



**MATH 300 Fall 2004**  
**Advanced Boundary Value Problems I**  
**Solutions to Assignment 4**  
**Due: Friday November 19, 2004**

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**Question 1. [p 205, #2]**

Solve the vibrating membrane problem given below:

$$\frac{\partial^2 u}{\partial t^2} = 100 \left( \frac{\partial^2 u}{\partial r^2} + \frac{1}{r} \frac{\partial u}{\partial r} \right), \quad 0 < r < 1, \quad t > 0$$
$$u(a, t) = 0, \quad t > 0$$
$$u(r, 0) = 1 - r^2, \quad 0 < r < 1$$
$$\frac{\partial u}{\partial t}(r, 0) = 1, \quad 0 < r < 1.$$

You may use formula (11) from the text.

SOLUTION: Since  $f(r) = 1 - r^2$  and  $g(r) = 1$  are radially symmetric, we may assume that the solution does not depend on  $\theta$  (we can show this by separating variables and applying periodicity conditions in  $\theta$ ). Also, we expect periodic functions in  $t$ , and in order to separate variables we write  $u(r, t) = R(r) \cdot T(t)$ , and obtain the problems

$$rR'' + R' + \lambda^2 rR = 0, \quad 0 < r < 1$$
$$R(a) = 0,$$
$$|R(r)| \leq M, \quad 0 \leq r \leq 1,$$

for some constant  $M$ , and

$$T'' + 100\lambda^2 T = 0, \quad t > 0.$$

The solutions to the first problem are

$$R(r) = J_0(\lambda r), \quad r > 0,$$

where  $J_0$  is the Bessel function of order 0 of the first kind. The boundary condition  $u(1, t) = 0$  for all  $t > 0$  can be satisfied by requiring that  $R(1) = 0$ , that is,  $J_0(\lambda) = 0$ , so that  $\lambda$  must be a root of the Bessel function  $J_0$ . Now,  $J_0$  has infinitely many positive zeros, and we write them as

$$\alpha_1 < \alpha_2 < \alpha_3 < \dots < \alpha_n < \dots,$$

and therefore we have nontrivial solutions to the boundary value problem only when

$$\lambda_n = \alpha_n,$$

$n = 1, 2, 3, \dots$ , and these are the eigenvalues of the boundary value problem, the corresponding eigenfunctions are

$$R_n(r) = J_0(\alpha_n r),$$

for  $n = 1, 2, 3, \dots$

The solution to the differential equation for  $T$  corresponding to  $\lambda_n = \alpha_n$  is given by

$$T_n(t) = A_n \cos 10\lambda_n t + B_n \sin 10\lambda_n t,$$

and the functions

$$u_n(r, t) = (A_n \cos 10\lambda_n t + B_n \sin 10\lambda_n t) J_0(\lambda_n r)$$

satisfy the wave equation and the boundary condition for each  $n = 1, 2, \dots$

Using the superposition principle, we write the solution as a Fourier-Bessel expansion

$$u(r, t) = \sum_{n=1}^{\infty} (A_n \cos 10\lambda_n t + B_n \sin 10\lambda_n t) J_0(\lambda_n r), \quad (*)$$

and evaluate the coefficients  $A_n$  and  $B_n$  from the initial conditions. In order to do this, we need the orthogonality conditions

$$\int_0^1 r J_0(\lambda_n r) J_0(\lambda_m r) dr = 0$$

for  $n \neq m$ . In order to see this, we recall that  $R_n$  and  $R_m$  satisfy the equations

$$\begin{aligned} (rR'_n)' + \lambda_n^2 r R_n &= 0 \\ (rR'_m)' + \lambda_m^2 r R_m &= 0 \end{aligned}$$

and multiplying the first equation by  $R_m$  and the second equation by  $R_n$  and subtracting, we get

$$(rR'_n)' R_m - (rR'_m)' R_n = (\lambda_m^2 - \lambda_n^2) r R_n R_m,$$

that is,

$$(r(R_m R'_n - R_n R'_m))' = (\lambda_n^2 - \lambda_m^2) r R_n R_m,$$

and integrating this last equation from 0 to 1 and using the fact that  $R_m(1) = R_n(1) = 0$ , we have

$$(\lambda_n^2 - \lambda_m^2) \int_0^1 r R_n(r) R_m(r) dr = 0$$

for  $n \neq m$ , and since  $\lambda_n \neq \lambda_m$ , we have

$$\int_0^1 r J_0(\alpha_n r) J_0(\alpha_m r) dr = 0 \quad (**)$$

for  $n \neq m$ , and the eigenfunctions are orthogonal with respect to the weight function  $r$  on the interval  $[0, 1]$ .

In order to determine the coefficient  $A_n$  from the initial condition, we also need to know the value of

$$\int_0^1 r R_n(r)^2 dr,$$

and we can determine this by considering the differential equation satisfied by  $R_n$ , namely,

$$(rR'_n)' + \lambda_n^2 r R_n = 0,$$

and multiplying this by  $2rR'_n$  to get

$$\frac{d}{dr} [(rR'_n)^2] + 2\lambda_n^2 r^2 R_n R'_n = 0,$$

and integrating both terms we get

$$(rR'_n(r))^2 \Big|_0^1 + \lambda_n^2 \left[ r^2 R_n(r)^2 \Big|_0^1 - \int_0^1 2rR_n(r)^2 dr \right] = 0,$$

where we integrated by parts in the second integral. Since  $R_n(1) = 0$ , we get

$$R'_n(1)^2 - \lambda_n^2 \int_0^1 2rR_n(r)^2 dr = 0,$$

that is,

$$\int_0^1 rR_n(r)^2 dr = \frac{1}{2\lambda_n^2} R'_n(1)^2 = \frac{1}{2} J_0'(\lambda_n)^2 = \frac{1}{2} J_1(\lambda_n)^2 \quad (***)$$

for  $n = 1, 2, 3, \dots$ . Where we have used the identity  $J_0'(r) = -J_1(r)$ .

Now we can use the initial conditions to determine the coefficients in the solution (\*). Setting  $t = 0$ , multiplying by  $rR_m(r)$ , and integrating from 0 to 1, we get

$$\int_0^1 rf(r)R_m(r) dr = A_m \int_0^1 rR_m(r)^2 dr = A_m \frac{J_1(\lambda_m)^2}{2},$$

and since  $f(r) = 1 - r^2$ , we have

$$A_m = \frac{2}{J_1(\lambda_m)^2} \int_0^1 r(1 - r^2)R_m(r) dr = \frac{2}{J_1(\lambda_m)^2} \int_0^1 r(1 - r^2)J_0(\lambda_m r) dr$$

for  $m = 1, 2, 3, \dots$

If we make the substitution  $s = \lambda_m r$  in the last integral, we get

$$\int_0^1 r(1 - r^2)J_0(\lambda_m r) dr = \frac{1}{\lambda_m^4} \int_0^{\lambda_m} s(\lambda_m^2 - s^2)J_0(s) ds,$$

and integrating by parts with  $u = \lambda_m^2 - s^2$  and  $dv = J_0(s)s ds$  so that

$$v = \int sJ_0(s) ds = sJ_1(s),$$

we get

$$\int_0^1 r(1 - r^2)J_0(\lambda_m r) dr = \frac{2}{\lambda_m^4} \int_0^{\lambda_m} J_1(s)s^2 ds = \frac{2}{\lambda_m^4} s^2 J_2(s) \Big|_0^{\lambda_m} = \frac{2}{\lambda_m^2} J_2(\lambda_m),$$

for  $m = 1, 2, 3, \dots$ , where we used the identity

$$\int x^{p+1} J_p(x) dx = x^{p+1} J_{p+1}(x) + C.$$

Therefore,

$$A_m = \frac{2}{J_1(\lambda_m)^2} \int_0^1 r(1-r^2)J_0(\lambda_m r) dr = \frac{4J_2(\lambda_m)}{\lambda_m^2 J_1(\lambda_m)^2},$$

and finally, since  $\lambda_m$  is a zero of  $J_0$ , from the identity

$$J_0(x) + J_2(x) = \frac{2}{x}J_1(x),$$

we have

$$A_m = \frac{8}{\lambda_m^3 J_1(\lambda_m)}$$

for  $m = 1, 2, 3, \dots$ , and

$$1 - r^2 = f(r) = \sum_{n=1}^{\infty} \frac{8}{\lambda_n^3 J_1(\lambda_n)} J_0(\lambda_n r), \quad 0 < r < 1$$

is the Fourier-Bessel expansion for the initial displacement.

In order to compute the  $B_n$ 's, we differentiate (\*) with respect to  $t$  and then set  $t = 0$  to get

$$1 = g(r) = \frac{\partial u}{\partial t}(r, 0) = \sum_{n=1}^{\infty} 10\lambda_n B_n J_0(\lambda_n r),$$

and a similar argument to that above shows that

$$B_m = \frac{1}{5\lambda_m^2 J_1(\lambda_m)}$$

for  $m = 1, 2, 3, \dots$ , therefore the solution is

$$u(r, t) = \sum_{n=1}^{\infty} \frac{J_0(\lambda_n r)}{5\lambda_n^3 J_1(\lambda_n)} [40 \cos(10\lambda_n t) + \lambda_n \sin(10\lambda_n t)]$$

for  $0 \leq r \leq 1$ , and  $t \geq 0$ .

**Question 2. [p 206, #4]**

Solve the vibrating membrane problem given below:

$$\begin{aligned} \frac{\partial^2 u}{\partial t^2} &= \left( \frac{\partial^2 u}{\partial r^2} + \frac{1}{r} \frac{\partial u}{\partial r} \right), & 0 < r < 1, \quad t > 0 \\ u(a, t) &= 0, & t > 0 \\ u(r, 0) &= 0, & 0 < r < 1 \\ \frac{\partial u}{\partial t}(r, 0) &= J_0(\alpha_3 r), & 0 < r < 1. \end{aligned}$$

You may use formula (11) from the text.

SOLUTION: As in the previous problem, the solution is

$$u(r, t) = \sum_{n=1}^{\infty} (A_n \cos \lambda_n t + B_n \sin \lambda_n t) J_0(\lambda_n r),$$

where  $\lambda_n$  is the  $n^{\text{th}}$  positive root of the Bessel function  $J_0$ .

In this case, however,  $u(r, 0) = f(r) = 0$  for  $0 < r < 1$ , so that  $A_n = 0$  for all  $n \geq 1$ . We use the initial condition

$$\frac{\partial u}{\partial t}(r, 0) = J_0(\alpha_3 r), \quad 0 < r < 1$$

and the orthogonality to determine the  $B_n$ 's, as in the previous problem, we have

$$B_n = \frac{2}{\lambda_n J_1(\lambda_n)^2} \int_0^1 r J_0(\lambda_3 r) J_0(\lambda_n r) dr = 0$$

for all  $n \neq 3$ , while for  $n = 3$ , we have

$$B_3 = \frac{2}{\lambda_3 J_1(\lambda_3)^2} \int_0^1 r J_0(\lambda_3 r)^2 dr = \frac{2}{\lambda_3 J_1(\lambda_3)^2} \cdot \frac{1}{2} J_1(\lambda_3)^2 = \frac{1}{\lambda_3}$$

and the solution is

$$u(r, t) = \frac{1}{\lambda_3} J_0(\lambda_3 r) \sin \lambda_3 t$$

for  $0 \leq r \leq 1$ , and  $t \geq 0$ .

**Question 3.** [p 331, #2]

If  $f(x)$  is an even function and  $g(x)$  is an odd function, show that the set of functions  $\{f(x), g(x)\}$  is orthogonal with respect to the weight function

$$w(x) = 1$$

on any symmetric interval  $[-a, a]$  containing 0.

SOLUTION: We have

$$\begin{aligned} \int_{-a}^a f(x)g(x) dx &= \int_{-a}^0 \underbrace{f(x)g(x)}_{t=-x} dx + \int_0^a f(x)g(x) dx \\ &= \int_0^a f(-t)g(-t) dt + \int_0^a f(x)g(x) dx \\ &= - \int_0^a f(t)g(t) dt + \int_0^a f(x)g(x) dx \\ &= 0, \end{aligned}$$

and therefore  $f$  and  $g$  are orthogonal on the symmetric interval  $[-a, a]$  with respect to the weight function  $w(x) = 1$ .

**Question 4.** [p 332, #6]

Show that the set of Laguerre polynomials  $\left\{1, 1-x, \frac{1}{2}(2-4x+x^2)\right\}$  is orthogonal with respect to the weight function

$$w(x) = e^{-x}$$

on the interval  $[0, \infty)$ .

SOLUTION: Recall that for  $n \geq 0$  we have

$$\int_0^{\infty} x^n e^{-x} dx = n!,$$

and therefore

$$\begin{aligned} \langle 1, 1-x \rangle &= \int_0^{\infty} (1-x)e^{-x} dx = 0! - 1! = 0, \\ \langle 1, \frac{1}{2}(2-4x+x^2) \rangle &= 0! - 2 \cdot 1! + \frac{1}{2} \cdot 2! = 1 - 2 + 1 = 0 \end{aligned}$$

and finally,

$$\begin{aligned} \langle 1-x, \frac{1}{2}(2-4x+x^2) \rangle &= \langle 1, \frac{1}{2}(2-4x+x^2) \rangle - \langle x, \frac{1}{2}(2-4x+x^2) \rangle \\ &= 0 - \left( 1! - 2 \cdot 2! + \frac{3!}{2} \right) \\ &= -1 + 4 - 3 \\ &= 0, \end{aligned}$$

so the set of functions does form an orthogonal set on the interval  $[0, \infty)$  with respect to the weight function  $w(x) = e^{-x}$ .

**Question 5.** [p 332, #8]

Is the set of functions  $\left\{ \frac{1}{2}(2-4x+x^2), -12x+8x^3 \right\}$  orthogonal with respect to the weight function

$$w(x) = e^{-x}$$

on the interval  $[0, \infty)$ ?

SOLUTION: These functions are **not** orthogonal with respect to the weight function  $w(x) = e^{-x}$  on the interval  $[0, \infty)$ , in fact,

$$\begin{aligned} \langle 8x^3 - 12x, \frac{1}{2}(x^2 - 4x + 2) \rangle &= 2 \langle 2x^3 - 3x, x^2 - 4x + 2 \rangle \\ &= 2 \int_0^{\infty} (2x^3 - 3x)(x^2 - 4x + 2)e^{-x} dx \\ &= 2 \int_0^{\infty} (2x^5 - 8x^4 + x^3 + 12x^2 - 6x)e^{-x} dx \\ &= 2[2 \cdot 5! - 8 \cdot 4! + 3! + 12 \cdot 2! - 6 \cdot 1!] \\ &= 2 \cdot 72 = 144. \end{aligned}$$

As an exercise, show that the first five Laguerre polynomials in the orthogonal basis with respect to this weight function on  $[0, \infty)$  are given by

$$\begin{aligned} L_0(x) &= 1, & L_1(x) &= x - 1, & L_2(x) &= x^2 - 4x + 2, \\ L_3(x) &= x^3 - 9x^2 + 18x - 6, & L_4(x) &= x^4 - 16x^3 + 72x^2 - 96x + 24 \end{aligned}$$

**Question 6.** [p 344, #6]

Given the boundary value problem

$$\begin{aligned}y'' + \left(\frac{1 + \lambda x}{x}\right)y &= 0 \\y(1) &= 0 \\y(2) &= 0,\end{aligned}$$

on the interval  $[1, 2]$ , put the equation in Sturm-Liouville form and decide whether the problem is regular or singular.

SOLUTION: We can rewrite the boundary value problem in the form

$$\begin{aligned}(xy')' + \lambda xy &= 0 \\y(1) &= 0 \\y(2) &= 0\end{aligned}$$

and here  $p(x) = x$ ,  $p'(x) = 1$ ,  $q(x) = 0$ ,  $r(x) = x$  are all continuous on the interval  $[1, 2]$ , with  $p(x) > 0$  and  $r(x) > 0$  for all  $x \in [1, 2]$ . Also,  $c_1 = d_1 = 1$  and  $c_2 = d_2 = 0$ , so this is a **regular** Sturm-Liouville problem on the interval  $[1, 2]$ .

**Question 7.** [p 344, #8]

Given the boundary value problem

$$\begin{aligned}(1 - x^2)y'' - 2xy' + (1 + \lambda x)y &= 0 \\y(-1) &= 0 \\y(1) &= 0,\end{aligned}$$

on the interval  $[-1, 1]$ , put the equation in Sturm-Liouville form and decide whether the problem is regular or singular.

SOLUTION: We can rewrite the boundary value problem in the form

$$\begin{aligned}((1 - x^2)y')' + (1 + \lambda x)y &= 0 \\y(-1) &= 0 \\y(1) &= 0\end{aligned}$$

and here  $p(x) = 1 - x^2$ ,  $p'(x) = -2x$ ,  $q(x) = 1$ ,  $r(x) = x$  are all continuous on the interval  $[-1, 1]$ . Also,  $c_1 = d_1 = 1$  and  $c_2 = d_2 = 0$ .

However,  $p(x) = 0$  at the endpoints of the interval  $[-1, 1]$ , and  $r(0) = 0$ , so this is a **singular** Sturm-Liouville problem.

**Question 8.** [p 344, #14]

Find the eigenvalues and eigenfunctions of the Sturm-Liouville problem

$$\begin{aligned}y'' + \lambda y &= 0 \\y(-\pi) &= y(\pi) \\y'(-\pi) &= y'(\pi).\end{aligned}$$

SOLUTION:

*Case 1:* If  $\lambda = 0$ , then the equation  $y'' = 0$  has general solution  $y(x) = Ax + B$  with  $y' = A$ . The first periodicity condition gives

$$-A\pi + B = A\pi + B$$

so that  $A = 0$ . The second periodicity condition is then automatically satisfied, so there is one nontrivial solution in this case. The eigenvalue is  $\lambda = 0$  with corresponding eigenfunction  $y_0 = 1$ .

*Case 2:* If  $\lambda < 0$ , say  $\lambda = -\mu^2$  where  $\mu \neq 0$ , then the differential equation becomes  $y'' - \mu^2 y = 0$ , and has general solution  $y(x) = A \cosh \mu x + B \sinh \mu x$  with  $y' = \mu A \sinh \mu x + \mu B \cosh \mu x$ . The first periodicity condition gives

$$A \cosh \mu\pi - B \sinh \mu\pi = A \cosh \mu\pi + B \sinh \mu\pi,$$

since  $\cosh \mu x$  is an even function and  $\sinh \mu x$  is an odd function. We have  $2B \sinh \mu\pi = 0$ , and since  $\sinh \mu\pi \neq 0$ , then  $B = 0$ . The solution is then  $y = A \cosh \mu x$ , and the second periodicity condition gives

$$-\mu A \sinh \mu\pi = \mu A \sinh \mu\pi,$$

so that  $2\mu A \sinh \mu\pi = 0$ , and since  $\mu \neq 0$ , then  $\sinh \mu\pi \neq 0$ , so we must have  $A = 0$ . Therefore, there are no nontrivial solutions in this case.

*Case 3:* If  $\lambda > 0$ , say  $\lambda = \mu^2$  where  $\mu \neq 0$ , the differential equation becomes  $y'' + \mu^2 y = 0$ , and has general solution  $y(x) = A \cos \mu x + B \sin \mu x$ , with  $y'(x) = -A\mu \sin \mu x + B\mu \cos \mu x$ .

Applying the first periodicity condition, we have

$$y(-\pi) = A \cos \mu\pi - B \sin \mu\pi = A \cos \mu\pi + B \sin \mu\pi = y(\pi)$$

so that  $2B \sin \mu\pi = 0$ .

Applying the second periodicity condition, we have

$$y'(-\pi) = A\mu \sin \mu\pi + B\mu \cos \mu\pi = -A\mu \sin \mu\pi + B\mu \cos \mu\pi = y'(\pi)$$

so that  $2A \sin \mu\pi = 0$ . Therefore, the following equations must hold simultaneously:

$$\begin{aligned}A \sin \mu\pi &= 0 \\B \sin \mu\pi &= 0\end{aligned}$$

In order to get a nontrivial solution, we must have either  $A \neq 0$ , or  $B \neq 0$ , and if the equations hold, we must have  $\sin \mu\pi = 0$ . Therefore,  $\mu$  must be an integer, so that the eigenvalues are

$$\lambda_n = \mu_n^2 = n^2$$

for  $n = 1, 2, 3, \dots$ , and the eigenfunctions corresponding to these eigenvalues are  $\sin nx$  and  $\cos nx$  for  $n = 1, 2, 3, \dots$ .



**Question 9.** [p 344, #16]

Find the eigenvalues and eigenfunctions of the Sturm-Liouville problem

$$\begin{aligned}y'' + \lambda y &= 0 \\y(0) + y'(0) &= 0 \\y(2\pi) &= 0.\end{aligned}$$

SOLUTION:

*Case 1:* If  $\lambda = 0$ , then the equation  $y'' = 0$  has general solution  $y(x) = Ax + B$  with  $y' = A$ . The first boundary condition gives

$$B + A = 0$$

so that  $A = -B$ . The second boundary condition gives

$$2\pi A + B = 0$$

so that  $(2\pi - 1)A = 0$ , and  $A = -B = 0$ , so there are no nontrivial solutions in this case.

*Case 2:* If  $\lambda < 0$ , say  $\lambda = -\mu^2$  where  $\mu \neq 0$ , then the differential equation becomes  $y'' - \mu^2 y = 0$ , and has general solution  $y(x) = A \cosh \mu x + B \sinh \mu x$  with  $y' = \mu A \sinh \mu x + \mu B \cosh \mu x$ . The first boundary condition gives

$$A + \mu B = 0$$

so that  $A = -\mu B$ . The second boundary condition gives

$$A \cosh 2\pi\mu + B \sinh 2\pi\mu = 0$$

and since  $\cosh 2\pi\mu \neq 0$ , then

$$B(\tanh 2\pi\mu - \mu) = 0,$$

and in order to get nontrivial solutions we need

$$\tanh 2\pi\mu = \mu.$$

The graphs of  $f(\mu) = \tanh 2\pi\mu$  and  $g(\mu) = \mu$  intersect at the origin,  $\mu = 0$ , and since

$$\lim_{\mu \rightarrow \infty} \tanh 2\pi\mu = 1 \quad \text{and} \quad \lim_{\mu \rightarrow -\infty} \tanh 2\pi\mu = -1,$$

and

$$f'(0) = 2\pi > 1 = g'(0),$$

they intersect again in exactly two more points  $\mu = \pm\mu_0$ , where  $\mu_0$  is the positive root of the equation  $\tanh 2\pi\mu = \mu$ . There is one nontrivial solution in this case, with eigenvalue  $\lambda = -(\mu_0)^2$  and the corresponding eigenfunction is

$$\sinh \mu_0 x - \mu_0 \cosh \mu_0 x.$$

*Case 3:* If  $\lambda > 0$ , say  $\lambda = \mu^2$  where  $\mu \neq 0$ , then the differential equation becomes  $y'' + \mu^2 y = 0$ , and has general solution  $y(x) = A \cos \mu x + B \sin \mu x$  with  $y' = -\mu A \sin \mu x + \mu B \cos \mu x$ . The first boundary condition gives

$$y(0) + y'(0) = A + \mu B = 0$$

so that  $A = -\mu B$ . The second boundary condition gives

$$y(2\pi) = A \cos 2\pi\mu + B \sin 2\pi\mu = 0,$$

and so

$$B [\sin 2\pi\mu - \mu \cos 2\pi\mu] = 0,$$

and the eigenvalues are  $\lambda_n = \mu_n^2$ , where  $\mu_n$  is the  $n^{\text{th}}$  positive root of the equation  $\tan 2\pi\mu = \mu$ . The corresponding eigenfunctions are

$$y_n = \sin \mu_n x - \mu_n \cos \mu_n x$$

for  $n = 1, 2, 3, \dots$

**Question 10.** [p 344, #22]

Show that the boundary value problem

$$\begin{aligned} y'' - \lambda y &= 0 \\ y(0) + y'(0) &= 0 \\ y(1) + y'(1) &= 0 \end{aligned}$$

has one positive eigenvalue. Does this contradict Theorem 1?

SOLUTION:

*Case 1:* If  $\lambda = 0$ , the differential equation  $y'' = 0$  has general solution  $y = Ax + B$ , with  $y' = A$ . Applying the first boundary condition, we have

$$B + A = 0,$$

so that  $B = -A$ . Applying the second boundary condition, we have

$$A + B + A = 0,$$

so that  $B = -2A$ , and therefore  $B = 2B$ , and  $B = A = 0$ . Therefore, there are no nontrivial solutions in this case.

*Case 2:* If  $\lambda < 0$ , say  $\lambda = -\mu^2$  where  $\mu \neq 0$ , the differential equation becomes  $y'' + \mu^2 y = 0$  and has general solution  $y = A \cos \mu x + B \sin \mu x$ , with  $y' = -\mu A \sin \mu x + \mu B \cos \mu x$ . The first boundary condition gives

$$y(0) + y'(0) = A + \mu B = 0$$

so that  $A = -\mu B$ .

The second boundary condition gives

$$y(1) + y'(1) = A \cos \mu + B \sin \mu - \mu A \sin \mu + \mu B \cos \mu = 0,$$

that is,

$$(\cos \mu - \mu \sin \mu)A + (\sin \mu + \mu \cos \mu)B = 0.$$

The system of linear equations for  $A$  and  $B$

$$\begin{aligned}A + \mu B &= 0 \\(\cos \mu - \mu \sin \mu)A + (\sin \mu + \mu \cos \mu)B &= 0\end{aligned}$$

has nontrivial solutions if and only if

$$(1 + \mu^2) \sin \mu = 0,$$

that is if and only if  $\sin \mu = 0$ . The eigenvalues are  $\lambda_n = -(\mu_n)^2 = -n^2$ , with corresponding eigenfunctions

$$y_n = \sin nx - n \cos nx$$

for  $n = 1, 2, 3, \dots$

*Case 3:* If  $\lambda > 0$ , say  $\lambda = \mu^2$ , the differential equation becomes  $y'' - \mu^2 y = 0$  and has general solution  $y = A \cosh \mu x + B \sinh \mu x$ , with  $y' = \mu A \sinh \mu x + \mu B \cosh \mu x$ . The first boundary condition gives

$$y(0) + y'(0) = A + \mu B = 0$$

The second boundary condition gives

$$y(1) + y'(1) = A \cosh \mu + B \sinh \mu + \mu A \sinh \mu + \mu B \cosh \mu = 0,$$

that is,

$$(\cosh \mu + \mu \sinh \mu)A + (\sinh \mu + \mu \cosh \mu)B = 0.$$

The system of linear equations for  $A$  and  $B$

$$\begin{aligned}A + \mu B &= 0 \\(\cosh \mu + \mu \sinh \mu)A + (\sinh \mu + \mu \cosh \mu)B &= 0\end{aligned}$$

has nontrivial solutions if and only if

$$(1 - \mu^2) \sinh \mu = 0,$$

and since  $\sinh \mu \neq 0$ , if and only if  $1 - \mu^2 = 0$ , that is, if and only if  $\mu = \pm 1$ .

Therefore, there is only one positive eigenvalue, namely

$$\lambda = (\pm 1)^2 = 1,$$

with corresponding eigenfunction

$$y = \sinh x - \cosh x.$$

**Note:** If  $r(x) = -1 < 0$ , then the problem is not a regular Sturm-Liouville problem, and so this does not contradict Theorem 1, since Theorem 1 does not apply.