

Differential Equations & Mathematica

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DE.09 The Heat Equation and the Wave Equation Basics

B.1) Rigging f[t] on [0, 2L] to get a pure sine fit of f[t] on [0, L]

□B.1.a)

When you go for a fast Fourier fit of a function on an interval [0,L] you usually get a mixture of both Sines and Cosines:

```
Clear[f, t]
f[t_] = t^2 E^-0.5 t;
L = 2 π;
Chop[ComplexExpand[FastFourierfit[f, L, 4, t]]]
1.43827 - 0.78213 Cos[t] - 0.29451 Cos[2 t] - 0.243714 Cos[3 t] -
0.593786 Sin[t] - 0.265601 Sin[2 t] - 0.103904 Sin[3 t]
```

But sometimes you get pure Cosines:

```
Clear[f, t]
f[t_] = t (t - 1)^2 (2 - t);
L = 2;
Chop[ComplexExpand[FastFourierfit[f, L, 6, t]]]
0.128729 + 0.0781497 Cos[π t] - 0.0802469 Cos[2 π t] - 0.0493827 Cos[3 π t] -
0.0349794 Cos[4 π t] - 0.028767 Cos[5 π t]
```

Other times you get pure Sines:

```
Clear[f, t]
f[t_] = t (1 - t) (2 - t);
L = 2;
Chop[ComplexExpand[FastFourierfit[f, L, 6, t]]]
0.386895 Sin[π t] + 0.0481125 Sin[2 π t] + 0.0138889 Sin[3 π t] +
0.00534584 Sin[4 π t] + 0.00199435 Sin[5 π t]
```

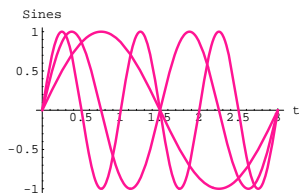
The question here is:

How do you recognize when you are going to get a pure Sine fit?

□Answer:

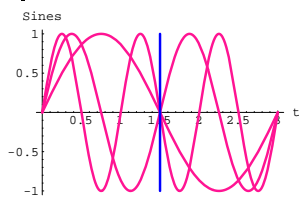
Look at plots of $\sin[k \frac{2\pi}{L} t]$ on [0,L] like this:

```
L = 3;
sinplots = Plot[{Sin[ $\frac{2\pi}{L} t$ ], Sin[ $\frac{2(2\pi)}{L} t$ ], Sin[ $\frac{3(2\pi)}{L} t$ ]},
{t, 0, L}, PlotStyle -> {{Thickness[0.01], DeepPink}},
AxesLabel -> {"t", "Sines"}];
```



Embellish the plot a bit:

```
centerline =
Graphics[{Blue, Thickness[0.01], Line[{{ $\frac{L}{2}$ , -1}, { $\frac{L}{2}$ , 1}]}];
Show[sinplots, centerline];
```



To get all the message, grab both plots and animate slowly.

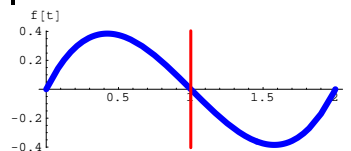
To the right of the line, each sine plot is the negative mirror image of its plot to the left of the line.

Functions that plot out the same way on [0,L] have fast Fourier fits on

[0,L] composed of pure sines.

Look at the plot of this function f[t] on [0,L] for L = 2:

```
Clear[f, t]
f[t_] = t (1 - t) (2 - t);
L = 2;
fplot = Plot[f[t], {t, 0, L},
PlotStyle -> {{Thickness[0.02], Blue}}, AxesLabel -> {"t", "f[t]"},
Epilog -> {Red, Thickness[0.01], Line[{{ $\frac{L}{2}$ , -1}, { $\frac{L}{2}$ , 1}]}];
```



To the right of the center line, the plot of f[t] is the negative mirror image of its plot to the left of the center line. This is why you can count on the fast Fourier fit of f[t] on [0,L] to come out as a pure Sine fit.

Try it:

```
Chop[ComplexExpand[FastFourierfit[f, L, 5, t]]]
0.386759 Sin[π t] + 0.047806 Sin[2 π t] + 0.0133207 Sin[3 π t] +
0.00431067 Sin[4 π t]
Chop[ComplexExpand[FastFourierfit[f, L, 10, t]]]
0.387003 Sin[π t] + 0.0483449 Sin[2 π t] + 0.0142834 Sin[3 π t] +
0.00597576 Sin[4 π t] + 0.003 Sin[5 π t] + 0.00166509 Sin[6 π t] +
0.00096271 Sin[7 π t] + 0.000538834 Sin[8 π t] + 0.000243536 Sin[9 π t]
```

Haw!

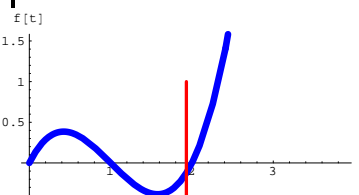
If you go with a different L, you'll probably lose the pure Sine fit:

```
L = Random[Real, {3, 4}]
3.86303
Chop[ComplexExpand[FastFourierfit[f, L, 3, t]]]
1.82802 + 1.19949 Cos[1.62649 t] - 1.88963 Cos[3.25298 t] -
3.17459 Sin[1.62649 t] - 1.67455 Sin[3.25298 t]
```

For this L, the pure Sine fit on [0,L] was lost!

If you look at the plot of f[t] on [0,L], then you'll see why:

```
Plot[f[t], {t, 0, L},
PlotStyle -> {{Thickness[0.02], Blue}}, AxesLabel -> {"t", "f[t]"},
Epilog -> {Red, Thickness[0.01], Line[{{ $\frac{L}{2}$ , -1}, { $\frac{L}{2}$ , 1}]}];
```



For this new L, the plot of f[t] to the right of the center line is NOT the negative mirror image of its plot to the left of the center line.

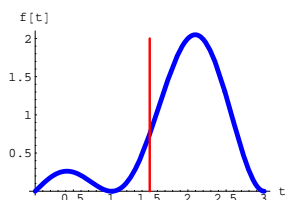
This is why the pure Sine fit was lost on [0,L].

□B.1.b.i) Rigging f[t] on [0, 2L] to get a pure Sine fit of f[t] on [0,L]

When Fourier first said he could do this, the skeptics laughed at him, but you and Fourier get the last laugh here.

Look at this:

```
Clear[f, t]
f[t_] = t Cos[ $\frac{\pi t}{2}$ ];
L = 3;
fplot = Plot[f[t], {t, 0, L},
PlotStyle -> {{Thickness[0.02], Blue}}, AxesLabel -> {"t", "f[t]"},
Epilog -> {Red, Thickness[0.01], Line[{{ $\frac{L}{2}$ , 0}, { $\frac{L}{2}$ , 2}]}];
```



The plot tells you that that this particular function $f[t]$ has no chance of a pure Sine fit on this particular interval $[0, L]$.

Stay with the same L , the same $f[t]$ on $[0, L]$ but rig $f[t]$ on $[L, 2L]$ as follows:

$$\begin{aligned} \text{riggedf}[t] &= f[t] \text{ for } 0 \leq t \leq L \text{ and} \\ \text{riggedf}[t] &= f[2L - t] \text{ for } L < t \leq 2L \end{aligned}$$

and look at some fast Fourier fits of $\text{riggedf}[t]$ on $[0, 2L]$

```
Clear[riggedf, t]
riggedf[t_] := f[t] /; 0 <= t <= L;
riggedf[t_] := -f[2L - t] /; L < t <= 2L;
Chop[ComplexExpand[FastFourierfit[riggedf, 2L, 3, t]]]
1.1547 Sin[ $\frac{\pi t}{3}$ ] - 1.1547 Sin[ $\frac{2\pi t}{3}$ ]
Chop[ComplexExpand[FastFourierfit[riggedf, 2L, 5, t]]]
1.08102 Sin[ $\frac{\pi t}{3}$ ] - 0.874567 Sin[ $\frac{2\pi t}{3}$ ] + 0.266701 Sin[ $\pi t$ ] +
0.255195 Sin[ $\frac{4\pi t}{3}$ ]
Chop[ComplexExpand[FastFourierfit[riggedf, 2L, 10, t]]]
1.07466 Sin[ $\frac{\pi t}{3}$ ] - 0.860184 Sin[ $\frac{2\pi t}{3}$ ] + 0.239901 Sin[ $\pi t$ ] +
0.305288 Sin[ $\frac{4\pi t}{3}$ ] - 0.105195 Sin[ $\frac{5\pi t}{3}$ ] + 0.0500932 Sin[ $2\pi t$ ] -
0.0267998 Sin[ $\frac{7\pi t}{3}$ ] + 0.0143832 Sin[ $\frac{8\pi t}{3}$ ] - 0.00636405 Sin[ $3\pi t$ ]
```

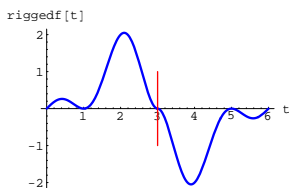
The fast Fourier fits of $\text{riggedf}[t]$ on $[0, 2L]$ are pure Sine fits!

Why did this happen?

□ Answer:

Stay with the same L and take a gander at the plot of $\text{riggedf}[t]$ on $[0, 2L]$:

```
riggedfplot =
Plot[riggedf[t], {t, 0, 2L}, PlotStyle -> {{Thickness[0.01], Blue}},
PlotRange -> All, AxesLabel -> {"t", "riggedf[t]"},
Epilog -> {Red, Line[{{ $\frac{2L}{2}$ , -1}, { $\frac{2L}{2}$ , 1}}]};
```



To the right of the center line, the plot of $\text{riggedf}[t]$ is the negative mirror image of its plot to the left of the center line.

This is why you can count on the fast Fourier fit of $\text{riggedf}[t]$ on $[0, 2L]$ to come out as a pure Sine fit.

The purpose of rigging $f[t]$ in this way is to guarantee the pure sine fit on $[0, 2L]$

This will work for any L with $L > 0$ and any function $f[t]$ with $f[0] = f[L] = 0$:

Try it:

□ Function 1:

```
Clear[f, t]
L = 4;
f[t_] = 6 t (4 - t) E^-t;
{f[0], f[L]}
{0, 0}
Clear[riggedf, t]
riggedf[t_] := f[t] /; 0 <= t <= L;
riggedf[t_] := -f[2L - t] /; L < t <= 2L;
Chop[ComplexExpand[FastFourierfit[riggedf, 2L, 3, t]]]
4.10249 Sin[ $\frac{\pi t}{4}$ ] + 2.39086 Sin[ $\frac{\pi t}{2}$ ]
```

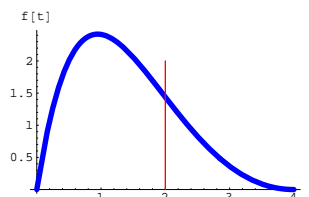
□ Function 2:

```
Clear[f, t]
L = 1;
f[t_] = t^2 Sin[ $\pi t$ ] Log[1 + t];
{f[0], f[L]}
{0, 0}
Clear[riggedf, t]
riggedf[t_] := f[t] /; 0 <= t <= L;
riggedf[t_] := -f[2L - t] /; L < t <= 2L;
Chop[ComplexExpand[FastFourierfit[riggedf, 2L, 8, t]]]
0.134146 Sin[ $\pi t$ ] - 0.109275 Sin[ $2\pi t$ ] + 0.0377306 Sin[ $3\pi t$ ] -
0.0124079 Sin[ $4\pi t$ ] + 0.00623112 Sin[ $5\pi t$ ] - 0.00291276 Sin[ $6\pi t$ ] +
0.00128041 Sin[ $7\pi t$ ]
Clear[f, t]
L = 3;
f[t_] = (E^-0.3 t - 1) (t - 3) Cos[t];
{f[0], f[L]}
{0, 0}
Clear[riggedf, t]
riggedf[t_] := f[t] /; 0 <= t <= L;
riggedf[t_] := -f[2L - t] /; L < t <= 2L;
Chop[ComplexExpand[FastFourierfit[riggedf, 2L, 7, t]]]
0.055216 Sin[ $\frac{\pi t}{3}$ ] + 0.284544 Sin[ $\frac{2\pi t}{3}$ ] + 0.0187675 Sin[ $\pi t$ ] +
0.0149468 Sin[ $\frac{4\pi t}{3}$ ] + 0.00236841 Sin[ $\frac{5\pi t}{3}$ ] + 0.00239598 Sin[ $2\pi t$ ]
```

□ B.1.b.ii)

Here is the plot of a function $f[t]$ on an interval $[0, L]$:

```
Clear[f, t]
f[t_] = 0.4 t (t - 4)^2 E^-0.4 t;
L = 4;
fplot = Plot[f[t], {t, 0, L}, PlotStyle -> {{Thickness[0.02], Blue}},
AxesLabel -> {"t", "f[t]"}, DisplayFunction -> Identity];
centerline = Graphics[{Red, Line[{{ $\frac{L}{2}$ , 0}, { $\frac{L}{2}$ , 2}}]};
Show[fplot, centerline, DisplayFunction -> $DisplayFunction];
```

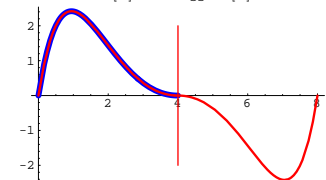


Good, $f[0] = f[L] = 0$:

```
{f[0], f[L]}
{0, 0}
```

Here's the plot of $\text{riggedf}[t]$ on $[0, 2L]$ shown together with the plot of $f[t]$ on $[0, L]$:

```
Clear[riggedf, t]
riggedf[t_] := f[t] /; 0 <= t <= L;
riggedf[t_] := -f[2L - t] /; L < t <= 2L;
riggedfplot = Plot[riggedf[t], {t, 0, 2L},
PlotStyle -> {{Thickness[0.008], Red}}, PlotRange -> All,
AxesLabel -> {"t", "riggedf[t]"}, DisplayFunction -> Identity];
newcenterline = Graphics[{Red, Line[{{ $\frac{2L}{2}$ , -2}, { $\frac{2L}{2}$ , 2}}]};
all = Show[fplot, riggedfplot, newcenterline,
AxesLabel -> {"t", ""}, PlotLabel -> "f[t] and riggedf[t]",
DisplayFunction -> $DisplayFunction];
f[t] and riggedf[t]
```

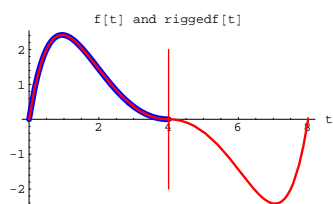


How does this plot signal a way of rigging a pure sine fit of $f[t]$ on $[0, L]$

□ Answer

Take another look:

```
Show[all];
```



The plot tells you that:

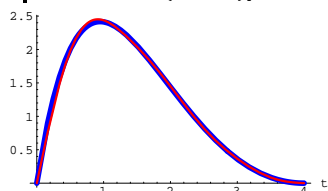
-> $f[t]$ and $\text{riggedf}[t]$ run together for $0 \leq t \leq L$ and

-> $\text{riggedf}[t]$ has a pure Sine fit on $[0, 2L]$.

To rig a pure sine fit of $f[t]$ on $[0, L]$, all you gotta do is to use the pure sine fit of $\text{riggedf}[t]$ on $[0, 2L]$ to fit $f[t]$ on $[0, L]$;

Go for it:

```
Clear[riggedsinefit]
riggedsinefit[t_] =
Chop[ComplexExpand[FastFourierfit[riggedf, 2L, 7, t]]]
1.71585 Sin[ $\frac{\pi t}{4}$ ] + 1.06788 Sin[ $\frac{\pi t}{2}$ ] + 0.335371 Sin[ $\frac{3\pi t}{4}$ ] +
0.167432 Sin[ $\pi t$ ] + 0.0694637 Sin[ $\frac{5\pi t}{4}$ ] + 0.0322314 Sin[ $\frac{3\pi t}{2}$ ]
fitplot = Plot[{f[t], riggedsinefit[t]}, {t, 0, L},
PlotStyle -> {{Thickness[0.02], Blue}, {Thickness[0.008], Red}},
AxesLabel -> {"t", ""}];
```



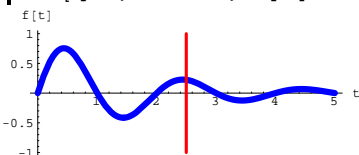
Just as expected, a beautiful Sine fit of $f[t]$ on $[0, L]$.

Math happens again.

□B.1.b.iii)

Here's an interval $[0, L]$ and a function $f[t]$ resistant to a direct Sine on $[0, L]$:

```
Clear[f, t]
f[t_] = E^-0.6 t Sin[ $\pi t$ ];
L = 5;
fplot = Plot[f[t], {t, 0, L}, PlotStyle -> {{Thickness[0.02], Blue}},
AxesLabel -> {"t", "f[t]"}, DisplayFunction -> Identity];
centerline =
Graphics[{Red, Thickness[0.01], Line[{{ $\frac{L}{2}$ , -1}, { $\frac{L}{2}$ , 1}]}];
Show[fplot, centerline, DisplayFunction -> $DisplayFunction];
```



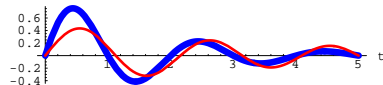
Notice that $f[0] = f[L] = 0$.

In spite of the lack of symmetry, rig a pure sine fit of $f[t]$ on $[0, L]$.

□Answer:

Just do it:

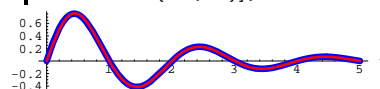
```
Clear[riggedf, t]
riggedf[t_] := f[t] /; 0 <= t <= L;
riggedf[t_] := -f[2L - t] /; L < t <= 2L;
Clear[riggedsinefit]
riggedsinefit[t_] =
Chop[ComplexExpand[FastFourierfit[riggedf, 2L, 6, t]]]
0.00595768 Sin[ $\frac{\pi t}{5}$ ] + 0.0175612 Sin[ $\frac{2\pi t}{5}$ ] + 0.0403926 Sin[ $\frac{3\pi t}{5}$ ] +
0.133833 Sin[ $\frac{4\pi t}{5}$ ] + 0.257565 Sin[ $\pi t$ ]
fitplot = Plot[{f[t], riggedsinefit[t]}, {t, 0, L},
PlotStyle -> {{Thickness[0.02], Blue}, {Thickness[0.008], Red}},
AxesLabel -> {"t", ""}];
```



Not bad., but not great.

You can increase the quality of the fit:

```
Clear[riggedsinefit]
riggedsinefit[t_] =
Chop[ComplexExpand[FastFourierfit[riggedf, 2L, 13, t]]]
0.00916125 Sin[ $\frac{\pi t}{5}$ ] + 0.0255927 Sin[ $\frac{2\pi t}{5}$ ] + 0.0540633 Sin[ $\frac{3\pi t}{5}$ ] +
0.162563 Sin[ $\frac{4\pi t}{5}$ ] + 0.313349 Sin[ $\pi t$ ] + 0.163541 Sin[ $\frac{6\pi t}{5}$ ] +
0.0559637 Sin[ $\frac{7\pi t}{5}$ ] + 0.0291482 Sin[ $\frac{8\pi t}{5}$ ] + 0.0142914 Sin[ $\frac{9\pi t}{5}$ ] +
0.00906991 Sin[ $2\pi t$ ] + 0.0045965 Sin[ $\frac{11\pi t}{5}$ ] + 0.00229929 Sin[ $\frac{12\pi t}{5}$ ]
Plot[{f[t], riggedsinefit[t]}, {t, 0, L},
PlotStyle -> {{Thickness[0.02], Blue}, {Thickness[0.008], Red}},
AxesLabel -> {"t", ""}];
```



It doesn't get much better than this.

□B.1.b.iv)

Why is it a good idea to check whether

$$f[0] = f[L] = 0$$

before you go for a rigged Sine fit of $f[t]$ on $[0, L]$?

□Answer:

The rigged sine fit of $f[t]$ on $[0, L]$ comes from from a fast Fourier fit of $\text{riggedf}[t]$ on $[0, 2L]$. This means you are fitting with complex exponentials

$$E^{\frac{12k\pi i}{5L}} = E^{\frac{k\pi i}{L}}$$

Consequently the sines involved in the rigged Sine fit are

$$\text{Sin}\left[\frac{k\pi t}{L}\right].$$

These functions are all zeroed out at $t = 0$ and $t = L$.

This forces all the rigged sine fitters of $f[t]$ on $[0, L]$ to be zeroed out at

$t = 0$ and at $t = L$.

The upshot:

If you expect a good rigged sine fit of $f[t]$ on $[0, L]$, you'll want

$$f[0] = f[L] = 0.$$

B.2) Fast Fourier Sine fit and the heat equation

$$\partial_{(x,t)} \text{temp}[x, t] = \partial_t \text{temp}[x, t]$$

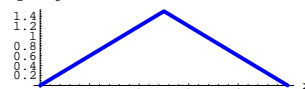
Fourier invented Fourier fit for the purpose of working on this very problem.

□B.2.a.i)

Start with a heated wire L units long with the temperature allowed to vary from position to position on the wire. Think of the wire as the interval $0 \leq x \leq L$. At the start of the experiment, you instantly cool the ends at $x = 0$ and $x = L$ and maintain these ends at temperature 0, and you take pains to guarantee that the rest of the wire is perfectly insulated.

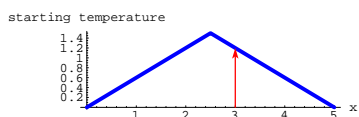
At the start of this particular experiment, the temperature of the wire at position x (for $0 \leq x \leq L = 5$) is given by the following function $\text{startertemp}[x]$:

```
L = 5;
Clear[startertemp, x]
startertemp[x_] = 3 Abs[0.2 x - Round[0.2 x]];
starterplot = Plot[startertemp[x],
{x, 0, L}, PlotStyle -> {{Thickness[0.015], Blue}},
AxesLabel -> {"x", "starting temperature"}];
```



To fully understand this plot, look at this:

```
Clear[pointer]
pointer[x_] :=
Arrow[{0, startertemp[x]}, Tail -> {x, 0}, VectorColor -> Red];
Show[starterplot, pointer[3]];
```



Think of the interval $[0, L] = [0, 5]$ as the wire.

The tip of the pointer tells you the starting temperature (at time $t = 0$) at the tail of the pointer.

Your problem here is to come up with a function $\text{temp}[x, t]$ that estimates the temperature of the wire at position x at time t after the experiment begins.

Do it.

□ Answer:

The function $\text{startertemp}[x]$ is ripe for a rigged Fourier Sine fit on $[0, L]$ because

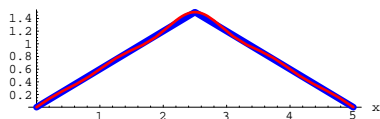
$\text{startertemp}[x] = 0$ for $x = 0$ and $x = L$:

```
{startertemp[0], startertemp[L]}
{0, 0.}
```

Rig $\text{startertemp}[x]$ for a pure sine fit on $[0, L]$ and get a good sine fit of $\text{startertemp}[x]$ on $[0, L]$:

If none of this makes sense to you, then look at B.1) immediately above.

```
Clear[rigged]
rigged[x_] := startertemp[x] /; 0 <= x <= L;
rigged[x_] := -startertemp[2L - x] /; L < x <= 2L;
n = 10;
Clear[riggedsinefit]
riggedsinefit[x_] =
  Chop[ComplexExpand[FastFourierfit[rigged, 2L, n, x]]]
1.2259 Sin[ $\frac{\pi x}{5}$ ] - 0.145555 Sin[ $\frac{3 \pi x}{5}$ ] + 0.06 Sin[ $\pi x$ ] -
0.0377885 Sin[ $\frac{7 \pi x}{5}$ ] + 0.0307526 Sin[ $\frac{9 \pi x}{5}$ ]
fitplot = Plot[{startertemp[x], riggedsinefit[x]}, {x, 0, L},
  PlotStyle -> {{Thickness[0.02], Blue}, {Thickness[0.008], Red}},
  AxesLabel -> {"x", ""}];
```



That's a decent fit.

Now look at the rigged sine fit of $\text{startertemp}[x]$:

```
riggedsinefit[x]
1.2259 Sin[ $\frac{\pi x}{5}$ ] - 0.145555 Sin[ $\frac{3 \pi x}{5}$ ] + 0.06 Sin[ $\pi x$ ] -
0.0377885 Sin[ $\frac{7 \pi x}{5}$ ] + 0.0307526 Sin[ $\frac{9 \pi x}{5}$ ]
```

Pick off the coefficients of the $\text{Sin}[\frac{(k\pi)x}{L}]$ terms:

```
Clear[A, k]
A[k_] := Coefficient[riggedsinefit[x], Sin[(k Pi / L) x]];
Table[A[k], {k, 1, n}]
{1.2259, 0, -0.145555, 0, 0.06, 0, -0.0377885, 0, 0.0307526, 0}
```

The reason you run k from 1 to n is to pick up all the coefficients.

Now you're done because you can write down $\text{temp}[x, t]$.

It's just:

```
Clear[temp, x, t]
temp[x_, t_] = Sum[A[k] E^{- $\frac{k^2 \pi^2}{L^2} t}$  Sin[ $\frac{(k \pi) x}{L}$ ], {k, 1, n}]
1.2259 E^{- $\frac{\pi^2 t}{25}$ } Sin[ $\frac{\pi x}{5}$ ] - 0.145555 E^{- $\frac{9 \pi^2 t}{25}$ } Sin[ $\frac{3 \pi x}{5}$ ] + 0.06 E^{- $\pi^2 t}$ } Sin[ $\pi x$ ] -
0.0377885 E^{- $\frac{49 \pi^2 t}{25}$ } Sin[ $\frac{7 \pi x}{5}$ ] + 0.0307526 E^{- $\frac{81 \pi^2 t}{25}$ } Sin[ $\frac{9 \pi x}{5}$ ]
```

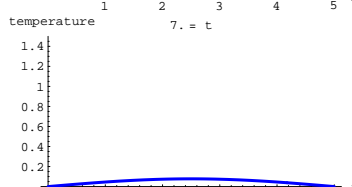
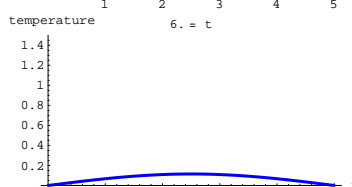
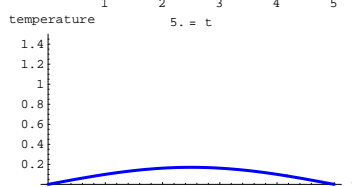
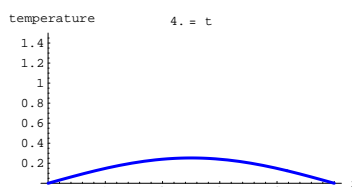
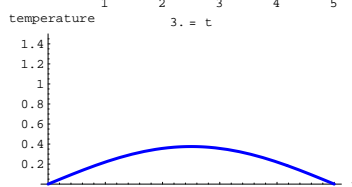
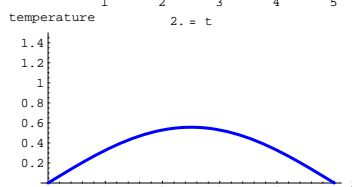
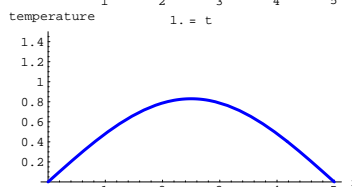
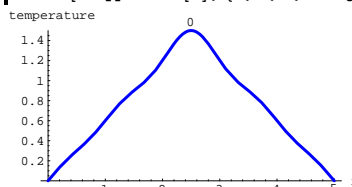
Quite a slap in the face, but that's all there is to it.

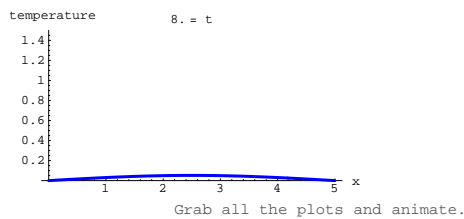
If you want to understand why this works, then continue with the rest of this Basic problem.

□ B.2.a.ii) A Movie

Stay with the same situation as in part ii) immediately above and look at this movie:

```
Clear[tempplotter]
tempplotter[t_] :=
  Plot[temp[x, t], {x, 0, L}, PlotStyle -> {{Thickness[0.01], Blue}},
  PlotRange -> {0, 1.5}, AxesLabel -> {"x", "temperature"},
  PlotLabel -> N[t] == t", AspectRatio ->  $\frac{1}{2}$ ];
timejump = 1;
Table[tempplotter[t], {t, 0, 8, timejump}];
```





What does this movie depict?

□ Answer:

It depicts the the wire cooling down as time goes on.

This comes from the fact that the temperature at the ends of the wire are maintained at 0 throughout the experiment.

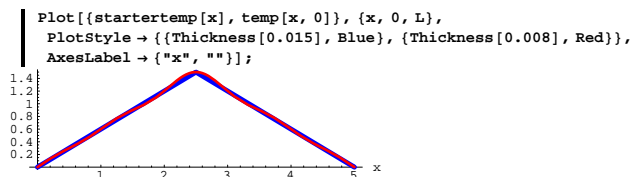
Another way of seeing what's happening is to take another look at the formula for temp[x, t]:

```
temp[x, t]
1.2259 E^-0.25 t Sin[π x / 5] - 0.145555 E^-0.25 t Sin[3 π x / 5] + 0.06 E^-π^2 t Sin[π x] -
0.0377885 E^-49 π^2 t / 25 Sin[7 π x / 5] + 0.0307526 E^-81 π^2 t / 25 Sin[9 π x / 5]
```

Those exponentials in the denominators are driving temp[x, t] to 0 as t gets large.

□ B.2.a.iii)

Look at this:



This is a plot of startertemp[x] and temp[x, 0] for 0 ≤ x ≤ L. Why is it totally natural to expect the this plot to come out they way it did?

□ Physical Answer:

To begin with,

$$\text{temp}[x, t]$$

estimates the temperature of the wire at position x at t time units after the experiment starts.

But

$$\text{startertemp}[x]$$

measures the the temperature of the wire at position x at the start (at time t = 0). So it is natural that

$$\text{temp}[x, 0] \text{ should estimate starter}[x]$$

pretty well.

□ Math Answer:

Look at:

```
temp[x, t]
1.2259 E^-0.25 t Sin[π x / 5] - 0.145555 E^-0.25 t Sin[3 π x / 5] + 0.06 E^-π^2 t Sin[π x] -
0.0377885 E^-49 π^2 t / 25 Sin[7 π x / 5] + 0.0307526 E^-81 π^2 t / 25 Sin[9 π x / 5]
```

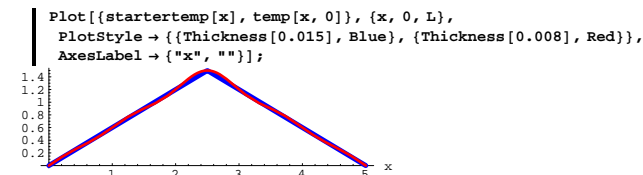
When you put t = 0, all the exponentials become 1:

```
temp[x, 0]
1.2259 Sin[π x / 5] - 0.145555 Sin[3 π x / 5] + 0.06 Sin[π x] -
0.0377885 Sin[7 π x / 5] + 0.0307526 Sin[9 π x / 5]
```

This is the same as the rigged sine fit of starter[x]:

```
riggedsinefit[x]
1.2259 Sin[π x / 5] - 0.145555 Sin[3 π x / 5] + 0.06 Sin[π x] -
0.0377885 Sin[7 π x / 5] + 0.0307526 Sin[9 π x / 5]
```

This is why the plots of temp[x, 0] and startertemp[x] share a lot of ink:



□ B.2.a.iv) The heat equation explains where the exponentials come from

In the parts above, you get temp[x, t] by taking a rigged sine fit of startertemp[x]:

```
riggedsinefit[x]
1.2259 Sin[π x / 5] - 0.145555 Sin[3 π x / 5] + 0.06 Sin[π x] -
0.0377885 Sin[7 π x / 5] + 0.0307526 Sin[9 π x / 5]
```

And you get temp[x, t] by inserting exponentials into each term of the rigged sine fit:

```
temp[x, t]
1.2259 E^-0.25 t Sin[π x / 5] - 0.145555 E^-0.25 t Sin[3 π x / 5] + 0.06 E^-π^2 t Sin[π x] -
0.0377885 E^-49 π^2 t / 25 Sin[7 π x / 5] + 0.0307526 E^-81 π^2 t / 25 Sin[9 π x / 5]
```

Why do you insert those exponentials?

□ Answer

This is the central question.

Engineering studies have shown that after the appropriate unit adjustments are made, the function temp[x,t] satisfies the partial diffeerential equation known as the heat equation

$$\partial_{(x,2)} \text{temp}[x, t] = \partial_t \text{temp}[x, t]$$

This is the same as D[temp[x,t], {x,2}] = D[temp[x,t], t]; in other words

the second derivative of temp[x,t] with respect to x equals the first derivative of temp[x,t] with respect to t.

with

$$\rightarrow \text{temp}[x, 0] = \text{startertemp}[x]$$

and

$$\rightarrow \text{temp}[0, t] = 0 \text{ and } \text{temp}[L, t] = 0 \text{ for all } t\text{'s.}$$

Lots of folks call this a by the name "Boundary Value Problem."

The key is the boundary conditions

$$\text{temp}[0, t] = 0 \text{ and } \text{temp}[L, t] = 0 \text{ for all } t\text{'s.}$$

These match up well with the fact that

$$\text{Sin}\left[\frac{k\pi x}{L}\right] = 0 \text{ for } x = 0 \text{ and } x = L$$

for all positive integers k. This suggests that for each fixed time t, you can fit temp[x,t] with a rigged Sine fit like this:

```
Clear[approxtemp, t, x, u, L]
n = 6;
approxtemp[x_, t_] = Sum[u[t, k] Sin[(k π) x / L], {k, 1, n}];
Sin[π x / L] u[t, 1] + Sin[2 π x / L] u[t, 2] + Sin[3 π x / L] u[t, 3] +
Sin[4 π x / L] u[t, 4] + Sin[5 π x / L] u[t, 5] + Sin[6 π x / L] u[t, 6]
```

There is nothing magic taking n = 6. You can go with a bigger n or a smaller n.

The Fourier fit coefficients u[t, k] depend on t as well as k because you expect a different rigged sine fit at different times t.

The heat equation says

$$D[\text{temp}[x,t], \{x,2\}] = D[\text{temp}[x,t], t].$$

Plug

$$\text{approxtemp}[x, t] = \sum_{k=1}^n u[t, k] \sin\left[\frac{(k\pi)x}{L}\right]$$

into the heat equation and see that

$$\sum_{k=1}^n u[t, k] \left(\frac{k\pi}{L}\right)^2 (-\sin\left[\frac{(k\pi)x}{L}\right]) = \sum_{k=1}^n \partial_t u[t, k] \sin\left[\frac{(k\pi)x}{L}\right].$$

You can make this happen by setting

$$D[u[t, k], t] = -\left(\frac{k\pi}{L}\right)^2 u[t, k].$$

This is a big break in your favor because this is the exponential differential equation and you know that this makes

$$u[t, k] = A[k] E^{-\left(\frac{k\pi}{L}\right)^2 t}$$

where the real constant $A[k]$ has yet to be determined.

You get a different constant for each k.

Substitute these $u[t, k]$'s into $\text{approxtemp}[x, t]$ to get

$$\text{approxtemp}[x, t] = \sum_{k=1}^n A[k] E^{-\left(\frac{k\pi}{L}\right)^2 t} \sin\left[\frac{(k\pi)x}{L}\right]$$

Look at what happens for $t = 0$:

$$\text{approxtemp}[x, 0] = \sum_{k=1}^n A[k] \sin\left[\frac{(k\pi)x}{L}\right]$$

This is to fit the starting temperature, so you lift the $A[k]$'s from the rigged sine fit of $\text{startertemp}[x]$.

And now you see why you want to insert the exponentials.

You now know how and understand how come up with a function $\text{temp}[x, t]$ that estimates the temperature of the wire at position x at time t after the experiment begins.

Do it.

Make a good movie.

□ Answer:

This is a copy, paste and edit job on B.2.a.i and a.ii)

The function

$\text{startertemp}[x]$

is ripe for a rigged Fourier Sine fit on $[0, L]$ because

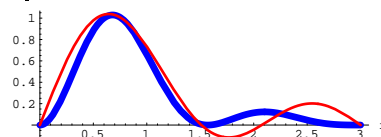
$\text{startertemp}[x] = 0$ for $x = 0$ and $x = L$:

```
{startertemp[0], startertemp[L]}
{0, 0}
```

Rig $\text{startertemp}[x]$ for a pure sine fit on $[0, L]$ and get a good sine fit of $\text{startertemp}[t]$ on $[0, L]$:

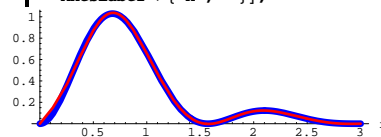
If none of this makes sense to you, then look at B.1) immediately above.

```
Clear[rigged, x, t]
rigged[x_] := startertemp[x] /; 0 <= x <= L;
rigged[x_] := -startertemp[2 L - x] /; L < x <= 2 L;
Clear[riggedsinefit]
n = 4;
riggedsinefit[x_] =
Chop[ComplexExpand[FastFourierfit[rigged, 2 L, n, x]]]
0.39867 Sin[π x / 3] + 0.449966 Sin[2 π x / 3] + 0.389708 Sin[π x]
fitplot = Plot[{startertemp[x], riggedsinefit[x]}, {x, 0, L},
PlotStyle -> {{Thickness[0.02], Blue}, {Thickness[0.008], Red}},
AxesLabel -> {"x", ""}];
```



That's not a great fit. To improve the fit, raise n :

```
n = 10;
Clear[riggedsinefit]
riggedsinefit[x_] =
Chop[ComplexExpand[FastFourierfit[rigged, 2 L, n, x]]]
0.379448 Sin[π x / 3] + 0.393967 Sin[2 π x / 3] + 0.297019 Sin[π x] +
0.0662433 Sin[4 π x / 3] - 0.0949962 Sin[5 π x / 3] - 0.0612287 Sin[2 π x] -
0.0280943 Sin[7 π x / 3] - 0.0158073 Sin[8 π x / 3] - 0.00656556 Sin[3 π x]
fitplot = Plot[{startertemp[x], riggedsinefit[x]}, {x, 0, L},
PlotStyle -> {{Thickness[0.02], Blue}, {Thickness[0.008], Red}},
AxesLabel -> {"x", ""}];
```



That's a decent fit.

Now look at the rigged sine fit of $\text{startertemp}[x]$:

```
riggedsinefit[x]
0.379448 Sin[π x / 3] + 0.393967 Sin[2 π x / 3] + 0.297019 Sin[π x] +
0.0662433 Sin[4 π x / 3] - 0.0949962 Sin[5 π x / 3] - 0.0612287 Sin[2 π x] -
0.0280943 Sin[7 π x / 3] - 0.0158073 Sin[8 π x / 3] - 0.00656556 Sin[3 π x]
```

Pick off the coefficients of the $\sin\left[\frac{(k\pi)x}{L}\right]$ terms:

```
Clear[A, k]
A[k_] := Coefficient[riggedsinefit[x], Sin[π x / 3]];
coeffs = Table[A[k], {k, 1, n}]
{0.379448, 0.393967, 0.297019, 0.0662433, -0.0949962, -0.0612287,
-0.0280943, -0.0158073, -0.00656556, 0}
```

The reason you run k from 1 to n is to pick up all the coefficients.

Now you're done because you can write down $\text{temp}[x, t]$:

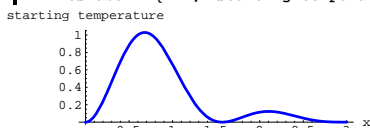
```
Clear[temp, x, t]
temp[x_, t_] = Sum[A[k] E^{-((k π / L)^2 t)} Sin[π k x / 3], {k, 1, Length[coeffs]}
```

□ B.2.b) A new one

Start with a heated wire L units long with the temperature allowed to vary from position to position on the wire. Think of the wire as the interval $0 \leq x \leq L$. At the start of the experiment, you instantly cool the ends at $x = 0$ and $x = L$ and maintain these ends at temperature 0, and you take pains to guarantee that the rest of the wire is perfectly insulated.

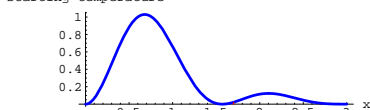
At the start of this particular experiment, the temperature of the wire at position x (for $0 \leq x \leq L = 3$) is given by the following function $\text{startertemp}[x]$:

```
L = 3;
Clear[startertemp, x]
startertemp[x_] := 0.2 Sin[2 x]^2 (x - 3)^2;
startertempplot = Plot[startertemp[x],
{x, 0, L}, PlotStyle -> {{Thickness[0.01], Blue}},
AxesLabel -> {"x", "starting temperature"}];
```



To fully understand this plot, look at this:

```
Clear[pointer]
pointer[x_] :=
Arrow[{0, startertemp[x]}, Tail -> {x, 0}, VectorColor -> Red];
Show[startertempplot, pointer[1.7]];
```



Think of the interval $[0, L] = [0, 3]$

as the wire.

The tip of the pointer tells you the starting temperature (at time $t = 0$) at the tail of the pointer.

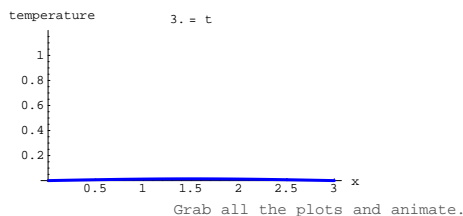
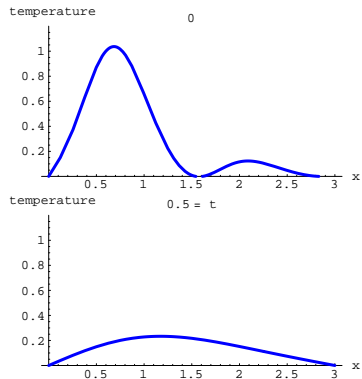
$$\begin{aligned}
& 0.379448 E^{-\frac{\pi^2 t}{3}} \sin\left[\frac{\pi x}{3}\right] + 0.393967 E^{-\frac{4\pi^2 t}{9}} \sin\left[\frac{2\pi x}{3}\right] + \\
& 0.297019 E^{-\pi^2 t} \sin[\pi x] + 0.0662433 E^{-\frac{16\pi^2 t}{9}} \sin\left[\frac{4\pi x}{3}\right] - \\
& 0.0949962 E^{-\frac{25\pi^2 t}{9}} \sin\left[\frac{5\pi x}{3}\right] - 0.0612287 E^{-4\pi^2 t} \sin[2\pi x] - \\
& 0.0280943 E^{-\frac{64\pi^2 t}{9}} \sin\left[\frac{7\pi x}{3}\right] - 0.0158073 E^{-\frac{81\pi^2 t}{9}} \sin\left[\frac{8\pi x}{3}\right] - \\
& 0.00656556 E^{-9\pi^2 t} \sin[3\pi x]
\end{aligned}$$

Here's the movie:

```

Clear[tempplotter]
tempplotter[t_] :=
Plot[temp[x, t], {x, 0, L}, PlotStyle -> {{Thickness[0.01], Blue}},
PlotRange -> {0, 1.2}, AxesLabel -> {"x", "temperature"},
PlotLabel -> N[t], AspectRatio -> 1/2];
timejump = 0.5;
Table[tempplotter[t], {t, 0, 3, timejump}];

```



After 3 time units, the temperature of the wire is approximately 0 from end to end.

B.3) Fast Fourier Sine fit and the wave equation

$$\partial_{(x,2)} \text{position}[x, t] = \partial_{(t,2)} \text{position}[x, t]$$

□B.3.a.i)

Run this code before you start:

```

Clear[FastFourierfit, Fourierfitters, F, Fvalues, n, k,
jump, num, numtab, coeffs, t, L]
jump[n_] := jump[n] = N[1/(2n)];
Fvalues[F_, L_, n_] :=
N[Table[F[L t], {t, 0, 1 - jump[n], jump[n]}]];

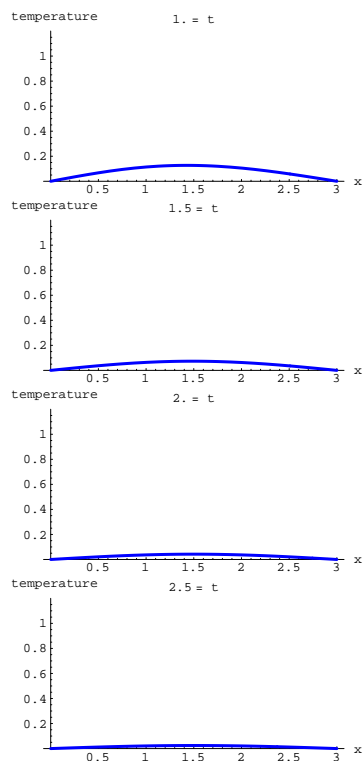
numtab[n_] := numtab[n] = Table[k, {k, 1, n}];

Fourierfitters[L_, n_, t_] := Table[E^(2 Pi I k t / L),
{k, -n + 1, n - 1}];
coeffs[n_, list_] := Join[Reverse[Part[Fourier[list], numtab[n]]],
Part[InverseFourier[list], Drop[numtab[n], 1]]] /
N[Sqrt[Length[list]]]

FastFourierfit[F_, L_, n_, t_] :=
Chop[Fourierfitters[L, n, t].coeffs[n, Fvalues[F, L, n]]];
L := Expand[a D[#1, {#2, 2}] + b D[#1, #2] + c #1]&

```

The ends of a guitar string are anchored at 0 and L on the x-axis and the string is pulled to an initial position and then allowed to vibrate on its own starting with initial velocity 0.

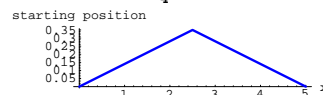


At the start of this particular experiment, the position of the wire at position x (for $0 \leq x \leq L = 5$) is given by the following function starterposition[x]:

```

L = 5;
Clear[starterposition, x]
starterposition[x_] = 0.7 Abs[0.2 x - Round[0.2 x]];
starterplot = Plot[starterposition[x], {x, 0, L},
PlotStyle -> {{Thickness[0.01], Blue}}, PlotRange -> All,
AspectRatio -> 1/4, AxesLabel -> {"x", "starting position"}];

```

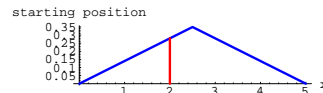


Think of the curve as the the starting position of the guitar string. To fully understand this plot, look at this:

```

Clear[pointer]
pointer[x_] := Graphics[
{Red, Thickness[0.01], Line[{x, starterposition[x]}, {x, 0}]}];
Show[starterplot, pointer[2]];

```



The tip of the pointer tells you the starting position (at time $t = 0$) at the tail of the pointer.

Your problem here is to come up with a function position[x,t] that estimates the position of the guitar string at position x on the x-axis at time t after the experiment begins.

Do it.

□Answer:

```

| R
R

```

The function starterposition[x] is ripe for a rigged Fourier Sine fit on $[0, L]$ because $\text{starterposition}[x] = 0$ for $x = 0$ and $x = L$:

```

| {starterposition[0], starterposition[L]}

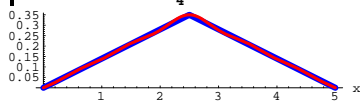
```

```
{0, 0.}
```

Rig starterposition[x] for a pure sine fit on [0,L] and get a good sine fit of starterposition[x] on [0,L]:

If none of this makes sense to you, then look at B.1) immediately above.

```
Clear[rigged]
rigged[x_] := starterposition[x] /; 0 ≤ x ≤ L;
rigged[x_] := -starterposition[2 L - x] /; L < x ≤ 2 L;
Clear[riggedsinefit]
n = 12;
riggedsinefit[x_] =
Chop[ComplexExpand[FastFourierfit[rigged, 2 L, n, x]]]
0.285325 Sin[ $\frac{\pi x}{5}$ ] - 0.0331937 Sin[ $\frac{3 \pi x}{5}$ ] + 0.0131172 Sin[ $\pi x$ ] -
0.00772329 Sin[ $\frac{7 \pi x}{5}$ ] + 0.00569515 Sin[ $\frac{9 \pi x}{5}$ ] - 0.00494537 Sin[ $\frac{11 \pi x}{5}$ ]
fitplot = Plot[{starterposition[x], riggedsinefit[x]}, {x, 0, L},
PlotStyle → {{Thickness[0.02], Blue}, {Thickness[0.01], Red}},
AspectRatio →  $\frac{1}{4}$ , AxesLabel → {"x", ""}];
```



That's a great fit.

Now look at the rigged sine fit of starterposition[x]:

```
riggedsinefit[x]
0.285325 Sin[ $\frac{\pi x}{5}$ ] - 0.0331937 Sin[ $\frac{3 \pi x}{5}$ ] + 0.0131172 Sin[ $\pi x$ ] -
0.00772329 Sin[ $\frac{7 \pi x}{5}$ ] + 0.00569515 Sin[ $\frac{9 \pi x}{5}$ ] - 0.00494537 Sin[ $\frac{11 \pi x}{5}$ ]
```

Pick off the coefficients of the Sin[(k Pi/L) x] terms:

```
Clear[A, k]
A[k_] := Coefficient[riggedsinefit[x], Sin[ $\frac{(k \pi) x}{L}$ ]];
coeffs = Table[A[k], {k, 1, n}]
{0.285325, 0, -0.0331937, 0, 0.0131172, 0, -0.00772329, 0,
0.00569515, 0, -0.00494537, 0}
```

The reason you run k from 1 to n is to pick up all the coefficients.

Now you're done because you can write down approxposition[x,t]:

```
Clear[approxposition, x, t]
approxposition[x_, t_] =
Sum[A[k] Cos[ $\frac{(k \pi) t}{L}$ ] Sin[ $\frac{(k \pi) x}{L}$ ], {k, 1, Length[coeffs]}]
0.285325 Cos[ $\frac{\pi t}{5}$ ] Sin[ $\frac{\pi x}{5}$ ] - 0.0331937 Cos[ $\frac{3 \pi t}{5}$ ] Sin[ $\frac{3 \pi x}{5}$ ] +
0.0131172 Cos[ $\pi t$ ] Sin[ $\pi x$ ] - 0.00772329 Cos[ $\frac{7 \pi t}{5}$ ] Sin[ $\frac{7 \pi x}{5}$ ] +
0.00569515 Cos[ $\frac{9 \pi t}{5}$ ] Sin[ $\frac{9 \pi x}{5}$ ] - 0.00494537 Cos[ $\frac{11 \pi t}{5}$ ] Sin[ $\frac{11 \pi x}{5}$ ]
```

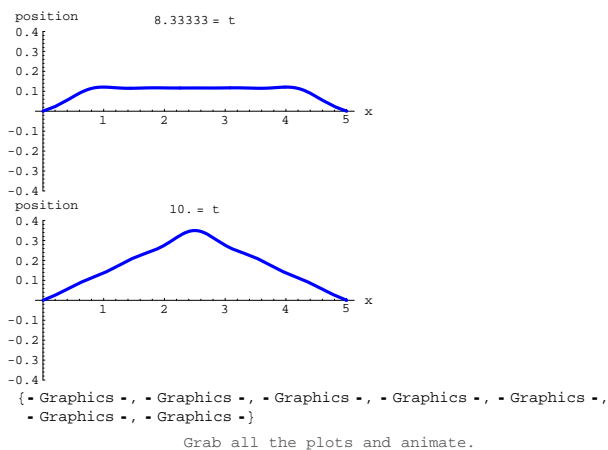
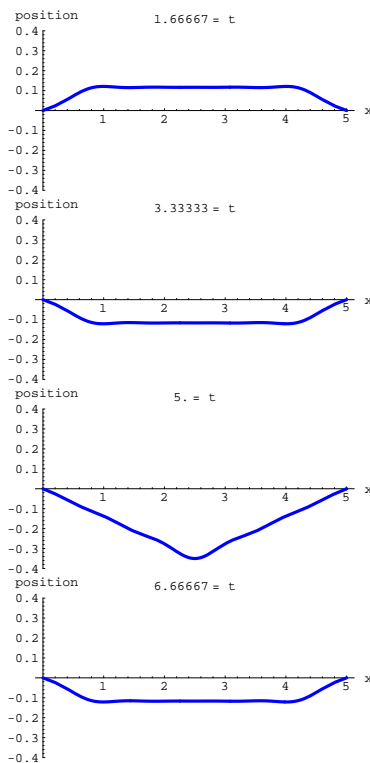
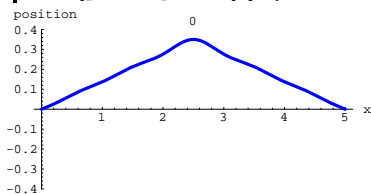
Quite a slap in the face, but that's all there is to it.

If you want to understand why this works, then continue with the rest of this Basic problem.

□B.3.a.ii) A Movie

Stay with the same situation as in part a.i) immediately above and look at this movie:

```
Clear[positionplotter]
positionplotter[t_] := Plot[approxposition[x, t],
{x, 0, L}, PlotStyle → {{Thickness[0.01], Blue}},
PlotRange → {-0.4, 0.4}, AxesLabel → {"x", "position"},
PlotLabel → N[t] " = t", AspectRatio →  $\frac{1}{2}$ ];
timejump =  $\frac{L}{3}$ ;
Table[positionplotter[t], {t, 0, 2 L, timejump}]
```

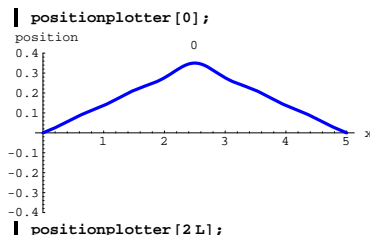


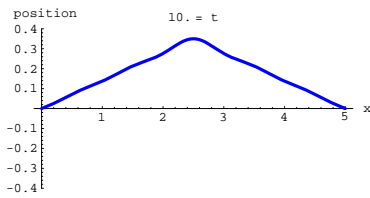
What does this movie depict?

□ Answer:

It depicts the vibration of the guitar string.

Notice that the string returns to its starting position after 2 L time units:





This oscillatory (periodic) behavior as time goes on comes from the Cosines in position[x,t]:

```

| approxposition[x, t]
0.285325 Cos[ $\frac{\pi t}{5}$ ] Sin[ $\frac{\pi x}{5}$ ] - 0.0331937 Cos[ $\frac{3\pi t}{5}$ ] Sin[ $\frac{3\pi x}{5}$ ] +
0.0131172 Cos[ $\pi t$ ] Sin[ $\pi x$ ] - 0.00772329 Cos[ $\frac{7\pi t}{5}$ ] Sin[ $\frac{7\pi x}{5}$ ] +
0.00569515 Cos[ $\frac{9\pi t}{5}$ ] Sin[ $\frac{9\pi x}{5}$ ] - 0.00494537 Cos[ $\frac{11\pi t}{5}$ ] Sin[ $\frac{11\pi x}{5}$ ]

```

□B.3.a.iii) The wave equation explains where the Cosines come from

You get position[x,t] by taking a rigged sine fit of starterposition[x]:

```

| riggedsinefit[x]
0.285325 Sin[ $\frac{\pi x}{5}$ ] - 0.0331937 Sin[ $\frac{3\pi x}{5}$ ] + 0.0131172 Sin[ $\pi x$ ] -
0.00772329 Sin[ $\frac{7\pi x}{5}$ ] + 0.00569515 Sin[ $\frac{9\pi x}{5}$ ] - 0.00494537 Sin[ $\frac{11\pi x}{5}$ ]

```

And you get position[x,t] by inserting Cosines into each term of the rigged sine fit:

```

| approxposition[x, t]
0.285325 Cos[ $\frac{\pi t}{5}$ ] Sin[ $\frac{\pi x}{5}$ ] - 0.0331937 Cos[ $\frac{3\pi t}{5}$ ] Sin[ $\frac{3\pi x}{5}$ ] +
0.0131172 Cos[ $\pi t$ ] Sin[ $\pi x$ ] - 0.00772329 Cos[ $\frac{7\pi t}{5}$ ] Sin[ $\frac{7\pi x}{5}$ ] +
0.00569515 Cos[ $\frac{9\pi t}{5}$ ] Sin[ $\frac{9\pi x}{5}$ ] - 0.00494537 Cos[ $\frac{11\pi t}{5}$ ] Sin[ $\frac{11\pi x}{5}$ ]

```

Why do you insert those Cosines?

□Answer

This is the central question.

Engineering studies have shown that after the appropriate unit adjustments are made, the function position[x,t] satisfies the wave equation

$$\partial_{(x,2)} \text{position}[x, t] = \partial_{(t,2)} \text{position}[x, t].$$

This is the same as $D[\text{position}[x,t], \{x,2\}] = D[\text{position}[x,t], \{t,2\}]$.

with

-> position[x, 0] = starterposition[x]

-> position[0, t] = 0 and position[L, t] = 0 for all t's

Reason: The ends of the guitar string are attached at the ends.

and with

-> $\partial_t \text{position}[x, t] = 0$ for $t = 0$.

Reason: you let the guitar string vibrate giving it initial velocity 0.

Lots of folks call this a partial differential equation.

The key is the boundary conditions

$$\text{position}[0, t] = 0 \text{ and } \text{position}[L, t] = 0.$$

These match up well with the fact that

$$\text{Sin}\left[\frac{k\pi x}{L}\right] = 0 \text{ for } x = 0 \text{ and } x = L$$

for all positive integers k. This suggests that for a fixed time t, you can fit position[x,t] with a rigged Sine fit like this:

```

| Clear[approxposition, t, x, u, L]
n = 4;
approxposition[x_, t_] = Sum[u[t, k] Sin[ $\frac{(k\pi)x}{L}$ ], {k, 1, n}]
Sin[ $\frac{\pi x}{L}$ ] u[t, 1] + Sin[ $\frac{2\pi x}{L}$ ] u[t, 2] + Sin[ $\frac{3\pi x}{L}$ ] u[t, 3] +
Sin[ $\frac{4\pi x}{L}$ ] u[t, 4]

```

There is nothing magic about setting n = 4. You can use higher or lower n's

The Fourier fit coefficients u[t, k] depend on t as well as k because you expect a different rigged sine fit at different times t.

The wave equation says

$$\partial_{(x,2)} \text{position}[x, t] = \partial_{(t,2)} \text{position}[x, t]$$

Plug

$$\text{approxposition}[x, t] = \sum_{k=1}^n u[t, k] \text{Sin}\left[\frac{(k\pi)x}{L}\right]$$

into both sides of the wave equation and see that you want:

$$\sum_{k=1}^n u[t, k] \left(\frac{k\pi}{L}\right)^2 (-\text{Sin}\left[\frac{(k\pi)x}{L}\right]) = \sum_{k=1}^n \partial_{(t,2)} u[t, k] \text{Sin}\left[\frac{(k\pi)x}{L}\right].$$

You can make this happen by setting

$$\partial_{(t,2)} u[t, k] = -\left(\frac{k\pi}{L}\right)^2 u[t, k].$$

This is the same as

$$\partial_{(t,2)} u[t, k] + \left(\frac{k\pi}{L}\right)^2 u[t, k] = 0$$

This is a big break in your favor because this is the undamped unforced oscillator:

```

| Clear[u, t, A, B, k]
u[t_, k_] = A[k] Cos[ $\frac{(k\pi)t}{L}$ ] + B[k] Sin[ $\frac{(k\pi)t}{L}$ ]
A[k] Cos[ $\frac{k\pi t}{L}$ ] + B[k] Sin[ $\frac{k\pi t}{L}$ ]

```

Here the real constants A[k] and B[k] have yet to be determined.

You get a different constant for each k.

Now look at the condition

$$\partial_t \text{position}[x, t] = 0 \text{ for } t = 0.$$

Because

$$\text{approxposition}[x, t] = \sum_{k=1}^n u[t, k] \text{Sin}\left[\frac{(k\pi)x}{L}\right],$$

you can achieve

$$\partial_t \text{position}[x, t] = 0 \text{ for } t = 0$$

by insisting that:

```

| (∂t u[t, k]) /. t -> 0 == 0
 $\frac{k\pi B[k]}{L} == 0$ 

```

This tells you to set B[k] = 0 so that u[t,k] becomes:

```

| u[t, k] /. B[k] -> 0
A[k] Cos[ $\frac{k\pi t}{L}$ ]

```

Substitute

$$u[t, k] = A[k] \text{Cos}\left[\frac{(k\pi)t}{L}\right]$$

into approxposition[x,t] to get

$$\text{approxposition}[x, t] = \sum_{k=1}^n A[k] \text{Cos}\left[\frac{(k\pi)x}{L}\right] \text{Sin}\left[\frac{(k\pi)t}{L}\right].$$

Look at what happens for t = 0:

$$\begin{aligned} \text{approxposition}[x, 0] &= \sum_{k=1}^n A[k] \text{Cos}\left[\frac{(k\pi)0}{L}\right] \text{Sin}\left[\frac{(k\pi)x}{L}\right] \\ &= \sum_{k=1}^n A[k] \text{Sin}\left[\frac{(k\pi)x}{L}\right] \end{aligned}$$

This is to fit the starting position, so you lift the A[k]'s from the rigged sine fit of starterposition[x].

And now you see why you want to insert the Cosines.

□B.3.b) A new one

Activate this code:

```
Clear[FastFourierfit, Fourierfitters, F, Fvalues, n, k,
  jump, num, numtab, coeffs, t, L]
jump[n_] := jump[n] = N[1 / (2n)];
Fvalues[F_, L_, n_] :=
  N[Table[F[Lt], {t, 0, 1 - jump[n], jump[n]}]];

numtab[n_] := numtab[n] = Table[k, {k, 1, n}];

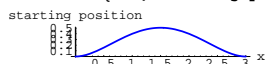
Fourierfitters[L_, n_, t_] := Table[E^(2 Pi I k t / L),
  {k, -n + 1, n - 1}];
coeffs[n_, list_] := Join[Reverse[Part[Fourier[list], numtab[n]]],
  Part[InverseFourier[list], Drop[numtab[n], 1]]] /
  N[Sqrt[Length[list]]]

FastFourierfit[F_, L_, n_, t_] :=
  Chop[Fourierfitters[L, n, t] . coeffs[n, Fvalues[F, L, n]]];
L := Expand[a D[#1, {#2, 2}] + b D[#1, #2] + c #1]&
```

The ends of a guitar string are anchored at 0 and L on the x-axis and the string is pulled to an initial position and then allowed to vibrate on its own starting with initial velocity 0.

At the start of this particular experiment, the position of the wire at position x (for $0 \leq x \leq L = 3$) is given by the following function starterposition[x]:

```
L = 3;
Clear[starterposition, x]
starterposition[x_] = 0.1 x^2 (x - 3)^2;
starterplot = Plot[starterposition[x],
  {x, 0, L}, PlotStyle -> {{Thickness[0.01], Blue}},
  AxesLabel -> {"x", "starting position"}];
```



Your problem here is to come up with a function position[x, t] that estimates the position of the guitar string at position x on the x-axis at time t after the experiment begins.

Do it.
Make a good movie.

□Answer:

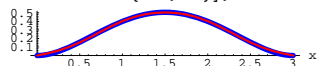
The function starterposition[x] is ripe for a rigged Fourier Sine fit on [0,L] because starterposition[x] = 0 for x = 0 and x = L:

```
{starterposition[0], starterposition[L]}
{0, 0}
```

Rig starterposition[x] for a pure sine fit on [0,L] and get a good sine fit of starterposition[t] on [0,L]:

```
Clear[rigged]
rigged[x_] := starterposition[x] /; 0 <= x <= L;
rigged[x_] := -starterposition[2 L - x] /; L < x <= 2 L;
Clear[riggedsinefit]
n = 7;
riggedsinefit[x_] =
  Chop[ComplexExpand[FastFourierfit[rigged, 2 L, n, x]]]
0.451469 Sin[ $\frac{\pi x}{3}$ ] - 0.065733 Sin[ $\pi x$ ] - 0.0132391 Sin[ $\frac{5 \pi x}{3}$ ]

fitplot = Plot[{starterposition[x], riggedsinefit[x]}, {x, 0, L},
  PlotStyle -> {{Thickness[0.02], Blue}, {Thickness[0.008], Red}},
  AxesLabel -> {"x", ""}];
```



That's a great fit.

Now look at the rigged sine fit of starterposition[x]:

```
riggedsinefit[x]
0.451469 Sin[ $\frac{\pi x}{3}$ ] - 0.065733 Sin[ $\pi x$ ] - 0.0132391 Sin[ $\frac{5 \pi x}{3}$ ]
```

Pick off the coefficients of the $\text{Sin}[\frac{(k\pi)x}{L}]$ terms:

```
Clear[A, k]
A[k_] := Coefficient[riggedsinefit[x], Sin[ $\frac{(k \pi) x}{L}$ ]];
coeffs = Table[A[k], {k, 1, n}]
{0.451469, 0, -0.065733, 0, -0.0132391, 0, 0}
```

The reason you run k from 1 to n is to pick up all the coefficients.

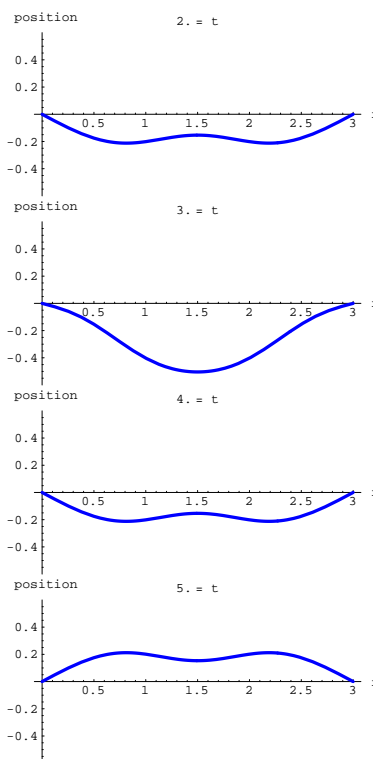
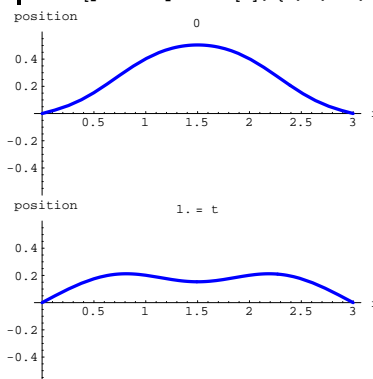
Now you're done because you can write down approxposition[x,t]:

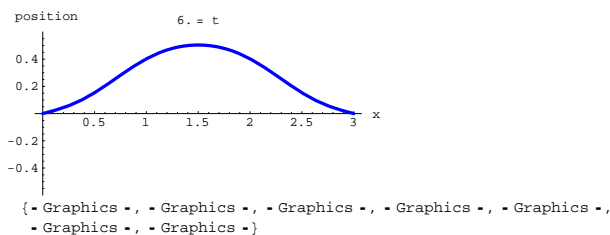
```
Clear[approxposition, x, t]
approxposition[x_, t_] = Sum[A[k] Cos[ $\frac{(k \pi) t}{L}$ ] Sin[ $\frac{(k \pi) x}{L}$ ],
  {k, 1, Length[coeffs]}]
0.451469 Cos[ $\frac{\pi t}{3}$ ] Sin[ $\frac{\pi x}{3}$ ] - 0.065733 Cos[ $\pi t$ ] Sin[ $\pi x$ ] -
0.0132391 Cos[ $\frac{5 \pi t}{3}$ ] Sin[ $\frac{5 \pi x}{3}$ ]
```

Here comes the movie:

```
Clear[positionplotter]
positionplotter[t_] := Plot[approxposition[x, t],
  {x, 0, L}, PlotStyle -> {{Thickness[0.01], Blue}},
  PlotRange -> {-0.6, 0.6}, AxesLabel -> {"x", "position"},
  PlotLabel -> N[t] " = t", AspectRatio ->  $\frac{1}{2}$ ];

timejump =  $\frac{L}{3}$ ;
Table[positionplotter[t], {t, 0, 2 L, timejump}]
```





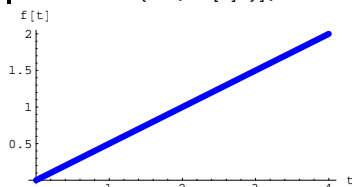
Hey Mr. Disney, look at that.

B.4) Fourier integral fit

Here's how you can use integrals to go after a Fourier fit on an interval [0,L]:

Start with the function and its plot on [0,L]:

```
Clear[f, t]
f[t_] := t/2;
L = 4;
Plot[f[t], {t, 0, L}, PlotStyle -> {{Thickness[0.02], Blue}},
  AxesLabel -> {\"t\", \"f[t]\"}];
```



To fit $f[t]$ on $[0,L]$ with Fourier Integral fit, you fit with combinations

this way:

```
Clear[A, t]
A[k_] := A[k] = N[
  Integrate[f[t] E^{-ik(2n)t/L}, {t, 0, L}];
```

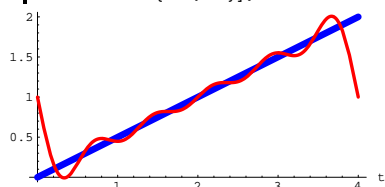
```
Clear[k, complexfitter]
m = 5;
complexfitter[t_] = Chop[
  Sum[A[k] E^{ik(2n)t/L}, {k, -m, m}];
1. - 0.31831 I E^{-3/2 I \pi t} + 0.31831 I E^{3/2 I \pi t} - 0.159155 I E^{-I \pi t} + 0.159155 I E^{I \pi t} -
0.106103 I E^{-3/2 I \pi t} + 0.106103 I E^{3/2 I \pi t} - 0.0795775 I E^{-2 I \pi t} +
0.0795775 I E^{2 I \pi t} - 0.063662 I E^{-3/2 I \pi t} + 0.063662 I E^{3/2 I \pi t}
```

Convert to combinations of Sine and Cosine waves.

```
Clear[realfitter, t]
realfitter[t_] = Chop[ComplexExpand[complexfitter[t]]];
1. - 0.63662 Sin[\pi t/2] - 0.31831 Sin[\pi t] - 0.212207 Sin[3 \pi t/2] -
0.159155 Sin[2 \pi t] - 0.127324 Sin[5 \pi t/2]
```

Check out the fit with a plot:

```
Plot[{f[t], realfitter[t]}, {t, 0, L},
  PlotStyle -> {{Thickness[0.02], Blue}, {Thickness[0.01], Red}},
  AxesLabel -> {\"t\", \"\"}];
```



The periodic nature of the Fourier fit ruins the fit at the ends, but inside $[0,L]$, the fit is not bad.

□B.4.a)

How do you try to go after a better Fourier Integral fit?

□Answer:

The same way you go after a better fast Fourier fit:

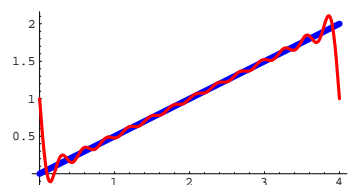
You increase n .

Try it:

```
Clear[A, t]
A[k_] := A[k] = N[
  Integrate[f[t] E^{-ik(2n)t/L}, {t, 0, L}];
Clear[k, complexfitter]
n = 13;
complexfitter[t_] = Chop[
  Sum[A[k] E^{ik(2n)t/L}, {k, -n, n}];
1. - 0.31831 I E^{-3/2 I \pi t} + 0.31831 I E^{3/2 I \pi t} - 0.159155 I E^{-I \pi t} + 0.159155 I E^{I \pi t} -
0.106103 I E^{-3/2 I \pi t} + 0.106103 I E^{3/2 I \pi t} - 0.0795775 I E^{-2 I \pi t} +
0.0795775 I E^{2 I \pi t} - 0.063662 I E^{-3/2 I \pi t} + 0.063662 I E^{3/2 I \pi t} -
0.0530516 I E^{-3 I \pi t} + 0.0530516 I E^{3 I \pi t} - 0.0454728 I E^{-2 I \pi t} +
0.0454728 I E^{2 I \pi t} - 0.0397887 I E^{-4 I \pi t} + 0.0397887 I E^{4 I \pi t} -
0.0353678 I E^{-5/2 I \pi t} + 0.0353678 I E^{5/2 I \pi t} - 0.031831 I E^{-5 I \pi t} +
0.031831 I E^{5 I \pi t} - 0.0289373 I E^{-3/2 I \pi t} + 0.0289373 I E^{3/2 I \pi t} -
0.0265258 I E^{-6 I \pi t} + 0.0265258 I E^{6 I \pi t} - 0.0244854 I E^{-3/2 I \pi t} +
0.0244854 I E^{3/2 I \pi t}];
Clear[realfitter, t]
realfitter[t_] = Chop[ComplexExpand[complexfitter[t]]];
1. - 0.63662 Sin[\pi t/2] - 0.31831 Sin[\pi t] - 0.212207 Sin[3 \pi t/2] -
0.159155 Sin[2 \pi t] - 0.127324 Sin[5 \pi t/2] - 0.106103 Sin[3 \pi t] -
0.0909457 Sin[7 \pi t/2] - 0.0795775 Sin[4 \pi t] - 0.0707355 Sin[9 \pi t/2] -
0.063662 Sin[5 \pi t] - 0.0578745 Sin[11 \pi t/2] - 0.0530516 Sin[6 \pi t] -
0.0489708 Sin[13 \pi t/2]
```

Check out the fit with a plot:

```
Plot[{f[t], realfitter[t]}, {t, 0, L},
  PlotStyle -> {{Thickness[0.02], Blue}, {Thickness[0.01], Red}},
  AxesLabel -> {\"t\", \"\"}];
```



That's about as good as it can get. If $f[0]$ had been the same as $f[L]$, then the trouble near the endpoints would have disappeared.

□B.4.b.i) The formula for the Fourier Integral coefficients

$$A[k] = \frac{1}{L} \int_0^L f[t] E^{-\frac{ik(2n)t}{L}} dt$$

What's the idea behind the formula

$$A[k] = \frac{1}{L} \int_0^L f[t] E^{-\frac{ik(2n)t}{L}} dt$$

as used above?

□Answer:

The idea:

You go for the whole ball of wax in one gulp.

Given a function $f[t]$ with period L , you go ahead and assume that $f[t]$ can be written in a form like this:

$$\begin{aligned} & m = 3; \\ & \text{Clear}[k, f, \text{complexfitter}, A, L] \\ & \text{complexfitter}[t_] = \sum_{k=-m}^m A[k] E^{-\frac{ik(2n)t}{L}} \\ & E^{-\frac{6i\pi t}{L}} A[-3] + E^{-\frac{4i\pi t}{L}} A[-2] + E^{-\frac{2i\pi t}{L}} A[-1] + A[0] + E^{\frac{2i\pi t}{L}} A[1] + \\ & E^{\frac{4i\pi t}{L}} A[2] + E^{\frac{6i\pi t}{L}} A[3] \end{aligned}$$

Once you go with the assumption that

$$f[t] = \text{complexfitter}[t],$$

you gotta agree that

$$\int_0^L \text{complexfitter}[t] E^{-\frac{ip(2n)t}{L}} dt = \int_0^L f[t] E^{-\frac{ip(2n)t}{L}} dt$$

no matter what p you go with.

Peek at what this tells you:

This might take a while.

```

Clear[p, f]
Table[{Expand[∫₀ᴸ complexfitter[t] E-i p (2 n) t dt],
  " must be", ∫₀ᴸ f[t] E-i p (2 n) t dt},
{p, -m, m}]
{{LA[-3], must be, ∫₀ᴸ E6 i p t f[t] dt}, {LA[-2], must be,
  ∫₀ᴸ E4 i p t f[t] dt}, {LA[-1], must be, ∫₀ᴸ E2 i p t f[t] dt},
{LA[0], must be, ∫₀ᴸ f[t] dt}, {LA[1], must be, ∫₀ᴸ E-2 i p t f[t] dt},
{LA[2], must be, ∫₀ᴸ E-4 i p t f[t] dt},
{LA[3], must be, ∫₀ᴸ E-6 i p t f[t] dt}}

```

Your eyes lead you to the formula

$$A[k] = \frac{1}{L} \int_0^L f[t] E^{-\frac{ik(2n)t}{L}} dt$$

This is the formula that was used in part i) so successfully.

Explanation over.

□B.4.b.ii)

Not so fast.

Wasn't this supposed to be a math course?

You know very well that a false assumption like

$$f[t] = \text{complexfitter}[t]$$

can be used to explain anything.

How do you justify this false assumption?

□Answer:

Good question.

The reason it works is that it is almost true.

Reason: For most functions $f[t]$ with period L , only a bureaucratic bean-counter armed with a good magnifying glass could ever tell the

difference between $f[t]$ and the complexfitter you get with a very high m .

Try it on

$$f[t] = \sqrt{1 - \text{Cos}[\pi t]}$$

Because the period of $\text{Cos}[\pi t]$ is 2, the period of $f[t]$ is

$$L = 2.$$

```

Clear[f, t, x]
f[t_] := Sqrt[1 - Cos[π t]];
L = 2;
m = 6;
Clear[k, complexfitter, A]
A[k_] := N[1/L] NIntegrate[f[x] Ei k (2 n) x, {x, 0, L}, AccuracyGoal -> 3];
complexfitter[t_] = Chop[∑k=-mm A[k] Ei k (2 n) t]
0.900316 - 0.300105 E-i π t - 0.300105 Ei π t - 0.0600211 E-2 i π t -
0.0600211 E2 i π t - 0.0257233 E-3 i π t - 0.0257233 E3 i π t -
0.0142907 E-4 i π t - 0.0142907 E4 i π t - 0.0090941 E-5 i π t -
0.0090941 E5 i π t - 0.00629592 E-6 i π t - 0.00629592 E6 i π t

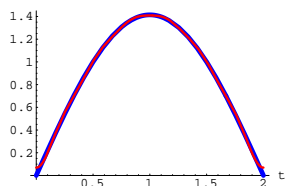
```

This time the $A[k]$'s are calculated with $NIntegrate$.

```

Clear[realfitter, t]
realfitter[t_] = Chop[ComplexExpand[complexfitter[t]]]
0.900316 - 0.600211 Cos[π t] - 0.120042 Cos[2 π t] - 0.0514466 Cos[3 π t] -
0.0285815 Cos[4 π t] - 0.0181882 Cos[5 π t] - 0.0125918 Cos[6 π t]
Plot[{f[t], realfitter[t]}, {t, 0, L},
PlotStyle -> {{Thickness[0.02], Blue}, {Thickness[0.01], Red}},
AxesLabel -> {"t", ""}, PlotRange -> All];

```



Tell that miserable bean counter to get out of your life.

□B.4.c.i) The connection between fast Fourier Fit and Fourier integral fit

Activate this code:

```

Clear[FastFourierfit, Fourierfitters,
F, Fvalues, n, k, jump, num, numtab, coeffs, t, L]
jump[n_] := jump[n] = N[1/2 n]; Fvalues[F_, L_, n_] :=
N[Table[F[L t], {t, 0, 1 - jump[n], jump[n]}]]; numtab[n_] :=
numtab[n] = Table[{k, 1, n}]; Fourierfitters[L_, n_, t_] :=
Table[Ei k (2 n) t, {k, -n + 1, n - 1}]; coeffs[n_, list_] :=
1 / N[Sqrt[Length[list]]] (Join[Reverse[Fourier[list][numtab[n]]],
InverseFourier[list][Drop[numtab[n], 1]]])
FastFourierfit[F_, L_, n_, t_] :=
Chop[Fourierfitters[L, n, t].coeffs[n, Fvalues[F, L, n]]];
L := Expand[a ∂#2,2 #1 + b ∂#2 #1 + c #1] &

```

Go with $f[t] = t(3-t)$ on $[0, 1]$ with $L = 3$ and compare what you get

```

Clear[f, t]
f[t_] = t(3 - t);
L = 3;
Clear[A, t]
A[k_] := A[k] = N[∫₀ᴸ f[t] E-i k (2 n) t dt / L];
Clear[k, complexintegralfitter]
m = 5;
complexintegralfitter[t_] = Chop[∑k=-mm A[k] Ei k (2 n) t]
1.5 - 0.455945 E-2 i π t - 0.455945 E2 i π t - 0.113986 E-4 i π t -
0.113986 E4 i π t - 0.0506606 E-2 i π t - 0.0506606 E2 i π t - 0.0284966 E-4 i π t -
0.0284966 E4 i π t - 0.0182378 E-10 i π t - 0.0182378 E10 i π t
n = m + 1;
FastFourierfit[f, L, n, t]
1.48958 - 0.466506 E-2 i π t - 0.466506 E2 i π t - 0.125 E-4 i π t -
0.125 E4 i π t - 0.0625 E-2 i π t - 0.0625 E2 i π t - 0.0416667 E-4 i π t -
0.0416667 E4 i π t - 0.0334936 E-10 i π t - 0.0334936 E10 i π t

```

They are almost the same.

Subtract them:

```

Expand[complexintegralfitter[t] - FastFourierfit[f, L, n, t]]
0.0104167 + 0.010561 E-2 i π t + 0.010561 E2 i π t + 0.0110137 E-4 i π t +
0.0110137 E4 i π t + 0.0118394 E-2 i π t + 0.0118394 E2 i π t + 0.0131701 E-4 i π t +
0.0131701 E4 i π t + 0.0152558 E-10 i π t + 0.0152558 E10 i π t

```

Puny coefficients reflecting how close the fast Fourier fit is to the Fourier integral fit.

Try it again with a bigger m :

```

Clear[k, complexintegralfitter]
m = 10;
complexintegralfitter[t_] = Chop[∑k=-mm A[k] Ei k (2 n) t];
n = m + 1;
Expand[complexintegralfitter[t] - FastFourierfit[f, L, n, t]]
0.00309917 + 0.00311185 E-2 i π t + 0.00311185 E2 i π t +
0.00315039 E-4 i π t + 0.00315039 E4 i π t + 0.00321633 E-2 i π t +
0.00321633 E2 i π t + 0.00331238 E-4 i π t + 0.00331238 E4 i π t +
0.00344268 E-10 i π t + 0.00344268 E10 i π t + 0.00361324 E-4 i π t +
0.00361324 E4 i π t + 0.00383251 E-10 i π t + 0.00383251 E10 i π t +
0.00411247 E-10 i π t + 0.00411247 E10 i π t + 0.00447017 E-6 i π t +
0.00447017 E6 i π t + 0.00493027 E-20 i π t + 0.00493027 E20 i π t

```

How do you explain this striking similarity of the two Fourier fits?

□Answer:

The fast Fourier fit tries to fit at equally spaced points on the plot of $f[t]$ on $[0, L]$. When you go with a high n in $\text{FastFourierfit}[f, L, n, t]$, you are fitting so many densely packed points that $\text{FastFourierfit}[f, L, n, t]$ is almost fitting all the points on the plot of $f[t]$ on $[0, L]$.

This nearly replicates the Fourier integral fit of $f[t]$ on $[0, L]$ because the Fourier integral fit tries to fit the plot of $f[t]$ all the points on the plot of $f[t]$ on $[0, L]$.

□B.4.c.ii) Practicalities

Explain the following statement:

"Fast Fourier fit is almost always fast and practical; Fourier integral fit is almost sometimes low and slow and sometimes impractical and even impossible."

□Answer:

The Achilles heel of the Fourier integral fit is the integral

$$A[k] = \frac{1}{L} \int_0^L f(t) E^{-\frac{ik(2\pi)t}{L}} dt$$

that must be done to calculate the coefficients. It is possible to try to calculate them with NIntegrate, but the highly oscillatory nature of

$$f(t) E^{-\frac{ik(2\pi)t}{L}}$$

sometimes makes the integrals impractical for NIntegrate.

Fast Fourier fit carries none of this disappointing baggage.

It runs quickly and accurately - provided no impulses are around.

In their book, "Numerical Methods and Software" (Prentice-Hall, 1989),

David Kahner, Cleve Moler and Stephen Nash say

"Many knowledgeable people feel that [Tukey's fast Fourier fit] is the single most important contribution to computing since the advent of the stored programming concept."

□B.4.c.iii)

Why do folks want to do Fourier integral fit?

□Calculational Answer:

If the professors demand that the students work by hand, then the student has little choice between Fourier integral fit and fast Fourier fit.

Reason:

Doing fast Fourier fit by hand is completely out of the question.

Doing integrals by hand is sometimes possible but hardly ever a good use of your time.

□Theoretical Answer:

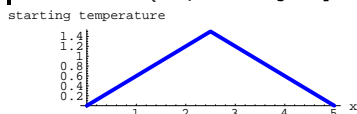
In theoretical situations, most good folks want to use the Fourier integral fit because it gives them a specific formula to work with. But after the theory is developed and calculations begin, then the same folks go with fast Fourier fit.

B.5) Fourier integral fit and the heat equation

Start with a heated wire L units long with the temperature allowed to vary from position to position on the wire. Think of the wire as the interval $0 \leq x \leq L$. At the start of the experiment, you instantly cool the ends at $x = 0$ and $x = L$ and maintain these ends at temperature 0, and you take pains to guarantee that the rest of the wire is perfectly insulated.

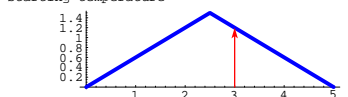
At the start of this particular experiment, the temperature of the wire at position x (for $0 \leq x \leq L = 5$) is given by the following function startertemp[x]:

```
L = 5;
Clear[startertemp, x]
startertemp[x_] = 3 Abs[0.2 x - Round[0.2 x]];
starterplot = Plot[startertemp[x],
  {x, 0, L}, PlotStyle -> {{Thickness[0.015], Blue}},
  AxesLabel -> {"x", "starting temperature"}];
```



To fully understand this plot, look at this:

```
Clear[pointer]
pointer[x_] :=
  Arrow[{0, startertemp[x]}, Tail -> {x, 0}, VectorColor -> Red];
Show[starterplot, pointer[3]];
```



Think of the interval $[0,L] = [0,5]$ as the wire.

The tip of the pointer tells you the starting temperature (at time $t = 0$) at the tail of the pointer.

Your problem here is to use Fourier Integral fit to come up with a function temp[x,t] that estimates the temperature of the wire at position x at time t after the experiment begins.

Do it.

□Answer:

The function startertemp[x] is ripe for a rigged Fourier Sine fit on $[0,L]$ because

$$\text{startertemp}[x] = 0 \text{ for } x = 0 \text{ and } x = L:$$

```
{startertemp[0], startertemp[L]}
{0, 0.}
```

Rig startertemp[x] for a pure sine fit on $[0,L]$ and get a good Fourier integral sine fit of startertemp[x] on $[0,L]$:

If none of this makes sense to you, then look at B.1) immediately above.

```
Clear[rigged]
rigged[x_] := startertemp[x] /; 0 <= x <= L;
rigged[x_] := -startertemp[2 L - x] /; L < x <= 2 L;
Clear[A, t]
A[k_] := A[k] = (1 / (2 L)) NIntegrate[rigged[x] E^{-\frac{ik\pi x}{L}}, {x, 0, 2 L}];
Clear[k, complexfitter]
m = 5;
complexfitter[x_] = Chop[\sum_{k=-m}^m A[k] E^{\frac{ik\pi x}{L}}]
```

$$0.607927 I E^{-\frac{1}{5} I \pi x} - 0.607927 I E^{\frac{3\pi x}{5}} - 0.0675475 I E^{-\frac{1}{5} I \pi x} + 0.0675475 I E^{\frac{3\pi x}{5}} + 0.0243171 I E^{-I \pi x} - 0.0243171 I E^{I \pi x}$$

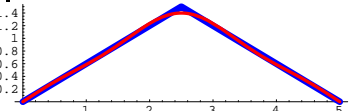
Convert to combinations of Sine and Cosine waves.

```
Clear[approxstartertemp, x]
approxstartertemp[x_] = Chop[ComplexExpand[complexfitter[x]]]
1.21585 Sin[\frac{\pi x}{5}] - 0.135095 Sin[\frac{3\pi x}{5}] + 0.0486342 Sin[\pi x]
```

Check out the fit with a plot:

The periodic nature of the Fourier fit ruins the fit at the ends, but inside $[0,L]$, the fit is not bad.

```
Plot[{startertemp[x], approxstartertemp[x]}, {x, 0, L},
  PlotStyle -> {{Thickness[0.02], Blue}, {Thickness[0.01], Red}},
  AxesLabel -> {"t", ""}];
```



That's a decent fit.

Now look at the rigged sine fit of startertemp[x]:

```
approxstartertemp[x]
1.21585 Sin[\frac{\pi x}{5}] - 0.135095 Sin[\frac{3\pi x}{5}] + 0.0486342 Sin[\pi x]
```

Pick off the coefficients of the $\text{Sin}[\frac{(k\pi)x}{L}]$ terms:

```
Clear[A, k]
A[k_] := Coefficient[approxstartertemp[x], Sin[\frac{(k\pi)x}{L}]];
Table[A[k], {k, 1, m}]
{1.21585, 0, -0.135095, 0, 0.0486342}
```

The reason you run k from 1 to n is to pick up all the coefficients.

Now you're done because you can write down approx temp[x,t].

It's just:

```
Clear[temp, x, t]
approxtemp[x_, t_] = \sum_{k=1}^m A[k] (E^{-\frac{k\pi}{L} t})^2 Sin[\frac{(k\pi)x}{L}]
```

$$1.21585 E^{-\frac{\pi^2 t}{3}} \sin\left[\frac{\pi x}{5}\right] - 0.135095 E^{-\frac{2\pi^2 t}{3}} \sin\left[\frac{3\pi x}{5}\right] + 0.0486342 E^{-\pi^2 t} \sin[\pi x]$$

That's all there is to it.

DE.09 The Heat Equation

$\partial_{(x,2)} \text{temp}[x, t] = \partial_t \text{temp}[x, t]$
and the Wave Equation

$\partial_{(x,2)} \text{position}[x, t] = \partial_{(t,2)} \text{position}[x, t]$
Tutorials

T.1) Different starter temperatures on the left and right:

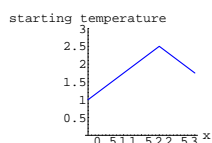
The general case of the heat equation

This problem is likely to leave you clueless unless you have some experience with the Basics.

□T.1.a.i)

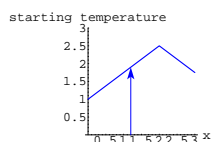
Start with a heated wire L units long with the temperature allowed to vary from position to position on the wire. Think of the wire as the interval $0 \leq x \leq L$. At the start of the experiment, you apply apparatus that maintains the temperatures at the end points of then wire. At the start of this particular experiment, the temperature of the wire at position x (for $0 \leq x \leq L=3$) is given by the following function $\text{startertemp}[t]$:

```
L = 3;
Clear[startertemp, x]
startertemp[x_] = 3 Abs[0.25 x - Round[0.25 x]] + 1;
starterplot = Plot[startertemp[x], {x, 0, L},
PlotStyle -> {{Thickness[0.01], Blue}}, PlotRange -> {0, 3},
AxesLabel -> {"x", "starting temperature"}];
```



To fully understand this plot, look at this:

```
Clear[pointer]
pointer[x_] := Arrow[{0, startertemp[x]}, Tail -> {x, 0}];
Show[starterplot, pointer[1.2]];
```



Think of the interval $[0, L] = [0, 3]$ as the wire.

The tip of the pointer tells you the starting temperature (at time $t = 0$) at the tail of the pointer.

Your problem here is to come up with the function $\text{temp}[x, t]$ that estimates the temperature of the wire at position x at time t after the experiment begins. This means that you are looking for a function $\text{temp}[x, t]$ satisfying the heat equation

$$\partial_{(x,2)} \text{temp}[x, t] = \partial_t \text{temp}[x, t]$$

with

-> $\text{temp}[x, 0]$ a good approximation of $\text{startertemp}[x]$ and

-> $\text{temp}[0, t] = \text{startertemp}[0]$ and $\text{temp}[L, t] = \text{startertemp}[L]$ for all t 's.

Do it.

Make a movie.

□Answer:

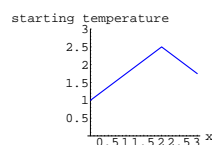
The function $\text{startertemp}[x]$ is NOT ripe for a rigged Fourier Sine fit on $[0, L]$ because

$\text{startertemp}[0] \neq 0$ and $\text{startertemp}[L] \neq 0$.

```
{startertemp[0], startertemp[L]}
{1, 1.75}
```

To see how to get around this little obstacle, look at the plot of $\text{startertemp}[x]$:

```
Show[starterplot];
```

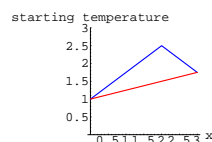


Run a line through the endpoints of the plot.

```
Clear[line]
line[x_] = (startertemp[L] - startertemp[0]) x / L + startertemp[0]
1 + 0.25 x
```

Take a look:

```
Plot[{startertemp[x], line[x]}, {x, 0, L},
PlotStyle -> {{Thickness[0.01], Blue}, {Thickness[0.01], Red}},
PlotRange -> {0, 3}, AxesLabel -> {"x", "starting temperature"}];
```

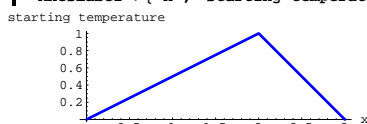


Put

$\text{adjustedstartertemp}[x] = \text{startertemp}[x] - \text{line}[x]$

and plot:

```
Clear[adjustedstartertemp]
adjustedstartertemp[x_] = startertemp[x] - line[x];
Plot[adjustedstartertemp[x],
{x, 0, L}, PlotStyle -> {{Thickness[0.01], Blue}},
AxesLabel -> {"x", "starting temperature"}];
```



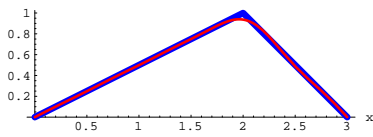
The function $\text{adjustedstartertemp}[x]$ IS ripe for a rigged Fourier Sine fit on $[0, L]$ because

$\text{adjustedstartertemp}[0] = 0$ and $\text{adjustedstartertemp}[L] = 0$.

```
{adjustedstartertemp[0], adjustedstartertemp[L]}
{0, 0.}
```

Rig $\text{adjustedstartertemp}[x]$ for a pure sine fit on $[0, L]$ and get a good sine fit of $\text{adjustedstartertemp}[x]$ on $[0, L]$:

```
Clear[rigged]
rigged[x_] := adjustedstartertemp[x] /; 0 <= x <= L;
rigged[x_] := -adjustedstartertemp[2 L - x] /; L < x <= 2 L;
n = 10;
Clear[riggedsinefit]
riggedsinefit[x_] =
Chop[ComplexExpand[FastFourierfit[rigged, 2 L, n, x]]]
0.787364 Sin[pi x / 3] - 0.195559 Sin[2 pi x / 3] + 0.00110072 Sin[pi x] +
0.0461653 Sin[4 pi x / 3] - 0.03 Sin[5 pi x / 3] + 0.0025727 Sin[2 pi x] +
0.0113915 Sin[7 pi x / 3] - 0.0108981 Sin[8 pi x / 3] + 0.00512782 Sin[3 pi x]
fitplot = Plot[{adjustedstartertemp[x], riggedsinefit[x]}, {x, 0, L},
PlotStyle -> {{Thickness[0.02], Blue}, {Thickness[0.008], Red}},
AxesLabel -> {"x", ""}];
```



That's a decent fit.

Now look at the rigged sine fit of startertemp[x]:

```
riggedsinefit[x]
0.787364 Sin[ $\frac{\pi x}{3}$ ] - 0.195559 Sin[ $\frac{2 \pi x}{3}$ ] + 0.00110072 Sin[ $\pi x$ ] +
0.0461653 Sin[ $\frac{4 \pi x}{3}$ ] - 0.03 Sin[ $\frac{5 \pi x}{3}$ ] + 0.0025727 Sin[ $2 \pi x$ ] +
0.0113915 Sin[ $\frac{7 \pi x}{3}$ ] - 0.0108981 Sin[ $\frac{8 \pi x}{3}$ ] + 0.00512782 Sin[ $3 \pi x$ ]
```

Pick off the coefficients of the Sin[(k Pi/L) x] terms:

```
Clear[A, k]
A[k_] := Coefficient[riggedsinefit[x], Sin[ $\frac{(k \pi) x}{L}$ ]];
coeffs = Table[A[k], {k, 1, n}]
{0.787364, -0.195559, 0.00110072, 0.0461653, -0.03, 0.0025727,
0.0113915, -0.0108981, 0.00512782, 0}
```

The reason you run k from 1 to n is to pick up all the coefficients.

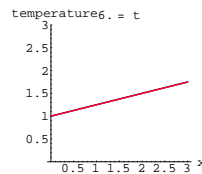
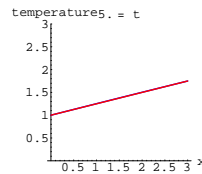
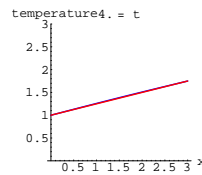
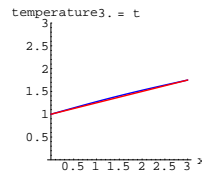
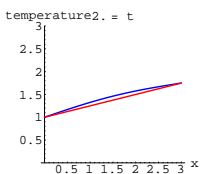
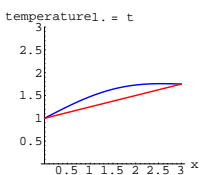
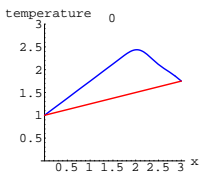
Now you're done because you can write down temp[x,t]:

```
Clear[temp, x, t]
temp[x_, t_] = line[x] +  $\sum_{k=1}^n A[k] E^{-(\frac{k \pi}{L})^2 t} \sin[\frac{(k \pi) x}{L}]$ 
1 + 0.25 x + 0.787364 E^{- $\frac{\pi^2}{9} t}$  Sin[ $\frac{\pi x}{3}$ ] - 0.195559 E^{- $\frac{4 \pi^2}{9} t}$  Sin[ $\frac{2 \pi x}{3}$ ] +
0.00110072 E^{- $\pi^2 t}$  Sin[ $\pi x$ ] + 0.0461653 E^{- $\frac{16 \pi^2}{9} t}$  Sin[ $\frac{4 \pi x}{3}$ ] -
0.03 E^{- $\frac{25 \pi^2}{9} t}$  Sin[ $\frac{5 \pi x}{3}$ ] + 0.0025727 E^{- $4 \pi^2 t}$  Sin[ $2 \pi x$ ] +
0.0113915 E^{- $\frac{49 \pi^2}{9} t}$  Sin[ $\frac{7 \pi x}{3}$ ] - 0.0108981 E^{- $\frac{64 \pi^2}{9} t}$  Sin[ $\frac{8 \pi x}{3}$ ] +
0.00512782 E^{- $9 \pi^2 t}$  Sin[ $3 \pi x$ ]
```

Notice the line term at the beginning.

Here comes a movie showing the approximate temperature along with the line function.

```
Clear[tempplotter]
tempplotter[t_] := Plot[{temp[x, t], line[x]}, {x, 0, L},
PlotStyle -> {{Thickness[0.01], Blue}, {Thickness[0.01], Red}},
PlotRange -> {0, 3},
AxesLabel -> {"x", "temperature"}, PlotLabel -> N[t] " = t";
timejump = 1;
Table[tempplotter[t], {t, 0, 6, timejump}]
```



```
{- Graphics -, - Graphics -, - Graphics -, - Graphics -, - Graphics -,
- Graphics -, - Graphics -}
```

Grab all the plot and animate.

You are seeing the wire settle into its steady state temperature which at point x with $0 \leq x \leq L$ is given by:

```
line[x]
1 + 0.25 x
```

□T.1.a.ii)

How does the heat equation explain why the little stunt with the line works?

□Answer:

Engineering studies have shown that after the appropriate unit adjustments are made, the function temp[x,t] satisfies the heat equation

$$\partial_{(x,2)} \text{temp}[x, t] = \partial_t \text{temp}[x, t]$$

with

-> temp[x, 0] = startertemp[x] and

-> temp[0, t] = startertemp[0] and temp[L, t] = startertemp[L] for all t's.

□Check out the heat equation $D[\text{temp}[x,t], \{x,2\}] = D[\text{temp}[x,t], t]$:

To do this, look at:

```
temp[x, t]
1 + 0.25 x + 0.787364 E^{- $\frac{\pi^2}{9} t}$  Sin[ $\frac{\pi x}{3}$ ] - 0.195559 E^{- $\frac{4 \pi^2}{9} t}$  Sin[ $\frac{2 \pi x}{3}$ ] +
0.00110072 E^{- $\pi^2 t}$  Sin[ $\pi x$ ] + 0.0461653 E^{- $\frac{16 \pi^2}{9} t}$  Sin[ $\frac{4 \pi x}{3}$ ] -
0.03 E^{- $\frac{25 \pi^2}{9} t}$  Sin[ $\frac{5 \pi x}{3}$ ] + 0.0025727 E^{- $4 \pi^2 t}$  Sin[ $2 \pi x$ ] +
0.0113915 E^{- $\frac{49 \pi^2}{9} t}$  Sin[ $\frac{7 \pi x}{3}$ ] - 0.0108981 E^{- $\frac{64 \pi^2}{9} t}$  Sin[ $\frac{8 \pi x}{3}$ ] +
0.00512782 E^{- $9 \pi^2 t}$  Sin[ $3 \pi x$ ]
```

Note the Sine terms. In the Basics, it was seen that the Sine terms were specially selected to solve the heat equation. So checking that temp[x,t] satisfies the heat equation reduces to checking that the first two terms of temp[x,t] solve the heat equation. The first two terms are:

```
line[x]
```

```
1 + 0.25 x
```

Check whether `line[x]` solves the heat equation

$$\partial_{(x,2)} \text{line}[x] = \partial_t \text{line}[x]:$$

```
{∂_{(x,2)} line[x], ∂_t line[x]}
{0, 0}
```

This tells you that

$$\partial_{(x,2)} \text{line}[x] = \partial_t \text{line}[x].$$

and explains why `temp[x,t]` solves the heat equation.

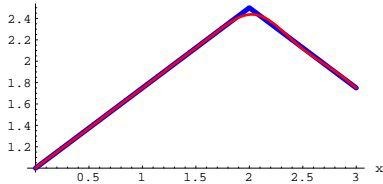
□ Check out `temp[0,0] = startertemp[0]` and `temp[L,0] = startertemp[L]`

```
{startertemp[0], temp[0, 0]}
{1, 1}
{startertemp[L], temp[L, 0]}
{1.75, 1.75}
```

Perfecto.

□ Check out `temp[x,0] ≈ startertemp[x]`

```
Plot[{startertemp[x], temp[x, 0]}, {x, 0, L},
PlotStyle → {{Thickness[0.015], Blue}, {Thickness[0.008], Red}},
AxesLabel → {"x", ""}];
```



Good enough. The slight discrepancies indicate that `temp[x,t]` does not solve the original problem but does solve a problem virtually indistinguishable from the original problem.

```
coeffs[n_, list_] := Join[Reverse[Fourier[list][[numtab[n]]],
InverseFourier[list][[Drop[numtab[n], 1]]]/N[Sqrt[Length[list]]]
FastFourierFit[F_, L_, n_, t_] :=
Chop[Fourierfitters[L, n, t].coeffs[n, Fvalues[F, L, n]]];
L := Expand[a ∂_{#2,2} #1 + b ∂_{#2} #1 + c #1] &
```

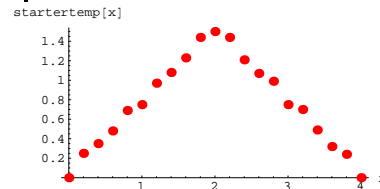
□ T.2.a) Heat equation

Start with a heated wire L units long with the temperature allowed to vary from position to position on the wire. Think of the wire as the interval $0 \leq x \leq L$. At the start of the experiment, you instantly cool the ends at $x = 0$ and $x = L$ and maintain these ends at temperature 0 , and you take pains to guarantee that the rest of the wire is perfectly insulated.

At the start of this particular experiment, the temperature of the wire at position x (for $0 \leq x \leq L = 4$) is given by the following `startertemp` data:

```
startertempdata = {{0.0, 0.0}, {0.2, 0.25},
{0.4, 0.35}, {0.6, 0.48}, {0.8, 0.69}, {1.0, 0.75},
{1.2, 0.97}, {1.4, 1.08}, {1.6, 1.23}, {1.8, 1.44}, {2.0, 1.5},
{2.2, 1.44}, {2.4, 1.21}, {2.6, 1.07}, {2.8, 0.99}, {3.0, 0.75},
{3.2, 0.70}, {3.4, 0.49}, {3.6, 0.32}, {3.8, 0.24}, {4.0, 0.0}};
```

```
starterdataplot =
ListPlot[startertempdata, PlotStyle → {PointSize[0.03], Red},
AspectRatio → 1/2, AxesLabel → {"x", "startertemp[x]"}];
```



Your problem here is to come up with a function `temp[x,t]` that estimates the temperature of the wire at position x at time t after the experiment begins.

Do it.

Throw in a good movie.

□ Answer:

□ T.1.a.iii)

That idea of running a line connecting $\{0, \text{startertemp}[0]\}$ to $\{L, \text{startertemp}[L]\}$

looks like a really cheap trick.

Could you have run another curve through those points and gotten good results?

□ Answer:

If you make the adjustment with any other function `f[x]` with `f[0] = startertemp[0]` and `f[L] = startertemp[L]`, the issue is whether the heat equation is solved. This boils down to checking

Check whether `f[x]` solves the heat equation

$$\partial_{(x,2)} f[x] = \partial_t f[x]:$$

```
Clear[f]
{∂_{(x,2)} f[x], ∂_t f[x]}
{f''[x], 0}
```

This tells you that to solve the heat equation you need

`f''[x] = 0`. This forces you to go with a line:

```
DSolve[f''[x] == 0, f[x], x]
{{f[x] → C[1] + x C[2]}}
```

Not only was the line a cheap trick, it was the only possible adjustment that could have been made.

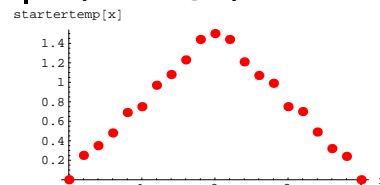
T.2) When the starter conditions are given by a data list

Activate this code:

```
Clear[FastFourierFit, Fourierfitters,
F, Fvalues, n, k, jump, num, numtab, coeffs, t, L]
jump[n_] := jump[n] = N[1/2n];
Fvalues[F_, L_, n_] := N[Table[F[L t], {t, 0, 1 - jump[n], jump[n]}]];
numtab[n_] := numtab[n] = Table[k, {k, 1, n}];
Fourierfitters[L_, n_, t_] := Table[E^(2 i k x), {k, -n + 1, n - 1}];
```

Take another look at the data:

```
Show[starterdataplot];
```

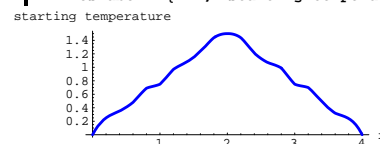


Now put an interpolating function through these data:

```
Clear[startertemp]
startertemp[t_] = Interpolation[startertempdata][t]
InterpolatingFunction[{{0., 4.}}, <>][t]
```

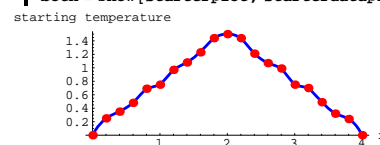
Take a look:

```
L = 4;
starterplot = Plot[startertemp[x],
{x, 0, L}, PlotStyle → {{Thickness[0.01], Blue}},
AxesLabel → {"x", "starting temperature"}];
```



Check this plot against the data:

```
both = Show[starterplot, starterdataplot];
```

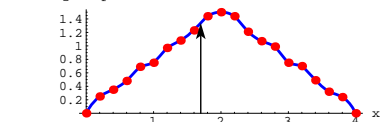


To fully understand the curve plot, look at this:


```
Clear[pointer]
pointer[x_] :=
  Arrow[{0, startertemp[x]}, Tail -> {x, 0}, VectorColor -> Black];
Show[both, pointer[1.7]];

```

starting temperature



Think of the interval $[0,L] = [0,4]$ as the wire.

The tip of the pointer tells you the starting temperature (at time $t = 0$) at the tail of the pointer.

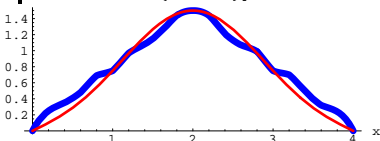
The function `startertemp[x]` is ripe for a rigged Fourier Sine fit on $[0,L]$ because `startertemp[x] = 0` for $x = 0$ and $x = L$:

```
{startertemp[0], startertemp[L]}
{0., 0.}
```

Rig `startertemp[x]` for a pure sine fit on $[0,L]$ and get a good sine fit of `startertemp[t]` on $[0,L]$:

```
Clear[rigged]
rigged[x_] := startertemp[x] /; 0 <= x <= L;
rigged[x_] := -startertemp[2L - x] /; L < x <= 2L;
n = 4;
Clear[riggedsinefit]
riggedsinefit[x_] =
  Chop[ComplexExpand[FastFourierfit[rigged, 2L, n, x]]]
1.28033 Sin[ $\frac{\pi x}{4}$ ] - 0.21967 Sin[ $\frac{3\pi x}{4}$ ]
fitplot = Plot[{startertemp[x], riggedsinefit[x]}, {x, 0, L},
  PlotStyle -> {{Thickness[0.02], Blue}, {Thickness[0.008], Red}},
  AxesLabel -> {"x", ""}];

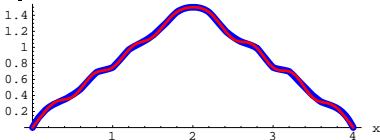
```



That's not a great fit. Go for a better fit by increasing n :

```
Clear[rigged]
rigged[x_] := startertemp[x] /; 0 <= x <= L;
rigged[x_] := -startertemp[2L - x] /; L < x <= 2L;
n = 20;
Clear[riggedsinefit]
riggedsinefit[x_] =
  Chop[ComplexExpand[FastFourierfit[rigged, 2L, n, x]]]
1.27682 Sin[ $\frac{\pi x}{4}$ ] + 0.000394774 Sin[ $\frac{\pi x}{2}$ ] -
0.112577 Sin[ $\frac{3\pi x}{4}$ ] + 0.000224514 Sin[ $\pi x$ ] + 0.0697904 Sin[ $\frac{5\pi x}{4}$ ] +
0.00732766 Sin[ $\frac{3\pi x}{2}$ ] - 0.0199829 Sin[ $\frac{7\pi x}{4}$ ] + 0.00176336 Sin[ $2\pi x$ ] +
0.0309918 Sin[ $\frac{9\pi x}{4}$ ] + 0.001 Sin[ $\frac{5\pi x}{2}$ ] - 0.000031248 Sin[ $\frac{11\pi x}{4}$ ] +
0.0024899 Sin[ $3\pi x$ ] + 0.0280287 Sin[ $\frac{13\pi x}{4}$ ] - 0.00570962 Sin[ $\frac{7\pi x}{2}$ ] +
0.0277904 Sin[ $\frac{15\pi x}{4}$ ] - 0.00285317 Sin[ $4\pi x$ ] - 0.0196747 Sin[ $\frac{17\pi x}{4}$ ] +
0.00022326 Sin[ $\frac{9\pi x}{2}$ ] - 0.00924238 Sin[ $\frac{19\pi x}{4}$ ]
fitplot = Plot[{startertemp[x], riggedsinefit[x]}, {x, 0, L},
  PlotStyle -> {{Thickness[0.02], Blue}, {Thickness[0.008], Red}},
  AxesLabel -> {"x", ""}];

```



That's better.

Now look at the rigged sine fit of `startertep[x]`:

```
riggedsinefit[x]
1.27682 Sin[ $\frac{\pi x}{4}$ ] + 0.000394774 Sin[ $\frac{\pi x}{2}$ ] -
0.112577 Sin[ $\frac{3\pi x}{4}$ ] + 0.000224514 Sin[ $\pi x$ ] + 0.0697904 Sin[ $\frac{5\pi x}{4}$ ] +
0.00732766 Sin[ $\frac{3\pi x}{2}$ ] - 0.0199829 Sin[ $\frac{7\pi x}{4}$ ] + 0.00176336 Sin[ $2\pi x$ ] +
0.0309918 Sin[ $\frac{9\pi x}{4}$ ] + 0.001 Sin[ $\frac{5\pi x}{2}$ ] - 0.000031248 Sin[ $\frac{11\pi x}{4}$ ] +

```

```
0.0024899 Sin[ $3\pi x$ ] + 0.0280287 Sin[ $\frac{13\pi x}{4}$ ] - 0.00570962 Sin[ $\frac{7\pi x}{2}$ ] +
0.0277904 Sin[ $\frac{15\pi x}{4}$ ] - 0.00285317 Sin[ $4\pi x$ ] - 0.0196747 Sin[ $\frac{17\pi x}{4}$ ] +
0.00022326 Sin[ $\frac{9\pi x}{2}$ ] - 0.00924238 Sin[ $\frac{19\pi x}{4}$ ]

```

Pick off the coefficients of the $\text{Sin}[(k\pi/L)x]$ terms:

```
Clear[A, k]
A[k_] := Coefficient[riggedsinefit[x], Sin[ $\frac{(k\pi)x}{L}$ ]];
coeffs = Table[A[k], {k, 1, n}]
{1.27682, 0.000394774, -0.112577, 0.000224514, 0.0697904, 0.00732766,
-0.0199829, 0.00176336, 0.0309918, 0.001, -0.000031248, 0.0024899,
0.0280287, -0.00570962, 0.0277904, -0.00285317, -0.0196747,
0.00022326, -0.00924238, 0}

```

The reason you run k from 1 to n is to pick up all the coefficients.

Now you're done because you can write down `temp[x,t]`:

```
Clear[temp, x, t]
temp[x_, t_] = Sum[A[k] E-( $\frac{k\pi}{L}$ )2 t Sin[ $\frac{(k\pi)x}{L}$ ], {k, 1, n}]
1.27682 E- $\frac{\pi^2 t}{16}$  Sin[ $\frac{\pi x}{4}$ ] + 0.000394774 E- $\frac{\pi^2 t}{4}$  Sin[ $\frac{\pi x}{2}$ ] -
0.112577 E- $\frac{9\pi^2 t}{16}$  Sin[ $\frac{3\pi x}{4}$ ] + 0.000224514 E- $\pi^2 t$  Sin[ $\pi x$ ] +
0.0697904 E- $\frac{25\pi^2 t}{16}$  Sin[ $\frac{5\pi x}{4}$ ] + 0.00732766 E- $\frac{9\pi^2 t}{4}$  Sin[ $\frac{3\pi x}{2}$ ] -
0.0199829 E- $\frac{49\pi^2 t}{16}$  Sin[ $\frac{7\pi x}{4}$ ] + 0.00176336 E- $4\pi^2 t$  Sin[ $2\pi x$ ] +
0.0309918 E- $\frac{81\pi^2 t}{16}$  Sin[ $\frac{9\pi x}{4}$ ] + 0.001 E- $\frac{25\pi^2 t}{4}$  Sin[ $\frac{5\pi x}{2}$ ] -
0.000031248 E- $\frac{121\pi^2 t}{16}$  Sin[ $\frac{11\pi x}{4}$ ] + 0.0024899 E- $9\pi^2 t$  Sin[ $3\pi x$ ] +
0.0280287 E- $\frac{169\pi^2 t}{16}$  Sin[ $\frac{13\pi x}{4}$ ] - 0.00570962 E- $\frac{49\pi^2 t}{4}$  Sin[ $\frac{7\pi x}{2}$ ] +
0.0277904 E- $\frac{225\pi^2 t}{16}$  Sin[ $\frac{15\pi x}{4}$ ] - 0.00285317 E- $16\pi^2 t$  Sin[ $4\pi x$ ] -
0.0196747 E- $\frac{289\pi^2 t}{16}$  Sin[ $\frac{17\pi x}{4}$ ] + 0.00022326 E- $\frac{81\pi^2 t}{4}$  Sin[ $\frac{9\pi x}{2}$ ] -
0.00924238 E- $\frac{361\pi^2 t}{16}$  Sin[ $\frac{19\pi x}{4}$ ]

```

Here comes a movie:

```
Clear[tempplotter]
tempplotter[t_] :=

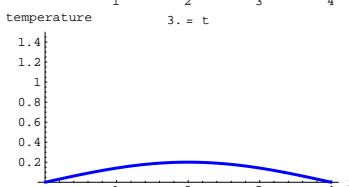
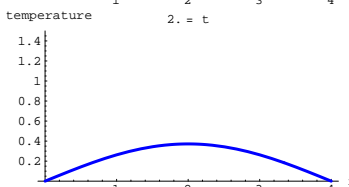
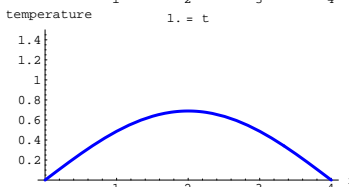
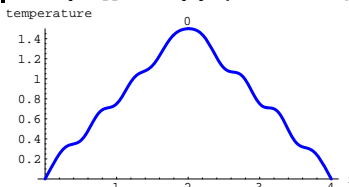
```

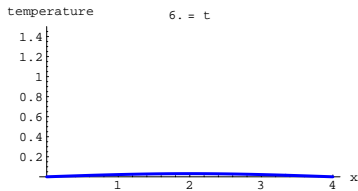
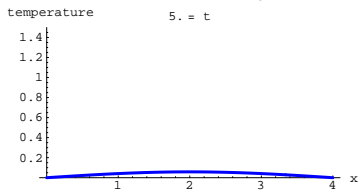
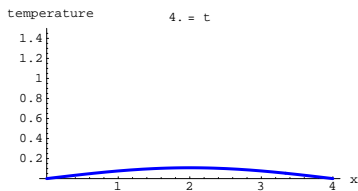
```
Plot[temp[x, t], {x, 0, L}, PlotStyle -> {{Thickness[0.01], Blue}},
  PlotRange -> {0, 1.5}, AxesLabel -> {"x", "temperature"},
  PlotLabel -> N[t] " = t", AspectRatio ->  $\frac{1}{2}$ ];

```

```
timejump = 1;
Table[tempplotter[t], {t, 0, 6, timejump}]

```





```
{- Graphics -, - Graphics -, - Graphics -, - Graphics -, - Graphics -,
- Graphics -, - Graphics -}
```

Those exponentials are cooling this wire fast.

□T.2.b) Wave equation

Activate this code:

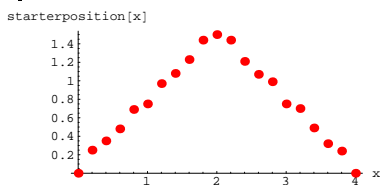
```
Clear[FastFourierfit, Fourierfitters,
F, Fvalues, n, k, jump, num, numtab, coeffs, t, L]
jump[n_] := jump[n] = N[1/2^n];
Fvalues[F_, L_, n_] := N[Table[F[Lt], {t, 0, 1 - jump[n], jump[n]}]];
numtab[n_] := numtab[n] = Table[k, {k, 1, n}];
Fourierfitters[L_, n_, t_] := Table[E^(i*k*x), {k, -n + 1, n - 1}];
coeffs[n_, list_] := Join[Reverse[Fourier[list][[numtab[n]]],
InverseFourier[list][[Drop[numtab[n], 1]]]/N[Length[list]]]
```

```
FastFourierfit[F_, L_, n_, t_] :=
Chop[Fourierfitters[L, n, t].coeffs[n, Fvalues[F, L, n]]];
L := Expand[a ∂_{#2,2} #1 + b ∂_{#2,1} #1 + c #1] &
```

The ends of a guitar string are anchored at 0 and L on the x-axis and the string is pulled to an initial position and then allowed to vibrate on its own starting with initial velocity 0.

At the start of this particular experiment, the position of the wire at position x (for $0 \leq x \leq L = 4$) is given by the following starterposition data:

```
starterpositiondata = {{0.0, 0.0}, {0.2, 0.25},
{0.4, 0.35}, {0.6, 0.48}, {0.8, 0.69}, {1.0, 0.75},
{1.2, 0.97}, {1.4, 1.08}, {1.6, 1.23}, {1.8, 1.44}, {2.0, 1.5},
{2.2, 1.44}, {2.4, 1.21}, {2.6, 1.07}, {2.8, 0.99}, {3.0, 0.75},
{3.2, 0.70}, {3.4, 0.49}, {3.6, 0.32}, {3.8, 0.24}, {4.0, 0.0}};
starterdataplot =
ListPlot[starterpositiondata, PlotStyle -> {PointSize[0.03], Red},
AspectRatio -> 1/2, AxesLabel -> {"x", "starterposition[x]"}];
```



Your problem here is to come up with a function position[x,t] that estimates the position of the guitar string at position x on the x-axis at time t after the experiment begins.

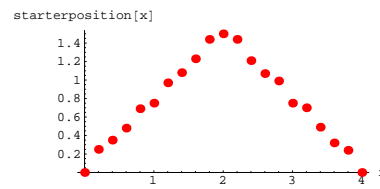
Do it.

Throw in a good movie.

□Answer:

Take another look at the data:

```
Show[starterdataplot];
```

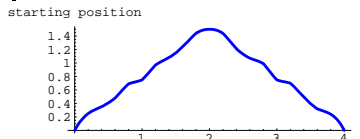


Now put an interpolating function through these data:

```
Clear[starterposition]
starterposition[t_] = Interpolation[starterpositiondata][t]
InterpolatingFunction[{{0., 4.}}, <>][t]
```

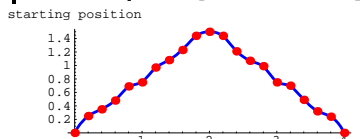
Take a look:

```
L = 4;
starterplot = Plot[starterposition[x],
{x, 0, L}, PlotStyle -> {{Thickness[0.01], Blue}},
AxesLabel -> {"x", "starting position"}];
```



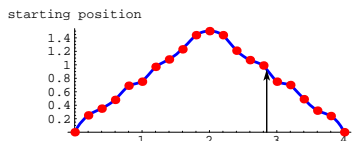
Check this plot against the data:

```
both = Show[starterplot, starterdataplot];
```



To fully understand the curve plot, look at this:

```
Clear[pointer]
pointer[x_] :=
Arrow[{0, startertemp[x]}, Tail -> {x, 0}, VectorColor -> Black];
Show[both, pointer[2.85]];
```

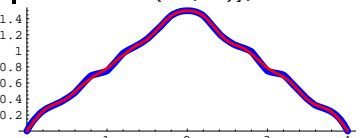


The function starterposition[x] is ripe for a rigged Fourier Sine fit on [0,L] because starterposition[x] = 0 for x = 0 and x = L:

```
{starterposition[0], starterposition[L]}
{0., 0.}
```

Rig starterposition[x] for a pure sine fit on [0,L] and get a good sine fit of starterposition[t] on [0,L]:

```
Clear[rigged]
rigged[x_] := starterposition[x] /; 0 <= x <= L;
rigged[x_] := -starterposition[2L - x] /; L < x <= 2L;
Clear[riggedsinefit]
n = 18;
riggedsinefit[x_] =
Chop[ComplexExpand[FastFourierfit[rigged, 2L, n, x]]]
1.2771 Sin[π x / 4] + 0.0004125 Sin[π x / 2] -
0.112591 Sin[3 π x / 4] + 0.000257171 Sin[π x] + 0.0703317 Sin[5 π x / 4] +
0.00720654 Sin[3 π x / 2] - 0.0191593 Sin[7 π x / 4] + 0.00184198 Sin[2 π x] +
0.0319138 Sin[9 π x / 4] + 0.000188565 Sin[5 π x / 2] + 0.00454808 Sin[11 π x / 4] +
0.00156063 Sin[3 π x] + 0.0182007 Sin[13 π x / 4] - 0.00432241 Sin[7 π x / 2] +
0.0171384 Sin[15 π x / 4] - 0.00180089 Sin[4 π x] - 0.00760997 Sin[17 π x / 4]
```



That's a pretty good fit.

Now look at the rigged sine fit of starterposition[x]:

```
riggedsinefit[x]
1.2771 Sin[ $\frac{\pi x}{4}$ ] + 0.0004125 Sin[ $\frac{\pi x}{2}$ ] -
0.112591 Sin[ $\frac{3\pi x}{4}$ ] + 0.000257171 Sin[ $\pi x$ ] + 0.0703317 Sin[ $\frac{5\pi x}{4}$ ] +
0.00720654 Sin[ $\frac{3\pi x}{2}$ ] - 0.0191593 Sin[ $\frac{7\pi x}{4}$ ] + 0.00184198 Sin[ $2\pi x$ ] +
0.0319138 Sin[ $\frac{9\pi x}{4}$ ] + 0.000188565 Sin[ $\frac{5\pi x}{2}$ ] + 0.00454808 Sin[ $\frac{11\pi x}{4}$ ] +
0.00156063 Sin[ $3\pi x$ ] + 0.0182007 Sin[ $\frac{13\pi x}{4}$ ] - 0.00432241 Sin[ $\frac{7\pi x}{2}$ ] +
0.0171384 Sin[ $\frac{15\pi x}{4}$ ] - 0.00180089 Sin[ $4\pi x$ ] - 0.00760997 Sin[ $\frac{17\pi x}{4}$ ]
```

Pick off the coefficients of the $\text{Sin}[\frac{(k\pi)x}{L}]$ terms:

```
L
4
Clear[A, k]
A[k_] := Coefficient[riggedsinefit[x], Sin[ $\frac{(k\pi)x}{L}$ ]];
coeffs = Table[A[k], {k, 1, n}]
{1.2771, 0.0004125, -0.112591, 0.000257171, 0.0703317, 0.00720654,
-0.0191593, 0.00184198, 0.0319138, 0.000188565, 0.00454808,
0.00156063, 0.0182007, -0.00432241, 0.0171384, -0.00180089,
-0.00760997, 0}
```

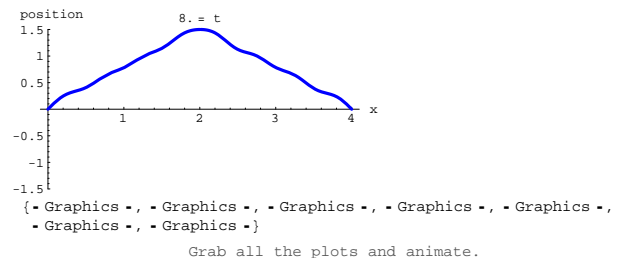
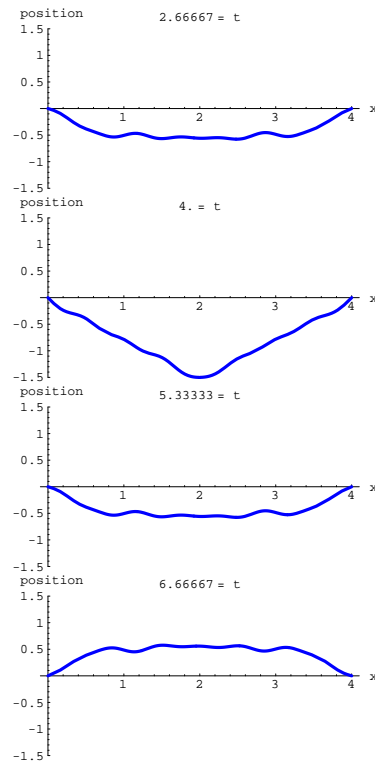
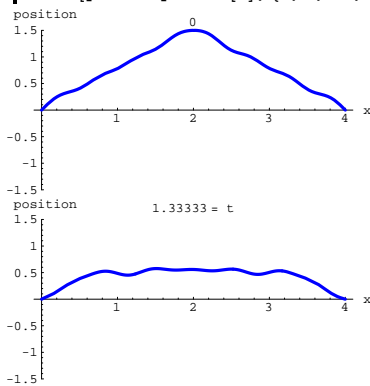
Now you're done because you can write down position[x,t]:

```
Clear[position, x, t]
position[x_, t_] =  $\sum_{k=1}^{\text{Length[coeffs]}}$  A[k] Cos[ $\frac{(k\pi)t}{L}$ ] Sin[ $\frac{(k\pi)x}{L}$ ]
1.2771 Cos[ $\frac{\pi t}{4}$ ] Sin[ $\frac{\pi x}{4}$ ] + 0.0004125 Cos[ $\frac{\pi t}{2}$ ] Sin[ $\frac{\pi x}{2}$ ] -
0.112591 Cos[ $\frac{3\pi t}{4}$ ] Sin[ $\frac{3\pi x}{4}$ ] + 0.000257171 Cos[ $\pi t$ ] Sin[ $\pi x$ ] +
0.0703317 Cos[ $\frac{5\pi t}{4}$ ] Sin[ $\frac{5\pi x}{4}$ ] + 0.00720654 Cos[ $\frac{3\pi t}{2}$ ] Sin[ $\frac{3\pi x}{2}$ ] -
0.0191593 Cos[ $\frac{7\pi t}{4}$ ] Sin[ $\frac{7\pi x}{4}$ ] + 0.00184198 Cos[ $2\pi t$ ] Sin[ $2\pi x$ ] +
0.0319138 Cos[ $\frac{9\pi t}{4}$ ] Sin[ $\frac{9\pi x}{4}$ ] + 0.000188565 Cos[ $\frac{5\pi t}{2}$ ] Sin[ $\frac{5\pi x}{2}$ ] +
0.00454808 Cos[ $\frac{11\pi t}{4}$ ] Sin[ $\frac{11\pi x}{4}$ ] + 0.00156063 Cos[ $3\pi t$ ] Sin[ $3\pi x$ ] +
0.0182007 Cos[ $\frac{13\pi t}{4}$ ] Sin[ $\frac{13\pi x}{4}$ ] - 0.00432241 Cos[ $\frac{7\pi t}{2}$ ] Sin[ $\frac{7\pi x}{2}$ ] +
0.0171384 Cos[ $\frac{15\pi t}{4}$ ] Sin[ $\frac{15\pi x}{4}$ ] - 0.00180089 Cos[ $4\pi t$ ] Sin[ $4\pi x$ ] -
0.00760997 Cos[ $\frac{17\pi t}{4}$ ] Sin[ $\frac{17\pi x}{4}$ ]
```

That's all there is to it.

Here comes the movie:

```
Clear[positionplotter]
positionplotter[t_] :=
Plot[position[x, t], {x, 0, L}, PlotStyle -> {{Thickness[0.01], Blue}},
PlotRange -> {-1.5, 1.5}, AxesLabel -> {"x", "position"},
PlotLabel -> N[t] " = t", AspectRatio ->  $\frac{1}{2}$ ];
timejump =  $\frac{L}{3}$ ;
Table[positionplotter[t], {t, 0, 2L, timejump}]
```



The Cosines in the formula for position[x,t] are responsible for the periodic motion (waves) of the string:

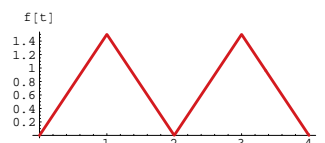
```
position[x, t]
1.2771 Cos[ $\frac{\pi t}{4}$ ] Sin[ $\frac{\pi x}{4}$ ] + 0.0004125 Cos[ $\frac{\pi t}{2}$ ] Sin[ $\frac{\pi x}{2}$ ] -
0.112591 Cos[ $\frac{3\pi t}{4}$ ] Sin[ $\frac{3\pi x}{4}$ ] + 0.000257171 Cos[ $\pi t$ ] Sin[ $\pi x$ ] +
0.0703317 Cos[ $\frac{5\pi t}{4}$ ] Sin[ $\frac{5\pi x}{4}$ ] + 0.00720654 Cos[ $\frac{3\pi t}{2}$ ] Sin[ $\frac{3\pi x}{2}$ ] -
0.0191593 Cos[ $\frac{7\pi t}{4}$ ] Sin[ $\frac{7\pi x}{4}$ ] + 0.00184198 Cos[ $2\pi t$ ] Sin[ $2\pi x$ ] +
0.0319138 Cos[ $\frac{9\pi t}{4}$ ] Sin[ $\frac{9\pi x}{4}$ ] + 0.000188565 Cos[ $\frac{5\pi t}{2}$ ] Sin[ $\frac{5\pi x}{2}$ ] +
0.00454808 Cos[ $\frac{11\pi t}{4}$ ] Sin[ $\frac{11\pi x}{4}$ ] + 0.00156063 Cos[ $3\pi t$ ] Sin[ $3\pi x$ ] +
0.0182007 Cos[ $\frac{13\pi t}{4}$ ] Sin[ $\frac{13\pi x}{4}$ ] - 0.00432241 Cos[ $\frac{7\pi t}{2}$ ] Sin[ $\frac{7\pi x}{2}$ ] +
0.0171384 Cos[ $\frac{15\pi t}{4}$ ] Sin[ $\frac{15\pi x}{4}$ ] - 0.00180089 Cos[ $4\pi t$ ] Sin[ $4\pi x$ ] -
0.00760997 Cos[ $\frac{17\pi t}{4}$ ] Sin[ $\frac{17\pi x}{4}$ ]
```

DE.09 The Heat Equation

$\partial_{(x,t)}$ temp[x, t] = ∂_t temp[x, t]
and the Wave Equation

$\partial_{(x,t)}$ position[x, t] = $\partial_{(t,t)}$ position[x, t]

Give It a Try!



How does the plot explain why the fast Fourier fit of $f[t]$ on $[0,L]$ is not a pure sine fit?

Rig $f[t]$ on $[0,2L]$ to get a pure sine fit of $f[t]$ on $[0,L]$. Show off your work with a plot.

□G.1.a.iv)

Look at these:

```
Clear[f, t]
L = 2 Pi;
f[t_] = Sin[12 t];
Chop[ComplexExpand[FastFourierfit[f, L, 6, t]]]
Chop[ComplexExpand[FastFourierfit[f, L, 14, t]]]
Chop[ComplexExpand[FastFourierfit[f, L, 20, t]]]
Chop[ComplexExpand[FastFourierfit[f, L, 200, t]]]
0
1. Sin[12 t]
1. Sin[12 t]
1. Sin[12 t]
```

Got any idea why that happened?

□Tip:

If you're going to do a lot of plots, then you're doing too much.

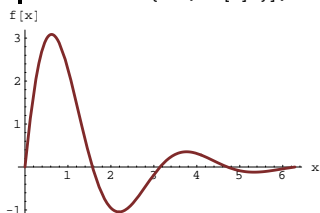
The answer is staring at you from the screen.

G.1) Pure Sine fits

□G.1.a.i)

Here's a function $f[x]$ and its plot on $[0,L]$ for $L = 2\pi$:

```
Clear[f, x]
f[x_] = 5 E^Random[Real, {0.5, 1}] x Sin[2 x];
L = 2 Pi;
Plot[f[x], {x, 0, L}, PlotStyle -> {{Thickness[0.01], Brown}},
  AxesLabel -> {"x", "f[x]"}];
```



Here's a fast Fourier fit of this function:

```
Chop[ComplexExpand[FastFourierfit[f, L, 8, x]]]
0.330685 + 0.740269 Cos[x] + 0.148714 Cos[2 x] - 0.422141 Cos[3 x] -
0.268166 Cos[4 x] - 0.18768 Cos[5 x] - 0.148714 Cos[6 x] -
0.130448 Cos[7 x] + 0.309308 Sin[x] + 1.10624 Sin[2 x] + 0.344108 Sin[3 x] +
0.103842 Sin[4 x] + 0.0430098 Sin[5 x] + 0.0199921 Sin[6 x] +
0.00820957 Sin[7 x]
```

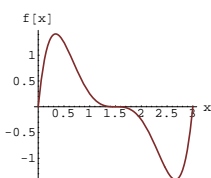
Mixed Sines and Cosines.

How does the plot indicate why the fast Fourier fit of $f[x]$ on $[0,L]$ did not turn out to be a pure sine fit?

□G.1.a.ii)

Here's a function $f[x]$ and its plot on $[0,L]$ for $L = 3$

```
Clear[f, x]
f[x_] = x (x - 1.5)^3 (x - 3);
L = 3;
Plot[f[x], {x, 0, L},
  PlotStyle -> {{Thickness[0.01], Brown}}, PlotRange -> All,
  AxesLabel -> {"x", "f[x]"}];
```



Here's a fast Fourier fit of this function:

```
Chop[ComplexExpand[FastFourierfit[f, L, 12, x]]]
0.901849 Sin[2 π x / 3] + 0.670802 Sin[4 π x / 3] +
0.229051 Sin[2 π x] + 0.100747 Sin[8 π x / 3] + 0.052185 Sin[10 π x / 3] +
0.0299988 Sin[4 π x] + 0.0184008 Sin[14 π x / 3] + 0.011664 Sin[16 π x / 3] +
0.00737094 Sin[6 π x] + 0.00436864 Sin[20 π x / 3] + 0.00203906 Sin[22 π x / 3]
```

Pure Sine fit.

How does the plot indicate why the fast Fourier fit of $f[x]$ on $[0,L]$ did not turn out to be a pure sine fit?

□G.1.a.iii)

Look at this:

```
Clear[f, t]
L = 4;
f[t_] = 3 Abs[0.5 t - Round[0.5 t]];
Chop[ComplexExpand[FastFourierfit[f, L, 12, t]]]
0.75 - 0.622008 Cos[π t] - 0.0833333 Cos[3 π t] - 0.0446582 Cos[5 π t]
Plot[f[t], {t, 0, L}, PlotStyle -> {{Thickness[0.01], VenetianRed}},
  AxesLabel -> {"t", "f[t]"}];
```

How does the plot explain why the fast Fourier fit of $f[t]$ on $[0,L]$ is not a pure sine fit?

□G.1.a.iv)

Look at these:

```
Clear[f, t]
L = 2 Pi;
f[t_] = Sin[12 t];
Chop[ComplexExpand[FastFourierfit[f, L, 6, t]]]
Chop[ComplexExpand[FastFourierfit[f, L, 14, t]]]
Chop[ComplexExpand[FastFourierfit[f, L, 20, t]]]
Chop[ComplexExpand[FastFourierfit[f, L, 200, t]]]
0
1. Sin[12 t]
1. Sin[12 t]
1. Sin[12 t]
```

Got any idea why that happened?

□Tip:

If you're going to do a lot of plots, then you're doing too much.

The answer is staring at you from the screen.

G.2) Sine fit and the heat equation;

Sine fit and the wave equation

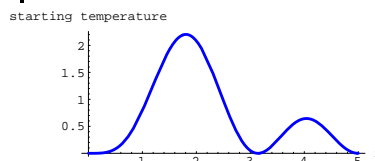
□G.2.a) Heat Equation

Start with a heated wire L units long with the temperature allowed to vary from position to position on the wire. Think of the wire as the interval $0 \leq x \leq L$. At the start of the experiment, you instantly cool the ends at $x = 0$ and $x = L$ and maintain these ends at temperature 0, and you take pains to guarantee that the rest of the wire is perfectly insulated.

At the start of this particular experiment, the temperature of the wire at position x (for $0 \leq x \leq L = 5$) is given by the following function $\text{startertemp}[x]$:

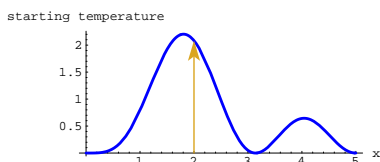
In this problem, the starting temperature of the wire at x is jointly proportional to the squares of the distance of x from the endpoints of the wire.

```
L = 5;
Clear[startertemp, x]
startertemp[x_] = 0.07 x^2 Sin[x]^2 (x - 5)^2;
starterplot = Plot[startertemp[x],
  {x, 0, L}, PlotStyle -> {{Thickness[0.01], Blue}},
  AxesLabel -> {"x", "starting temperature"}];
```



To fully understand this plot, look at this:

```
Clear[pointer]
pointer[x_] :=
  Arrow[{0, startertemp[x]}, Tail -> {x, 0}, VectorColor -> Goldenrod];
Show[starterplot, pointer[2]];
```



Think of the interval $[0,L] = [0, 5]$ as the wire.

The tip of the pointer tells you the starting temperature (at time $t = 0$) at the tail of the pointer.

Your problem here is to come up with the function $\text{temp}[x,t]$ that estimates the temperature of the wire at position x at time t after the experiment begins.

This means that you are looking for a function $\text{temp}[x,t]$ satisfying the heat equation

$$\partial_{(x,2)} \text{temp}[x, t] = \partial_t \text{temp}[x, t]$$

with

-> $\text{temp}[x,0]$ a good approximation of $\text{startertemp}[x]$ and

-> $\text{temp}[0,t] = \text{startertemp}[0]$ and $\text{temp}[L, t] = \text{startertemp}[L]$ for all t 's.

Do it.

Make a movie.

□G.2.a.ii)

Run your movie again to get your opinion about the answer of the following question:

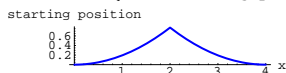
As time goes, on does any of the excess heat on the right warm up the left?

□G.2.b.i) Wave Equation

The ends of a guitar string are anchored at 0 and L on the x -axis and the string is pulled to an initial position and then allowed to vibrate on its own starting with initial velocity 0.

At the start of this particular experiment, the position of the wire at position x (for $0 \leq x \leq L = 5$) is given by the following function $\text{starterposition}[x]$:

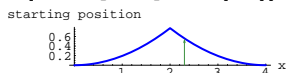
```
L = 4;
Clear[starterposition, x]
starterposition[x_] = 3.1 (0.25 x - Round[0.25 x])2;
starterplot = Plot[starterposition[x], {x, 0, L},
  PlotStyle -> {{Thickness[0.01], Blue}}, PlotRange -> All,
  AxesLabel -> {"x", "starting position"}];
```



Think of the curve as the the starting position of the guitar string.

To fully understand this plot, look at this:

```
Clear[pointer]
pointer[x_] := Arrow[
  {0, starterposition[x]}, Tail -> {x, 0}, VectorColor -> CobaltGreen]
Show[starterplot, pointer[2.3]];
```



The tip of the pointer tells you the starting position (at time $t = 0$) at the tail of the pointer.

Your problem here is to come up with the function $\text{position}[x,t]$ that estimates the position of the guitar string at position x on the x -axis at time t after the experiment begins.

This means that you are looking for a function $\text{position}[x,t]$ satisfying the wave equation

$$\partial_{(x,2)} \text{position}[x, t] = \partial_{(t,2)} \text{position}[x, t]$$

with

-> $\text{position}[x,0]$ a good approximation of $\text{starterposition}[x]$ and

-> $\text{position}[0,t] = \text{starterposition}[0]$ and $\text{position}[L, t] =$

$\text{starterposition}[L]$ for all t 's, and

-> $\partial_t \text{position}[x, t] / . t \rightarrow 0 = 0$ for all x 's

Do it.

Make a movie and explain what the movie depicts.

Do you notice anything worth commenting on?

□Tip:

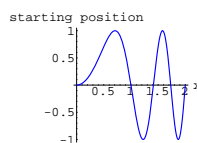
Run your t from 0 to $2L$ to reveal one complete oscillation of this vibrating string.

□G.2.c.i)

The ends of a guitar string are anchored at 0 and L on the x -axis and the string is pulled to an initial position and then allowed to vibrate on its own starting with initial velocity 0.

At the start of this particular experiment, the position of the wire at position x (for $0 \leq x \leq L = 2$) is given by the following function $\text{starterposition}[x]$:

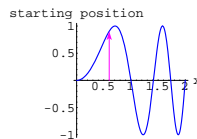
```
L = 2;
Clear[starterposition, x]
starterposition[x_] = Sin[ $\pi x^2$ ];
starterplot = Plot[starterposition[x], {x, 0, L},
  PlotStyle -> {{Thickness[0.01], Blue}}, PlotRange -> All,
  AxesLabel -> {"x", "starting position"}];
```



Think of the curve as the the starting position of the guitar string.

To fully understand this plot, look at this:

```
Clear[pointer]
pointer[x_] :=
  Arrow[{0, starterposition[x]}, Tail -> {x, 0}, VectorColor -> Magenta]
Show[starterplot, pointer[0.6]];
```



The tip of the pointer tells you the starting position (at time $t = 0$) at the tail of the pointer.

Your problem here is to come up with the function $\text{position}[x,t]$ that estimates the position of the guitar string at position x on the x -axis at time t after the experiment begins.

This means that you are looking for a function $\text{position}[x,t]$ satisfying the wave equation

$$\partial_{(x,2)} \text{position}[x, t] = \partial_{(t,2)} \text{position}[x, t]$$

with

-> $\text{position}[x,0]$ a good approximation of $\text{starterposition}[x]$ and

-> $\text{position}[0,t] = \text{starterposition}[0]$ and $\text{position}[L, t] =$

$\text{starterposition}[L]$ for all t 's, and

-> $D[\text{position}[x,t],t] / . t \rightarrow 0 = 0$ for all x 's

Do it.

Make a movie and explain what the movie depicts.

□Tip:

Run your t from 0 to $2L$ to reveal one complete oscillation of this vibrating string.

□G.2.c.ii)

Run your movie again to get your opinion about the answer of the following question:

As time goes, on does any of the action on the right move over to the left or does it stay where it started?

□G.2.c.iii)

If you did a good job with your movies in parts b) and c), then you ran frames by plotting position[x,t] in increments of t running from 0 to 2 L.

The reason you did this was to plot one complete oscillation of the string.

In both problems, position[x,t] was given by

$$\text{position}[x, t] = \sum_{k=1}^n A[k] \cos\left[\frac{(k\pi)t}{L}\right] \sin\left[\frac{(k\pi)x}{L}\right]$$

Use this formula to try to explain why you are guaranteed that the the will be in its starting position when $t = 0, 2L, 4L, \dots$

□G.2.c.iv)

If you did a good job with your movies in parts b) and c), then you ran frames by plotting position[x,t] in increments of t running from 0 to 2 L.

The reason you did this was to plot one complete oscillation of the string.

In both problems, position[x,t] was given by

$$\text{position}[x, t] = \sum_{k=1}^n A[k] \cos\left[\frac{(k\pi)t}{L}\right] \sin\left[\frac{(k\pi)x}{L}\right]$$

Use this formula to try to explain a short string can be expected to vibrate faster than a long string.

Think of the interval $[0,L] = [0, 4]$ as the wire.

The tip of the pointer tells you the starting temperature (at time $t = 0$) at the tail of the pointer.

Your problem here is to come up with the function temp[x,t] that estimates the temperature of the wire at position x at time t after the experiment begins. This means that you are looking for a function temp[x,t] satisfying the heat equation

$$\partial_{(x,2)} \text{temp}[x, t] = \partial_t \text{temp}[x, t]$$

with

-> temp[x,0] a good approximation of startertemp[x]

and

-> temp[0,t] = startertemp[0] and temp[L ,t] = startertemp[L] for all t's.

Do it.

Make a movie.

Describe what the movie tells you.

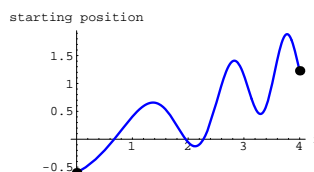
Describe the steady state temperature of the wire?

□G.3.b.i)

The ends of a guitar string are anchored at the positions on the left and right shown below and the string is pulled to an initial position and then allowed to vibrate on its own starting with initial velocity 0.

At the start of this particular experiment, the position of the wire at position x (for $0 \leq x \leq L = 4$) is given by the following function starterposition[x]:

```
L = 4;
Clear[starterposition, x]
starterposition[x_] = -0.6 + 0.5 x + 0.6 Sin[x^2];
starterplot = Plot[starterposition[x],
  {x, 0, L}, PlotStyle -> {{Thickness[0.01], Blue}},
  PlotRange -> All, AxesLabel -> {"x", "starting position"},
  Epilog -> {{PointSize[0.04], Point[{0, starterposition[0]}]},
  {PointSize[0.04], Point[{L, starterposition[L]}]}}];
```

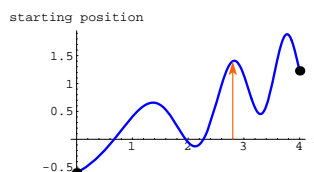


The black dots indicate the points at which the string is anchored.

Think of the curve as the the starting position of the guitar string.

To fully understand this plot, look at this:

```
Clear[pointer]
pointer[x_] := Arrow[{0, starterposition[x]},
  Tail -> {x, 0}, VectorColor -> CadmiumOrange];
Show[starterplot, pointer[2.8]];
```



The tip of the pointer tells you the starting position (at time $t = 0$) at the tail of the pointer.

Your problem here is to come up with the function position[x,t] that estimates the position of the guitar string at position x on the x-axis at time t after the experiment begins.

This means that you are looking for a function position[x,t] satisfying the wave equation

$$\partial_{(x,2)} \text{position}[x, t] = \partial_{(t,2)} \text{position}[x, t]$$

with

-> position[x,0] a good approximation of starterposition[x] and

-> position[0,t] = starterposition[0] and position[L ,t] =

starterposition[L] for all t's, and

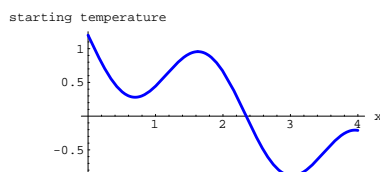
-> D[position[x,t],t]/t->0 = 0 for all x's

Do it.

G.3) Different starting values on the left and right**□G.3.a) Heat Equation**

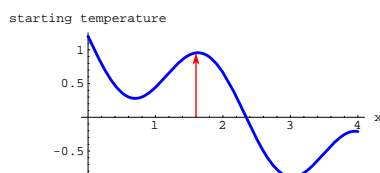
Start with a heated wire L units long with the temperature allowed to vary from position to position on the wire. Think of the wire as the interval $0 \leq x \leq L$. At the start of the experiment, you apply apparatus that maintains the temperatures at the end points of then wire. At the start of this particular experiment, the temperature of the wire at position x for $0 \leq x \leq L = 4$ is given by the following function startertemp[t]:

```
L = 4;
Clear[startertemp, x]
startertemp[x_] = 1.2 - 0.5 x - 0.6 Sin[2.7 x];
starterplot = Plot[startertemp[x], {x, 0, L},
  PlotStyle -> {{Thickness[0.01], Blue}}, PlotRange -> All,
  AxesLabel -> {"x", "starting temperature"}];
```



To fully understand this plot, look at this:

```
Clear[pointer]
pointer[x_] := Arrow[{0, startertemp[x]}, Tail -> {x, 0}, VectorColor -> Red];
Show[starterplot, pointer[1.6]];
```



Make a movie and explain what the movie depicts.

Do you notice anything worth commenting on?

□Tip:

This problem wasn't addressed in the Basics or Tutorials.

Don't panic. The first idea you come up with will probably work.

□G.3.b.ii)

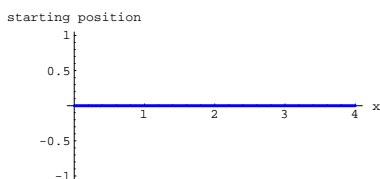
How does the wave equation explain why the little stunt with the line works?

G.4) The wave equation with starter position and starter velocity

□G.4.a)

The ends of a guitar string are anchored at 0 and L on the x-axis. At the start of this particular experiment, the position of the wire at position x (for $0 \leq x \leq L = 5$) is given by the following function starterposition[x]:

```
L = 4;
Clear[starterposition, x]
starterposition[x_] = 0;
starterplot = Plot[starterposition[x], {x, 0, L},
  PlotStyle -> {{Thickness[0.01], Blue}}, PlotRange -> All,
  AxesLabel -> {"x", "starting position"}];
```



This is not an error.

But the string is given a starting vertical velocity - different at different x's:

```
Clear[startervelocity, x]
startervelocity[x_] = 0.3 x (4 - x)
0.3 (4 - x) x
```

Your problem here is to come up with the function position[x,t] that estimates the position of the guitar string at position x on the x-axis at time t after the experiment begins.

This means that you are looking for a function position[x,t] satisfying the wave equation

$$\partial_{(x,2)} \text{position}[x, t] = \partial_{(t,2)} \text{position}[x, t]$$

with

-> $D[\text{position}[x,t],t]/t \rightarrow 0$ a good approximation of startervelocity[x] and

-> position[0,t] = starterposition[0] and position[L ,t] = starterposition[L] for all t's, and

-> position[x,0] = 0 for all x's.

Make a movie.

□Heavy Tip:

Engineering studies have shown that after the appropriate unit adjustments are made, the function position[x,t] satisfies the wave equation

$$\partial_{(x,2)} \text{position}[x, t] = \partial_{(t,2)} \text{position}[x, t]$$

with

-> $D[\text{position}[x,t],t]/t \rightarrow 0 = \text{startervelocity}[x]$

-> position[0,t] = 0 and position[L ,t] = 0 for all t's

because the ends of the guitar string are attached at the ends and

-> position[x,t] = 0 for t = 0

The key is the boundary conditions

$$\text{position}[0,t] = 0 \text{ and } \text{position}[L ,t] = 0.$$

These match up well with the fact that

$$\text{Sin}\left[\frac{k\pi x}{L}\right] = 0 \text{ for } x = 0 \text{ and } x = L$$

for all positive integers k. This suggests that for a fixed time t, you can fit position[x,t] with a rigged Sine fit like this:

$$\begin{aligned} & \text{Clear}[\text{position}, t, x, u, L] \\ & n = 8; \\ & \text{position}[x_, t_] = \sum_{k=1}^n u[t, k] \text{Sin}\left[\frac{(k\pi)x}{L}\right] \\ & \text{Sin}\left[\frac{\pi x}{L}\right] u[t, 1] + \text{Sin}\left[\frac{2\pi x}{L}\right] u[t, 2] + \text{Sin}\left[\frac{3\pi x}{L}\right] u[t, 3] + \\ & \text{Sin}\left[\frac{4\pi x}{L}\right] u[t, 4] + \text{Sin}\left[\frac{5\pi x}{L}\right] u[t, 5] + \text{Sin}\left[\frac{6\pi x}{L}\right] u[t, 6] + \\ & \text{Sin}\left[\frac{7\pi x}{L}\right] u[t, 7] + \text{Sin}\left[\frac{8\pi x}{L}\right] u[t, 8] \end{aligned}$$

There is nothing magic about setting $n = 8$.

The Fourier fit coefficients $u[t,k]$ depend on t as well as k because you expect a different rigged sine fit at different times t.

The wave equation says

$$\partial_{(x,2)} \text{position}[x, t] = \partial_{(t,2)} \text{position}[x, t].$$

Plug

$$\text{position}[x, t] = \sum_{k=1}^n u[t, k] \text{Sin}\left[\frac{(k\pi)x}{L}\right]$$

into the heat equation and see that

$$\begin{aligned} & \sum_{k=1}^n u[t, k] \left(\frac{k\pi}{L}\right)^2 (-\text{Sin}\left[\frac{(k\pi)x}{L}\right]) = \\ & \sum_{k=1}^n D[u[t, k], \{t, 2\}] \text{Sin}\left[\frac{(k\pi)x}{L}\right]. \end{aligned}$$

You can make this happen by setting

$$D[u[t,k],\{t,2\}] = -\left(\frac{k\pi}{L}\right)^2 u[t, k].$$

This gives you

$$\partial_{(t,2)} u[t, k] + \left(\frac{k\pi}{L}\right)^2 u[t, k] = 0$$

This is a big break in your favor because this is the undamped unforced oscillator:

$$u[t, k] = A[k] \text{Cos}\left[\frac{(k\pi)t}{L}\right] + B[k] \text{Sin}\left[\frac{(k\pi)t}{L}\right]$$

Here the real constants $A[k]$ and $B[k]$ have yet to be determined.

You get a different constant for each k.

Now look at the condition

$$\text{position}[x,0] = 0$$

Because

$$\text{position}[x, t] = \sum_{k=1}^n u[t, k] \text{Sin}\left[\frac{(k\pi)x}{L}\right],$$

you can achieve

$$\text{position}[x,0] = 0$$

by insisting that:

$$u[0,k]=0$$

This tells you to set $A[k] = 0$:

Substitute

$$u[t,k] = B[k] \text{Sin}\left[\frac{(k\pi)t}{L}\right]$$

into position[x,t]

to get

$$\text{position}[x, t] = \sum_{k=1}^n B[k] \text{Sin}\left[\frac{k\pi t}{L}\right] \text{Sin}\left[\frac{(k\pi)x}{L}\right],$$

Look at what happens for $t = 0$:

$$\text{position}[x, t] = \sum_{k=1}^n B[k] \sin\left[\frac{(k\pi)x}{L}\right] = 0.$$

Good.

Now the question remaining for you is how to use a rigged pure sine fit of the starting velocity to set the constants B[k].

Here is a pregnant clue:

To get the initial velocity, differentiate position[x,t] with respect to t and get

$$\sum_{k=1}^n B[k] \frac{k\pi}{L} \cos\left[\frac{k\pi x}{L}\right] \sin\left[\frac{(k\pi)x}{L}\right].$$

and set t = 0; to get

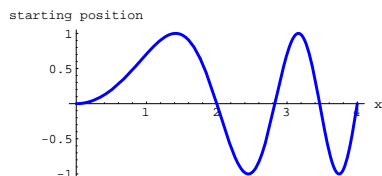
approxstartervelocity[x]

$$\sum_{k=1}^n B[k] \frac{k\pi}{L} \sin\left[\frac{(k\pi)x}{L}\right]$$

□G.4.b)

The ends of a guitar string are anchored at 0 and L on the x-axis . At the start of this particular experiment, the position of the wire at position x (for $0 \leq x \leq L = 4$) is given by the following function startertemp[x]:

```
L = 4;
Clear[starterposition, x]
starterposition[x_] = Sin[π (x/2)^2];
starterplot = Plot[starterposition[x], {x, 0, L},
  PlotStyle -> {{Thickness[0.01], Blue}}, PlotRange -> All,
  AxesLabel -> {"x", "starting position"}];
```



In addition, the string is given a starting velocity - different at different x's:

```
Clear[startervelocity, x]
startervelocity[x_] = 0.3 x (4 - x)
0.3 (4 - x) x
```

Your problem here is to come up with the function position[x,t] that estimates the position of the guitar string at position x on the x-axis at time t after the experiment begins.

This means that you are looking for a function position[x,t] satisfying the wave equation

$$\partial_{(x,2)} \text{position}[x, t] = \partial_{(t,2)} \text{position}[x, t]$$

with

-> position[x,0] a good approximation of starterposition[x]

-> D[position[x,t],t]/.t->0 a good approximation of startervelocity[x] and

-> position[0,t] = starterposition[0] and position[L ,t] = starterposition[L] for all t's.

Make a movie.

□Another Heavy Tip:

You can recycle your answer to part a) by using the old technique of dividing and conquering.

Here's how it goes:

□Step 1:

Come up with a function position1[x,t] satisfying

$$\partial_{(x,2)} \text{position1}[x, t] = \partial_{(t,2)} \text{position1}[x, t]$$

with

-> position1[x,0] a good approximation of starterposition[x]

-> D[position1[x,t],t]/.t->0 = 0 for $0 \leq x \leq L$

-> position1[0,t] = starterposition[0] and position1[L ,t] = starterposition[L] for all t's.

You have done problems like this in G.3) above.

□Step 2:

Come up with a function position2[x,t] satisfying

$$\partial_{(x,2)} \text{position2}[x, t] = \partial_{(t,2)} \text{position2}[x, t]$$

with

-> position2[x,0] = 0 for $0 \leq x \leq L$

-> D[position2[x,t],t]/.t->0 a good approximation of startervelocity[x]

-> position2[0,t] = starterposition[0] and position2[L ,t] = starterposition[L] for all t's.

You did this very problem in part a) immediately above.

□Step 3:

Go with position[x,t] = position1[x,t] + position2[x,t].

This will give you

$$\partial_{(x,2)} \text{position}[x, t] = \partial_{(t,2)} \text{position}[x, t]$$

with

→ position[x,0]

= position1[x,0] + position2[x,0]

= a good approximation of starterposition[x] + 0

→ D[position[x,t],t]/.t->0

= D[position1[x,t],t]/.t->0 + D[position2[x,t],t]/.t->0

= 0 + a good approximation of startervelocity[x]

→ position[0,t] = 0 + 0 = starterposition[0] and

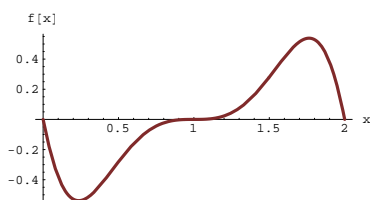
position[L ,t] = 0 + 0 = starterposition[L] for all t's.

G.5) Pure Cosine fits

□G.5.a.i)

Here's a function f[x] and its plot on [0,L] for L = 2:

```
Clear[f, x]
f[x_] = 3 x Sin[(1 - x)^3] (x - 2);
L = 2;
Plot[f[x], {x, 0, L},
  PlotStyle -> {{Thickness[0.01], Brown}}, PlotRange -> All,
  AxesLabel -> {"x", "f[x]"}];
```

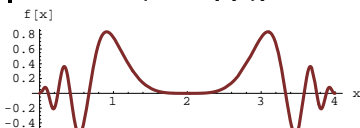
Rig f[x] on $[0, 2L]$ so that Fourier fits of the resulting function on $[0, 2L]$ exhibit only Cosines and possibly a constant?

You can tell at a glance that Fourier fits on $[0, L]$ are all pure sine fits:

```
n = Random[Integer, {4, 16}];
Chop[ComplexExpand[FastFourierfit[f, L, n, x]]]
-0.348828 Sin[π x] - 0.253942 Sin[2 π x] -
0.0800457 Sin[3 π x] - 0.0319527 Sin[4 π x] - 0.0153182 Sin[5 π x] -
0.00840115 Sin[6 π x] - 0.00505942 Sin[7 π x] - 0.00324873 Sin[8 π x] -
0.00217574 Sin[9 π x] - 0.00149122 Sin[10 π x] - 0.00102486 Sin[11 π x] -
0.000686094 Sin[12 π x] - 0.000422694 Sin[13 π x] - 0.000201747 Sin[14 π x]
Rerun a couple of times.
```

Now look at this plot of a function f[x] on $[0, L]$ for $L = 4$:

```
Clear[f, x]
f[x_] = 0.3 x Sin[(2 - x)^4] (4 - x);
L = 4;
Plot[f[x], {x, 0, L},
PlotStyle -> {{Thickness[0.01], Brown}}, PlotRange -> All,
AxesLabel -> {"x", "f[x]"}];
```



Check out some Fourier fits on $[0, L]$

```
n = Random[Integer, {4, 16}];
Chop[ComplexExpand[FastFourierfit[f, L, n, x]]]
0.1444927 - 0.0841849 Cos[π x / 2] - 0.340755 Cos[π x] + 0.0313064 Cos[3 π x / 2] +
0.241748 Cos[2 π x] + 0.0762827 Cos[5 π x / 2] - 0.0793501 Cos[3 π x] -
0.0660752 Cos[7 π x / 2] + 0.0334295 Cos[4 π x]
Rerun a couple of times.
```

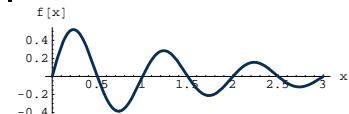
No Sines. Just Cosines and a constant.

How does the shape of the plot for f[x] tip you off in advance that you will get just Cosines and a constant?

□G.5.a.ii)

Here's a function f[x] and its plot on $[0, L]$ for $L = 3$:

```
Clear[f, x]
f[x_] = 0.6 E-0.6 x Sin[2 π x];
L = 3;
Plot[f[x], {x, 0, L},
PlotStyle -> {{Thickness[0.01], Indigo}}, PlotRange -> All,
AxesLabel -> {"x", "f[x]"}];
```



If you know what you're doing, then you can tell just by looking at the plot that Fourier fits of this function on $[0, L]$ will exhibit both Sine and Cosine terms.

Check this out:

```
n = Random[Integer, {4, 16}];
Chop[ComplexExpand[FastFourierfit[f, L, n, x]]]
0.0246842 + 0.0555739 Cos[2 π x / 3] + 0.086205 Cos[4 π x / 3] +
0.00983398 Cos[2 π x] - 0.0658225 Cos[8 π x / 3] - 0.032776 Cos[10 π x / 3] -
0.0213481 Cos[4 π x] - 0.0159766 Cos[14 π x / 3] - 0.0130848 Cos[16 π x / 3] -
0.0114677 Cos[6 π x] - 0.0106338 Cos[20 π x / 3] + 0.00416591 Sin[2 π x / 3] +
0.0201758 Sin[4 π x / 3] + 0.277575 Sin[2 π x] + 0.0206015 Sin[8 π x / 3] +
0.00518941 Sin[10 π x / 3] + 0.00216989 Sin[4 π x] + 0.0011077 Sin[14 π x / 3] +
0.000617409 Sin[16 π x / 3] + 0.000338796 Sin[6 π x] + 0.000151704 Sin[20 π x / 3]
Rerun a couple of times.
```

Now you get the chance to invent some mathematics.