

Note: The last page of this exam contains statements of theorems for convergence of Fourier series.

1.(33 pts.) Consider the operator $T = -\frac{d^4}{dx^4}$ on the space

$$V = \{ \varphi \in C^4[0,1] : \varphi'(0) = 0 = \varphi'(1) \text{ and } \varphi'''(0) = 0 = \varphi'''(1) \}.$$

- (a) Show that T is a symmetric operator on V , equipped with the usual inner product: $\langle \varphi, \psi \rangle = \int_0^1 \varphi(x) \overline{\psi(x)} dx$.
- 3 (b) Are all the eigenvalues of T on V real numbers? Justify your answer.
- 3 (c) Are all the eigenfunctions of T on V corresponding to distinct eigenvalues orthogonal on $[0,1]$? Why?
- 3 (d) Are all the eigenvalues of T on V nonpositive? Justify your answer.
- 11 (e) Compute all the eigenvalues and eigenfunctions for the operator T on V . (Hint: You may find useful the fact that the general solution of $\varphi^{(4)}(x) - \alpha^4 \varphi(x) = 0$ is

$$\varphi(x) = c_1 \cos(\alpha x) + c_2 \sin(\alpha x) + c_3 \cosh(\alpha x) + c_4 \sinh(\alpha x)$$

if $\alpha > 0$.)

8 (a) Let f and g belong to V . Then $\langle Tf, g \rangle = \int_0^1 -f^{(4)}(x) \overline{g(x)} dx \stackrel{4 \text{ integrations by parts}}{=} (-f^{(3)} \overline{g} + f^{(2)} \overline{g}' - f' \overline{g}'' + f \overline{g}''')$
 $-\int_0^1 f(x) \overline{g^{(4)}(x)} dx$. But $f^{(3)}(1) = 0 = f^{(3)}(0)$, $g'(0) = 0 = g'(1)$, $f'(1) = 0 = f'(0)$, and $g'''(1) = 0 = g'''(0)$:
 so the boundary terms all evaluate to zero. Hence $\langle Tf, g \rangle = -\int_0^1 f(x) \overline{g^{(4)}(x)} dx = \langle f, Tg \rangle$
 Therefore T is a symmetric operator on V .

3 (b) Yes ^(1 pt.) Theorem 2 in the lecture notes for Sec. 5.3 guarantees that eigenvalues for a symmetric operator are real numbers. ^(2 pts.)

3 (c) Yes ^(1 pt.) Theorem 1 in the lecture notes for Sec. 5.3 guarantees that eigenfunctions of a symmetric operator that correspond to distinct eigenvalues are orthogonal. ^(2 pts.)

8 (d) Yes, eigenvalues of T on V are nonpositive. ^(1 pt.) To see this suppose that λ is an eigenvalue of T on V and let φ be a nonzero function in V such that $T\varphi = \lambda\varphi$. Without loss of generality, we may assume that φ is real-valued. (Otherwise we may replace φ by one of the functions $\text{Re}(\varphi) = \frac{1}{2}(\varphi + \bar{\varphi}) \in V$ or $\text{Im}(\varphi) = \frac{1}{2i}(\varphi - \bar{\varphi}) \in V$.)
 Then

5, where.) $\lambda \langle \varphi, \varphi \rangle = \langle \lambda \varphi, \varphi \rangle = \langle T\varphi, \varphi \rangle = \int_0^1 -\varphi^{(4)}(x) \varphi(x) dx \stackrel{2 \text{ integrations by parts}}{=} (-\varphi^{(3)} \varphi + \varphi'' \varphi')$
 But $\varphi^{(3)}(1) = 0 = \varphi^{(3)}(0)$ and $\varphi'(1) = 0 = \varphi'(0)$ so the boundary terms all evaluate to zero.

(7 pts. to here)

Hence $\lambda \overbrace{\langle \varphi, \varphi \rangle}^{\text{positive}} = - \int_0^1 [\varphi''(x)]^2 dx \leq 0$ so $\lambda \leq 0$. (3 pts. to here)

(e) According to parts (b) and (d), the eigenvalues λ of T on V are real and nonpositive (1 pt.)

(3) Case $\lambda = 0$: Then the eigenvalue condition $T\varphi = \lambda\varphi$ becomes $-\varphi^{(4)} = 0$ so $\varphi(x) = c_0 + c_1x + c_2x^2 + c_3x^3$. Note that $\varphi'''(x) = 6c_3$ so $0 = \varphi'''(0)$ implies $c_3 = 0$.

Also $\varphi'(x) = c_1 + 2c_2x + 3c_3x^2 = c_1 + 2c_2x$ so $\varphi'(0) = 0 = \varphi'(1)$ implies $c_1 = c_2 = 0$. No constraints are placed on c_0 however, so $\lambda = 0$ is an eigenvalue and $\varphi_0(x) = 1$ is a corresponding eigenfunction of T on V . (1 pt.) (1 pt.)

(7) Case $\lambda < 0$, say $\lambda = -\alpha^4$ where $\alpha > 0$: The eigenvalue condition $T\varphi = \lambda\varphi$ becomes $\varphi - \alpha^4\varphi = 0$

The general solution of this differential equation is $\varphi(x) = c_1\cos(\alpha x) + c_2\sin(\alpha x) + c_3\cosh(\alpha x) + c_4\sinh(\alpha x)$.

Observe that $\varphi'(x) = -\alpha c_1\sin(\alpha x) + \alpha c_2\cos(\alpha x) + \alpha c_3\sinh(\alpha x) + \alpha c_4\cosh(\alpha x)$ and $\varphi'''(x) = \alpha^3 c_1\sin(\alpha x) - \alpha^3 c_2\cos(\alpha x) + \alpha^3 c_3\sinh(\alpha x) + \alpha^3 c_4\cosh(\alpha x)$. Since $\varphi \in V$, $\varphi'(1) = 0 = \varphi'(0)$ and $\varphi'''(1) = 0 = \varphi'''(0)$.

Then $0 = \varphi'''(0) = -\alpha^3 c_2 + \alpha^3 c_4$ and $0 = \varphi'(0) = \alpha c_2 + \alpha c_4$, and it follows that $c_2 = 0 = c_4$. (2 pts.)

Then $0 = \varphi'''(1) = \alpha^3 c_1\sin(\alpha) + \alpha^3 c_3\sinh(\alpha)$ and $0 = \varphi'(1) = -\alpha c_1\sin(\alpha) + \alpha c_3\sinh(\alpha)$, or

equivalently, $0 = c_1\sin(\alpha) + c_3\sinh(\alpha)$ and $0 = -c_1\sin(\alpha) + c_3\sinh(\alpha)$. Adding equations yields $2c_3\sinh(\alpha) = 0$ so $c_3 = 0$. Substituting then leads to $0 = c_1\sin(\alpha)$. For

nontrivial solutions to exist we must have $\sin(\alpha) = 0$ and consequently $\alpha = n\pi$ ($n=1,2,3, \dots$). (1 pt.)

Therefore the negative eigenvalues of T on V are $\lambda_n = -(n\pi)^4$ and the corresponding eigenfunctions are $\varphi_n(x) = \cos(n\pi x)$ where $n=1,2,3, \dots$ (1 pt.)

2.(33 pts.) (a) Show that the Fourier cosine series of the function $f(x) = x^6 - 5x^4 + 7x^2$ on the interval $[0,1]$ is

$$\frac{31}{21} + \frac{1440}{\pi^6} \sum_{n=1}^{\infty} \frac{(-1)^n \cos(n\pi x)}{n^6}$$

- (b) Write the partial sum $S_2 f(x)$ consisting of the first three terms in the Fourier cosine series of f . Sketch the graphs of f and $S_2 f$ over the interval $[0,1]$ on the same set of coordinate axes. (To save time, raise your hand and I will come to your seat and grade your graphs from your calculator's display.)
- (c) Discuss the convergence or lack thereof for the Fourier cosine series of f on $[0,1]$. Be sure to give reasons for your answers for the three types of convergence: uniform, L^2 , and pointwise.

(10) (a) The Fourier cosine series of f on $(0, l)$ is $\sum_{n=0}^{\infty} a_n \cos\left(\frac{n\pi x}{l}\right)$ where

$$a_0 = \frac{1}{l} \int_0^l f(x) dx \text{ and } a_n = \frac{2}{l} \int_0^l f(x) \cos\left(\frac{n\pi x}{l}\right) dx \quad (n=1, 2, 3, \dots). \text{ With } f(x) = x^6 - 5x^4 + 7x^2$$

and $l=1$, we have coefficients

3 pts. to here. $a_0 = \int_0^1 (x^6 - 5x^4 + 7x^2) dx = \left. \frac{x^7}{7} - x^5 + \frac{7}{3}x^3 \right|_0^1 = \frac{1}{7} - 1 + \frac{7}{3} = \frac{3-21+49}{21} = \frac{31}{21}$ and

5 pts. to here $a_n = 2 \int_0^1 (x^6 - 5x^4 + 7x^2) \cos(n\pi x) dx$ for $n \geq 1$. Write $\varphi^{(6)}(x) = \cos(n\pi x)$. Six integrations by parts gives $\int_0^1 f(x) \varphi^{(6)}(x) dx = (f \varphi^{(5)} - f' \varphi^{(4)} + f'' \varphi^{(3)} - f^{(3)} \varphi'' + f^{(4)} \varphi' - f^{(5)} \varphi) \Big|_0^1 + \int_0^1 f^{(6)}(x) \varphi(x) dx$.

9 pts. to here.

Note that $\varphi^{(5)}(x) = \frac{\sin(n\pi x)}{n\pi}$ so $\varphi^{(5)}(1) = 0 = \varphi^{(5)}(0)$, $f'(x) = 6x^5 - 20x^3 + 14x$ so $f'(1) = 0 = f'(0)$,

$\varphi^{(3)}(x) = \frac{-\sin(n\pi x)}{(n\pi)^3}$ so $\varphi^{(3)}(1) = 0 = \varphi^{(3)}(0)$, $f^{(3)}(x) = 120x^3 - 120x$ so $f^{(3)}(1) = 0 = f^{(3)}(0)$, $\varphi'(x) = \frac{\sin(n\pi x)}{(n\pi)^5}$

so $\varphi'(1) = 0 = \varphi'(0)$, $f^{(5)}(x) = 720x$ so $f^{(5)}(0) = 0$, $\varphi(x) = \frac{-\cos(n\pi x)}{(n\pi)^6}$, and $f^{(6)}(x) = 720$. Therefore

13 pts. to here. $(f \varphi^{(5)} - f' \varphi^{(4)} + f'' \varphi^{(3)} - f^{(3)} \varphi'' + f^{(4)} \varphi' - f^{(5)} \varphi) \Big|_0^1 = -f^{(5)}(1) \varphi(1) = \frac{720(-1)^n}{(n\pi)^6}$ and $\int_0^1 f^{(6)}(x) \varphi(x) dx$

14 pts. to here $= \frac{-720}{(n\pi)^6} \int_0^1 \cos(n\pi x) dx = 0$. Consequently,

15 pts. to here. $a_n = 2 \int_0^1 f(x) \varphi^{(6)}(x) dx = \frac{1440(-1)^n}{(n\pi)^6}$ for $n \geq 1$.

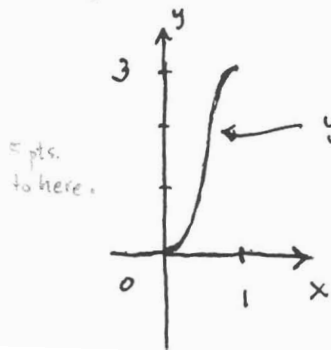
Thus

16 pts. to here.

$$f(x) \sim \frac{31}{21} + \frac{1440}{\pi^6} \sum_{n=1}^{\infty} \frac{(-1)^n \cos(n\pi x)}{n^6}$$

is the Fourier cosine series representation for $f(x) = x^6 - 5x^4 + 7x^2$ on $[0,1]$.

$$(b) \quad \sum_2 f(x) = a_0 + a_1 \cos(\pi x) + a_2 \cos(2\pi x) = \frac{31}{21} + \frac{140}{\pi^6} \left(-\cos(\pi x) + \frac{\cos(2\pi x)}{64} \right).$$



$$y = f(x) = x^6 - 5x^4 + 7x^2$$

$$\text{and } y = \sum_2 f(x)$$

(The graphs are indistinguishable on $[0, 1]$ to the resolution of an HP-49G calculator with window $0 \leq x \leq 1$ and $-1 \leq y \leq 4$.)

(12) (c) Note that $\Phi = \{ \cos(n\pi x) \}_{n=0}^{\infty}$ is the complete orthogonal set of eigenfunctions for the eigenvalue problem $\mathcal{X}''(x) + \lambda \mathcal{X}(x) = 0$ with symmetric (Neumann) boundary conditions $\mathcal{X}'(0) = 0$ and $\mathcal{X}'(1) = 0$. Also $f(x) = x^6 - 5x^4 + 7x^2$, $f'(x) = 6x^5 - 20x^3 + 14x$, and $f''(x) = 30x^4 - 60x^2 + 14$ are continuous on $[0, 1]$ and f satisfies the symmetric boundary conditions that generate Φ : $f'(0) = 0$ and $f'(1) = 0$. Then the uniform convergence result (Theorem 2) guarantees that the Fourier cosine series of f converges uniformly to f on $[0, 1]$. Because uniform convergence (on bounded intervals, at least) implies L^2 convergence and pointwise convergence, the Fourier cosine series of f converges to f in the L^2 sense and the pointwise sense on $[0, 1]$.

3.(34 pts.) Find a solution to

$$u_{tt} + u_{xxxx} = 0 \text{ for } 0 < x < 1, 0 < t < \infty, \quad (1)$$

subject to the boundary conditions

$$u_x(0,t) = 0 = u_x(1,t) \text{ and } u_{xxx}(0,t) = 0 = u_{xxx}(1,t) \text{ for } t \geq 0 \quad (2) \text{ } (3) \text{ } (4) \text{ } (5)$$

and the initial conditions

$$u(x,0) = x^6 - 5x^4 + 7x^2 \text{ and } u_t(x,0) = 0 \text{ for } 0 \leq x \leq 1. \quad (6) \text{ } (7)$$

You may use any results stated in problems 1 and 2, even if you could not successfully solve those problems.

Bonus (10 pts.): Is there at most one solution to the above problem which is continuous on the strip $0 \leq x \leq 1, 0 \leq t < \infty$? Justify your answer.

We use the method of separation of variables. We seek nontrivial solutions to the homogeneous part of the above problem, (1)-(3)-(4)-(5)-(6), of the form $u(x,t) = X(x)T(t)$. Substituting in (1) yields $X(x)T''(t) + X^{(4)}(x)T(t) = 0$ or $-\frac{X^{(4)}(x)}{X(x)} = \frac{T''(t)}{T(t)} = \text{constant} = \lambda$. Substituting in (2)-(3) gives $X'(0)T(t) = 0 = X'(1)T(t)$ for all $t \geq 0$. In order for the solution to be non-trivial we must have $X'(0) = 0 = X'(1)$. Similarly, substituting in (4)-(5) leads to $X^{(3)}(0) = 0 = X^{(3)}(1)$ and substituting in (6) yields $T'(0) = 0$. Therefore we are led to the system

$$X^{(4)}(x) + \lambda X(x) = 0, \quad X'(0) = 0 = X'(1) \text{ and } X^{(3)}(0) = 0 = X^{(3)}(1), \\ T''(t) - \lambda T(t) = 0, \quad T'(0) = 0.$$

By problem 1, the eigenvalues for (8)-(9)-(10)-(11)-(12) are $\lambda_n = -(n\pi)^4$ and the corresponding eigenfunctions are $X_n(x) = \cos(n\pi x)$ ($n=0,1,2,\dots$). Substituting in (13)-(14), we have

$$T_n''(t) + (n\pi)^4 T_n(t) = 0, \quad T_n'(0) = 0.$$

The general solution of (13') is $T_n(t) = a_n \cos(n^2 \pi^2 t) + b_n \sin(n^2 \pi^2 t)$ and (14') implies $b_n = 0$.

Therefore $u_n(x,t) = X_n(x)T_n(t) = \cos(n\pi x) \cos(n^2 \pi^2 t)$ for $n=1,2,3,\dots$ (up to a constant factor).

When $n=0$, the general solution of (13') is $T_0(t) = a_0 + b_0 t$ and (14') implies $b_0 = 0$.

Therefore $u_0(x,t) = 1$ (up to a constant factor). The superposition principle gives

$$u(x,t) = a_0 + \sum_{n=1}^{\infty} a_n \cos(n\pi x) \cos(n^2 \pi^2 t) \quad (a_n \text{'s arbitrary constants for } n \geq 0)$$

as a formal solution to (1)-(2)-(3)-(4)-(5)-(6). We must choose the a_n 's so that (7) is satisfied:

$$x^6 - 5x^4 + 7x^2 = f(x) = u(x,0) = a_0 + \sum_{n=1}^{\infty} a_n \cos(n\pi x) \text{ for all } 0 \leq x \leq 1.$$

32 pts. to here.

By problem 2 we should choose $a_0 = \frac{31}{21}$ and $a_n = \frac{1440(-1)^n}{(\pi n)^6}$ for $n \geq 1$. Thus

$$u(x,t) = \frac{31}{21} + \frac{1440}{\pi^6} \sum_{n=1}^{\infty} \frac{(-1)^n \cos(n\pi x) \cos(n^2 \pi^2 t)}{n^6}$$

34 pts. to here.

solves ①-②-③-④-⑤-⑥-⑦.

Bonus: The solution above is the unique solution ^{to} ①-②-③-④-⑤-⑥-⑦. To see

this, suppose that $u = v(x,t)$ were another solution to ①-②-③-④-⑤-⑥-⑦ that is

1 pt. to here. Continuous for $0 \leq x \leq 1$ and $t \geq 0$. Consider $w(x,t) = u(x,t) - v(x,t)$. Then w is continuous on $0 \leq x \leq 1, 0 \leq t < \infty$, and solves the problem

2 pts. to here.

$$\begin{cases} w_{tt} + w_{xxxx} \stackrel{(15)}{=} 0 & \text{for } 0 < x < 1, 0 < t < \infty, \\ w_x(0,t) \stackrel{(16)}{=} 0 \stackrel{(17)}{=} w_x(1,t) \text{ and } w_{xxx}(0,t) \stackrel{(18)}{=} 0 \stackrel{(19)}{=} w_{xxx}(1,t) & \text{for } t \geq 0, \\ w(x,0) \stackrel{(20)}{=} 0 \stackrel{(21)}{=} w_t(x,0) & \text{for } 0 \leq x \leq 1. \end{cases}$$

4 pts. to here.

Let $E(t) = \frac{1}{2} \int_0^1 [w_t^2(x,t) + w_{xx}^2(x,t)] dx$ be the total energy of the solution w at $t \geq 0$.

Then $\frac{dE}{dt} \stackrel{(22)}{=} \int_0^1 [w_t(x,t)w_{tt}(x,t) + w_{xx}(x,t)w_{xxt}(x,t)] dx$. Integrating by parts twice gives

$$\int_0^1 w_{xx}(x,t)w_{xxt}(x,t) dx = \left(w_{xx}w_{xt} - w_{xxx}w_t \right) \Big|_{x=0}^1 + \int_0^1 w_t(x,t)w_{xxxx}(x,t) dx.$$

Differentiating ①⑥ and ①⑦ with respect to t produces $w_{xt}(0,t) \stackrel{(16')}{=} 0 \stackrel{(17')}{=} w_{xt}(1,t)$ for $t \geq 0$.

Therefore

$$\left(w_{xx}w_{xt} - w_{xxx}w_t \right) \Big|_{x=0}^1 = w_{xx}(1,t)w_{xt}(1,t) - w_{xxx}(1,t)w_t(1,t) - w_{xx}(0,t)w_{xt}(0,t) + w_{xxx}(0,t)w_t(0,t) = 0$$

by ①⑦', ①⑨, ①⑥', and ①⑧. Substituting in ②② leads to

$$\frac{dE}{dt} = \int_0^1 w_t(x,t)w_{tt}(x,t) dx + \int_0^1 w_t(x,t)w_{xxxx}(x,t) dx$$

6 pts. to here.

$$= \int_0^1 w_t(x,t) [w_{tt}(x,t) + w_{xxxx}(x,t)] dx = 0$$

by (15). Therefore $E(t) = E(0)$ for all $t \geq 0$. If we differentiate (20) twice with respect to x we obtain $w_{xx}(x,0) \stackrel{(20)'}{=} 0$ for all $0 \leq x \leq 1$.

Then

$$E(0) = \frac{1}{2} \int_0^1 [w_t^2(x,0) + w_{xx}^2(x,0)] dx = 0$$

by (21) and (20'). Thus, for all $t \geq 0$,

$$0 = E(t) = \int_0^1 \left[\frac{1}{2} w_t^2(x,t) + \frac{1}{2} w_{xx}^2(x,t) \right] dx$$

so the vanishing theorem implies $\frac{1}{2} w_t^2(x,t) + \frac{1}{2} w_{xx}^2(x,t) = 0$ for all $0 \leq x \leq 1$ and all $0 \leq t < \infty$, and hence $w_t(x,t) = 0 = w_{xx}(x,t)$. It follows that $w(x,t) = c_1 x + c_2$ for some constants c_1 and c_2 and all $0 \leq x \leq 1, 0 \leq t < \infty$. But (20) implies $c_1 = 0 = c_2$. I.e. $u(x,t) - v(x,t) = 0$ for all $0 \leq x \leq 1, 0 \leq t < \infty$, proving that $u = u(x,t)$ is the unique classical solution of (1)-(2)-(3)-(4)-(5)-(6)-(7).

8 pts. to here.

10 to here.

Convergence Theorems

Consider the eigenvalue problem

$$(1) \quad X''(x) + \lambda X(x) = 0 \text{ in } a < x < b$$

with any symmetric boundary conditions of the form

$$(2) \quad \begin{cases} \alpha_1 f(a) + \beta_1 f(b) + \gamma_1 f'(a) + \delta_1 f'(b) = 0 \\ \alpha_2 f(a) + \beta_2 f(b) + \gamma_2 f'(a) + \delta_2 f'(b) = 0 \end{cases}$$

and let $\Phi = \{X_1, X_2, X_3, \dots\}$ be the complete orthogonal set of eigenfunctions for (1)-(2). Let f be any absolutely integrable function defined on $a \leq x \leq b$. Consider the Fourier series for f with respect to Φ :

$$\sum_{n=1}^{\infty} A_n X_n(x)$$

where

$$A_n = \frac{\langle f, X_n \rangle}{\langle X_n, X_n \rangle} \quad (n = 1, 2, 3, \dots).$$

Theorem 2. (Uniform Convergence) If

- (i) $f(x)$, $f'(x)$, and $f''(x)$ exist and are continuous for $a \leq x \leq b$ and
- (ii) f satisfies the given symmetric boundary conditions,

then the Fourier series of f converges uniformly to f on $[a, b]$.

Theorem 3. (L^2 - Convergence) If

$$\int_a^b |f(x)|^2 dx < \infty$$

then the Fourier series of f converges to f in the mean-square sense in (a, b) .

Theorem 4. (Pointwise Convergence of Classical Fourier Series)

(i) If f is a continuous function on $a \leq x \leq b$ and f' is piecewise continuous on $a \leq x \leq b$, then the classical Fourier series (full, sine, or cosine) at x converges pointwise to $f(x)$ in the open interval $a < x < b$.

(ii) If f is a piecewise continuous function on $a \leq x \leq b$ and f' is piecewise continuous on $a \leq x \leq b$, then the classical Fourier series (full, sine, or cosine) converges pointwise at every point x in $(-\infty, \infty)$. The sum of the Fourier series is

$$\sum_{n=1}^{\infty} A_n X_n(x) = \frac{f(x^+) + f(x^-)}{2}$$

for all x in the open interval (a, b) .

Theorem 4 ∞ . If f is a function of period $2l$ on the real line for which f and f' are piecewise continuous, then the classical full Fourier series converges to $\frac{f(x^+) + f(x^-)}{2}$ for every real x .

Math 325
Exam III
Summer 2011

$$n = 24$$

$$\mu = 72.3$$

$$\sigma = 19.8$$

<u>Range</u>	<u>Graduate Letter Grade</u>	<u>Undergraduate Letter Grade</u>	<u>Frequency</u>
87-100	A	A	7
73-86	B	B	6
60-72	C	B	4
50-59	C	C	4
0-49	F	D	3