THE CHINESE UNIVERSITY OF HONG KONG Department of Mathematics MATH3310 2022-2023 Homework Assignment 1 Due Date: September 26, 2022

1. Solve the following ODE using method of integrating factor

$$x^4y' + 5x^3y = e^{-x}, \quad x < 0$$

with condition y(-1) = 0.

2. Solve the following second order ODE using method of integrating factor

$$-2y'' + 4y = 8x^2 + 13x - 11$$

with conditions y'(0) = 0 and y(1) = 4.

3. Please show that

$$\int_{0}^{2\pi} \cos kx \cos mx \, dx = \begin{cases} 2\pi, \text{ if } k = m = 0\\ \pi, \text{ if } k = m \neq 0\\ 0, \text{ if } k \neq m \end{cases}$$

and that

$$\int_{0}^{2\pi} \sin kx \sin mx \, dx = \begin{cases} 0, \text{ if } k = m = 0\\ \pi, \text{ if } k = m \neq 0\\ 0, \text{ if } k \neq m \end{cases}$$

where m, k are non-negative integer.

- 4. Let $f(x) = x^2$, then please compute the Fourier series of f(x) on [-1, 1].
- 5. Find the Fourier series solution to the differential equation

y'' + 2y = 3x

where $0 \le x \le 1$ and y(0) = y(1) = 0.

6. Solve the following PDE using Fourier series

$$\begin{cases} u_t(t,x) = 4u_{xx}(t,x), & 0 < x < \pi, t > 0 \\ u_x(t,0) = 0 = u_x(t,\pi), & t > 0 \\ u(0,x) = f(x), & 0 \le x \le \pi \end{cases}$$

where f(x) = x.