

4. Given the following problem (a variant of the *heat* equation):

$$x^2 \frac{\partial u}{\partial t} = x \frac{\partial}{\partial x} \left( x \frac{\partial u}{\partial x} \right) - u \quad , \quad 0 \leq x \leq 5 \quad , \quad 0 \leq t$$

$$u(0, t) \text{ \& } u_x(0, t) \text{ finite} \quad , \quad u(5, t) = 0$$

$$u(x, 0) = f(x) = x$$

- (a) Separate Variables (with the usual separation constant  $-\lambda$ ) to get 2 ODE's, for  $X(x)$  and  $T(t)$ . (Check your work! This step is critical.)
- (b) Show that the eigenvalue problem for  $X(x)$  is a Sturm-Liouville problem (what type?); identify the functions  $p(x)$ ,  $w(x)$ , and  $q(x)$ .
- (c) Use equation (3.10.54) on page 122 (also called the “Rayleigh quotient”) to show there are no *negative* eigenvalues. Is *zero* an eigenvalue? [Be sure to use the specific  $p(x)$ ,  $w(x)$ ,  $q(x)$  and Boundary Conditions for this problem.]
- (d) Find the eigenvalues  $\lambda_n$  and eigenfunctions  $X_n(x)$ . [Hint: they can be expressed in terms of Bessel functions.] (If you get stuck on this step, just call the eigenfunctions  $X_n(x)$  and move on.)
- (e) Finish solving the given problem, including finding all coefficients in terms of integrals.
- (f) Describe the general behavior of the solution over time: what happens?
- (g) [extra credit] Evaluate the integrals.