



- 1 Suppose we have a long, thin gold bar of length  $L = 1\text{m}$ , where one end of the bar is held at constant temperature  $0^\circ\text{C}$  and the other end is insulated. This is modeled by the heat equation

$$\frac{\partial u}{\partial t} = c^2 \frac{\partial^2 u}{\partial x^2},$$

with boundary conditions

$$\frac{\partial u(0, t)}{\partial x} = u(1, t) = 0$$

Here  $c^2 \approx 1.27 \times 10^{-4} \text{ m}^2/\text{s}$  is the thermal diffusivity of gold.

- a) Compute all solutions of this equation of the form  $u(x, t) = F(x)G(t)$  that satisfy the given boundary conditions.
- b) The initial temperature distribution in the bar is given by

$$u(x, 0) = 100 \cos\left(\frac{\pi x}{2}\right)^\circ\text{C}$$

How long does it take for the insulated end of the bar to cool down to  $20^\circ\text{C}$ ?

- 2 The steady state temperature of a plate of dimension  $2\pi \times \pi$  (in metres) is modeled by the equation

$$\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = 0,$$

for  $0 \leq x \leq 2\pi$ ,  $0 \leq y \leq \pi$ . Three ends of the plate are insulated, i.e.

$$u_x(0, y) = u_x(2\pi, y) = u_y(x, 0) = 0,$$

whilst the top end is held at the temperature

$$u(x, \pi) = 50(1 + \cos x)^\circ\text{C}$$

By writing  $u(x, y) = F(x)G(y)$ , solve this equation to find the steady state temperature  $u(x, y)$  of the plate.

- 3 a) Find all the solutions of the form  $u(x, t) = F(x)G(t)$  satisfying the PDE

$$\frac{\partial^2 u}{\partial t^2} - 2 \frac{\partial u}{\partial t} + u = \frac{\partial^2 u}{\partial x^2},$$

for  $t > 0$  in the region  $0 < x < \pi$ , with boundary conditions

$$u(0, t) = u(\pi, t) = 0$$

- b) Find the solution of the above equation that satisfies in addition the initial conditions

$$u(x, 0) = \sin x + \sin 2x$$

$$\frac{\partial u(x, 0)}{\partial t} = -\sin 2x$$