

**I.**

1. The solution is

$$u(x, t) = \frac{1}{2} \sin(x - t) + \frac{1}{2} \sin(x + t) + \frac{1}{2} \int_{x-t}^{x+t} (-\cos(y)) dy = \sin(x - t)$$

2. The plots of  $u(x, 0) = \sin(x)$  and  $u(x, \pi) = \sin(x - \pi) = -\sin(x)$ .

**II.**

3. The solution is

$$u(x, t) = \frac{1}{2} e^{-(x-2t)^2/2} + \frac{1}{2} e^{-(x+2t)^2/2} + \frac{1}{4} \int_{x-2t}^{x+2t} 2ye^{-y^2/2} dy = e^{-(x-2t)^2/2}$$

4. Plot  $u(x, 0) = e^{-x^2/2}$  and  $u(x, 1) = e^{-(x-2)^2/2}$ .

5. The heat equation has solution

$$u(x, t) = \frac{1}{\sqrt{16\pi t}} \int_{-\infty}^{\infty} e^{-(x-y)^2/16t} e^{-y^2/2} dy = \frac{1}{\sqrt{1+8t}} e^{-\frac{x^2}{2(1+8t)}}$$

The integral can be evaluated using the Fourier transform:

$$f_1(x) = e^{-x^2/16t} \mapsto F_1(s) = \sqrt{16\pi t} e^{-16\pi^2 t s^2}$$

$$f_2(x) = e^{-x^2/2} \mapsto F_2(s) = \sqrt{2\pi} e^{-2\pi^2 s^2}$$

Hence

$$F(s) = F_1(s)F_2(s) = \sqrt{2\pi}\sqrt{16\pi t} e^{-2\pi^2(1+8t)s^2} \mapsto f_1 * f_2(x) = \frac{\sqrt{2\pi}\sqrt{16\pi t}}{\sqrt{2\pi(1+8t)}} e^{-\frac{x^2}{2(1+8t)}}$$

and  $u(x, t) = \frac{1}{\sqrt{16\pi t}} f_1 * f_2(x)$ .

**III**

6. The solution is given by

$$u(x, t) = \frac{1}{2} \Lambda((x - 3t) \bmod 12 - 6) + \frac{1}{2} \Lambda((x + 3t) \bmod 12 - 6)$$

where  $a \bmod 12 = a - 12 \lfloor \frac{a}{12} \rfloor$  and  $\lfloor y \rfloor$  is the largest integer smaller than or equal to  $y$ .

7.  $u(x, t + T) = u(x, t)$  happens for  $3T \bmod 12 = 0$  that is for  $T = 4k$  with  $k$  integer. The smallest positive such  $T$  is  $T = 4$ .

8. Plot of  $u(x, 0) = u(x, 4) = \Lambda(x - 6)$  and  $u(x, 1) = \frac{1}{2} \Lambda(x - 3) + \frac{1}{2} \Lambda(x - 9)$ .

**IV**

9. The Fourier series of the initial condition is

$$u(x, 0) = \sin(6\pi x) = \frac{1}{2i} e^{6\pi i x} - \frac{1}{2i} e^{-6\pi i x}$$

The solution of the heat equation is

$$u(x, t) = e^{-4\pi^2 \cdot 9 \cdot t} \left( \frac{1}{2i} e^{6\pi i x} - \frac{1}{2i} e^{-6\pi i x} \right) = e^{-324\pi^2 t} \sin(6\pi x)$$

**V.****10.**

The sine-series of the initial condition  $u(x, 0) = \sin(6\pi x)$  has one non-zero term for  $n = 6$ . Hence the non-zero coefficient  $a_k$ 's  $b_k$ 's is  $a_6 = 1$ . Thus

$$u(x, t) = \cos(18\pi t) \sin(6\pi x)$$