

Problemas 4.12 para la pizarra

1. Resolver $\begin{cases} u_t - 4u_{xx} = 0, & x \in (0, \pi), t > 0 \\ u(x, 0) = f(x), & u_x(0, t) = u(\pi, t) = 0 \end{cases}$ si: i) $f(x) = \frac{\pi}{4}$, ii) $f(x) = \cos \frac{x}{2}$.

2. Resolver y hallar para cada $x \in (0, \pi)$ el límite de la solución $u(x, t)$ si $t \rightarrow \infty$: $\begin{cases} u_t - u_{xx} = 0, & x \in (0, \pi), t > 0 \\ u(x, 0) = 0, & u_x(0, t) = u_x(\pi, t) = t \end{cases}$.

ad4 y 4. Resolver por separación de variables:

c) $\begin{cases} u_t - \frac{1}{t}u_{xx} = 2 \cos x, & x \in (0, \frac{\pi}{2}), t > 1 \\ u(x, 1) = \cos 3x, & u_x(0, t) = u(\frac{\pi}{2}, t) = 0 \end{cases}$ f) $\begin{cases} u_t - u_{xx} = 0, & x \in [0, 1], t > 0 \\ u(x, 0) = 2 - x^2 \\ u_x(0, t) = u_x(1, t) + 2u(1, t) = 0 \end{cases}$

ad21. Desarrollar $g(x) = \begin{cases} 1, & 0 \leq x \leq \pi/2 \\ 0, & \pi/2 < x \leq \pi \end{cases}$ en $\{\sin nx\}$. ¿Cuánto suma la serie si $x = \frac{\pi}{2}$?

Sea $\begin{cases} u_{tt} - u_{xx} = 0, & x \in [0, \pi], t \in \mathbf{R} \\ u_t(x, 0) = g(x) \\ u(x, 0) = u(0, t) = u(\pi, t) = 0 \end{cases}$ Hallar $u(\frac{\pi}{3}, \frac{\pi}{2})$ con D'Alembert.
· Separar variables y aproximar el valor con 2 términos de la serie.

10. Resolver $\begin{cases} u_{tt} - u_{xx} = t \sin x, & x \in [0, \pi], t \in \mathbf{R} \\ u(x, 0) = u_t(x, 0) = u(0, t) = u(\pi, t) = 0 \end{cases}$ a) Separando variables.
b) Con extensiones y D'Alembert: i) directamente, ii) tras $w = u - t \sin x$.

ad26. a) Resolver $\begin{cases} u_{tt} - 4u_{xx} = 0, & x \in [0, \frac{1}{2}], t \in \mathbf{R} \\ u(x, 0) = u_t(x, 0) = 0, & u(0, t) = t, u_x(\frac{1}{2}, t) = 0 \end{cases}$.

12. Resolver $\begin{cases} u_{tt} + 2u_t - 5u_{xx} = 0, & x \in [0, \pi], t \in \mathbf{R} \\ u_t(x, 0) = g(x), & u(x, 0) = u(0, t) = u(\pi, t) = 0 \end{cases}$ i) para cualquier g
ii) si $g(x) = 2 \sin x$.

Calor homogéneo corto y largo

1.
$$\boxed{\begin{aligned} u_t - 4u_{xx} &= 0, \quad x \in (0, \pi), \quad t > 0 \\ u(x, 0) &= f(x), \quad u_x(0, t) = u_x(\pi, t) = 0 \end{aligned}} \quad \begin{cases} X'' + \lambda X = 0 \\ X'(0) = X(\pi) = 0 \end{cases}, \quad \lambda_n = \frac{(2n-1)^2}{4}, \quad n=1, 2, \dots$$

$$X_n = \left\{ \cos \frac{(2n-1)x}{2} \right\}, \text{ y además } T' = -4\lambda_n T = -(2n-1)^2 T \rightarrow T_n = \{ e^{-(2n-1)^2 t} \}.$$

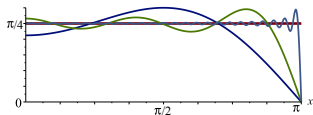
$$\text{Probamos pues } u(x, t) = \sum_{n=1}^{\infty} c_n e^{-(2n-1)^2 t} \cos \frac{(2n-1)x}{2}.$$

$$\text{Y por el dato inicial debe ser: } u(x, 0) = \sum_{n=1}^{\infty} c_n \cos \frac{(2n-1)x}{2} = f(x).$$

$$\text{Para i) } f(x) = \frac{\pi}{4}, \text{ son los } c_n = \frac{1}{2} \int_0^{\pi} \cos \frac{(2n-1)x}{2} dx = \frac{1}{2n-1} \left[\sin \frac{(2n-1)x}{2} \right]_0^{\pi} = \frac{(-1)^{n+1}}{2n-1}.$$

Y por tanto la solución es:

$$\boxed{u(x, t) = \sum_{n=1}^{\infty} \frac{(-1)^{n+1}}{2n-1} e^{-(2n-1)^2 t} \cos \frac{(2n-1)x}{2}}$$
$$= e^{-t} \cos \frac{x}{2} - \frac{1}{3} e^{-9t} \cos \frac{3x}{2} + \dots$$



2,5,50 términos de la serie de $\pi/4$

Para ii) $f(x) = \cos \frac{x}{2}$, a simple vista se ve que $c_1 = 1$ y los demás $c_n = 0$,

con lo que la solución tiene ahora un único término: $\boxed{u(x, t) = e^{-t} \cos \frac{x}{2}}.$

Calor con datos no homogéneos que llevan a no homogéneo

2.
$$\begin{aligned} u_t - u_{xx} &= 0, \quad x \in (0, \pi), \quad t > 0 \\ u(x, 0) &= 0, \quad u_x(0, t) = u_x(\pi, t) = 0 \end{aligned}$$
 A ojo se ve que $v = xt$ cumple los datos de contorno. $w = u - xt \rightarrow$

$$\begin{cases} w_t - w_{xx} = -x \\ w(x, 0) = 0, \quad w_x(0, t) = w_x(\pi, t) = 0 \end{cases} \rightarrow \begin{cases} X'' + \lambda X = 0 \\ X'(0) = X'(\pi) = 0 \end{cases}, \quad X_n = \{\cos nx\}, \quad n=0, 1, \dots$$

$$w = T_0(t) + \sum_{n=1}^{\infty} T_n(t) \cos nx \rightarrow T'_0 + \sum_{n=1}^{\infty} [T'_n + n^2 T_n] \cos nx = -x = \frac{b_0}{2} + \sum_{n=1}^{\infty} b_n \cos nx,$$

$$\text{con } b_n = -\frac{2}{\pi} \int_0^{\pi} x \cos nx \, dx: \quad b_0 = -\pi, \quad b_n = \frac{2[1 - \cos n\pi]}{n^2 \pi} = \begin{cases} \frac{4}{n^2 \pi}, & n \text{ impar} \\ 0, & n \text{ par} \end{cases}.$$

$$\begin{cases} T'_0 = -\frac{\pi}{2} \\ T_0(0) = 0 \end{cases} \rightarrow T_0(t) = -\frac{\pi}{2}t, \quad \begin{cases} T'_n + n^2 T_n = b_n \\ T_n(0) = 0 \end{cases} \rightarrow T_n(t) = \frac{b_n}{n^2} [1 - e^{-n^2 t}].$$

$$u(x, t) = t\left(x - \frac{\pi}{2}\right) + \sum_{m=1}^{\infty} \frac{4}{\pi(2m-1)^4} [1 - e^{-(2m-1)^2 t}] \cos(2m-1)x$$

$u \rightarrow \infty$, si $x \in (\pi/2, \pi)$ Estamos todo el rato (y cada vez más)
 $u \rightarrow 0$, si $x = \pi/2$ metiendo calor por el extremo derecho
 $u \rightarrow -\infty$, si $x \in (0, \pi/2)$ y sacándolo por el izquierdo].

No homogéneo para nueva EDP similar a calor

ad4. c)
$$\boxed{\begin{aligned} u_t - \frac{1}{t} u_{xx} &= 2 \cos x, \quad x \in (0, \frac{\pi}{2}), \quad t > 1 \\ u(x, 1) &= \cos 3x, \quad u_x(0, t) = u(\frac{\pi}{2}, t) = 0 \end{aligned}} \quad \xrightarrow{u=XT} \frac{X''}{X} = \frac{tT'}{T} = -\lambda \rightarrow$$

$$\begin{cases} X'' + \lambda X = 0 \\ X'(0) = X(\frac{\pi}{2}) = 0 \end{cases}, \quad X_n = \{\cos(2n-1)x\}, \quad n=1, 2, \dots \quad [T' = -\frac{\lambda}{t}T \text{ no se usa aquí}].$$

Llevamos $u = \sum_{n=1}^{\infty} T_n(t) \cos(2n-1)x$ a la EDP y al dato inicial:

$$\sum_{n=1}^{\infty} \left[T'_n + \frac{(2n-1)^2}{t} T_n \right] \cos(2n-1)x = 2 \cos x$$

(ya desarrolladas ambas en cosenos)

$$u(x, 1) = \sum_{n=1}^{\infty} T_n(1) \cos(2n-1)x = \cos 3x$$

$$\begin{cases} T'_1 = -\frac{1}{t} T_1 + 2 \\ T_1(1) = 0 \end{cases} \rightarrow T_1 = \frac{C}{t} + t \xrightarrow{d.i.} C = -1.$$

(Únicas no nulas)

$$\begin{cases} T'_2 = -\frac{9}{t} T_2 \\ T_2(1) = 1 \end{cases} \rightarrow T_2 = C t^{-9} \xrightarrow{d.i.} C = 1.$$

La solución es entonces:
$$\boxed{u(x, t) = (t - t^{-1}) \cos x + t^{-9} \cos 3x}.$$

Calor homogéneo con problema de contorno nuevo

4. f)
$$\begin{aligned} u_t - u_{xx} &= 0, \quad x \in [0, 1], \quad t > 0 \\ u(x, 0) &= 2 - x^2, \quad u_x(0, t) = u_x(1, t) + 2u(1, t) = 0 \end{aligned}$$

$$\begin{cases} X'' + \lambda X = 0 \\ X'(0) = X'(1) + 2X(1) = 0 \end{cases} \text{ nuevo, y además } T' = -\lambda_n T, \quad T_n = \{e^{-\lambda_n t}\}.$$

Como $\alpha\alpha' = 0$, $\beta\beta' = 2$ y $q \equiv 0$, no hay $\lambda < 0$.

$$\lambda = 0: X = c_1 + c_2 x \xrightarrow{\text{c.c.}} \begin{cases} c_2 = 0 \\ 2c_1 + 3c_2 = 0 \end{cases} \rightarrow c_1 = c_2 = 0.$$

$$\lambda > 0: X = c_1 \cos wx + c_2 \sin wx, \quad w = \sqrt{\lambda} \xrightarrow{\text{c.c.}} \begin{cases} c_2 = 0 \\ c_1[-w \sin w + 2 \cos w] = 0 \end{cases} \rightarrow$$

$$w_n \text{ son las infinitas raíces de } \tan w = \frac{2}{w}, \quad \lambda_n = w_n^2 \text{ y } X_n = \{\cos w_n x\}.$$

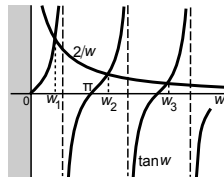
$$\text{Será } u(x, t) = \sum_{n=1}^{\infty} c_n e^{-w_n^2 t} \cos w_n x, \text{ con } u(x, 0) = \sum_{n=1}^{\infty} c_n \cos w_n x = f(x) \rightarrow$$

$$c_n = \frac{\langle y_n, f \rangle}{\langle y_n, y_n \rangle}. \quad \langle y_n, y_n \rangle = \int_0^1 \cos^2 w_n x \, dx = \frac{1}{2} + \frac{\sin 2w_n}{4w_n} = \frac{2 + \sin^2 w_n}{4} \quad \left[\frac{\cos w_n}{w_n} = \frac{\sin w_n}{2} \right].$$

$$\langle y_n, f \rangle = \int_0^1 (2 - x^2) \cos w_n x \, dx = \left[\frac{2-x^2}{w_n} \sin w_n x \right]_0^1 + \frac{2}{w_n} \int_0^1 x \sin w_n x \, dx = \dots = \frac{2 \sin w_n}{w_n^3}.$$

La solución única es:

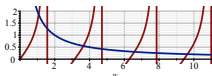
$$u(x, t) = \sum_{n=1}^{\infty} \frac{8 \sin w_n}{w_n^3 (2 + \sin^2 w_n)} e^{-w_n^2 t} \cos w_n x.$$



un poquito de Maple para comprobar el desarrollo

Empezamos con un dibujo para decirle a Maple donde están las w_n :

```
> plot([tan(w), 2/w], w=0..11, 0..2, gridlines=true);
```



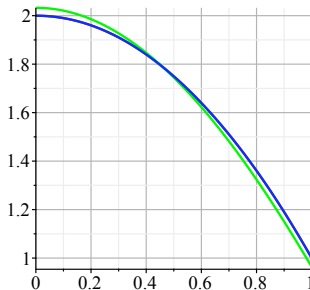
```
> g:=w*sin(w)-2*cos(w):  
w1:=fsolve(g,w=1..2):w2:=fsolve(g,w=3..4):  
w3:=fsolve(g,w=6..7):w4:=fsolve(g,w=9..10):  
evalf([w1,w2,w3,w4]);  
y1:=cos(w1*x):y2:=cos(w2*x):y3:=cos(w3*x):y4:=cos(w4*x):
```

```
[1.076873986, 3.643597167, 6.578333733, 9.629560343]
```

```
> c:=normal(subs(cos(w)=w*sin(w)/2,  
int((2-x^2)*cos(w*x), x=0..1)/int(cos(w*x)^2, x=0..1))):  
c1:=subs(w=w1,c):c2:=subs(w=w2,c):c3:=subs(w=w3,c):  
c4:=subs(w=w4,c):[c,evalf([c1,c2,c3,c4],4)];
```

```
[  
8 sin(w)  
-----, [2.033, -0.03568, 0.003917, -0.0008941]  
w^3 (sin(w)^2 + 2)  
]
```

```
> plot([2-x^2, c1*y1, c1*y1+c2*y2+c3*y3+c4*y4], x=0..1,  
thickness=2, color=[red, green, blue], gridlines=true);
```



El primer término ya se parece y con 4 ya no se distinguen.

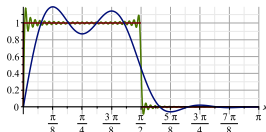
[La convergencia es tan buena porque $f(x)$ cumple los datos de contorno].

Ondas homogéneo [se pide $u(\frac{\pi}{3}, \frac{\pi}{2})$ por dos caminos] (de examen jl21)

ad21. $g(x) = \begin{cases} 1, & 0 \leq x \leq \pi/2 \\ 0, & \pi/2 < x \leq \pi \end{cases} \rightarrow b_n = \frac{2}{\pi} \int_0^{\pi/2} \sin nx \, dx = -\frac{2 \cos nx}{n\pi} \Big|_0^{\pi/2}$

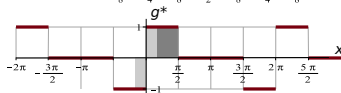
$$\rightarrow g(x) = \frac{2}{\pi} \sum_{n=1}^{\infty} \frac{1}{n} (1 - \cos \frac{n\pi}{2}) \sin nx.$$

Debe sumar $\frac{1}{2}$ en $\frac{\pi}{2}$. [Lo hace: $\frac{2}{\pi} (1 - \frac{1}{3} + \frac{1}{5} - \dots) = \frac{1}{2}$].



g^* extensión impar y 2π -periódica de g :

$$u(\frac{\pi}{3}, \frac{\pi}{2}) = \frac{1}{2} \int_{-\pi/6}^{5\pi/6} g^*(s) \, ds = \frac{1}{2} \int_{\pi/6}^{\pi/2} ds = \boxed{\frac{\pi}{6}}.$$



$$\begin{aligned} u_{tt} - u_{xx} &= 0, \quad x \in [0, 4\pi], \quad t \in \mathbf{R} \\ u_t(x, 0) &= \begin{cases} \pi, & x \in [\pi, 3\pi] \\ 0, & \text{resto de } [0, 4\pi] \end{cases} \\ u(x, 0) &= u(0, t) = u(4\pi, t) = 0 \end{aligned}$$

$$\begin{aligned} \begin{cases} X'' + \lambda X = 0 \\ X(0) = X(\pi) = 0 \end{cases}, \quad \lambda_n = n^2, \quad X_n = \{\sin nx\}, \quad n = 1, 2, \dots \\ \begin{cases} T'' + \lambda T = 0 \\ T(0) = 0 \end{cases} \rightarrow T_n = \{\sin nt\}. \end{aligned}$$

$$u = \sum_{n=1}^{\infty} c_n \sin nt \sin nx. \quad u_t(x, 0) = \sum_{n=1}^{\infty} n c_n \sin nx = g(x) \rightarrow c_n = \frac{2}{n\pi^2} [1 - \cos \frac{n\pi}{2}]$$

$$[= \frac{2}{\pi}, \frac{1}{\pi}, \frac{2}{9\pi}, 0, \frac{2}{25\pi}, \dots]$$

$$u(\frac{\pi}{3}, \frac{\pi}{2}) = \frac{2}{\pi} [\sin \frac{\pi}{3} + \frac{1}{25} \sin \frac{5\pi}{3} + \dots] = \frac{\sqrt{3}}{\pi} [1 - \frac{1}{25} + \dots] \approx \boxed{\frac{24\sqrt{3}}{25\pi}} \approx 0,53.$$

[El exacto $\frac{\pi}{6} \approx 0.5236$].

10.

$$\boxed{\begin{aligned} u_{tt} - u_{xx} &= t \sin x, \quad x \in [0, \pi], \quad t \in \mathbf{R} \\ u(x, 0) &= u_t(x, 0) = u(0, t) = u(\pi, t) = 0 \end{aligned}} \quad \begin{cases} X'' + \lambda X = 0 \\ X(0) = X(\pi) = 0 \end{cases}, \quad X_n = \{\sin nx\}_{n=1,2,\dots}$$

$$u = \sum_{n=1}^{\infty} T_n(t) \sin nx \rightarrow \sum_{n=1}^{\infty} [T_n'' + n^2 T_n] \sin nx = t \sin x,$$

$$\sum_{n=1}^{\infty} T_n(0) \sin nx = 0 \quad \text{y} \quad \sum_{n=1}^{\infty} T_n'(0) \sin nx = 0 \Rightarrow T_n(0) = T_n'(0) = 0 \quad \forall n.$$

$$\rightarrow \begin{cases} T_1'' + T_1 = t \rightarrow T_1 = c_1 \cos t + c_2 \sin t + t \quad (T_{1p} = At + B \text{ o a ojo}) \\ T_1(0) = T_1'(0) = 0 \end{cases} \xrightarrow{d.i.}$$

$$T_1(0) = c_1 = 0, \quad T_1'(0) = -c_2 + 1 = 0. \quad \boxed{u(x, t) = (t - \sin t) \sin x} \text{ solución.}$$

$F(x, t) = t \sin x$ está definida sólo en $[0, \pi]$ y para utilizar D'Alembert se debe extender de forma impar y 2π -periódica en x a todo $\mathbf{R}$. Pero F ya lo es, con lo que $F^* = F$. Así pues:

$$\begin{aligned} u &= \frac{1}{2} \int_0^t \int_{x-(t-\tau)}^{x+(t-\tau)} \tau \sin s \, ds \, d\tau \stackrel{= \sin x \sin(t-\tau)}{=} \frac{1}{2} \int_0^t \tau (\cos[x - (t-\tau)] - \cos[x + (t-\tau)]) \, d\tau \\ &= \sin x (t - \sin t), \text{ pues } \int_0^t \tau \sin(t-\tau) \, d\tau = t - \sin t. \end{aligned}$$

Haciendo $w = u - t \sin x$ se llega a problema con $f = F = 0$, $g(x) = -\sin x$ (ya impar y 2π -periódica). Por tanto es:

$$w = -\frac{1}{2} \int_{x-t}^{x+t} \sin s \, ds = \frac{1}{2} [\cos(x+t) - \cos(x-t)] = -\sin x \sin t$$

ad26. a)
$$\boxed{\begin{aligned} u_{tt} - 4u_{xx} &= 0, \quad x \in [0, \frac{1}{2}], \quad t \in \mathbf{R} \\ u(x, 0) &= u_t(x, 0) = 0, \quad u(0, t) = t, \quad u_x(\frac{1}{2}, t) = 0 \end{aligned}} \quad \begin{aligned} v &= t \text{ clara.} \\ \text{Con } w &= u - t: \end{aligned}$$

$$\begin{cases} w_{tt} - 4w_{xx} = 0 \\ w(x, 0) = 0, \quad w_t(x, 0) = -1, \quad w(0, t) = w_x(1/2, t) = 0 \end{cases} \rightarrow$$

$$\begin{cases} X'' + \lambda X = 0 \\ X(0) = X'(1/2) = 0 \end{cases} \rightarrow X_n = \{\sin(2n-1)\pi x\} \quad n=1, 2, \dots$$

$$\begin{cases} T'' + 4\lambda T = 0 \\ T(0) = 0 \end{cases} \rightarrow T_n = \{\sin(4n-2)\pi t\}$$

Probamos: $w = \sum_{n=1}^{\infty} c_n \sin(4n-2)\pi t \sin(2n-1)\pi x.$

$$w_t(x, 0) = \sum_{n=1}^{\infty} (4n-2)\pi c_n \sin(2n-1)\pi x = -1 \rightarrow$$

$$(4n-2)\pi c_n = \frac{2}{1/2} \int_0^{1/2} -\sin(2n-1)\pi x \, dx = \frac{-4}{\pi(2n-1)}.$$

$$u(x, t) = t - \frac{2}{\pi^2} \sum_{n=1}^{\infty} \frac{1}{(2n-1)^2} \sin(4n-2)\pi t \sin(2n-1)\pi x.$$

[Para resolverlo con D'Alembert se debería extender impar respecto a 0 [así $w(0, t) = 0$] y par respecto a L . Aparece una g^* de periodo $4L$, que es precisamente el periodo de estos senos impares. Análoga situación (con cosenos) se da si hay w_x en la izquierda y w en la derecha].

12.

$$\begin{aligned} u_{tt} + 2u_t - 5u_{xx} &= 0, \quad x \in [0, \pi], \quad t \in \mathbf{R} \\ u_t(x, 0) &= g(x), \quad u(x, 0) = u(0, t) = u(\pi, t) = 0 \end{aligned}$$

a) $\forall g(x),$

b) si $g = 2 \sin x.$

$$u = X(x)T(t) \rightarrow \frac{T'' + 2T}{5T} = \frac{X''}{X} = -\lambda \rightarrow \begin{cases} X'' + \lambda X = 0 \\ T'' + 2T' + 5\lambda T = 0 \end{cases}$$

$$u(0, t) = u(\pi, t) = 0 \rightarrow x(0) = X(\pi) = 0 \rightarrow \lambda_n = n^2, \quad X_n = \{\sin nx\}_{n=1,2,\dots}$$

Para esos λ : $\mu^2 + 2\mu + 5n^2 = 0, \quad \mu = -1 \pm i\sqrt{5n^2 - 1} \rightarrow$

$$T = e^{-t} [c_1 \cos(\sqrt{5n^2 - 1}t) + c_2 \sin(\sqrt{5n^2 - 1}t)] \xrightarrow{T(0)=0} T_n = \{e^{-t} \sin(\sqrt{\cdot}t)\}$$

$$\rightarrow u(x, t) = \sum_{n=1}^{\infty} c_n e^{-t} \sin(\sqrt{5n^2 - 1}t) \sin nx.$$

Falta sólo imponer un dato: $u_t(x, 0) = \sum_{n=1}^{\infty} c_n \sqrt{5n^2 - 1} \sin nx = g(x)$

a) En general, será $c_n = \frac{2}{\pi \sqrt{5n^2 - 1}} \int_0^{\pi} g(x) \sin nx \, dx.$

b) Si $g(x) = 2 \sin x$, todos los $c_n = 0$ excepto $c_1 \sqrt{4} = 2 \rightarrow$

$$u(x, t) = e^{-t} \sin 2t \sin x.$$

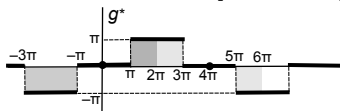
Se hizo el curso anterior

ad19.
$$\begin{cases} u_{tt} - u_{xx} = 0, x \in [0, 4\pi], t \in \mathbf{R} \\ u_t(x, 0) = \begin{cases} \pi, & x \in [\pi, 3\pi] \\ 0, & \text{resto de } [0, 4\pi] \end{cases} \\ u(x, 0) = u(0, t) = u(4\pi, t) = 0 \end{cases}$$
 Dar $u(\pi, 4\pi)$ y $u(3\pi, 3\pi)$ con D'Alembert. Separando variables comprobar $u(\pi, 4\pi)$ y aproximar $u(3\pi, 3\pi)$ con 2 términos $[32\sqrt{2}/9 \approx 5.03]$.

Se extiende g a g^* impar y 8π -periódica definida $\forall x$ y es $u(x, t) = \frac{1}{2} \int_{x-t}^{x+t} g^*(s) ds \rightarrow$

i) $u(\pi, 4\pi) = \frac{1}{2} \int_{-3\pi}^{5\pi} g^* = \boxed{0}$.

ii) $u(3\pi, 3\pi) = \frac{1}{2} \int_0^{6\pi} g^* = \boxed{\frac{1}{2} \pi^2}$.



Separando variables: $\begin{cases} X'' + \lambda X = 0 \\ X(0) = X(4\pi) = 0 \end{cases}, \lambda_n = \frac{n^2}{16}, X_n = \left\{ \sin \frac{nx}{4} \right\}, n = 1, 2, \dots$

$$T'' + \lambda T = 0, T(0) = 0 \rightarrow T_n = \left\{ \sin \frac{nt}{4} \right\}. u(x, t) = \sum_{n=1}^{\infty} c_n \sin \frac{nt}{4} \sin \frac{nx}{4}.$$

$$u_t(x, 0) = \sum_{n=1}^{\infty} \frac{n}{4} c_n \sin \frac{nx}{4} = g(x) \rightarrow c_n = \frac{2}{n\pi} \int_{\pi}^{3\pi} \pi \sin \frac{nx}{4} dx = \frac{8}{n^2} [\cos \frac{n\pi}{4} - \cos \frac{3n\pi}{4}].$$

Es $u(\pi, 4\pi) = \sum_{n=1}^{\infty} c_n \sin n\pi \sin \frac{n\pi}{4} = \boxed{0}$. Y con 2 términos de la serie:

$$\begin{aligned} u(3\pi, 3\pi) &= 8 \left[\underset{\sqrt{2}/2}{\cos \frac{\pi}{4}} - \underset{-\sqrt{2}/2}{\cos \frac{3\pi}{4}} \right] \underset{1/2}{\sin^2 \frac{3\pi}{4}} + \frac{8}{9} \left[\underset{-\sqrt{2}/2}{\cos \frac{3\pi}{4}} - \underset{\sqrt{2}/2}{\cos \frac{9\pi}{4}} \right] \underset{1/2}{\sin^2 \frac{9\pi}{4}} + \dots \\ &= 4\sqrt{2} - \frac{4}{9}\sqrt{2} + \dots \approx \frac{32}{9}\sqrt{2} [\approx 5.03, \text{ cerca del exacto } \frac{1}{2} \pi^2 \approx 4.93]. \end{aligned}$$

Problemas 4.34 para la pizarra (sin Bessel)

14. Resolver: a) $\begin{cases} \Delta u = 0, (0, \pi) \times (0, \pi) \\ u(0, y) = 0, u(\pi, y) = 5 + \cos y \\ u_y(x, 0) = u_y(x, \pi) = 0 \end{cases}$ b) $\begin{cases} \Delta u = y \cos x, (0, \pi) \times (0, 1) \\ u_x(0, y) = u_x(\pi, y) = 0 \\ u_y(x, 0) = u_y(x, 1) = 0 \end{cases}$
15. $\begin{cases} u_{rr} + \frac{1}{r}u_r + \frac{1}{r^2}u_{\theta\theta} = 0, r < 1, 0 < \theta < \frac{\pi}{2} \\ u(1, \theta) = f(\theta), u(r, 0) = u(r, \frac{\pi}{2}) = 0 \end{cases}$ Dar la solución si $f(\theta) = \sin 2\theta$ y un término de la serie si $f(\theta) = \cos \theta$.
18. Resolver por separación de variables estos problemas planos:
- e) $\begin{cases} \Delta u = 3 \sin \frac{\theta}{2}, r < 1, \theta \in (0, \pi) \\ u(1, \theta) = u(r, 0) = u(r, \pi) = 0 \end{cases}$ a) $\begin{cases} \Delta u = 0, 1 < r < 2 \\ u(1, \theta) = 1 + \sin 2\theta, u_r(2, \theta) = 0 \end{cases}$
19. a) Resolver $\begin{cases} \Delta u = 0, r < 2, \theta \in (0, \pi/2) \\ u_r(2, \theta) + k u(2, \theta) = 8 \cos 2\theta, u_\theta(r, 0) = u_\theta(r, \frac{\pi}{2}) = 0 \end{cases}$ i) $k = 1$, ii) $k = 0$.
22. Resolver $\begin{cases} u_{rr} + \frac{1}{r}u_r + \frac{1}{r^2}u_{\theta\theta} = \frac{2 \sin \theta}{1+r^2} \\ u(1, \theta) = 1, u \text{ acotada} \end{cases}$ i] en el círculo $r < 1$, ii] en la región infinita $r > 1$.
20. Resolver en el espacio: a) $\begin{cases} \Delta u = 0, 1 < r < 2 \\ u(1, \theta) = \cos \theta, u(2, \theta) = 0 \end{cases}$ b) $\begin{cases} \Delta u = 0, r < 1 \\ u_r(1, \theta) = \cos^3 \theta \end{cases}$
25. b) Resolver $\begin{cases} u_{tt} - [u_{xx} + u_{yy}] = 0, (x, y) \in (0, \pi) \times (0, \pi), t \in \mathbb{R} \\ u(x, y, 0) = 0, u_t(x, y, 0) = \sin 3x \sin^2 2y \\ u(0, y, t) = u(\pi, y, t) = 0, u_y(x, 0, t) = u_y(x, \pi, t) = 0 \end{cases}$.
- ad40c. Resolver $\begin{cases} \Delta u = 0, x^2 + y^2 + z^2 < 1 \\ u = x^3 \text{ si } x^2 + y^2 + z^2 = 1 \end{cases}$.

14. a) $\Delta u = 0, (x, y) \in (0, \pi) \times (0, \pi)$
 $u(\pi, y) = 5 + \cos y, u(0, y) = u_y(x, 0) = u_y(x, \pi) = 0$

$$Y'' + \lambda Y = 0, Y'(0) = Y'(\pi) = 0 \rightarrow Y_n = \{\cos ny\}, n = 0, 1, \dots$$

$$X''_n - n^2 X_n = 0, X(0) = 0 \rightarrow X_0 = \{x\}, X_n = \{\operatorname{sh} nx\}, n \geq 1.$$

$$u(x, y) = c_0 x + \sum_{n=1}^{\infty} c_n \operatorname{sh} nx \cos ny \rightarrow$$

$$u(x, \pi) = c_0 \pi + \sum_{n=1}^{\infty} c_n \operatorname{sh} n\pi \cos ny = 5 + \cos y \rightarrow u = \frac{5x}{\pi} + \frac{\operatorname{sh} x}{\operatorname{sh} \pi} \cos y.$$

b) $\Delta u = y \cos x, (x, y) \in (0, \pi) \times (0, 1)$
 $u_x(0, y) = u_x(\pi, y) = u_y(x, 0) = u_y(x, 1) = 0$ $u = \sum_{n=0}^{\infty} Y_n(y) \cos nx \rightarrow$

$$\sum_{n=0}^{\infty} [Y''_n - n^2 Y_n] \cos nx = y \cos x \rightarrow \begin{matrix} Y''_1 - Y_1 = y \\ Y'_1(0) = Y'_1(1) = 0 \end{matrix} \rightarrow Y_1 = \frac{e^y - e^{1-y}}{1+e} - y$$

Es de Neumann. Aparece (al resolver $Y''_0 = 0 + \text{c.c.}$) una C arbitraria:

$$u(x, y) = C + \left[\frac{e^y - e^{1-y}}{1+e} - y \right] \cos x.$$

15.

$$\boxed{u_{rr} + \frac{1}{r}u_r + \frac{1}{r^2}u_{\theta\theta} = 0, \quad r < 1, \quad 0 < \theta < \frac{\pi}{2}$$

$$u(1, \theta) = f(\theta), \quad u(r, 0) = u(r, \frac{\pi}{2}) = 0$$

$$u = R\Theta \rightarrow \begin{cases} \Theta'' + \lambda\Theta = 0 \\ \Theta(0) = \Theta(\frac{\pi}{2}) = 0 \end{cases},$$

$$\lambda_n = 4n^2, \quad \Theta_n = \{\sin 2n\theta\}.$$

$$n=1, 2, \dots$$



Además: $r^2 R'' + rR' - \lambda R = 0 \rightarrow \mu^2 = 4n^2, \quad R = c_1 r^{2n} + c_2 r^{-2n} \xrightarrow{\text{acotada}} R_n = \{r^{2n}\}.$

Probamos, pues, la serie $u(r, \theta) = \sum_{n=1}^{\infty} c_n r^{2n} \sin 2n\theta$ que debe cumplir el dato

de contorno final: $u(1, \theta) = \sum_{n=1}^{\infty} c_n \sin 2n\theta = f(\theta) \rightarrow c_n = \frac{4}{\pi} \int_0^{\pi/2} f(\theta) \sin 2n\theta d\theta.$

Si $f(\theta) = \sin 2\theta$ no hay que integrar: $c_1 = 0$ y resto 0. $\boxed{u = r^2 \sin 2\theta}$ [=2xy].

Si $f(\theta) = \cos \theta$ sí se integra. El primer término (único que se pide) lo da:

$$c_1 = \frac{4}{\pi} \int_0^{\pi/2} \cos \theta \sin 2\theta d\theta = -\frac{8}{3\pi} \cos^3 \theta \Big|_0^{\pi/2} = \frac{8}{3\pi} \rightarrow \boxed{u = \frac{8}{3\pi} r^2 \sin 2\theta + \dots}.$$

[No sería demasiado largo dar la serie solución no pedida con todos sus términos].

18. b)
$$\begin{cases} \Delta u = 3 \sin \frac{\theta}{2}, r < 1, \theta \in (0, \pi) \\ u(1, \theta) = u(r, 0) = u(r, \pi) = 0 \end{cases} \rightarrow \begin{cases} \Theta'' + \lambda \Theta = 0 \\ \Theta(0) = \Theta'(\pi) = 0 \end{cases}$$



ya desarrollada

$$u(r, \theta) = \sum_{n=1}^{\infty} R_n(r) \sin \frac{(2n-1)\theta}{2} \rightarrow \sum_{n=1}^{\infty} \left[R_n'' + \frac{R_n'}{r} - \frac{(2n-1)^2 R_n}{4r^2} \right] \sin \frac{(2n-1)\theta}{2} = 3 \sin \frac{\theta}{2}$$

Además $R_n(1) = 0 \forall n$ y la acotación. La única $R_n \neq 0$ sale de:

$$\begin{cases} r^2 R_1'' + r R_1' - \frac{1}{4} R_1 = 3r^2 \\ R_1 \text{ acotada}, R_1(1) = 0 \end{cases} \rightarrow R_1 = c_1 r^{1/2} + \frac{c_2}{r^{1/2}} + \frac{4r^2}{5} \xrightarrow{\text{c.c.}} u(r, \theta) = \frac{4}{5} [r^2 - r^{1/2}] \sin \frac{\theta}{2}.$$

a)
$$\begin{cases} \Delta u = 0, 1 < r < 2 \\ u(1, \theta) = 1 + \sin 2\theta, u_r(2, \theta) = 0 \end{cases} \quad \begin{aligned} u = R\Theta &\rightarrow \Theta'' + \lambda \Theta = 0 \\ \text{y } r^2 R'' + r R' - \lambda R &= 0. \end{aligned}$$



$$\begin{cases} \Theta'' + \lambda \Theta = 0 \\ \Theta \text{ } 2\pi\text{-periódica} \end{cases} \rightarrow \lambda_n = n^2, \Theta_n = \{\sin n\theta, \cos n\theta\}, n = 0, 1, \dots$$

$$r^2 R'' + r R' - n^2 R = 0 \rightarrow \begin{aligned} R_0 &= c_1 + c_2 \ln r & R'(2) = 0 & R_0 = \{1\} \\ R_n &= c_1 r^n + c_2 r^{-n} & \rightarrow & R_n = \{r^n + 2^{2n} r^{-n}\} \end{aligned}$$

Probamos $u(r, \theta) = \frac{a_0}{2} + \sum_{n=1}^{\infty} [r^n + 2^{2n} r^{-n}] [a_n \cos n\theta + b_n \sin n\theta].$

Falta imponer $u(1, \theta) = \frac{a_0}{2} + \sum_{n=1}^{\infty} [1 + 2^{2n}] [a_n \cos n\theta + b_n \sin n\theta] = 1 + \sin 2\theta \rightarrow$

$\frac{a_0}{2} = 1, 17b_2 = 1, \text{ resto } 0. \text{ La solución única es: } u = 1 + \frac{1}{17} [r^2 + \frac{16}{r^2}] \sin 2\theta.$

Comprobemos al menos los datos: el de u es claro y además $u_r(2, \theta) = \frac{1}{17} [2 \cdot 2 - \frac{32}{8}] \sin 2\theta = 0.$

ad34d. $\Delta u = 0, r < 1, 0 < \theta < \pi$
 $u_r(1, \theta) = \cos \theta, u(r, 0) = u(r, \pi) = 0$ $\left\{ \begin{array}{l} \Theta'' + \lambda \Theta = 0 \\ \Theta(0) = \Theta(\pi) = 0 \end{array} \right. \rightarrow \lambda_n = n^2, \Theta_n = \{\sin n\theta\},$
 $n = 1, 2, \dots$

$r^2 R'' + rR' - n^2 R = 0$ de soluciones acotadas $R_n = \{r^n\}$.

$u(r, \theta) = \sum_{n=1}^{\infty} c_n r^n \sin n\theta \rightarrow u_r(1, \theta) = \sum_{n=1}^{\infty} n c_n \sin n\theta = \cos \theta \rightarrow$

$c_n = \frac{2}{n\pi} \int_0^\pi \cos \theta \sin n\theta d\theta = \frac{2[1 + (-1)^n]}{\pi(n^2 - 1)}$. $u(r, \theta) = \frac{1}{\pi} \sum_{m=1}^{\infty} \frac{4}{4m^2 - 1} r^{2m} \sin 2m\theta$.



18. g) $\Delta u = \cos \theta, r < 2$
 $u(2, \theta) = \sin 2\theta$ $\left\{ \begin{array}{l} \Theta'' + \lambda \Theta = 0 \\ \Theta \text{ } 2\pi\text{-per.} \end{array} \right. \rightarrow \Theta_n = \{\cos n\theta, \sin n\theta\}, n = 0, 1, \dots$
 $\rightarrow u = a_0(r) + \sum_{n=1}^{\infty} [a_n(r) \cos n\theta + b_n(r) \sin n\theta] \rightarrow$

$\frac{ra_0'' + a_0'}{r} + \sum_{n=1}^{\infty} \left[\frac{r^2 a_n'' + r a_n' - n^2 a_n}{r^2} \cos n\theta + \frac{r^2 b_n'' + r b_n' - n^2 b_n}{r^2} \sin n\theta \right] = \cos \theta$.

$u(2, \theta) = a_0(2) + \sum_{n=1}^{\infty} [a_n(2) \cos n\theta + b_n(2) \sin n\theta] = \sin 2\theta \rightarrow$

$a_n(2) = 0; b_{n \neq 2}(2) = 0; b_2(2) = 1$ y acotadas $\Rightarrow a_{n \neq 1}, b_{n \neq 2} \equiv 0$.

$\left\{ \begin{array}{l} r^2 a_1'' + r a_1' - a_1 = r^2 \\ \text{acotada, } a_1(2) = 0 \end{array} \right. \xrightarrow[3A=1]{a_1 p = Ar^2} a_1 = c_1 r + c_2 r^{-1} + \frac{r^2}{3} \xrightarrow{\text{c.c.}} a_1 = \frac{r^2}{3} - \frac{2r}{3}$

$\left\{ \begin{array}{l} r^2 b_2'' + r b_2' - 4b_2 = 0 \\ \text{acotada, } b_2(2) = 1 \end{array} \right. \rightarrow b_2 = c_1 r^2 + c_2 r^{-2} \xrightarrow{\text{c.c.}} \frac{c_2}{4c_1} = 0 \rightarrow b_2 = \frac{r^2}{4}$

$\rightarrow u(r, \theta) = \frac{1}{3} r(r-2) \cos \theta + \frac{1}{4} r^2 \sin 2\theta$.



19. b)

$$\begin{aligned} \Delta u &= 0, \quad r < 2, \quad \theta \in (0, \frac{\pi}{2}) \\ u_r(2, \theta) + k u(2, \theta) &= 8 \cos 2\theta \\ u_\theta(r, 0) = u_\theta(r, \frac{\pi}{2}) &= 0 \end{aligned}$$

$$\begin{cases} \Theta'' + \lambda \Theta = 0 \\ \Theta'(0) = \Theta'(\frac{\pi}{2}) = 0 \\ \Theta_n = \{\cos 2n\theta\}, \end{cases}$$



$\lambda_n = 4n^2, \quad n = 0, 1, 2, \dots$ Y además: $r^2 R'' + rR' - \lambda R = 0 \rightarrow$

$$\begin{aligned} R_0 &= c_1 + c_2 \ln r \xrightarrow{R \text{ acotado}} R_0 = \{1\} \\ R_{2n} &= c_1 r^{2n} + c_2 r^{-2n} \rightarrow R_{2n} = \{r^{2n}\} \end{aligned} \rightarrow u = \frac{a_0}{2} + \sum_{n=1}^{\infty} a_{2n} r^{2n} \cos 2n\theta.$$

Imponiendo el último dato de contorno:

$$k \frac{a_0}{2} + \sum_{n=1}^{\infty} a_{2n} [2n2^{2n-1} + k2^{2n}] \cos 2n\theta = 8 \cos 2\theta.$$

i) Para $k=1$, todos los $a_{2n}=0$, excepto $a_2[4+4]=8$.

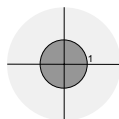
La solución (única) es: $u(r, \theta) = r^2 \cos 2\theta$.

ii) Para $k=0$ (es de Neumann), a_0 queda libre, $a_2[4+0]=8$, y resto de $a_{2n}=0$. En este caso existen infinitas soluciones:

$$u(r, \theta) = C + 2r^2 \cos 2\theta.$$

22.
$$\boxed{u_{rr} + \frac{1}{r}u_r + \frac{1}{r^2}u_{\theta\theta} = \frac{2\sin\theta}{1+r^2}} \quad \Theta'' + \lambda\Theta = 0, \Theta \text{ } 2\pi\text{-periódica} \rightarrow$$

$$u(1, \theta) = 1, u \text{ acotada} \quad \Theta_n = \{\cos n\theta, \sin n\theta\}, n \geq 0$$



Para ambos es: $u = a_0(r) + \sum_{n=1}^{\infty} [a_n(r) \cos n\theta + b_n(r) \sin n\theta] \rightarrow$

$$a_0'' + \frac{1}{r}a_0' + \sum_{n=1}^{\infty} [(a_n'' + \frac{a_n'}{r} - \frac{n^2 a_n}{r^2}) \cos n\theta + (b_n'' + \frac{b_n'}{r} - \frac{n^2 b_n}{r^2}) \sin n\theta] = \frac{2r^2}{1+r^2} \sin \theta$$

$$r^2 a_n'' + r a_n' - n^2 a_n = 0, n \geq 0; \quad r^2 b_1'' + r b_1' - b_1 = \frac{2r^2}{1+r^2}; \quad r^2 b_n'' + r b_n' - n^2 b_n = 0, n \geq 2.$$

$u(1, \theta) = 1 \Rightarrow a_0(1) = 1$ y el resto valen 0 en 1. De solución no nula:

$$\begin{cases} r^2 a_0'' + r a_0' = 0 \\ a_0(1) = 1, a_0 \text{ acotada} \end{cases} \rightarrow a_0 = c_1 + c_2 \ln r \xrightarrow{\text{c.c.}} a_0 = 1, \text{ para i] y para ii].}$$

$$\begin{cases} r^2 b_1'' + r b_1' - b_1 = \frac{2r^2}{1+r^2} \\ b_1(1) = 0, b_1 \text{ acotada} \end{cases} \xrightarrow{\text{f.v.c.}} b_1 = c_1 r + c_2 r^{-1} + (r + \frac{1}{r}) \arctan r - 1.$$

i] En $r < 1$, como $\frac{\arctan r}{r} \xrightarrow{r \rightarrow 0} 1$, debe ser $c_2 = 0$. Imponiendo la otra:

$$c_1 + 2 \arctan 1 - 1 = 0 \rightarrow u = 1 + [r - \frac{\pi}{2} r + (r + \frac{1}{r}) \arctan r - 1] \sin \theta.$$

ii] En infinito $b_{1p} \sim \frac{\pi}{2} r - 1$. Para que b_1 esté acotada será $c_1 = -\frac{\pi}{2}$.

$$\text{Además: } -\frac{\pi}{2} + c_2 + \frac{\pi}{2} - 1 = 0 \rightarrow b_1 = \frac{1}{r} - \frac{\pi}{2} r + (r + \frac{1}{r}) \arctan r - 1.$$

$$u = 1 + [\frac{1}{r} - \frac{\pi}{2} r + (r + \frac{1}{r}) \arctan r - 1] \sin \theta \quad [\frac{\arctan r - \pi/2}{1/r} \xrightarrow{r \rightarrow \infty} -1].$$

Laplace esfera (con Legendre)

20. a) $\boxed{\Delta u = 0, 1 < r < 2}$
 $u(1, \theta) = \cos \theta, u(2, \theta) = 0$ $u = R\Theta \rightarrow \begin{cases} (\sin \theta \Theta')' + (\lambda \sin \theta) \Theta = 0 \\ y \quad r^2 R'' + 2rR' - \lambda R = 0. \end{cases}$

La acotación en $\theta = 0, \pi$ da los $\lambda_n = n(n+1)$ y $\Theta_n = \{P_n(\cos \theta)\}$, $n = 0, 1, \dots$

Para esos λ_n $R = c_1 r^n + c_2 r^{-n-1}$. Imponiendo $u(r, 2) = R(2)\Theta(\theta) = 0$, $R(2) = 0$

$$\rightarrow R_n = \{r^n - 2^{2n+1} r^{-n-1}\} \rightarrow u(r, \theta) = \sum_{n=0}^{\infty} a_n [r^n - 2^{2n+1} r^{-n-1}] P_n(\cos \theta).$$

Falta $u(1, \theta) = \sum_{n=0}^{\infty} a_n [1 - 2^{2n+1}] P_n(\cos \theta) = \cos \theta = P_1(\cos \theta) \rightarrow a_1 = -\frac{1}{7}$, resto 0.

La solución en la corona esférica $u(r, \theta) = \frac{1}{7} [8r^{-2} - r] \cos \theta$.

b) $\boxed{\Delta u = 0, r < 1}$
 $u_r(1, \theta) = \cos^3 \theta$ A la $u = \sum_{n=0}^{\infty} a_n r^n P_n(\cos \theta)$ de los apuntes sólo le falta cumplir $u_r(1, \theta) = \sum_{n=1}^{\infty} n a_n P_n(\cos \theta) = \cos^3 \theta \rightarrow$

$$a_n = \frac{2n+1}{2n} \int_0^\pi \cos^3 \theta P_n(\cos \theta) \sin \theta d\theta = \frac{2n+1}{2n} \int_{-1}^1 t^3 P_n(t) dt \text{ y } \forall a_0 \text{ (Neumann).}$$

(Desarrollo posible por ser 0 el primer término del desarrollo de $\cos^3 \theta$).

Podemos integrar: $a_1 = \frac{3}{2} \int_{-1}^1 t^4 dt = \frac{3}{5}$, $a_3 = \frac{7}{6} \int_{-1}^1 t^3 [\frac{5}{2} t^3 - \frac{3}{2} t] dt = \frac{2}{15}$.

Los demás $a_n = 0$ pues $\int_{-1}^1 = 0$ si n par, y para desarrollar un Q_k bastan los k primeros P_n .

Pero mejor se tantea: $\cos^3 \theta = \frac{2}{5} (\frac{5}{2} \cos^3 \theta - \frac{3}{2} \cos \theta) + \frac{3}{5} \cos \theta \rightarrow 3a_3 = \frac{2}{5}$, $a_1 = \frac{3}{5}$.

Por tanto, $u = C + \frac{3}{5} r \cos \theta + \frac{2}{15} r^3 (\frac{5}{2} \cos^3 \theta - \frac{3}{2} \cos \theta)$.

24. b)
$$\begin{cases} u_{tt} - [u_{xx} + u_{yy}] = 0, (x, y) \in (0, \pi) \times (0, \pi), t \in \mathbf{R} \\ u(x, y, 0) = 0, u_t(x, y, 0) = \sin 3x \sin^2 2y \\ u(0, y, t) = u(\pi, y, t) = 0, u_y(x, 0, t) = u_y(x, \pi, t) = 0 \end{cases}$$

$$u = XYT \rightarrow \begin{cases} X'' + \lambda X = 0 \\ X(0) = X(\pi) = 0 \end{cases} X_n = \{\sin nx\}, n = 1, 2, \dots$$

$$\begin{cases} Y'' + \mu Y = 0 \\ Y'(0) = Y'(\pi) = 0 \end{cases} Y_n = \{\cos my\}, m = 1, 2, \dots$$

$$\begin{cases} T'' + (\lambda + \mu)T = 0, T(0) = 0, T_{nm} = \{\sin \sqrt{n^2 + m^2} t\} \end{cases}$$

$$u(x, y, t) = \sum_{n=1}^{\infty} \sum_{m=0}^{\infty} c_{nm} \sin \sqrt{n^2 + m^2} t \sin nx \cos my,$$

$$u_t(x, y, 0) = \sum_{n=1}^{\infty} \sum_{m=0}^{\infty} c_{nm} \sqrt{n^2 + m^2} \sin nx \cos my = \frac{1 - \cos 4y}{2} \sin 3x$$

$$\rightarrow c_{30} \sqrt{9} = \frac{1}{2}, c_{34} \sqrt{25} = -\frac{1}{2} \quad [\text{los dem as } c_{nm} = 0] \rightarrow$$

$$u(x, y, t) = \frac{1}{6} \sin 3t \sin 3x - \frac{1}{10} \sin 5t \sin 3x \cos 4y$$

Laplace esfera (con armónicos esféricos, fuera de concurso)

ad40c.

$$\Delta u = 0, \quad x^2 + y^2 + z^2 < 1 \\ u = x^3 \quad \text{si } x^2 + y^2 + z^2 = 1$$

$$\text{Es decir } \begin{cases} \Delta u = 0, & r < 1 \\ u|_{r=1} = \sin^3 \theta \cos^3 \phi \end{cases}.$$

Autofunciones en θ las da $P_n^m(s) = (1-s^2)^{m/2} \frac{d^m}{ds^m} P_n(s)$, con $m \leq n$, $s = \cos \theta$.

[En apuntes: $P_n^0 = P_n$, $P_1^1 = \sin \theta$, $P_2^1 = 3 \sin \theta \cos \theta$, $P_2^2 = 3 \sin^2 \theta$, ... (se precisan nuevas (impares))].

Son soluciones de la EDP: $u_n^m = r^n Y_n^m(\theta, \phi)$ (**armónicos esféricos**), siendo:

$$Y_n^m(\theta, \phi) = \{ \cos m\phi P_n^m(\cos \theta), \sin m\phi P_n^m(\cos \theta) \}, \quad n=0, 1, \dots, m=0 \dots n.$$

[En apuntes: $Y_0^0 = \{1\}$, $Y_1^0 = \{\cos \theta\}$, $Y_1^1 = \{\sin \theta \cos \phi, \sin \theta \sin \phi\}$, $Y_2^0 = \{\frac{3}{2} \cos^2 \theta - \frac{1}{2}\}$,

$Y_2^1 = \{3 \sin \theta \cos \theta \cos \phi, 3 \sin \theta \cos \theta \sin \phi\}$, $Y_2^2 = \{3 \sin^2 \theta \cos 2\phi, 3 \sin^2 \theta \sin 2\phi\}$, ...]

$$P_3 = \frac{5}{2} t^3 - \frac{3}{2} t, \quad P_3' = \frac{3}{2} [5t^2 - 1], \quad P_3^1 = \frac{3}{2} \sin \theta [5 \cos^2 \theta - 1] \quad (\text{con } \cos \phi \text{ y } \sin \phi) \\ P_3''' = 15, \quad P_3^3 = 15 \sin^3 \theta \quad (\text{con } \cos 3\phi \text{ y } \sin 3\phi)$$

Expresando (formulario) el $\cos^3 \phi$ en función de $\cos 3\phi$ y $\cos \phi$:

$$\sin^3 \theta \frac{\cos 3\phi + 3 \cos \phi}{4} = \frac{1}{4} \sin^3 \theta \cos 3\phi - \frac{3}{20} \sin \theta [5 \cos^2 \theta - 1] \cos \phi + \frac{3}{5} \sin \theta \cos \phi$$

$$\rightarrow u = \frac{r^3}{4} \sin^3 \theta \cos 3\phi - \frac{3r^3}{20} \sin \theta [5 \cos^2 \theta - 1] \cos \phi + \frac{3r}{5} \sin \theta \cos \phi.$$

$$\text{O en cartesianas: } u = \frac{1}{5} x [3 + 2x^2 - 3y^2 - 3z^2].$$