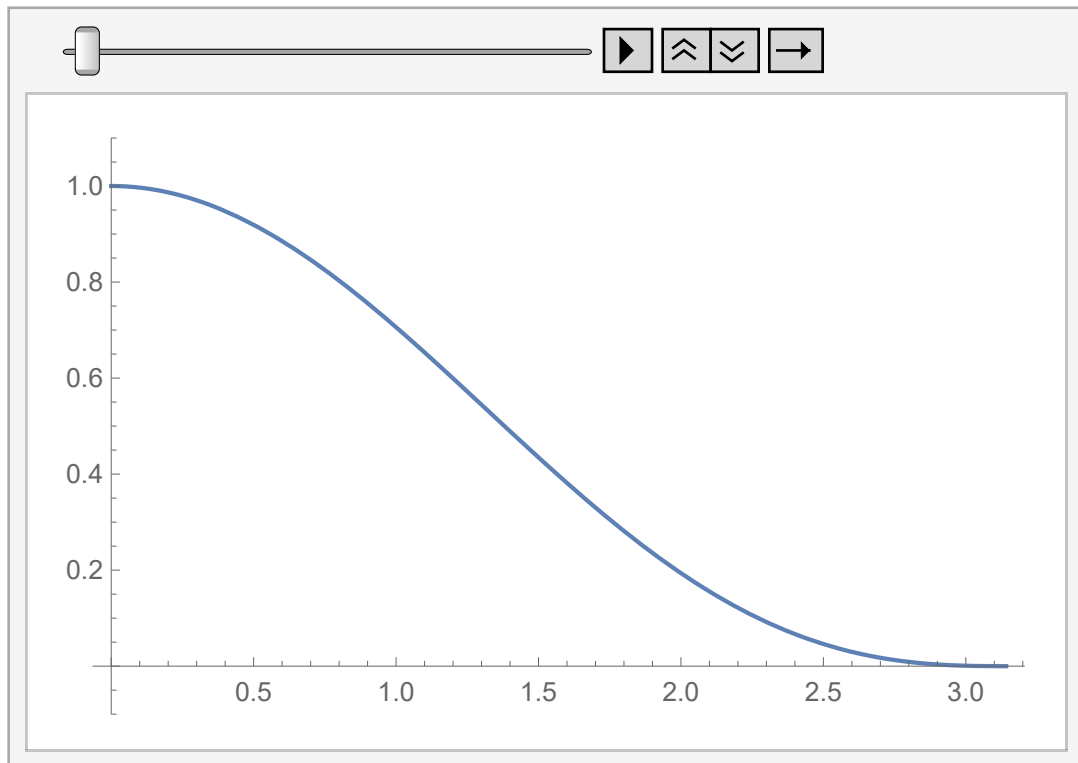


```
In[105]:= Clear[t, Movie8];
```

```
Movie8[t_] :=
Plot[
  Evaluate[
    {Sum[aa18[[n + 1]] Exp[-(n Pi / LL8)^2 t] Cos[n Pi x / LL8],
      {n, 0, Length[aa18] - 1}]},
  {x, 0, LL8}, PlotRange -> {-0.1, 1.1}]
```

```
In[107]:= ListAnimate[Table[Movie8[t], {t, 0, 3, .05}],
  AnimationRunning -> False, AnimationRepetitions -> 2,
  ControlPlacement -> Top]
```

Out[107]=



The heat equation with the periodic



# boundary conditions

## Few solutions of the heat equation with the periodic boundary conditions

Using the method of separation of variables we found “few” solutions of the heat equation with the periodic boundary conditions:

$$\frac{\partial u}{\partial t} = \kappa \frac{\partial^2 u}{\partial x^2} \text{ on } \{(x, t) : -L \leq x \leq L, t \geq 0\}$$

subject to

$$\text{BCs: } u(-L, t) = u(L, t), \quad \frac{\partial u}{\partial x}(-L, t) = \frac{\partial u}{\partial x}(L, t)$$

These few solutions are

In[108]:= 1

Out[108]= 1

and

In[109]:=  $\text{Exp}\left[-\kappa \left(\frac{n\pi}{L}\right)^2 t\right] * \text{Cos}\left[\frac{n\pi}{L} x\right]$

Out[109]=  $e^{-\frac{n^2 \pi^2 t \kappa}{L^2}} \text{Cos}\left[\frac{n\pi x}{L}\right]$

and

$$\text{In[110]:= Exp}\left[-\kappa\left(\frac{n\pi}{L}\right)^2 t\right] * \text{Sin}\left[\frac{n\pi}{L} x\right]$$

$$\text{Out[110]= } e^{-\frac{n^2 \pi^2 t \kappa}{L^2}} \text{Sin}\left[\frac{n\pi x}{L}\right]$$

where  $n$  is any positive integer. From these few solving we get many solutions by using the superposition principle: for arbitrary constants  $b_n$  the linear combination

$$u(x, t) = a_0 + \sum_{n=1}^{\infty} a_n \text{Exp}\left[-\kappa\left(\frac{n\pi}{L}\right)^2 t\right] * \text{Cos}\left[\frac{n\pi}{L} x\right] + \sum_{n=1}^{\infty} b_n \text{Exp}\left[-\kappa\left(\frac{n\pi}{L}\right)^2 t\right] * \text{Sin}\left[\frac{n\pi}{L} x\right]$$

is also a solution.

To satisfy the initial condition  $u(x, 0) = f(x)$  we will need to find  $a_n$ s and  $b_n$ s such that

$$f(x) = a_0 + \sum_{n=1}^{\infty} a_n \text{Cos}\left[\frac{n\pi}{L} x\right] + \sum_{n=1}^{\infty} b_n \text{Sin}\left[\frac{n\pi}{L} x\right]$$

The idea is to use the orthogonality of the functions

$$\text{In[111]:= } \mathbf{1}$$

$$\text{Out[111]= } \mathbf{1}$$

and

$$\text{In[112]:= } \text{Cos}\left[\frac{n\pi}{L} x\right]$$

$$\text{Out[112]= } \text{Cos}\left[\frac{n\pi x}{L}\right]$$

and

In[113]:=  $\text{Sin}\left[\frac{n \pi}{L} x\right]$

Out[113]=  $\text{Sin}\left[\frac{n \pi x}{L}\right]$

on the interval  $[-L, L]$ .

In[114]:= **Clear**[L];

**FullSimplify**[**Integrate**[**Cos**[ $\frac{n \text{Pi}}{L} x$ ] **Cos**[ $\frac{m \text{Pi}}{L} x$ ], {x, -L, L}]]

Out[114]= 
$$\frac{L \left( \frac{\text{Sin}[(m-n) \pi]}{m-n} + \frac{\text{Sin}[(m+n) \pi]}{m+n} \right)}{\pi}$$

In[115]:= **Clear**[L];

**FullSimplify**[**Integrate**[**Cos**[ $\frac{n \text{Pi}}{L} x$ ] **Cos**[ $\frac{m \text{Pi}}{L} x$ ], {x, -L, L}],  
**And**[n  $\in$  **Integers**, m  $\in$  **Integers**]]

Out[115]=  $\emptyset$

The above calculation is clearly wrong when  $n=m$

In[116]:= **Clear**[L];

**FullSimplify**[**Integrate**[**Cos**[ $\frac{n \text{Pi}}{L} x$ ] **Cos**[ $\frac{n \text{Pi}}{L} x$ ], {x, -L, L}],  
**And**[n  $\in$  **Integers**]]

Out[116]= L

Similarly

```
In[117]:= Clear[L];
FullSimplify[Integrate[Sin[n Pi x/L] Sin[m Pi x/L], {x, -L, L}],
And[n ∈ Integers, m ∈ Integers]]
```

Out[117]= 0

The above calculation is clearly wrong when  $n=m$

```
In[118]:= Clear[L];
FullSimplify[Integrate[Sin[n Pi x/L] Sin[n Pi x/L], {x, -L, L}],
And[n ∈ Integers]]
```

Out[118]= L

and finally

```
In[119]:= Clear[L];
FullSimplify[Integrate[Cos[n Pi x/L] Sin[m Pi x/L], {x, -L, L}],
And[n ∈ Integers, m ∈ Integers]]
```

Out[119]= 0

The orthogonality of the first ten Cos functions and the constant is nicely seen from the table below:

```
In[120]:= CoSiFunT = Join[Table[Cos[n Pi x/L], {n, 0, 5}],
Table[Sin[n Pi x/L], {n, 1, 5}]]
```

Out[120]=  $\left\{ 1, \cos\left[\frac{\pi x}{L}\right], \cos\left[\frac{2\pi x}{L}\right], \cos\left[\frac{3\pi x}{L}\right], \cos\left[\frac{4\pi x}{L}\right], \cos\left[\frac{5\pi x}{L}\right], \sin\left[\frac{\pi x}{L}\right], \sin\left[\frac{2\pi x}{L}\right], \sin\left[\frac{3\pi x}{L}\right], \sin\left[\frac{4\pi x}{L}\right], \sin\left[\frac{5\pi x}{L}\right] \right\}$

```
In[121]:= MatrixForm[
  Table[Integrate[CoSiFunT[[j]] CoSiFunT[[k]], {x, -L, L}],
    {j, 1, Length[CoSiFunT]}, {k, 1, Length[CoSiFunT]}]
]
```

Out[121]//MatrixForm=

$$\begin{pmatrix} 2L & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & L & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & L & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & L & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & L & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & L & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & L & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & L & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & L & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & L & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & L \end{pmatrix}$$

Using the orthogonality we calculate that a good candidate for approximation of  $f(x)$  is

$$f(x) \sim a_0 + \sum_{n=1}^{nn} a_n \cos\left[\frac{n\pi}{L}x\right] + \sum_{n=1}^{nn} b_n \sin\left[\frac{n\pi}{L}x\right]$$

where

$$a_0 = \frac{1}{2L} \int_{-L}^L f(x) dx, \quad a_n = \frac{1}{L} \int_0^L f(x) \cos\left[\frac{n\pi}{L}x\right] dx,$$

$$b_n = \frac{1}{L} \int_{-L}^L f(x) \sin\left[\frac{n\pi}{L}x\right] dx, \quad n > 0.$$

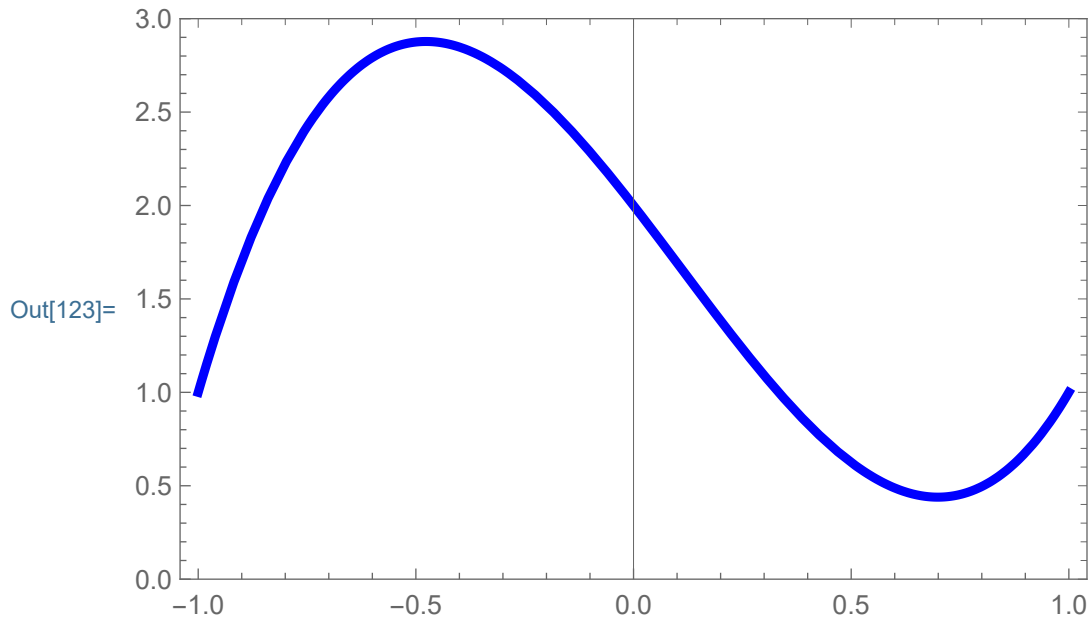
We will explore these approximations below.

## Symbolic calculation of the solution

### Example 9

```
In[122]:= Clear[nn9, ff9, LL9]; nn9 = 20;  
          LL9 = 1; ff9[x_] = (x2 - 1) (3 x - 1) + 1;
```

```
In[123]:= Plot[Evaluate[{ff9[x]}  
                ], {x, -LL9, LL9},  
                PlotStyle → {{Blue, Thickness[0.01]},  
                              {Red, Thickness[0.005]}}, Frame → True,  
                PlotRange → {0, 3}]
```



Calculate the coefficients symbolically.

```
In[124]:= Clear[aa9];
```

$$aa9[0] = \frac{1}{2 LL9} \text{Integrate}[ff9[s], \{s, -LL9, LL9\}];$$

$$aa9[n_] = \frac{1}{LL9} \text{Integrate}\left[ff9[s] \text{Cos}\left[\frac{n \text{Pi}}{LL9} s\right], \{s, -LL9, LL9\}\right];$$

$$bb9[n_] = \frac{1}{LL9} \text{Integrate}\left[ff9[s] \text{Sin}\left[\frac{n \text{Pi}}{LL9} s\right], \{s, -LL9, LL9\}\right]$$

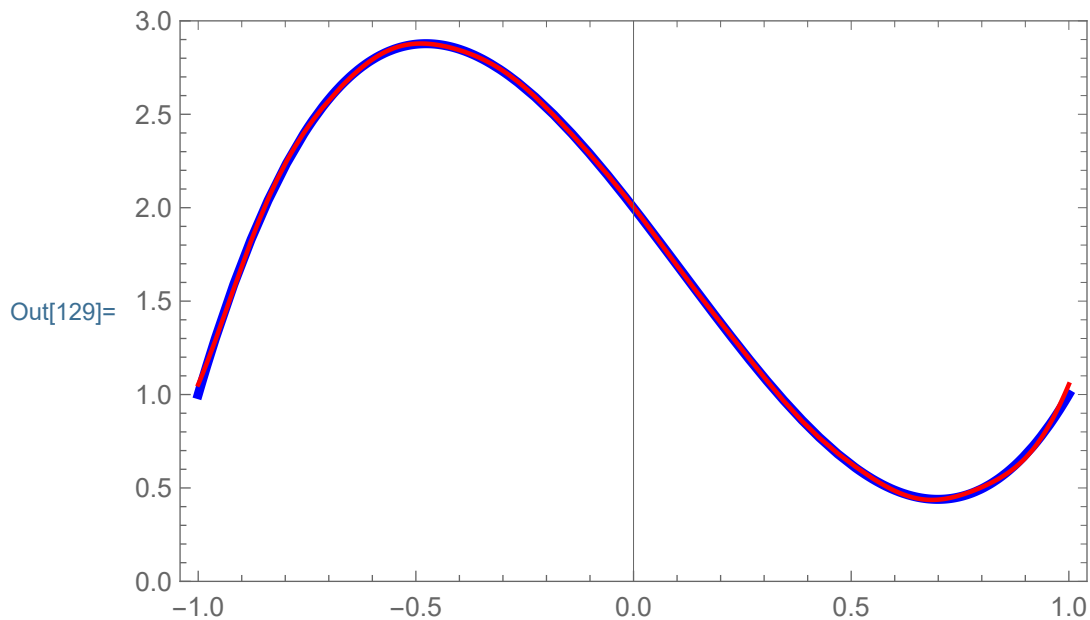
```
Out[127]=
```

$$\frac{12 \left(3 n \pi \text{Cos}[n \pi] + (-3 + n^2 \pi^2) \text{Sin}[n \pi]\right)}{n^4 \pi^4}$$

```
In[128]:= nn9 = 7;
```

```
(* nn stands for the number of terms that we use
to approximate ff *)
```

```
Plot[
  Evaluate[
    {ff9[x], Sum[aa9[n] Cos[ $\frac{n \text{ Pi}}$  x], {n, 0, nn9}] +
      Sum[bb9[n] Sin[ $\frac{n \text{ Pi}}$  x], {n, 1, nn9}]}
  ], {x, -LL9, LL9},
  PlotStyle → {{Blue, Thickness[0.01]},
    {Red, Thickness[0.005]}}, Frame → True,
  PlotRange → {0, 3}]
```

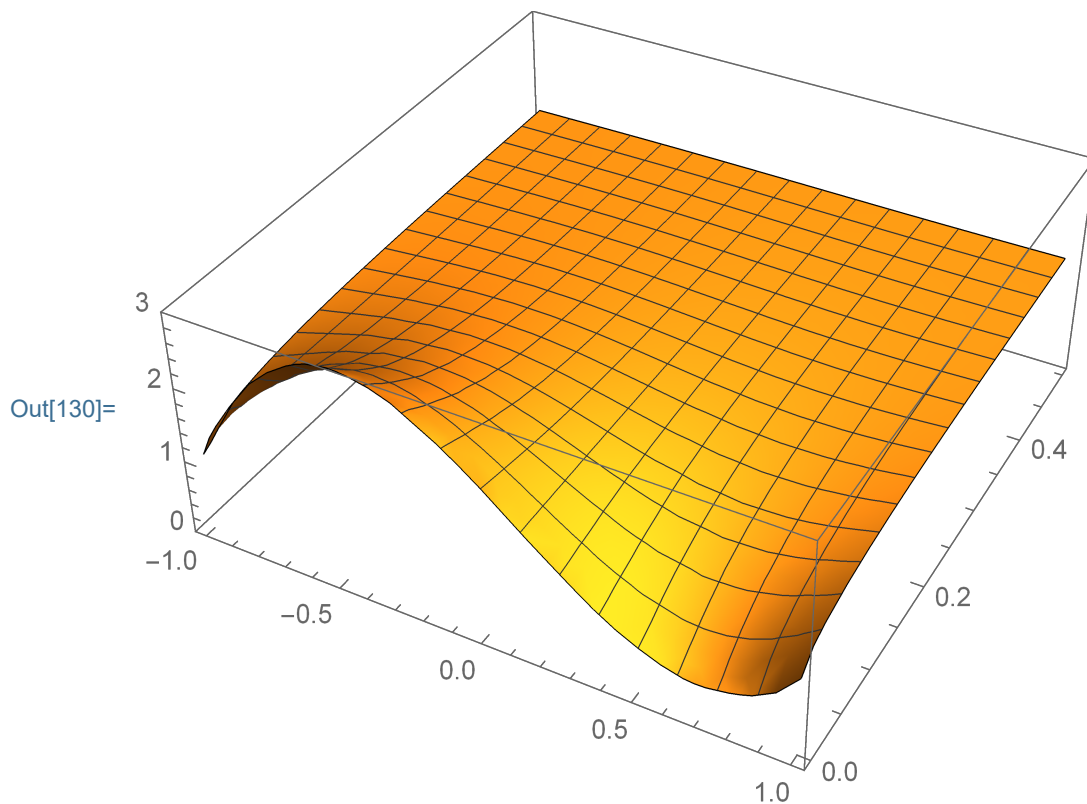




```

In[130]:= Plot3D[
  Evaluate[
    {Sum[aa9[n] Exp[-(n Pi/LL9)^2 t] Cos[n Pi/LL9 x], {n, 0, nn9}] +
      Sum[bb9[n] Exp[-(n Pi/LL9)^2 t] Sin[n Pi/LL9 x], {n, 1, nn9}]}
  ], {x, -LL9, LL9}, {t, 0, .5}, PlotRange -> {0, 3}]

```

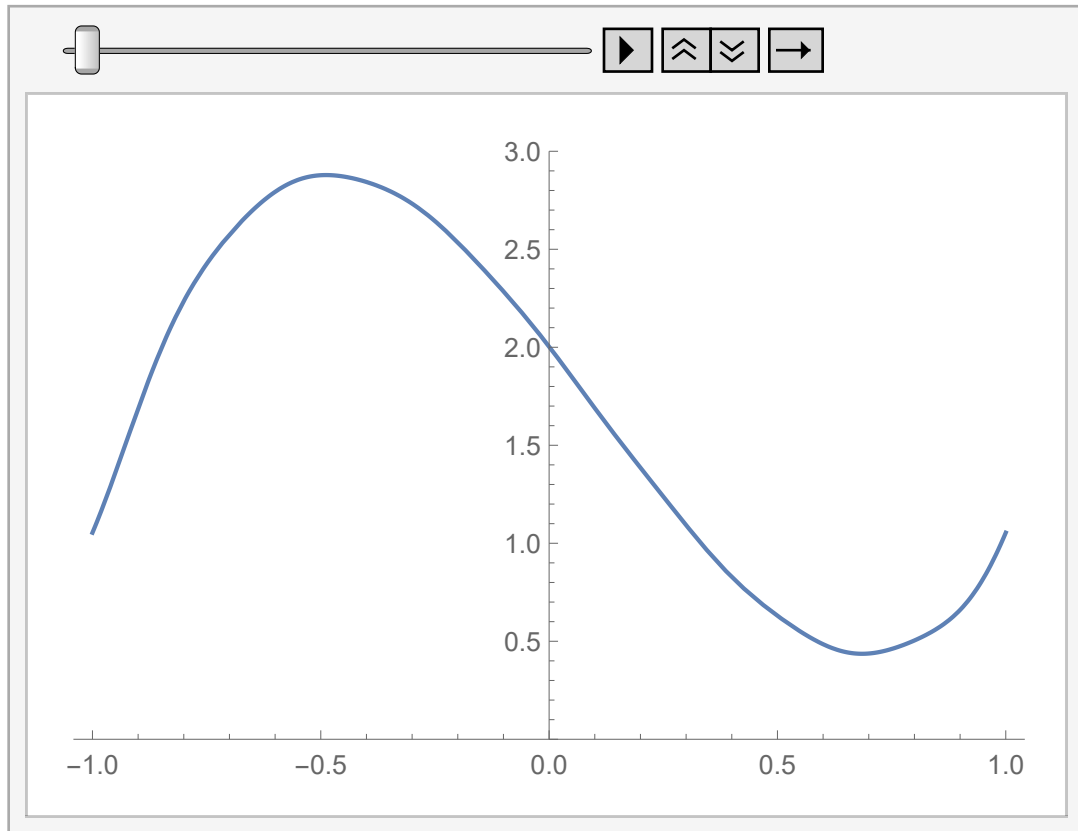


```
In[131]:= Clear[t, Movie9];
Movie9[t_] :=
```

```
Plot[
  Evaluate[
    {Sum[aa9[n] Exp[-(n Pi/LL9)^2 t] Cos[n Pi x/LL9], {n, 0, nn9}] +
      Sum[bb9[n] Exp[-(n Pi/LL9)^2 t] Sin[n Pi x/LL9], {n, 1, nn9}]}
  ], {x, -LL9, LL9}, PlotRange -> {0, 3}]
```

```
In[133]:= ListAnimate[Table[Movie9[t], {t, 0, 1, .005}],
  AnimationRunning -> False, AnimationRepetitions -> 2,
  ControlPlacement -> Top]
```

Out[133]=



## Numeric calculation of the solution

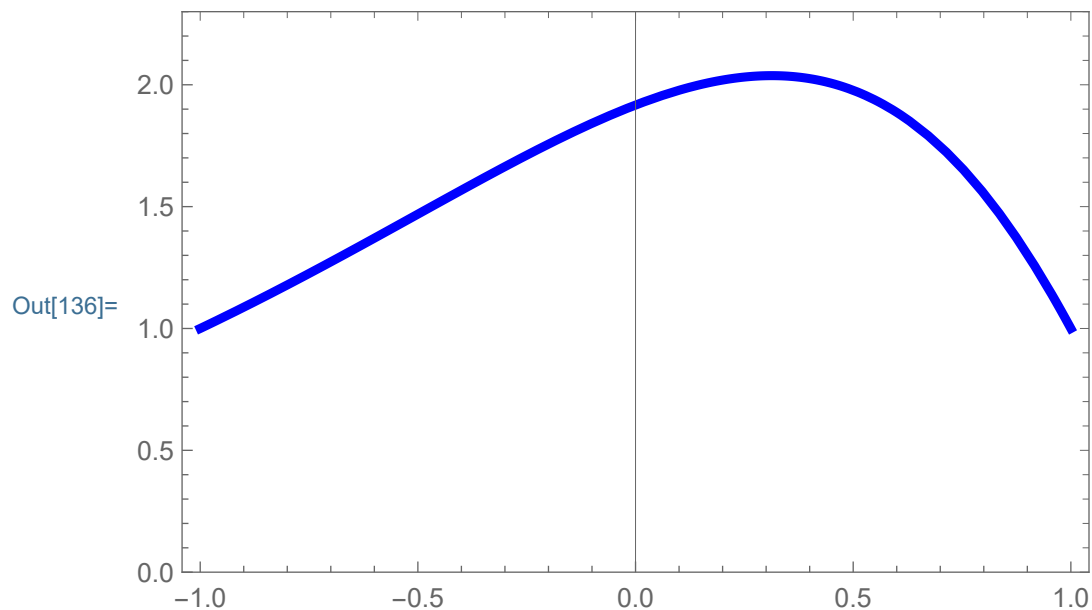
### Example 10

```
In[134]:= Clear[mm10, gg10, LL10]; mm10 = 10;
          LL10 = 1; gg10[x_] = ((-Sinh[1] x + Cosh[1]) Exp[x])3/2;
```

```
In[135]:= gg10[-1] == gg10[1]
```

```
Out[135]= True
```

```
In[136]:= Plot[Evaluate[{gg10[x]}
                    ], {x, -LL10, LL10},
               PlotStyle → {{Blue, Thickness[0.01]},
                             {Red, Thickness[0.005]}}, Frame → True,
               PlotRange → {0, 2.3}]
```



Try symbolic integration (slow)

```
In[137]:= (*  $\frac{1}{LL}$  Integrate [
           gg[s] Cos [ $\frac{n \text{ Pi}}{LL} s$ ],
           {s, -LL, LL} ] *)
```

```
In[138]:= Clear[aal10];
```

```
aal10 = Chop [Prepend [Table [ $\frac{1}{LL10}$  NIntegrate [
           gg10[s] Cos [ $\frac{n \text{ Pi}}{LL10} s$ ],
           {s, -LL10, LL10},
           Method → {Automatic}, MaxRecursion → 200,
           AccuracyGoal → 12, PrecisionGoal → 16], {n, 1, mm10}],
            $\frac{1}{2 LL10}$  NIntegrate [
           gg10[s],
           {s, -LL10, LL10},
           Method → {Automatic}, MaxRecursion → 200,
           AccuracyGoal → 12, PrecisionGoal → 16] ] ]
```

```
Out[139]= {1.6345, 0.358735, -0.107704, 0.0478621,
           -0.0267352, 0.0170227, -0.0117805, 0.00863474,
           -0.00660008, 0.00520868, -0.0042153}
```

```
In[140]:= Length[aal10]
```

```
Out[140]= 11
```

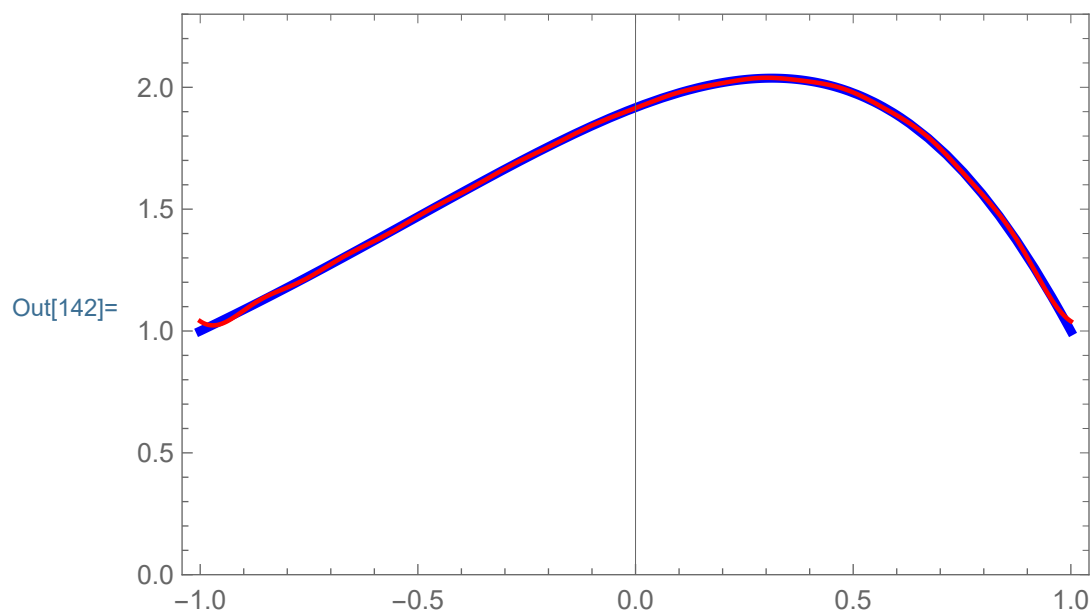
```
In[141]:= bbl10 = Chop[Table[ $\frac{1}{LL10}$  NIntegrate[
  gg10[s] Sin[ $\frac{n \text{ Pi}}{LL10} s$ ],
  {s, -LL10, LL10},
  Method → {Automatic}, MaxRecursion → 200,
  AccuracyGoal → 12, PrecisionGoal → 16], {n, 1, mm10}]]
```

```
Out[141]= {0.260404, -0.0285929, 0.00743374,
  -0.00290449, 0.0014201, -0.000798147, 0.000492931,
  -0.000325787, 0.000226592, -0.000163996}
```

```

In[142]:= Plot[
  Evaluate[
    {gg10[x],
      Sum[aal10[[n + 1]] Cos[ $\frac{n \text{ Pi}}{\text{LL10}} x$ ], {n, 0, Length[aal10] - 1}] +
      Sum[bb110[[n]] Sin[ $\frac{n \text{ Pi}}{\text{LL10}} x$ ], {n, 1, Length[bb110]}]}],
    {x, -LL10, LL10},
    PlotStyle → {{Blue, Thickness[0.01]},
      {Red, Thickness[0.005]}}, Frame → True,
    PlotRange → {0, 2.3}]

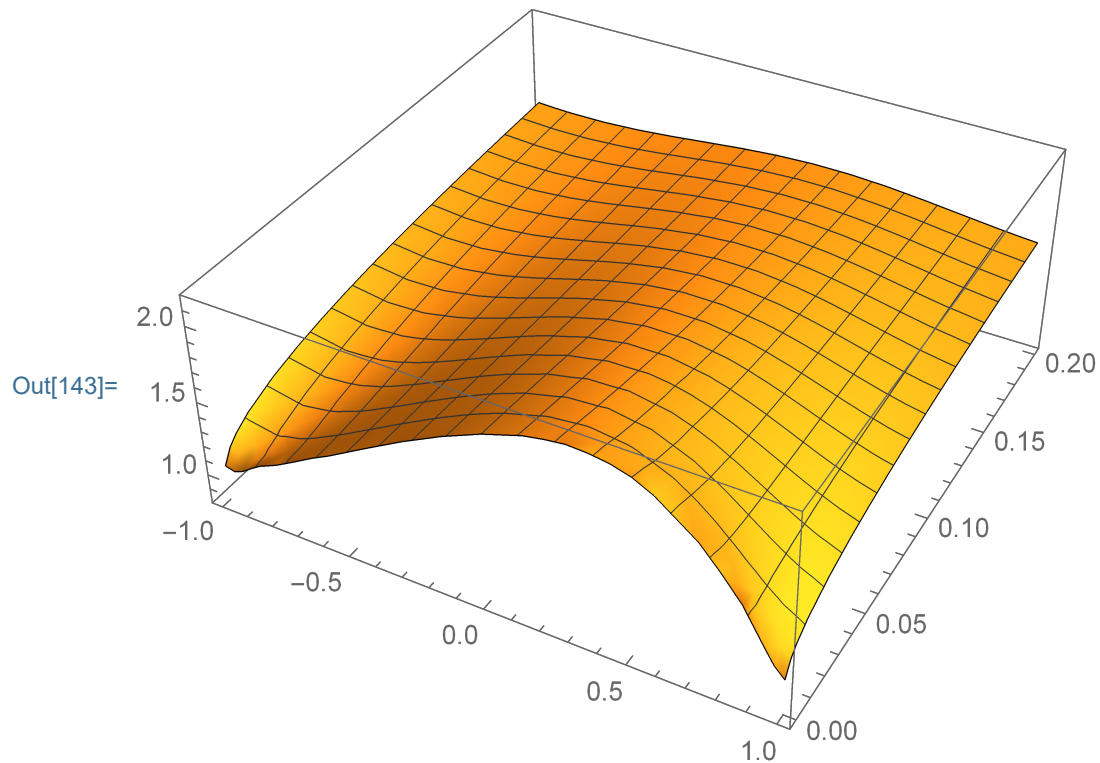
```



```

In[143]:= Plot3D[
  Evaluate[
    {Sum[aa110[[n + 1]] Exp[-(n Pi / LL10)^2 t] Cos[n Pi x / LL10],
      {n, 0, Length[aa110] - 1}] +
    Sum[bb110[[n]] Exp[-(n Pi / LL10)^2 t] Sin[n Pi x / LL10],
      {n, 1, Length[bb110]}]}]
], {x, -LL10, LL10}, {t, 0, .2}, PlotRange -> {0.8, 2.2}]

```



```
In[144]:= Clear[t, Movie10];
```

```
Movie10[t_] :=
Plot[
  Evaluate[
    {Sum[aal10[[n + 1]] Exp[-(n Pi / LL10)^2 t] Cos[n Pi x / LL10],
      {n, 0, Length[aal10] - 1}] +
    Sum[bb110[[n]] Exp[-(n Pi / LL10)^2 t] Sin[n Pi x / LL10],
      {n, 1, Length[bb110]}]}]
], {x, -LL10, LL10}, PlotRange -> {0.8, 2.2}]
```



```
In[146]:= ListAnimate[Table[Movie10[t], {t, 0, .5, .01}],  
  AnimationRunning → False, AnimationRepetitions → 2,  
  ControlPlacement → Top]
```

Out[146]=

