

(1.)

Show that
$$\begin{cases} u_{tt} = a^2 u_{xx} + f(x,t), & 0 < x < L, t > 0 \\ u(0,t) = M(t), & u(L,t) = \psi(t), & t > 0 \\ u(x,0) = \varphi(x), & u_t(x,0) = \eta(x), & 0 < x < L \end{cases} \quad (*)$$

has at most one solution.

First method: Let u, v be two solution for above problem, need to show $u = v$ so let $w = u - v$ then $w_{tt} = u_{tt} - v_{tt} = a^2 u_{xx} + f(x,t) - a^2 v_{xx} - f(x,t) \Rightarrow w_{tt} = a^2 [u_{xx} - v_{xx}] = a^2 w_{xx}$

Also $w(0,t) = u(0,t) - v(0,t) = M(t) - M(t) = 0$

$w(L,t) = u(L,t) - v(L,t) = \psi(t) - \psi(t) = 0$

$w(x,0) = u(x,0) - v(x,0) = \varphi(x) - \varphi(x) = 0$

$w_t(x,0) = u_t(x,0) - v_t(x,0) = \eta(x) - \eta(x) = 0$

So w is solution for the following problem:
$$\begin{cases} w_{tt} = a^2 w_{xx}, & 0 < x < L, t > 0 \\ w(0,t) = w(L,t) = 0, & t > 0 \\ w(x,0) = w_t(x,0) = 0, & 0 < x < L \end{cases}$$

Using separation method to solve above problem, let $\frac{w}{T} = X$

then: $X \ddot{T} = a^2 \ddot{X} T \Rightarrow \frac{\ddot{T}}{a^2 T} = \frac{\ddot{X}}{X} = -\lambda \Rightarrow \ddot{X} + \lambda X = 0 \quad \text{--- (1)}$

$\Rightarrow \ddot{T} + \lambda a^2 T = 0 \quad \text{--- (2)}$

Consider
$$\begin{cases} \ddot{X} + \lambda X = 0 \\ X(0) = 0, X(L) = 0 \end{cases}$$

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Case 1: $\lambda = 0 \Rightarrow X = C_1 + C_2 x \Rightarrow X(0) = C_1 = 0, X(L) = C_2 L = 0 \Rightarrow C_2 = 0$

$\Rightarrow X \equiv 0$ (trivial)

Case 2: $\lambda = -\alpha^2, \alpha > 0 \Rightarrow X = C_1 \cosh \alpha x + C_2 \sinh \alpha x \Rightarrow X(0) = C_1 = 0$

$\Rightarrow X(L) = C_2 \sinh(\alpha L) = 0$

But $\sinh(\alpha L) \neq 0$ so $C_2 = 0 \Rightarrow X \equiv 0$ trivial

(2)

Case 3: $\lambda = \alpha^2, \alpha > 0 \Rightarrow X = C_1 \cos \alpha x + C_2 \sin \alpha x \Rightarrow X(0) = C_1 = 0$
 $\Rightarrow X(L) = C_2 \sin \alpha L = 0$

Let $C_2 \neq 0 \Rightarrow \sin \alpha L = 0 \Rightarrow \alpha L = n\pi \Rightarrow \alpha_n = \frac{n\pi}{L}, n = 1, 2, \dots$
 $\Rightarrow X_n = C_n \sin\left(\frac{n\pi}{L}\right)x, \lambda_n = \left(\frac{n\pi}{L}\right)^2$

Back to $T_n + \left(\frac{n\pi}{L}\right)^2 T_n = 0 \Rightarrow T_n = C_1 \cos\left(\frac{n\pi}{L}\right)t + C_2 \sin\left(\frac{n\pi}{L}\right)t$

$\Rightarrow w(x,t) = \sum_{n=1}^{\infty} [A_n \cos\left(\frac{n\pi}{L}\right)t + B_n \sin\left(\frac{n\pi}{L}\right)t] \sin\left(\frac{n\pi}{L}\right)x$

$\Rightarrow w(x,0) = \sum_{n=1}^{\infty} A_n \sin\left(\frac{n\pi}{L}\right)x = 0 \Rightarrow A_n = 0, \forall n$

$\Rightarrow w_t(x,0) = \sum_{n=1}^{\infty} \frac{n\pi}{L} B_n \sin\left(\frac{n\pi}{L}\right)x = 0 \Rightarrow B_n \cdot \frac{n\pi}{L} \cdot \sin\left(\frac{n\pi}{L}\right) = 0 \Rightarrow B_n = 0$

$\Rightarrow w(x,t) = 0$, But $w(x,t) = u(x,t) - v(x,t) = 0 \Rightarrow u(x,t) = v(x,t)$

Method 2: Let u, v be solution for (*) so $w = u - v$ is solution

for $\begin{cases} w_{tt} = \alpha^2 w_{xx}, & 0 < x < L, t > 0 \\ w(0,t) = w(L,t) = 0, & t > 0 \\ w(x,0) = w_t(x,0) = 0, & 0 < x < L. \end{cases}$

we have $w_{tt} = \alpha^2 w_{xx}$ multiply both side by w_t and integrate both side with respect to x .

$\Rightarrow \int_0^L w_t w_{tt} dx = \alpha^2 \int_0^L w_t w_{xx} dx \quad \text{--- (1)}$

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Solve $\alpha^2 \int_0^L w_t w_{xx} dx$ by parts $u = w_t, \quad du = w_{xt} = 2 \quad v = w_x, \quad dv = w_{xx} dx$

so we get: $w_t w_x \Big|_0^L - \int_0^L w_x w_{xt} dx$

$\Rightarrow w_t(L,t) w_x(L,t) - w_t(0,t) w_x(0,t) - \int_0^L w_x w_{xt} dx$

(3)

But $w_t(L, t) = w_t(0, t) = 0$ Since $w(0, t) = 0 \quad \forall t > 0$ So $w_t(0, t) = 0 \quad \forall t$
Also $w(L, t) = 0$ So $w_t(L, t) = 0, \quad \forall t > 0$.

Therefore (1) become $\int_0^L w_t w_{tt} dx = - \int_0^L a^2 w_{xt} w_x dx$ — (2)

But $\int_0^L w_t w_{tt} dx = \frac{1}{2} \int_0^L \frac{d}{dt} (w_t)^2 dx$ — (i) Also

$- a^2 \int_0^L w_{xt} w_x dx = - \frac{a^2}{2} \int_0^L \frac{d}{dt} (w_x)^2 dx$ — (ii)

Substitute (i) and (ii) in (2)

$$\Rightarrow \frac{d}{dt} \int_0^L \frac{1}{2} (w_t)^2 dx = \frac{d}{dt} \int_0^L - \frac{a^2}{2} (w_x)^2 dx$$

$$\Rightarrow \frac{d}{dt} \left[\frac{1}{2} \int_0^L [(w_t)^2 + a^2 (w_x)^2] dx \right] = 0$$

By taking $E(t) = \frac{1}{2} \int_0^L a^2 w_x^2 + w_t^2 dx$. then $\dot{E}(t) = 0$ so $E(t) =$ Constant, But $w(x, 0) = 0$ for any $0 < x < L$ So $w_x(x, 0) = 0$ and given that $w_t(x, 0) = 0$ therefore $E(0) = 0$ So $E(t) \equiv 0$.

Since $E(t) = 0$ then $\int_0^L a^2 w_x^2 + w_t^2 = 0$ hence $w_x \equiv 0$ and $w_t \equiv 0$
 $\forall t > 0$ and $0 < x < L$ this is possible only if $w(x, t) = \text{Constant}$
say C but $w(x, 0) = C = 0$ then $w(x, t) \equiv 0$ But $w(x, t) =$
 $u(x, t) = v(x, t) = 0$ So $u(x, t) = v(x, t)$ then we have