

Homework # 12

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Chapter # 12: Summary partial differential equation and boundary value problems in Rectangular coordinates.

* Separable partial differential equation.

Linear second order PDE. Homogeneous & non-homogeneous. Solution. Separable equation.

Separation constant. Superposition principle

• Classification of linear second order.

The general form of a linear second partial differential equation in two independent variables, x and y is given as

$$A \frac{\partial^2 u}{\partial x^2} + B \frac{\partial^2 u}{\partial x \partial y} + C \frac{\partial^2 u}{\partial y^2} + D \frac{\partial u}{\partial x} + E \frac{\partial u}{\partial y} + F u = G.$$

* Classical equation & boundary value problem

For the remainder of this and the next chapter we shall be concerned principally with finding product solutions of the partial differential equations;

$$k \frac{\partial^2 u}{\partial x^2} = \frac{\partial u}{\partial t} \quad k > 0 \quad \rightarrow \textcircled{1}$$

$$a^2 \frac{\partial^2 u}{\partial x^2} = \frac{\partial^2 u}{\partial t^2} \quad \rightarrow \textcircled{2} \quad \frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = 0 \quad \rightarrow \textcircled{3}$$

Or slight variations of these equations. These classical equations of mathematical physics are known.

• one dimensional equation • Laplace's equation

• Heat equation

* Heat equation: consider a thin rod of length

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Day: MTWTFSS

with an initial evaporation temperature $f(x)$ throughout and whose ends are held at temperature zero for all time $t > 0$. If the rod shown in the figure satisfies all the conditions given in the previous formulas, the temperature $u(x, t)$ in the rod is determined from the boundary value problem

$$\begin{aligned} k \frac{\partial^2 u}{\partial x^2} &= \frac{\partial u}{\partial t} \quad 0 < x < L, t > 0 \quad u(0, t) = 0, u(L, t) = 0, t > 0 \\ u(x, 0) &= f(x) \quad 0 < x < L. \end{aligned}$$

The homogeneous boundary conditions together with the homogeneous equation

*** Wave equation:** Solution of a boundary value problem by a separation of variables. Standing waves. normal modes. First normal modes fundamental frequency. we are now in a position to solve the boundary value.

The vertical displacement of $u(x, t)$ of the vibrating string of length L . $\frac{\partial^2 u}{\partial x^2} = \frac{\partial^2 u}{\partial t^2}$, $0 < x < L$
 $u(0, t) = 0, u(L, t) = 0, t > 0$

$$u(x, 0) = f(x), \quad \frac{\partial u}{\partial t} \Big|_{t=0} = g(x), \quad 0 < x < L$$

*** Laplace's Equation:** Suppose we wish to find the steady state temperature $u(x, y)$ in a rectangular plate with insulated boundaries. when no heat escapes from the lateral faces of the plate, we solve

$$\text{Laplace's equation, } \frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = 0$$

$$\frac{\partial u}{\partial x} \Big|_{x=0} = 0, \quad \frac{\partial u}{\partial x} \Big|_{x=L} = 0, \quad u(x, 0) = 0$$

* Non-homogeneous equations & boundary conditions:

The method of Separation of variables may not be applicable to a boundary value problem when the partial differential equation or boundary conditions are non-homogeneous, for example when the heat is generated at a constant rate r within a rod of finite length. The form of heat equation: $k \frac{\partial^2 u}{\partial x^2} + r = \rho u$, $u = V + \psi$

* Use of Generalized Fourier Series:

Fourier Series, Fourier Cosine Series, Fourier Sine Series are three ways of expanding a function in terms of an orthogonal matrix functions, in terms of set of any functions.

$\{ \phi_n(x) \}$ that is orthogonal with respect to a weight function $[a, b]$ many of these called generalized Fourier Series.

* Boundary value problems involving Fourier Series in two variables.

Here $\frac{\partial u}{\partial n}$ denotes the normal derivative of u the directional derivative in the perpendicular to the boundary. A boundary condition of first sort is called Dirichlet condition. A boundary condition of second sort is called Neuman condition. A boundary condition of third type is called Robin condition.