

1 : Dirichlet's boundary conditions $u(t, a) = \alpha(t), u(t, b) = \beta(t), a_n, c_n$ disappear.

2 : Neumann boundary conditions $u_x(t, a) = 0, u_x(t, b) = 0, b_n, d_n$ disappear.

3 : Mixed boundary conditions $u(t, a) = \alpha(t), u_x(t, b) = 0$

4 : Periodic boundary conditions $u(t, a) = u(t, b) \& u_x(t, a) = u_x(t, b)$.

$$\boxed{3} : u(t, x) = a_0 + c_0 t + \sum_{n=1}^{\infty} \left[a_n \cos\left(\frac{nct\pi}{l}\right) \cos\left(\frac{n\pi x}{l}\right) + b_n \cos\left(\frac{nct\pi}{l}\right) \sin\left(\frac{n\pi x}{l}\right) + c_n \sin\left(\frac{nct\pi}{l}\right) \cos\left(\frac{n\pi x}{l}\right) + d_n \sin\left(\frac{nct\pi}{l}\right) \sin\left(\frac{n\pi x}{l}\right) \right]$$

$$a_n = \frac{2}{l} \int_0^l f(x) \cos\left(\frac{2\pi x}{l}\right) dx$$

$$b_n = \frac{2}{l} \int_0^l f(x) \sin\left(\frac{2\pi x}{l}\right) dx$$

$$c_n = \frac{2}{nc\pi} \int_0^l g(x) \cos\left(\frac{2\pi x}{l}\right) dx$$

$$d_n = \frac{2}{nc\pi} \int_0^l g(x) \sin\left(\frac{2\pi x}{l}\right) dx$$

Wave equation: $\frac{\partial^2 u}{\partial t^2} = c^2 \frac{\partial^2 u}{\partial x^2}$, then

$$u(t, x) = \frac{f(x-ct) + f(x+ct)}{2} + \frac{1}{2c} \int_{x-ct}^{x+ct} g(z) dz$$

transport equation $\frac{\partial u}{\partial t} + c(x) \frac{\partial u}{\partial x} = 0$ then solve $\frac{dx}{dt} = c(x)$. for example $c(x) = e^{-x}$ then we get $e^x = t + C$. Let $\xi = e^x - t, \eta = e^x + t$ and $u(t, x) = v(\xi, \eta)$. Then differentiate, we see that solution only depends on ξ or η then use boundary conditions.

Heat equation: $u_t = u_{xx}$ so then use separation of variables of $u(t, x) = T(t)X(x) \Rightarrow T'(t)X(x) = T(t)X''(x)$.

Fourier series: $f(x) = \sum_{n=0}^{\infty} [a_n \cos(nx) + b_n \sin(nx)]$ or $f(x) = \sum_{n=-\infty}^{\infty} c_n e^{inx}$ where

$$\begin{cases} a_k = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \cos(kx) dx \\ b_k = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \sin(kx) dx \\ c_k = \frac{1}{2\pi} \int_{-\pi}^{\pi} f(x) e^{-ikx} dx \end{cases}$$

For $Au_{tt} + Bu_{tx} + Cu_{xx} + Du_t + Eu_x + Fu = G$, then hyperbolic if $B^2 - 4AC > 0$, parabolic if $B^2 - 4AC = 0$ but $A^2 + B^2 + C^2 \neq 0$, elliptic if $B^2 - 4AC < 0$.