Chapter 10: Partial differential equations.

§10.1: Two-point boundary value problems

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Alternatively, any two conditions could, we may think, determine the solution. For instance we can give y(0) and y(1) or y(0) and y'(1) etc. Such conditions are called two-point boundary conditions.

We need to analyze two-point boundary problems since they are needed in solving partial differential equations.

A general two-point boundary problem is of the form

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If g is zero and the boundary values are zero, then the problem is called homogeneous, otherwise it is called nonhomogeneous.

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Something similar is true for 2-pt boundary value problems:

Examples.

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y(0) = 0 again gives $A \sin 0 + B \cos 0 = 0$ thus B = 0.

y(1) = 1 gives $A \sin \sqrt{2} = 1$ or $A = 1/\sin \sqrt{2}$.

Thus,
$$y = \frac{\sin\sqrt{2}x}{\sin\sqrt{2}}$$
.

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This equation has no solution either.

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Then, $y = A \sin \mu x$. But we also need to have $y(\pi) = 0$.

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Then, $y = A \sin \mu x$. But we also need to have $y(\pi) = 0$. This means $A \sin \pi \mu = 0$, and therefore $\mu = k$, for any $k \in \mathbb{Z}$.

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Then, $y = A \sin \mu x$. But we also need to have $y(\pi) = 0$. This means $A \sin \pi \mu = 0$, and therefore $\mu = k$, for any $k \in \mathbb{Z}$. The eigenvalue problem has infinitely many positive solutions, $\lambda = k^2$: $\lambda = 1, 4, 9, 16, ...$

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So, there are no solutions for $\lambda \leq 0$.

All **eigenvalues** are: $\lambda = 1, 4, 9, 16, ..., n^2, ...$