

(1) A metal rod of length π is insulated so that no heat flows into or out of the ends (or sides). The temperature $u(x, t)$ satisfies the heat equation $u_t = u_{xx}$. The initial temperature is $u(x, 0) = x$ for $0 \leq x < \pi$. Find the temperature $u(x, t)$ for all $0 \leq x \leq \pi$, and all $t \geq 0$.

SOLUTION Let $f(x) = u(x, 0)$; $f(x)$ is extended as an even function for $-\pi \leq x \leq \pi$.

Calculate the Fourier Cosine Series for $f(x)$:

$$2\pi \frac{a_0}{2} = 2 \int_0^\pi x dx = 2 \frac{\pi^2}{2} = \pi^2 \quad \frac{a_0}{2} = \frac{\pi}{2}$$

$$\begin{aligned} \pi a_n &= 2 \int_0^\pi f(x) \cos nx dx = 2 \int_0^\pi x \cos nx dx \\ &= 2 \left[\frac{x \sin nx}{n} + \frac{\cos nx}{n^2} \right]_0^\pi = \frac{2}{n^2} [\cos n\pi - 1] \end{aligned}$$

$$a_n = -\frac{4}{\pi n^2} \quad \text{if } n \text{ is odd}$$

$$a_n = 0 \quad \text{if } n \text{ is even}$$

$$f(x) = \frac{\pi}{2} - \frac{4}{\pi} \sum_{k=0}^{k=\infty} \frac{1}{(2k+1)^2} \cos((2k+1)x)$$

The solution of the heat equation is:
$$u(x, t) = \frac{\pi}{2} - \frac{4}{\pi} \sum_{k=0}^{k=\infty} \frac{1}{(2k+1)^2} \cos((2k+1)x) e^{-(2k+1)^2 t}$$