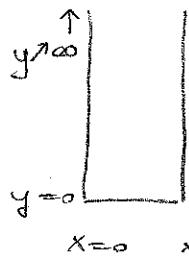


Prob. 1 p548



$$T(x, 0) = x \\ T(0, y) = T(10, y) = 0$$

$$\nabla^2 T = 0$$

$$x=0 \quad x=10$$

- Separation of variables.  $T(x, y) = A(x)B(y)$

$$\Rightarrow \frac{A''x}{A} + \frac{B''y}{B} = 0 \Rightarrow \frac{A''x}{A} = -\frac{B''y}{B} = \text{constant}$$

- To fit the boundary conditions @  $x=0$  and  $x=10$ , we see that  $A(x)$  has to be a linear combination of  $\sin$  &  $\cos$  function and not a linear combination of exponentials  $\Rightarrow$  the constant must be negative so let

$$A''x = -k^2 A \rightarrow A(x) = a \cos(kx) + b \sin(kx)$$

$$B''y = k^2 B \rightarrow B(y) = c e^{ky} + d e^{-ky}$$

- $A(0) = 0 \Rightarrow a = 0$

$$A(10) = 0 \Rightarrow K_n = \frac{n\pi}{10} \quad \text{so } A_n(x) = b_n \sin\left(\frac{n\pi x}{10}\right)$$

$$B(\infty) < +\infty \Rightarrow c = 0 \quad \text{so } B_n(y) = e^{-\frac{n\pi}{10} y}$$

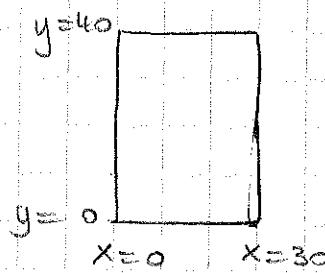
- The general solution is therefore  $T(x, y) = \sum_{n=1}^{\infty} b_n \sin\left(\frac{n\pi x}{10}\right) e^{-\frac{n\pi}{10} y}$

- $T(x, 0) = x = \sum_{n=1}^{\infty} b_n \sin\left(\frac{n\pi x}{10}\right)$

with  $b_n = \frac{2}{10} \int_0^{10} x \sin\left(\frac{n\pi x}{10}\right) dx$

$$= \frac{2}{10} \left[ -\frac{10}{n\pi} x \cos\left(\frac{n\pi x}{10}\right) \right]_0^{10} + \frac{2}{10} \int_0^{10} \frac{10}{n\pi} \cos\left(\frac{n\pi x}{10}\right) dx$$

$$= -\frac{20}{n\pi} \cos(n\pi) = \frac{20}{n\pi} (-1)^{n+1} \quad \text{as required.}$$



$$T(0,y) = T(30,y) = 0$$

$$T(x,0) = 0$$

$$T(x,40) = \begin{cases} 100 & x \in [0,10] \\ 0 & x \in [10,30] \end{cases}$$

- Separation of variables  $T(x,y) = A(x)B(y)$

$$\Rightarrow \frac{A_{xx}}{A} + \frac{B_{yy}}{B} = 0 \Rightarrow \frac{A_{xx}}{A} = -\frac{B_{yy}}{B} = \text{constant}$$

- To fit homogeneous boundary conditions in  $x$ , we must have oscillatory functions in  $x \Rightarrow$  the constant must be negative  $\Rightarrow$  let

$$\left\{ \begin{array}{l} \frac{A_{xx}}{A} = -k^2 \\ \frac{B_{yy}}{B} = k^2 \end{array} \right.$$

$$A(x) = a \cos kx + b \sin kx$$

$$\frac{B_{yy}}{B} = k^2$$

$$B(y) = c \cosh(ky) + d \sinh(ky)$$

$$\begin{aligned} A(0) = 0 &\Rightarrow a = 0 \\ A(30) = 0 &\Rightarrow k = \frac{n\pi}{30} \end{aligned}$$

$$\text{so } A_n(x) = b_n \sin\left(\frac{n\pi x}{30}\right)$$

$$B(0) = 0 \Rightarrow c = 0 \quad \text{so}$$

$$B_n(y) = \sinh\left(\frac{n\pi y}{30}\right)$$

$$\Rightarrow \text{General solution: } T(x,y) = \sum b_n \sin\left(\frac{n\pi x}{30}\right) \sinh\left(\frac{n\pi y}{30}\right)$$

$$\bullet \text{ At } y=40 \quad T(x,y) = \sum b_n \sinh\left(\frac{4n\pi}{3}\right) \sin\left(\frac{n\pi x}{30}\right) = \begin{cases} 100 & x \in [0,10] \\ 0 & x \in [10,30] \end{cases}$$

$$\sinh\left(\frac{4n\pi}{3}\right) b_n = \frac{2}{30} \int_0^{30} \sin\left(\frac{n\pi x}{30}\right) T(x,40) dx$$

$$\begin{aligned} &= \frac{2}{30} \int_0^{10} 100 \sin\left(\frac{n\pi x}{30}\right) dx = \frac{20}{3} \cdot \frac{30}{n\pi} \left[ -\cos\left(\frac{n\pi x}{30}\right) \right]_0^{10} \\ &= \frac{200}{n\pi} \left( 1 - \cos\left(\frac{n\pi}{3}\right) \right) \end{aligned}$$

$$\Rightarrow T(x,y) = \sum \frac{200}{n\pi} \left( 1 - \cos\left(\frac{n\pi}{3}\right) \right) \sin\left(\frac{n\pi x}{30}\right) \frac{\sinh\left(\frac{n\pi y}{30}\right)}{\sinh\left(4n\pi/3\right)}$$

Problem 2 p SS3

$$0 \quad 10 \\ x=0 \qquad x=10$$

$$T(x, 0) = 100 \\ T(0, t) = T(10, t) = 0 \quad \forall t > 0$$

$$\frac{\partial T}{\partial t} = k \frac{\partial^2 T}{\partial x^2}$$

Separation of variables:  $T(x, t) = A(x)B(t)$

$$\Rightarrow k \frac{A_{xx}}{A} = \frac{B_t}{B} = \text{constant}$$

- if constant is  $> 0 \Rightarrow$  exponentially growing solutions, unphysical
- if constant  $= 0 \Rightarrow$  picks up steady-state solution solution of  $A_{xx} = 0$  until  $A(0) = A(10) = 0$   
 $\rightarrow$  solution is  $A_0 = 0$
- if constant is  $< 0 \Rightarrow$  let  $\frac{1}{k} \frac{B_t}{B} = -\frac{A_{xx}}{A} = -\lambda^2$

then  $\begin{cases} A(x) = a \cos \lambda x + b \sin \lambda x \\ B(t) = e^{-\lambda^2 k t} \end{cases}$

$$A(0) = A(10) = 0 \Rightarrow a = 0 \text{ and } \lambda = \frac{n\pi}{10}$$

$\Rightarrow$  General solution:

$$T(x, t) = \sum_{n=1}^{\infty} b_n \sin\left(\frac{n\pi x}{10}\right) e^{-\frac{n^2\pi^2}{100} kt}$$

• at  $t = 0 \quad 100 = \sum_{n=1}^{\infty} b_n \sin\left(\frac{n\pi x}{10}\right)$

with  $b_n = \frac{2}{10} \int_0^{10} 100 \sin\left(\frac{n\pi x}{10}\right) dx$

$$= 20 \frac{10}{n\pi} \left[ -\cos \frac{n\pi x}{10} \right]_0^{10}$$

$$= \frac{200}{n\pi} (1 - \cos n\pi) = \frac{400}{n\pi} \text{ if } n \text{ odd.}$$

$$\Rightarrow T(x, t) = \frac{400}{\pi} \sum_{\text{odd } n} \sin\left(\frac{n\pi x}{10}\right) e^{-\frac{n^2\pi^2}{100} kt}$$

PS3 problem 7

$$\begin{array}{c} 0 \\ | \\ x=0 \quad x=l \end{array}$$

$$T(x, 0) = x$$

$$\frac{\partial T}{\partial x}|_0 = \frac{\partial T}{\partial x}|_l = 0$$

$$\frac{\partial T}{\partial t} = k \nabla^2 T$$

- Separation of variables  $T(x, t) = A(x)B(t)$

$$\Rightarrow \frac{Bt}{B} = k \frac{A_{xx}}{A} = \text{constant}$$

- The constant cannot be  $> 0$ , otherwise exponentially growing solutions, unphysical

- If constant = 0 then  $A_{xx} = 0$  with  $\frac{\partial A}{\partial x}|_0 = \frac{\partial A}{\partial x}|_l = 0$   
 $\Rightarrow A_0(x) = a_0$

- If constant  $< 0$  then let  $\frac{1}{k} \frac{Bt}{B} = \frac{A_{xx}}{A} = -\lambda^2$

$$\Rightarrow \begin{cases} A(x) = a \cos \lambda x + b \sin \lambda x \\ B(t) = e^{-\lambda^2 kt} \end{cases}$$

$$\text{from } \frac{\partial A}{\partial x}|_0 = 0 \Rightarrow b = 0$$

$$\frac{\partial A}{\partial x}|_l = 0 \Rightarrow \lambda = \frac{n\pi}{l}$$

$$\Rightarrow \text{General solution: } T(x, t) = a_0 + \sum_{n=1}^{\infty} a_n \cos\left(\frac{n\pi x}{l}\right) e^{-\frac{n^2\pi^2 k t}{l^2}}$$

- At  $t=0$   $T(x, 0) = x = a_0 + \sum_{n=1}^{\infty} a_n \cos\left(\frac{n\pi x}{l}\right)$

$$\text{with } a_0 = \frac{1}{l} \int_0^l x dx = \frac{l}{2}$$

$$a_n = \frac{2}{l} \int_0^l x \cos\left(\frac{n\pi x}{l}\right) dx = \frac{2}{l} \left[ \frac{l}{n\pi} x \sin\left(\frac{n\pi x}{l}\right) \right]_0^l$$

$$= \frac{2}{n\pi} \int_0^l \sin\left(\frac{n\pi x}{l}\right) dx = \frac{2}{n\pi} \left[ -\frac{1}{n\pi} \cos\left(\frac{n\pi x}{l}\right) \right]_0^l$$

$$= \frac{2l^2}{n^2\pi^2} (\cos(n\pi) - 1) = -\frac{4l^2}{n^2\pi^2} \text{ for } n \text{ odd}$$

as required