

Some standard eigenvalue problems for  $\frac{d^2\phi}{dx^2} + \lambda\phi = 0$

1) Dirichlet boundary conditions  $\phi(0) = 0, \phi(L) = 0$ :

**Eigenvalues**  $\lambda_n = \left(\frac{n\pi}{L}\right)^2$   $n = 1, 2, 3, \dots$  normalized eigenfunctions  $\phi_n(x) = \sqrt{\frac{2}{L}} \sin \frac{n\pi x}{L}$   
with orthogonality relation  $\langle \phi_m(x), \phi_n(x) \rangle = \delta_{mn}$ .

**Series**  $f(x) = \sum_{n=1}^{\infty} b_n \phi_n(x)$  where  $b_n = \langle f(x), \phi_n(x) \rangle$  and the inner product of  $u(x)$   
and  $v(x)$  is  $\langle u, v \rangle = \int_0^L u(x)v(x)dx$ .

2) Neumann or no-flux boundary conditions  $\frac{d\phi}{dx}(0) = 0, \frac{d\phi}{dx}(L) = 0$ :

**Eigenvalues**  $\lambda_n = \left(\frac{n\pi}{L}\right)^2$   $n = 0, 1, 2, \dots$  normalized eigenfunctions  $\phi_n(x) = \sqrt{\frac{2}{L}} \cos \frac{n\pi x}{L}$   
for  $n = 1, 2, 3, \dots$  but  $\phi_0 = \sqrt{\frac{1}{L}}$  and  $\lambda_0 = 0$  when  $n = 0$ . The orthogonality relation is  
 $\langle \phi_m(x), \phi_n(x) \rangle = \delta_{mn}$ .

**Series**  $f(x) = \sum_{n=0}^{\infty} a_n \phi_n(x)$  where  $a_n = \langle f(x), \phi_n(x) \rangle$  and the inner product of  $u(x)$   
and  $v(x)$  is  $\langle u, v \rangle = \int_0^L u(x)v(x)dx$ .

3) Periodic boundary conditions  $\phi(-L) = \phi(L)$  and  $\frac{d\phi}{dx}(-L) = \frac{d\phi}{dx}(L)$ :

**Eigenvalues**  $\lambda_n = \left(\frac{n\pi}{L}\right)^2$   $n = 0, 1, 2, \dots$  the normalized eigenfunctions are

$$\phi_n^{(1)}(x) = \begin{cases} \frac{1}{\sqrt{L}} \cos \frac{n\pi x}{L} & \text{for } n = 1, 2, 3, \dots \\ \frac{1}{\sqrt{2L}} & \text{when } n = 0 (\lambda_0 = 0) \end{cases}, \quad \phi_n^{(2)}(x) = \frac{1}{\sqrt{L}} \sin \frac{n\pi x}{L} \text{ for } n = 1, 2, 3, \dots$$

with orthogonality relations

$$\langle \phi_m^{(1)}(x), \phi_n^{(2)}(x) \rangle = 0, \quad \langle \phi_m^{(1)}(x), \phi_n^{(1)}(x) \rangle = \delta_{mn}, \quad \text{and} \quad \langle \phi_m^{(2)}(x), \phi_n^{(2)}(x) \rangle = \delta_{mn}.$$

**Series**  $f(x) = \sum_{n=0}^{\infty} a_n \phi_n^{(1)}(x) + \sum_{n=1}^{\infty} b_n \phi_n^{(2)}(x)$  with coefficients  $a_n = \langle f(x), \phi_n^{(1)}(x) \rangle$ ,

$b_n = \langle f(x), \phi_n^{(2)}(x) \rangle$ , and the inner product of  $u(x)$  and  $v(x)$  is  $\langle u, v \rangle = \int_{-L}^L u(x)v(x)dx$ .