## §10.6-10.7 Separation of variables, cont.

## §10.6-10.7 Separation of variables, cont.

O. Costin: §10.6-7

## Other Heat Equation settings

Nonhomogeneous boundary conditions. Here, we seek to solve

$$
u_{t}=\alpha^{2} u_{x x}, \quad u(0, t)=T_{1}, u(L, t)=T_{2}, u(x, 0)=f(x)
$$

## Other Heat Equation settings

Nonhomogeneous boundary conditions. Here, we seek to solve

$$
u_{t}=\alpha^{2} u_{x x}, \quad u(0, t)=T_{1}, u(L, t)=T_{2}, u(x, 0)=f(x)
$$

that is, we have different temperatures at the endpoints. As in nonhomogeneous ODEs, the solution is essentially any solution of the nonhomogeneous equation plus the general solution of the homogeneous one.

Indeed if $u_{0}$ satisfies the eq, boundary conditions but not necessarily the initial condition,

Indeed if $u_{0}$ satisfies the eq, boundary conditions but not necessarily the initial condition, we write $u=u_{0}+v$

Indeed if $u_{0}$ satisfies the eq, boundary conditions but not necessarily the initial condition, we write $u=u_{0}+v$ and then $\left(u_{0}\right)_{t}+v_{t}=\alpha^{2}\left(u_{0}\right)_{x x}+\alpha^{2} v_{x x}$

Indeed if $u_{0}$ satisfies the eq, boundary conditions but not necessarily the initial condition, we write $u=u_{0}+v$ and then $\left(u_{0}\right)_{t}+v_{t}=\alpha^{2}\left(u_{0}\right)_{x x}+\alpha^{2} v_{x x}$ or $v_{t}+\underbrace{\left(\left(u_{0}\right)_{t}-\alpha^{2}\left(u_{0}\right)_{x x}\right)}_{=0, \text { by construction }}=\alpha^{2} v_{x x}$.

Indeed if $u_{0}$ satisfies the eq, boundary conditions but not necessarily the initial condition, we write $u=u_{0}+v$ and then $\left(u_{0}\right)_{t}+v_{t}=\alpha^{2}\left(u_{0}\right)_{x x}+\alpha^{2} v_{x x}$ or $v_{t}+\underbrace{\left(\left(u_{0}\right)_{t}-\alpha^{2}\left(u_{0}\right)_{x x}\right)}_{=0, \text { by construction }}=\alpha^{2} v_{x x}$.

We need $v(0, t)+u_{0}(0, t)=T_{1}$ but $u_{0}(0, t)=T_{1}$, by construction, so: $v(0, t)=0$. Likewise, $v(L, t)=0 . v$ satisfies the same problem, with homogeneous boundary values, and initial condition

$$
v(x, 0)+u_{0}(x, 0)=f(x) \Longrightarrow
$$

Indeed if $u_{0}$ satisfies the eq, boundary conditions but not necessarily the initial condition, we write $u=u_{0}+v$ and then $\left(u_{0}\right)_{t}+v_{t}=\alpha^{2}\left(u_{0}\right)_{x x}+\alpha^{2} v_{x x}$ or $v_{t}+\underbrace{\left(\left(u_{0}\right)_{t}-\alpha^{2}\left(u_{0}\right)_{x x}\right)}_{=0, \text { by construction }}=\alpha^{2} v_{x x}$.

We need $v(0, t)+u_{0}(0, t)=T_{1}$ but $u_{0}(0, t)=T_{1}$, by construction, so: $v(0, t)=0$. Likewise, $v(L, t)=0 . v$ satisfies the same problem, with homogeneous boundary values, and initial condition

$$
v(x, 0)+u_{0}(x, 0)=f(x) \Longrightarrow v(x, 0)=f(x)-u_{0}(x, 0)
$$

A particular solution of

$$
u_{t}=\alpha^{2} u_{x x}, \quad u(0, t)=T_{1}, u(L, t)=T_{2}
$$

is easy to find.

A particular solution of

$$
u_{t}=\alpha^{2} u_{x x}, \quad u(0, t)=T_{1}, u(L, t)=T_{2}
$$

is easy to find. Look, for instance for solutions that don't depend on $t$. Then

$$
u_{x x}=0
$$

A particular solution of

$$
u_{t}=\alpha^{2} u_{x x}, \quad u(0, t)=T_{1}, u(L, t)=T_{2}
$$

is easy to find. Look, for instance for solutions that don't depend on $t$. Then

$$
u_{x x}=0, \Rightarrow u=A x+B
$$

A particular solution of

$$
u_{t}=\alpha^{2} u_{x x}, \quad u(0, t)=T_{1}, u(L, t)=T_{2}
$$

is easy to find. Look, for instance for solutions that don't depend on $t$. Then

$$
u_{x x}=0, \quad \Rightarrow u=A x+B ; \quad A 0+B=T_{1}, A L+B=T_{2}
$$

A particular solution of

$$
u_{t}=\alpha^{2} u_{x x}, \quad u(0, t)=T_{1}, u(L, t)=T_{2}
$$

is easy to find. Look, for instance for solutions that don't depend on $t$. Then

$$
\begin{gathered}
u_{x x}=0, \Rightarrow u=A x+B ; \quad A 0+B=T_{1}, A L+B=T_{2} \\
B=T_{1}, A=\left(T_{2}-T_{1}\right) / L ;
\end{gathered}
$$

A particular solution of

$$
u_{t}=\alpha^{2} u_{x x}, \quad u(0, t)=T_{1}, u(L, t)=T_{2}
$$

is easy to find. Look, for instance for solutions that don't depend on $t$. Then

$$
\begin{aligned}
u_{x x}=0, \Rightarrow & u=A x+B ; \quad A 0+B=T_{1}, A L+B=T_{2} \\
& B=T_{1}, A=\left(T_{2}-T_{1}\right) / L ; \quad u_{0}=x\left(T_{2}-T_{1}\right) / L+T_{1}(1)
\end{aligned}
$$

Then, the problem for $v$ becomes
$v_{t}=\alpha^{2} v_{x x}, \quad v(0, t)=0, v(L, t)=0, v(x, 0)=f(x)-\left[x\left(T_{2}-T_{1}\right) / L+T_{1}\right]$

A particular solution of

$$
u_{t}=\alpha^{2} u_{x x}, \quad u(0, t)=T_{1}, u(L, t)=T_{2}
$$

is easy to find. Look, for instance for solutions that don't depend on $t$. Then

$$
\begin{aligned}
u_{x x}=0, \Rightarrow & u=A x+B ; \quad A 0+B=T_{1}, A L+B=T_{2} \\
& B=T_{1}, A=\left(T_{2}-T_{1}\right) / L ; \quad u_{0}=x\left(T_{2}-T_{1}\right) / L+T_{1}(1)
\end{aligned}
$$

Then, the problem for $v$ becomes
$v_{t}=\alpha^{2} v_{x x}, \quad v(0, t)=0, v(L, t)=0, v(x, 0)=f(x)-\left[x\left(T_{2}-T_{1}\right) / L+T_{1}\right]$

$$
v_{t}=\alpha^{2} v_{x x}, \quad v(0, t)=0, v(L, t)=0, v(x, 0)=f(x)-\left[x\left(T_{2}-T_{1}\right) / L+T_{1}\right]
$$

$$
v_{t}=\alpha^{2} v_{x x}, \quad v(0, t)=0, v(L, t)=0, v(x, 0)=f(x)-\left[x\left(T_{2}-T_{1}\right) / L+T_{1}\right]
$$

We have studied this equation in $\S 10.5$. The solution is

$$
v(x, t)=\sum_{n=1}^{\infty} c_{n} \exp \left(-n^{2} \pi^{2} \alpha^{2} t / L^{2}\right) \sin (n \pi x / L)
$$

$$
v_{t}=\alpha^{2} v_{x x}, \quad v(0, t)=0, v(L, t)=0, v(x, 0)=f(x)-\left[x\left(T_{2}-T_{1}\right) / L+T_{1}\right]
$$

We have studied this equation in $\S 10.5$. The solution is

$$
v(x, t)=\sum_{n=1}^{\infty} c_{n} \exp \left(-n^{2} \pi^{2} \alpha^{2} t / L^{2}\right) \sin (n \pi x / L)
$$

where now $c_{n}$ are the Fourier sine coeffs. of $v(x, 0)$,
$c_{n}=\frac{2}{L} \int_{0}^{L} v(x, 0) \sin (n \pi x / L) d x ;$

$$
v_{t}=\alpha^{2} v_{x x}, \quad v(0, t)=0, v(L, t)=0, v(x, 0)=f(x)-\left[x\left(T_{2}-T_{1}\right) / L+T_{1}\right]
$$

We have studied this equation in $\S 10.5$. The solution is

$$
v(x, t)=\sum_{n=1}^{\infty} c_{n} \exp \left(-n^{2} \pi^{2} \alpha^{2} t / L^{2}\right) \sin (n \pi x / L)
$$

where now $c_{n}$ are the Fourier sine coeffs. of $v(x, 0)$,
$c_{n}=\frac{2}{L} \int_{0}^{L} v(x, 0) \sin (n \pi x / L) d x ; \quad v(x, 0)=f(x)-\left[x\left(T_{2}-T_{1}\right) / L+T_{1}\right]$

Thus, since $u(x, t)=u_{0}(x, t)+v(x, t)$ we obtain
$u(x, t)=x\left(T_{2}-T_{1}\right) / L+T_{1}+\sum_{n=1}^{\infty} c_{n} \exp \left(-n^{2} \pi^{2} \alpha^{2} t / L^{2}\right) \sin (n \pi x / L)$

Thus, since $u(x, t)=u_{0}(x, t)+v(x, t)$ we obtain
$u(x, t)=x\left(T_{2}-T_{1}\right) / L+T_{1}+\sum_{n=1}^{\infty} c_{n} \exp \left(-n^{2} \pi^{2} \alpha^{2} t / L^{2}\right) \sin (n \pi x / L)$
Example:
$u_{t}=u_{x x}, u(0, t)=20, u(30, t)=50, u(x, 0)=60-2 x$ Particular solution:

$$
u_{0}(x)=x(50-20) / 30+20=x+20
$$

Thus, since $u(x, t)=u_{0}(x, t)+v(x, t)$ we obtain
$u(x, t)=x\left(T_{2}-T_{1}\right) / L+T_{1}+\sum_{n=1}^{\infty} c_{n} \exp \left(-n^{2} \pi^{2} \alpha^{2} t / L^{2}\right) \sin (n \pi x / L)$
Example:
$u_{t}=u_{x x}, u(0, t)=20, u(30, t)=50, u(x, 0)=60-2 x$ Particular solution:

$$
\begin{equation*}
u_{0}(x)=x(50-20) / 30+20=x+20 \tag{2}
\end{equation*}
$$

Homogeneous problem:

$$
v_{t}=v_{x x} ; \quad v(0, t)=0, \quad v(30, t)=0 ;
$$

Thus, since $u(x, t)=u_{0}(x, t)+v(x, t)$ we obtain
$u(x, t)=x\left(T_{2}-T_{1}\right) / L+T_{1}+\sum_{n=1}^{\infty} c_{n} \exp \left(-n^{2} \pi^{2} \alpha^{2} t / L^{2}\right) \sin (n \pi x / L)$
Example:
$u_{t}=u_{x x}, u(0, t)=20, u(30, t)=50, u(x, 0)=60-2 x$ Particular solution:

$$
\begin{equation*}
u_{0}(x)=x(50-20) / 30+20=x+20 \tag{2}
\end{equation*}
$$

Homogeneous problem:

$$
\begin{aligned}
& v_{t}=v_{x x} ; \quad v(0, t)=0, \quad v(30, t)=0 \\
& \quad v(x, 0)=60-2 x-u_{0}(x)=60-2 x-x-20=40-3 x
\end{aligned}
$$

$$
\begin{aligned}
& v_{t}=v_{x x} ; \quad v(0, t)=0, v(30, t)=0 \\
& \quad v(x, 0)=60-2 x-u_{0}(x)=60-2 x-x-20=40-3 x
\end{aligned}
$$

$$
\begin{align*}
& v_{t}=v_{x x} ; \quad v(0, t)=0, v(30, t)=0 \\
& \quad v(x, 0)=60-2 x-u_{0}(x)=60-2 x-x-20=40-3 x \tag{4}
\end{align*}
$$

general sol

$$
u(x, t)=\underbrace{x+20}_{(2)}+\sum_{n=1}^{\infty} c_{n} \exp \left(-n^{2} \pi^{2} t / 900\right) \sin (n \pi x / 30)
$$

$$
\begin{align*}
& v_{t}=v_{x x} ; \quad v(0, t)=0, \quad v(30, t)=0 \\
& \quad v(x, 0)=60-2 x-u_{0}(x)=60-2 x-x-20=40-3 x \tag{4}
\end{align*}
$$

general sol

$$
\begin{align*}
& u(x, t)=\underbrace{x+20}_{(2)}+\sum_{n=1}^{\infty} c_{n} \exp \left(-n^{2} \pi^{2} t / 900\right) \sin (n \pi x / 30)  \tag{5}\\
& c_{n}=\frac{2}{30} \int_{0}^{30} \underbrace{(40-3 x)}_{4} \sin (n \pi x / 30) d x=\frac{20\left(4+5(-1)^{m}\right)}{m \pi}
\end{align*}
$$



Another example of separation of variables: rod with isolated ends. Heat transfer is proportional to the temperature difference (gradient, $u_{x}$ ). If there is no conduction at the endpoints, then $u_{x}=0$ at the endpoints

Another example of separation of variables: rod with isolated ends. Heat transfer is proportional to the temperature difference (gradient, $u_{x}$ ). If there is no conduction at the endpoints, then $u_{x}=0$ at the endpoints. Then, the problem becomes

$$
u_{t}=\alpha^{2} u_{x x}, \quad u_{x}(0, t)=0, u_{x}(L, t)=0, \quad u(x, 0)=f(x)
$$

This can be solved by separation of variables as well.

Another example of separation of variables: rod with isolated ends. Heat transfer is proportional to the temperature difference (gradient, $u_{x}$ ). If there is no conduction at the endpoints, then $u_{x}=0$ at the endpoints. Then, the problem becomes

$$
u_{t}=\alpha^{2} u_{x x}, \quad u_{x}(0, t)=0, u_{x}(L, t)=0, \quad u(x, 0)=f(x)
$$

This can be solved by separation of variables as well.
Remark. In the book the problem is solved anew.

Another example of separation of variables: rod with isolated ends. Heat transfer is proportional to the temperature difference (gradient, $u_{x}$ ). If there is no conduction at the endpoints, then $u_{x}=0$ at the endpoints. Then, the problem becomes

$$
u_{t}=\alpha^{2} u_{x x}, \quad u_{x}(0, t)=0, u_{x}(L, t)=0, \quad u(x, 0)=f(x)
$$

This can be solved by separation of variables as well.
Remark. In the book the problem is solved anew. We note that this can be reduced to our first problem in the following way:

Another example of separation of variables: rod with isolated ends. Heat transfer is proportional to the temperature difference (gradient, $u_{x}$ ). If there is no conduction at the endpoints, then $u_{x}=0$ at the endpoints. Then, the problem becomes

$$
u_{t}=\alpha^{2} u_{x x}, \quad u_{x}(0, t)=0, u_{x}(L, t)=0, \quad u(x, 0)=f(x)
$$

This can be solved by separation of variables as well.
Remark. In the book the problem is solved anew. We note that this can be reduced to our first problem in the following way: By taking one $x$ derivative, we get: $u_{t x}=\alpha^{2} u_{x x x}$ that is $\left(u_{x}\right)_{t}=\alpha^{2}\left(u_{x}\right)_{x x}$. Let $u_{x}=v$. Then $v_{t}=\alpha^{2} v_{x x}$

Another example of separation of variables: rod with isolated ends. Heat transfer is proportional to the temperature difference (gradient, $u_{x}$ ). If there is no conduction at the endpoints, then $u_{x}=0$ at the endpoints. Then, the problem becomes

$$
u_{t}=\alpha^{2} u_{x x}, \quad u_{x}(0, t)=0, u_{x}(L, t)=0, \quad u(x, 0)=f(x)
$$

This can be solved by separation of variables as well.
Remark. In the book the problem is solved anew. We note that this can be reduced to our first problem in the following way: By taking one $x$ derivative, we get: $u_{t x}=\alpha^{2} u_{x x x}$ that is $\left(u_{x}\right)_{t}=\alpha^{2}\left(u_{x}\right)_{x x}$. Let $u_{x}=v$. Then $v_{t}=\alpha^{2} v_{x x}$, $v(0, t)=0, v(L, t)=0, v(x, 0)=f^{\prime}(x)$

Another example of separation of variables: rod with isolated ends. Heat transfer is proportional to the temperature difference (gradient, $u_{x}$ ). If there is no conduction at the endpoints, then $u_{x}=0$ at the endpoints. Then, the problem becomes

$$
u_{t}=\alpha^{2} u_{x x}, \quad u_{x}(0, t)=0, u_{x}(L, t)=0, \quad u(x, 0)=f(x)
$$

This can be solved by separation of variables as well.
Remark. In the book the problem is solved anew. We note that this can be reduced to our first problem in the following way: By taking one $x$ derivative, we get: $u_{t x}=\alpha^{2} u_{x x x}$ that is $\left(u_{x}\right)_{t}=\alpha^{2}\left(u_{x}\right)_{x x}$. Let $u_{x}=v$. Then $v_{t}=\alpha^{2} v_{x x}$, $v(0, t)=0, v(L, t)=0, v(x, 0)=f^{\prime}(x)$, that we have already

## solved

solved. We clearly get $u$ from $v$ by one $x$ integration.

Since we want to practice separation of variables, let's not take the shortcut, but solve the problem from scratch.

Since we want to practice separation of variables, let's not take the shortcut, but solve the problem from scratch.

Take $u(x, t)=X(x) T(t)$ as before,

$$
\underbrace{\frac{T^{\prime}(t)}{\alpha^{2} T(t)}}_{\text {pends on } t \text { alone }}=\underbrace{\frac{X^{\prime \prime}(x)}{X(x)}}_{\text {depends on } x \text { alone }}
$$

Thus $\frac{X^{\prime \prime}(x)}{X(x)}$ is simply a constant, say $-\lambda$.

Since we want to practice separation of variables, let's not take the shortcut, but solve the problem from scratch.

Take $u(x, t)=X(x) T(t)$ as before,

$$
\underbrace{\frac{T^{\prime}(t)}{\alpha^{2} T(t)}}_{\text {pends on } t \text { alone }}=\underbrace{\frac{X^{\prime \prime}(x)}{X(x)}}_{\text {depends on } x \text { alone }}
$$

Thus $\frac{X^{\prime \prime}(x)}{X(x)}$ is simply a constant, say $-\lambda$. Then $\frac{T^{\prime}(t)}{\alpha^{2} T(t)}$ is equal to the same constant.

We need to look at all signs of $\lambda$ and then select those that work. We have

$$
X^{\prime \prime}(x)=-\lambda X(x) ; \quad X^{\prime}(0)=0, \quad X^{\prime}(L)=0
$$

We need to look at all signs of $\lambda$ and then select those that work. We have

$$
\begin{equation*}
X^{\prime \prime}(x)=-\lambda X(x) ; \quad X^{\prime}(0)=0, X^{\prime}(L)=0 \tag{6}
\end{equation*}
$$

where we seek nonzero solutions. (1) $\lambda>0$. As in $\S 10.5$,

$$
\begin{gathered}
X(x)=a_{n} \sin (\sqrt{\lambda} x)+c_{n} \cos (\sqrt{\lambda} x) \\
X^{\prime}(0)=a_{n} \sqrt{\lambda} \cos (0 \sqrt{\lambda})-c_{n} \sqrt{\lambda} \sin (0 \sqrt{\lambda})=a_{n} \sqrt{\lambda}
\end{gathered}
$$

We need to look at all signs of $\lambda$ and then select those that work. We have

$$
\begin{equation*}
X^{\prime \prime}(x)=-\lambda X(x) ; \quad X^{\prime}(0)=0, X^{\prime}(L)=0 \tag{6}
\end{equation*}
$$

where we seek nonzero solutions. (1) $\lambda>0$. As in $\S 10.5$,

$$
\begin{gathered}
X(x)=a_{n} \sin (\sqrt{\lambda} x)+c_{n} \cos (\sqrt{\lambda} x) \\
X^{\prime}(0)=a_{n} \sqrt{\lambda} \cos (0 \sqrt{\lambda})-c_{n} \sqrt{\lambda} \sin (0 \sqrt{\lambda})=a_{n} \sqrt{\lambda}
\end{gathered}
$$

Thus $a_{n}=0$ and $X_{n}(x)=c_{n} \cos (\sqrt{\lambda} x)$

We need to look at all signs of $\lambda$ and then select those that work. We have

$$
\begin{equation*}
X^{\prime \prime}(x)=-\lambda X(x) ; \quad X^{\prime}(0)=0, X^{\prime}(L)=0 \tag{6}
\end{equation*}
$$

where we seek nonzero solutions. (1) $\lambda>0$. As in $\S 10.5$,

$$
\begin{gathered}
X(x)=a_{n} \sin (\sqrt{\lambda} x)+c_{n} \cos (\sqrt{\lambda} x) \\
X^{\prime}(0)=a_{n} \sqrt{\lambda} \cos (0 \sqrt{\lambda})-c_{n} \sqrt{\lambda} \sin (0 \sqrt{\lambda})=a_{n} \sqrt{\lambda}
\end{gathered}
$$

Thus $a_{n}=0$ and $X_{n}(x)=c_{n} \cos (\sqrt{\lambda} x)$
We need: $X_{n}^{\prime}(L)=0$, thus $-c_{n} \sqrt{\lambda} \sin (\sqrt{\lambda} L)=0, \sqrt{\lambda}_{n}=n \pi / L$.

We took $\lambda>0$. As in $\S 10.5$, we need to analyze the cases $\lambda=0$ and $\lambda<0$.

We took $\lambda>0$. As in $\S 10.5$, we need to analyze the cases $\lambda=0$ and $\lambda<0$.

$$
\text { If } \lambda=0 \text {, then } X^{\prime \prime}=0, X=a x+b, X^{\prime}=0
$$

We took $\lambda>0$. As in $\S 10.5$, we need to analyze the cases $\lambda=0$ and $\lambda<0$.

If $\lambda=0$, then $X^{\prime \prime}=0, X=a x+b, X^{\prime}=0$ means $a=0$. Thus $\lambda=0$ is an eigenvalue here

We took $\lambda>0$. As in $\S 10.5$, we need to analyze the cases $\lambda=0$ and $\lambda<0$.

If $\lambda=0$, then $X^{\prime \prime}=0, X=a x+b, X^{\prime}=0$ means $a=0$. Thus $\lambda=0$ is an eigenvalue here and $X=c_{0} / 2$, for any constant $c_{0}$, are eigenfunctions.

If $\lambda=-\mu^{2}<0$ then $X^{\prime \prime}=\mu^{2} X$,

We took $\lambda>0$. As in $\S 10.5$, we need to analyze the cases $\lambda=0$ and $\lambda<0$.

If $\lambda=0$, then $X^{\prime \prime}=0, X=a x+b, X^{\prime}=0$ means $a=0$. Thus $\lambda=0$ is an eigenvalue here and $X=c_{0} / 2$, for any constant $c_{0}$, are eigenfunctions.

$$
\begin{aligned}
& \text { If } \lambda=-\mu^{2}<0 \text { then } X^{\prime \prime}=\mu^{2} X, \quad X=A e^{\mu x}+B e^{-\mu x} \\
& X^{\prime}(0)=(A-B) \mu
\end{aligned}
$$

We took $\lambda>0$. As in $\S 10.5$, we need to analyze the cases $\lambda=0$ and $\lambda<0$.

If $\lambda=0$, then $X^{\prime \prime}=0, X=a x+b, X^{\prime}=0$ means $a=0$. Thus $\lambda=0$ is an eigenvalue here and $X=c_{0} / 2$, for any constant $c_{0}$, are eigenfunctions.

If $\lambda=-\mu^{2}<0$ then $X^{\prime \prime}=\mu^{2} X, \quad X=A e^{\mu x}+B e^{-\mu x}$.
$X^{\prime}(0)=(A-B) \mu$ and thus $A=B$ and $X=A\left(e^{\mu x}+e^{-\mu x}\right)$.

We took $\lambda>0$. As in $\S 10.5$, we need to analyze the cases $\lambda=0$ and $\lambda<0$.

If $\lambda=0$, then $X^{\prime \prime}=0, X=a x+b, X^{\prime}=0$ means $a=0$. Thus $\lambda=0$ is an eigenvalue here and $X=c_{0} / 2$, for any constant $c_{0}$, are eigenfunctions.

If $\lambda=-\mu^{2}<0$ then $X^{\prime \prime}=\mu^{2} X, \quad X=A e^{\mu x}+B e^{-\mu x}$.
$X^{\prime}(0)=(A-B) \mu$ and thus $A=B$ and $X=A\left(e^{\mu x}+e^{-\mu x}\right)$.
$X^{\prime}(L)=A \mu\left(\mathrm{e}^{\mu L}-\mathrm{e}^{-\mu L}\right)=A \mu \mathrm{e}^{\mu L}\left(1-\mathrm{e}^{-2 \mu L}\right)$ which is zero only if either

We took $\lambda>0$. As in $\S 10.5$, we need to analyze the cases $\lambda=0$ and $\lambda<0$.

If $\lambda=0$, then $X^{\prime \prime}=0, X=a x+b, X^{\prime}=0$ means $a=0$. Thus $\lambda=0$ is an eigenvalue here and $X=c_{0} / 2$, for any constant $c_{0}$, are eigenfunctions.

If $\lambda=-\mu^{2}<0$ then $X^{\prime \prime}=\mu^{2} X, \quad X=A e^{\mu x}+B e^{-\mu x}$.
$X^{\prime}(0)=(A-B) \mu$ and thus $A=B$ and $X=A\left(e^{\mu x}+\mathrm{e}^{-\mu x}\right)$.
$X^{\prime}(L)=A \mu\left(\mathrm{e}^{\mu L}-\mathrm{e}^{-\mu L}\right)=A \mu \mathrm{e}^{\mu L}\left(1-\mathrm{e}^{-2 \mu L}\right)$ which is zero only if either (1) $A=0$

We took $\lambda>0$. As in $\S 10.5$, we need to analyze the cases $\lambda=0$ and $\lambda<0$.

If $\lambda=0$, then $X^{\prime \prime}=0, X=a x+b, X^{\prime}=0$ means $a=0$. Thus $\lambda=0$ is an eigenvalue here and $X=c_{0} / 2$, for any constant $c_{0}$, are eigenfunctions.

If $\lambda=-\mu^{2}<0$ then $X^{\prime \prime}=\mu^{2} X, \quad X=A e^{\mu x}+B e^{-\mu x}$.
$X^{\prime}(0)=(A-B) \mu$ and thus $A=B$ and $X=A\left(e^{\mu x}+\mathrm{e}^{-\mu x}\right)$.
$X^{\prime}(L)=A \mu\left(e^{\mu L}-e^{-\mu L}\right)=A \mu \mathrm{e}^{\mu L}\left(1-\mathrm{e}^{-2 \mu L}\right)$ which is zero only if either (1) $A=0$ or (2) $e^{-2 \mu L}=1$.

We took $\lambda>0$. As in $\S 10.5$, we need to analyze the cases $\lambda=0$ and $\lambda<0$.

If $\lambda=0$, then $X^{\prime \prime}=0, X=a x+b, X^{\prime}=0$ means $a=0$. Thus $\lambda=0$ is an eigenvalue here and $X=c_{0} / 2$, for any constant $c_{0}$, are eigenfunctions.

If $\lambda=-\mu^{2}<0$ then $X^{\prime \prime}=\mu^{2} X, \quad X=A e^{\mu x}+B e^{-\mu x}$.
$X^{\prime}(0)=(A-B) \mu$ and thus $A=B$ and $X=A\left(e^{\mu x}+e^{-\mu x}\right)$.
$X^{\prime}(L)=A \mu\left(e^{\mu L}-\mathrm{e}^{-\mu L}\right)=A \mu \mathrm{e}^{\mu L}\left(1-\mathrm{e}^{-2 \mu L}\right)$ which is zero only if either (1) $A=0$ or (2) $e^{-2 \mu L}=1$. But $e^{-2 \mu L}=1$ means $\mu=0$, which is not the case.

We took $\lambda>0$. As in $\S 10.5$, we need to analyze the cases $\lambda=0$ and $\lambda<0$.

If $\lambda=0$, then $X^{\prime \prime}=0, X=a x+b, X^{\prime}=0$ means $a=0$. Thus $\lambda=0$ is an eigenvalue here and $X=c_{0} / 2$, for any constant $c_{0}$, are eigenfunctions.

If $\lambda=-\mu^{2}<0$ then $X^{\prime \prime}=\mu^{2} X, \quad X=A e^{\mu x}+B e^{-\mu x}$.
$X^{\prime}(0)=(A-B) \mu$ and thus $A=B$ and $X=A\left(e^{\mu x}+e^{-\mu x}\right)$.
$X^{\prime}(L)=A \mu\left(e^{\mu L}-\mathrm{e}^{-\mu L}\right)=A \mu \mathrm{e}^{\mu L}\left(1-\mathrm{e}^{-2 \mu L}\right)$ which is zero only if either (1) $A=0$ or (2) $e^{-2 \mu L}=1$. But $e^{-2 \mu L}=1$ means $\mu=0$, which is not the case. So $A=0$, and thus $X=0$ and there are no nonzero solutions, $\lambda<0$ is never an eigenvalue.

We took $\lambda>0$. As in $\S 10.5$, we need to analyze the cases $\lambda=0$ and $\lambda<0$.

If $\lambda=0$, then $X^{\prime \prime}=0, X=a x+b, X^{\prime}=0$ means $a=0$. Thus $\lambda=0$ is an eigenvalue here and $X=c_{0} / 2$, for any constant $c_{0}$, are eigenfunctions.

If $\lambda=-\mu^{2}<0$ then $X^{\prime \prime}=\mu^{2} X, \quad X=A e^{\mu x}+B e^{-\mu x}$.
$X^{\prime}(0)=(A-B) \mu$ and thus $A=B$ and $X=A\left(e^{\mu x}+e^{-\mu x}\right)$.
$X^{\prime}(L)=A \mu\left(e^{\mu L}-\mathrm{e}^{-\mu L}\right)=A \mu \mathrm{e}^{\mu L}\left(1-\mathrm{e}^{-2 \mu L}\right)$ which is zero only if either (1) $A=0$ or (2) $e^{-2 \mu L}=1$. But $e^{-2 \mu L}=1$ means $\mu=0$, which is not the case. So $A=0$, and thus $X=0$ and there are no nonzero solutions, $\lambda<0$ is never an eigenvalue.

Thus the general solution is

$$
\frac{c_{0}}{2}+\sum_{n=1}^{\infty} c_{n} \exp \left(-n^{2} \pi^{2} \alpha^{2} t / L^{2}\right) \cos (n \pi x / L)
$$

Thus the general solution is

$$
\frac{c_{0}}{2}+\sum_{n=1}^{\infty} c_{n} \exp \left(-n^{2} \pi^{2} \alpha^{2} t / L^{2}\right) \cos (n \pi x / L)
$$

which is a general Fourier cosine series. To fit the initial condition into a Fourier cosine series, we need an even extension $U_{1}$ of the initial data.

Thus the general solution is

$$
\frac{c_{0}}{2}+\sum_{n=1}^{\infty} c_{n} \exp \left(-n^{2} \pi^{2} \alpha^{2} t / L^{2}\right) \cos (n \pi x / L)
$$

which is a general Fourier cosine series. To fit the initial condition into a Fourier cosine series, we need an even extension $U_{1}$ of the initial data.

For instance, if $L=\pi, \alpha=1$ and $u(x, 0)=f(x)=x$, then $U_{1}=|x|$, and

Thus the general solution is

$$
\frac{c_{0}}{2}+\sum_{n=1}^{\infty} c_{n} \exp \left(-n^{2} \pi^{2} \alpha^{2} t / L^{2}\right) \cos (n \pi x / L)
$$

which is a general Fourier cosine series. To fit the initial condition into a Fourier cosine series, we need an even extension $U_{1}$ of the initial data.

For instance, if $L=\pi, \alpha=1$ and $u(x, 0)=f(x)=x$, then $U_{1}=|x|$, and

$$
c_{0}=\pi, c_{n}=\frac{2}{\pi} \int_{0}^{\pi} x \cos (n x)=-\frac{2}{\pi n^{2}}\left(1-(-1)^{n}\right) ; \quad(n>1)
$$



