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Maths-4 Unit-2 Playlist

By Monika Mittal Ma'am (MM)

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Application of PDE

MMI

Topic: Classification of PDE of second order

Standard form

$$A \frac{\partial^2 u}{\partial x^2} + B \frac{\partial^2 u}{\partial x \partial y} + C \frac{\partial^2 u}{\partial y^2} + f(x, y, u, \frac{\partial u}{\partial x}, \frac{\partial u}{\partial y}) = 0 \quad u = u(x, y)$$

where A, B, C are constant or continuous fn
of x, y.

$$u = f(x, y)$$

$$\boxed{B^2 - 4AC}$$

$$z = z(x, y), z = z(x, t)$$

Now Equation is

(1) $B^2 - 4AC = 0 \Rightarrow$ Parabolic

(2) $B^2 - 4AC > 0 \Rightarrow$ Hyperbolic

(3) $B^2 - 4AC < 0 \Rightarrow$ elliptic

Note: → If A, B, C are constants then Nature of Eqⁿ
remain same in whole region

Ex: Classify $u_{xx} + 3u_{xy} + u_{yy} = 0 \quad (MTU12)$

$$A = \frac{\partial^2 u}{\partial x^2}, B = \frac{\partial^2 u}{\partial x \partial y}, C = \frac{\partial^2 u}{\partial y^2}$$

$$B^2 - 4AC = 9 - 4 = 5 > 0 \quad [\text{Hyperbolic}]$$

$$A = 1, B = 3, C = 1 \quad B^2 - 4AC = 9 - 4 = 5 > 0 \quad [\text{Hyperbolic}]$$

Ex: Classify $A \frac{\partial^2 u}{\partial x^2} + B \frac{\partial^2 u}{\partial x \partial t} + C \frac{\partial^2 u}{\partial t^2} = 0 \quad [2020-21]$

$$A = 4, B = 4, C = 1$$

$$B^2 - 4AC = 16 - 4 \times 4 = 0$$

Nature is Parabolic

Ex. Classify $A \frac{\partial^2 u}{\partial x^2} + B \frac{\partial^2 u}{\partial xy} + C \frac{\partial^2 u}{\partial y^2} = 0$

$B=0$ $A=x^2$ $C=-1$

$B^2 - 4AC$

$$\Rightarrow 0 - 4x^2(-1) = 4x^2$$

| | |
|-------------------|------------------------|
| $4x^2 > 0$ | $u=u(x, t)$ |
| <u>hyperbolic</u> | |
| $x=0$ | $B^2 - 4AC = 4x^2 = 0$ |
| | Parabolic |

AKTU (2019-20) L-1-2

MM-2

Ex. Show that $z_{xx} + 2xz_{xy} + (1-y^2)z_{yy} = 0$ is elliptic for values of x and y in region $x^2+y^2 < 1$, parabolic on the boundary and hyperbolic outside the region.

[2018]

1. $\frac{\partial^2 z}{\partial x^2} + 2x \frac{\partial^2 z}{\partial xy} + (1-y^2) \frac{\partial^2 z}{\partial y^2} = 0$

$B=2x$ $A=1$ $C=1-y^2$

$B^2 - 4AC = 4x^2 - 4(1)(1-y^2)$

$$= 4x^2 - 4 + 4y^2$$

$B^2 - 4AC = 4(x^2 + y^2 - 1)$

| | |
|--|--------------------|
| $B^2 - 4AC = 0 \rightarrow$ Parabolic | $\vec{z} = (x, y)$ |
| $4(x^2 + y^2 - 1) = 0$ | |
| $x^2 + y^2 - 1 = 0 \Rightarrow$ | $x^2 + y^2 = 1$ |
| | ✓ |
| $B^2 - 4AC > 0 \Rightarrow$ hyperbolic | |
| $4(x^2 + y^2 - 1) > 0$ | |
| $x^2 + y^2 - 1 > 0 \Rightarrow$ | $x^2 + y^2 > 1$ |
| | ✓ |
| $B^2 - 4AC < 0 \Rightarrow$ elliptic | |
| $4(x^2 + y^2 - 1) < 0 \Rightarrow x^2 + y^2 - 1 < 0$ | |
| $x^2 + y^2 - 1 < 0 \Rightarrow$ | $x^2 + y^2 < 1$ |
| | ✓ |

Ex. Classify $A \frac{\partial^2 z}{\partial x^2} + B \frac{\partial^2 z}{\partial xy} + C \frac{\partial^2 z}{\partial y^2} + (1-x^2) \frac{\partial^2 z}{\partial x^2} - 2xy \frac{\partial^2 z}{\partial xy} + (1-y^2) \frac{\partial^2 z}{\partial y^2} - 2z = 0$

[AKTU 2016, 17]

so1

$$\begin{aligned} A &= 1-x^2 \\ B &= -2xy \\ C &= 1-y^2 \end{aligned}$$

$$B^2 - 4AC = 4x^2y^2 - 4(1-x^2)(1-y^2) = 4x^2y^2 - 4(1-y^2 - x^2 + x^2y^2)$$

$$B^2 - 4AC = 4(x^2 + y^2 - 1)$$

Parabolic if

$$B^2 - 4AC = 0 \Rightarrow 4(x^2 + y^2 - 1) = 0 \Rightarrow x^2 + y^2 = 1$$

Elliptic if

$$B^2 - 4AC < 0 \Rightarrow (x^2 + y^2 - 1) < 0 \Rightarrow x^2 + y^2 < 1$$

Hyperbolic if

$$B^2 - 4AC > 0 \Rightarrow (x^2 + y^2 - 1) > 0 \Rightarrow x^2 + y^2 > 1$$

Topic: → Method of Separation of Variables
to solve PDE

Ex. Solve by separation of variables.

$$(A) - \frac{\partial u}{\partial t} = \frac{\partial u}{\partial x} - 2u, \quad u(x, 0) = 10e^{-x} - 6e^{-4x} \quad [2018]$$

$$u = X(x)T(t) \quad \text{--- (1)}$$

Dif eqn (1) w.r.t 't', x as a const.

$$\frac{\partial u}{\partial t} = X \frac{dT}{dt} = XT'$$

Dif eqn (1) w.r.t 'x', t as a const

$$\frac{\partial u}{\partial x} = T \frac{dX}{dx} = TX'$$

$$\text{Eqn (A)}, \quad XT' = TX' - 2XT$$

$$\left[\text{Divide by } XT \right], \quad \frac{XT'}{XT} = \frac{TX'}{XT} - \frac{2XT}{XT}$$

$$\left[\frac{T'}{T} = \frac{X'}{X} - 2 \right] \quad , \quad b^2, -\phi^2$$

$$\frac{T'}{T} = k \Rightarrow T' = kT$$

$$\frac{X'}{X} - 2 = k \Rightarrow \frac{X'}{X} = k+2$$

$$\frac{dT}{dt} = kT$$

$$X' = (k+2)X$$

$$\Rightarrow DT = kT$$

$$\frac{dX}{dx} = (k+2)X$$

$$\Rightarrow (D-k)T = 0$$

$$[D - (k+2)]X = 0$$

$$\text{A.E } D^m - k^m = 0$$

$$m - (k+2) = 0 \quad m = k+2$$

$$m = k$$

$$CF = C_2 e^{(k+2)x}$$

$$CF = C_1 e^{kt}$$

$$X = C_2 e^{(k+2)x}$$

$$T = C_1 e^{kt}$$

$$u = C_2 e^{(k+2)x}, \quad C_1 e^{kt} = C_1 C_2 e^{(k+2)x+kt}$$

Most general soln

$$u(x, t) = \sum_{n=1}^{\infty} b_n e^{(k+2)x + kt} \quad \text{--- (2)}$$

$$\boxed{U(x,0) = 10e^{-x} - 6e^{-4x}}$$

$\downarrow_{t=0}$

MM-2
L-2-2

Put $t=0$ in eqⁿ ②

$$U(x,0) = \sum b_n e^{(k+2)x}$$

$$10e^{-x} - 6e^{-4x} = \sum_{n=1}^{\infty} b_n e^{(k+2)x}$$

$$10e^{-x} - 6e^{-4x} = b_1 e^{(k+2)x} + b_2 e^{(k+2)x} + b_3 e^{(k+2)x} + \dots$$

$$\begin{array}{l|l|l} b_1 = 10 & b_2 = -6 & b_3 = b_4 = b_5 = \dots = 0 \\ -1 = k+2 & -4 = k+2 & \\ k = -3 & k = -6 & \end{array}$$

$$Eq^n \textcircled{2} \quad U(x,t) = b_1 e^{(k+2)x+kt} + b_2 e^{(k+2)x+kt} + b_3 e^{(k+2)x+kt} + \dots$$

$$U(x,t) = 10 e^{(-3+2)x-3t} + (-6) e^{(-6+2)x-6t}$$

$$\boxed{U(x,t) = 10 e^{-x-3t} - 6 e^{-4x-6t}}$$

✓

Cond...

L-3 (Unit-2) Math-4

MM-1

Ex.

Solve by Method of Separation of Variables

L-3-1

$$\frac{\partial^2 u}{\partial x \partial t} = e^{-t} \cos x$$

given that $u=0$, when $t=0$ and A [2013]

$$\frac{\partial u}{\partial t} = 0, \text{ when } x=0 \quad \boxed{B}$$

$$u = u(x, t)$$

Soln let $u = X(x) \cdot T(t)$ — 1
eqn ① w.r.t 't', x as const

$$\frac{\partial u}{\partial t} = X \frac{dT}{dt} = X T'$$

Again diff w.r.t 'x', t as const

$$\frac{\partial}{\partial x} \left(\frac{\partial u}{\partial t} \right) = T' \frac{dX}{dx}$$

$$\frac{\partial^2 u}{\partial x \partial t} = T' X'$$

$$\begin{cases} T' X' = e^{-t} \cos x \\ \frac{T'}{e^{-t}} = \frac{\cos x}{X'} = k \end{cases}$$

$$\frac{T'}{e^{-t}} = k \Rightarrow \frac{dT}{dt} = k e^t$$

$$dT = k e^t dt$$

$$T = -k e^t + C_1$$

$$\frac{\cos x}{X'} = k$$

$$X' = \frac{\cos x}{k} \Rightarrow \frac{dX}{dx} = \frac{\cos x}{k}$$

$$dX = \frac{\cos x}{k} dx$$

$$X = \frac{\sin x}{k} + C_2$$

$$u(x, t) = \left(\frac{\sin x}{k} + C_2 \right) (-k e^t + C_1) \quad \boxed{2}$$

Put $t=0$ then $u=0$

$$u(x, 0) = \left(\frac{\sin x}{k} + C_2 \right) (-k + C_1)$$

$$0 = \left(\frac{\sin x}{k} + C_2 \right) (-k + C_1)$$

$$-k + C_1 = 0$$

$$C_1 = k$$

$$\frac{\sin x}{k} + C_2 \neq 0$$

$$u(x, t) = \left(\frac{\sin x}{k} + C_2 \right) (-k e^t + k) \quad \boxed{3}$$

$$\textcircled{B} \Rightarrow \frac{\partial u}{\partial t} = 0 \text{ when } x=0$$

L-3-2
MH-2

eqn ③ w.r.t 't'

$$\frac{\partial u}{\partial t} = \left(\frac{\sin x}{k} + C_2 \right) (+ke^{-t})$$

$$\text{Apply } \textcircled{B}, \quad 0 = \left(\frac{\sin 0}{k} + C_2 \right) (ke^{-t})$$

$$0 = C_2 (ke^{-t})$$

$$\boxed{C_2 = 0}, \quad \underline{k \neq 0}$$

$$\begin{aligned} \text{Eqn ③} \quad u(x, t) &= \left(\frac{\sin x}{k} + 0 \right) (-ke^{-t} + k) \\ &= \left(\frac{\sin x}{k} \right) k(1 - e^{-t}) \end{aligned}$$

$$\boxed{u(x, t) = (\sin x) (1 - e^{-t})}$$

L-4. (Unit-2) Math-4
Application Of PDE.

MM-1

Topic: → One Dime Wave Equation

Classify One Dim
wave eqn

One Dim Wave Eqⁿ

$$\boxed{\frac{\partial^2 y}{\partial t^2} = c^2 \frac{\partial^2 y}{\partial x^2}}$$

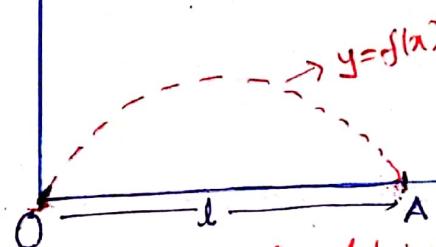
$$-\textcircled{2} \quad \frac{\partial^2 y}{\partial t^2} - c^2 \frac{\partial^2 y}{\partial x^2}$$

$y(x, t)$ → displacement at position (x) and at time t

This PDE gives transverse vibrations
of string.

y

x



Boundary Conditions:- (depends
on Ends)

At end 'O' $y=0$ at $x=0$, $y(0, t)=0$ } equilibrium B.C. I.i

At end (A) $y=0$ at $x=l$, $y(l, t)=0$ } B.C. I.ii

Initial Condition - (depend on time)

Initially, $t=0$, $y=f(x)$, $\Rightarrow y(x, 0)=f(x)$. I.C.

$$\frac{\partial y}{\partial t} \Big|_{t=0} = 0 \Rightarrow \frac{\partial y}{\partial t} = 0 \text{ at } t=0 \quad \text{I.IV}$$

Q → Solve $\frac{\partial^2 y}{\partial t^2} = c^2 \frac{\partial^2 y}{\partial x^2}$ wave eqⁿ by using separation of
variable method under boundary condition $y=0$, at $x=0$,
 $y=0$ at $x=l$, and initial condition $\frac{\partial y}{\partial t} \Big|_{t=0} = 0$, $y=f(x)$ at
 $t=0$, where l is length of string.

$$y = y(x, t)$$

$$\text{let } y = X(x) T(t) \quad \text{--- } \textcircled{1}$$

$$\frac{\partial y}{\partial t} = X T' \quad , \quad \frac{\partial^2 y}{\partial t^2} = X T'' \quad T' = \frac{dT}{dt}$$

$$\frac{\partial y}{\partial x} = T X' \quad , \quad \frac{\partial^2 y}{\partial x^2} = T X'' \quad , \quad X' = \frac{dX}{dx}$$

$$\frac{XT''}{XT} = c^2 \frac{TX''}{XT} \quad \left| \Rightarrow \frac{T''}{T} = c^2 \frac{X''}{X} \right| \Rightarrow \frac{X''}{X} = \frac{1}{c^2} \frac{T''}{T} = k$$

$$\frac{X''}{X} = k \Rightarrow X'' = kX$$

MM-2

L-4-2

$$D^2 X - kX = 0 \Rightarrow (D^2 - k)X = 0 \quad (A)$$

$$\frac{1}{c^2} \frac{T''}{T} = k \Rightarrow T'' = c^2 k T \Rightarrow D^2 T - c^2 k T = 0$$

$$(D^2 - c^2 k)T = 0 \quad (B)$$

Case I $k=0$

$$eq^n (A) D^2 X = 0$$

$$m^2 = 0$$

$$m = 0, 0$$

$$X = (C_1 + C_2 x)e^{0x}$$

$$X = (C_4 + C_5 x)$$

$$eq^n (B) D^2 T = 0$$

$$m^2 = 0$$

$$m = 0, 0$$

$$T = C_3 + C_4 t$$

$$y(x, t) = X T$$

$$y(x, t) = (C_1 + C_2 x)(C_3 + C_4 t)$$

Case II $k = p^2$

$$eq^n (A) (D^2 - p^2) X = 0$$

$$m^2 - p^2 = 0$$

$$m = \pm p$$

$$X = C_1 e^{px} + C_2 e^{-px}$$

eq^n B

$$(D^2 - c^2 p^2) T = 0$$

$$m^2 - c^2 p^2 = 0$$

$$m = \pm cp$$

$$T = C_3 e^{cpt} + C_4 e^{-cpt}$$

$$y(x, t) = (C_1 e^{px} + C_2 e^{-px}) \cdot (C_3 e^{cpt} + C_4 e^{-cpt})$$

Case III $k = -p^2$

$$eq^n (A) (D^2 + p^2) X = 0$$

$$m^2 + p^2 = 0$$

$$m = 0 \pm pi$$

$$X = e^{0x} [C_1 \cos px + C_2 \sin px]$$

eq^n B

$$(D^2 + c^2 p^2) T = 0$$

$$m^2 + c^2 p^2 = 0$$

$$m = 0 \pm cp i$$

$$T = e^{0t} [C_3 \cos cpt + C_4 \sin cpt]$$

$$y(x, t) = (C_1 \cos px + C_2 \sin px) \\ (C_3 \cos cpt + C_4 \sin cpt)$$

$$Ans^n \boxed{y(x, t) = (C_1 \cos px + C_2 \sin px)(C_3 \cos cpt + C_4 \sin cpt)} \quad (2)$$

Apply B.C (i) $y=0$ at $x=0$

$$0 = (C_1 + 0) \underline{(C_3 \cos cpt + C_4 \sin cpt)}$$

$$C_1 = 0$$

$$y(x, t) = (C_2 \sin px) (C_3 \cos cpt + C_4 \sin cpt) \quad (3)$$

Apply B.C (ii), $y=0$ at $x=l$ in eq^n (3)

$$0 = (C_2 \sin pl) \underline{(C_3 \cos cpt + C_4 \sin cpt)}$$

$$C_2 \sin pl = 0$$

$$\begin{aligned} & \sin pl = 0 = \sin n\pi \\ & pl = n\pi \\ & p = n\pi/l \end{aligned}$$

$$y(x,t) = \left(C_2 \sin \frac{n\pi x}{l} \right) \left(C_3 \cos \frac{cn\pi t}{l} + C_4 \sin \frac{cn\pi t}{l} \right) \quad (4)$$

$$\frac{\partial y}{\partial t} = \left(C_2 \sin \frac{n\pi x}{l} \right) \left(-C_3 \sin \frac{cn\pi t}{l} \cdot \frac{cn\pi}{l} + C_4 \cos \frac{cn\pi t}{l} \cdot \frac{cn\pi}{l} \right)$$

$$0 = \left(C_2 \sin \frac{n\pi x}{l} \right) \left(0 + C_4 \cdot \frac{n\pi c}{l} \right)$$

$$C_4 \cdot \frac{n\pi c}{l} = 0$$

$$\Rightarrow C_4 = 0$$

$$y(x,t) = \left(C_2 \sin \frac{n\pi x}{l} \right) \left(C_3 \cos \frac{n\pi ct}{l} \right) \quad (5)$$

~~Apply I.C. (iv), $y=f(x)$ at $t=0$.~~

$$f(x) = \left(C_2 \sin \frac{n\pi x}{l} \right) C_3$$

$$y(x,t) = \sum_{n=1}^{\infty} b_n \sin \frac{n\pi x}{l} \cos \frac{n\pi c t}{l}. \quad \text{--- (6)}$$

$\boxed{y = f(x) \text{ at } t=0}$
 $b_0 = b_0$

Apply I.C. (iv)

$$f(x) = \sum_{n=1}^{\infty} b_n \sin \frac{n\pi x}{l} \rightarrow \text{Half Range Sine Series.}$$

$$\boxed{b_n = \frac{2}{l} \int_0^l f(x) \sin \frac{n\pi x}{l} dx}$$

$$\text{Soln } y(x,t) = \sum_{n=1}^{\infty} b_n \sin \frac{n\pi x}{l} \cos \frac{n\pi c t}{l}$$

$$\text{where } b_n = \frac{2}{l} \int_0^l f(x) \sin \frac{n\pi x}{l} dx$$

Unit-1 Playlist

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L-5 (Unit-2) Math-4

By - Monika Mittal (MM)

Topic: → Problems Based upon One-Dim. Wave eqⁿ.

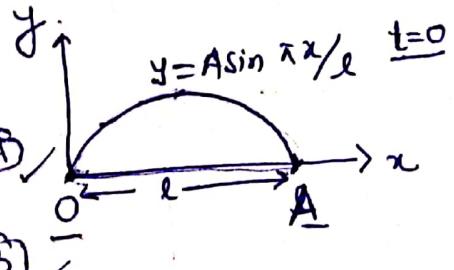
Wave Eqⁿ
$$\frac{\partial^2 y}{\partial t^2} = c^2 \frac{\partial^2 y}{\partial x^2}$$

Prob-1 A string is stretched and fastened to two points \underline{l} apart. Motion is started by displacing the string in the form $y = A \sin \frac{\pi x}{l}$, from which it is released at $t=0$. Show that displacement of any point at a distance x from one end at time t is given by $y(x,t) = A \sin \frac{\pi x}{l} \cos \frac{\pi c t}{l}$

[2018, 13, 17, 21, 2012]

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

1-D. wave eqⁿ.



B.C At end 'O' $y=0$ at $x=0 \Rightarrow y(0,t)=0$ — (A)

At end 'A' $y=0$ at $x=l \Rightarrow y(l,t)=0$ — (B)

I.C $y = A \sin \frac{\pi x}{l}$ at $t=0$ — (D)

$\frac{dy}{dt} = 0$ at $t=0$ — (C)

Solⁿ of 1-D. wave eqⁿ is given by.

$$y(x,t) = (c_1 \cos \beta x + c_2 \sin \beta x) (c_3 \cos \omega t + c_4 \sin \omega t) \quad (1)$$

Apply B.C 'A' $y=0$ at $x=0$

$$0 = c_1 (c_3 \cos \omega t + c_4 \sin \omega t)$$

$$c_1 = 0$$

$$\text{OR } c_3 \cos \omega t + c_4 \sin \omega t = 0 \times$$

$$\Rightarrow y(x,t) = c_2 \sin \beta x (c_3 \cos \omega t + c_4 \sin \omega t) \quad (2)$$

Apply B.C 'B' $y=0$ at $x=l$

$$0 = c_2 \sin \beta l (c_3 \cos \omega t + c_4 \sin \omega t)$$

$$c_2 = 0 \times \quad \frac{\sin \beta l = 0}{\sin \beta l = \sin n\pi}, \quad c_3 \cos \omega t + c_4 \sin \omega t = 0 \times$$

$$\sin \beta l = \sin n\pi \Rightarrow \frac{\beta l = n\pi}{\beta = \frac{n\pi}{l}} \quad \checkmark$$

$$y(x,t) = C_2 \sin \frac{n\pi}{l} x \left(C_3 \cos \frac{cn\pi}{l} t + C_4 \sin \frac{cn\pi}{l} t \right) \quad (3)$$

$$\frac{\partial y}{\partial t} = C_2 \sin \left(\frac{n\pi x}{l} \right) \left[C_3 \sin \frac{cn\pi}{l} t - \frac{n\pi c}{l} C_3 + C_4 \cos \frac{cn\pi}{l} t - \frac{n\pi c}{l} C_4 \right]$$

Apply I.C. (C) $\frac{\partial y}{\partial t} = 0$ at $t=0$

$$0 = C_2 \sin \left(\frac{n\pi x}{l} \right) \left[0 + C_4 \frac{n\pi c}{l} \right]$$

$$C_2 = 0 \times \boxed{C_4 = 0}$$

$$y(x,t) = C_2 \sin \frac{n\pi x}{l} C_3 \cos \frac{n\pi ct}{l} \quad (4)$$

Most general soln

$$y(x,t) = \sum_{n=1}^{\infty} b_n \sin \frac{n\pi x}{l} \cos \frac{n\pi ct}{l} \quad (5)$$

Apply I.C. $y = A \sin \frac{\pi x}{l}$ at $t=0$

$$A \sin \frac{\pi x}{l} = \sum_{n=1}^{\infty} b_n \sin \frac{n\pi x}{l}$$

$$A \sin \frac{\pi x}{l} = b_1 \sin \frac{\pi x}{l} + b_2 \sin \frac{2\pi x}{l} + b_3 \sin \frac{3\pi x}{l} + \dots$$

$$b_2 = 0, b_3 = 0 \dots b_n = 0$$

$$\boxed{b_1 = A}$$

$$y(x,t) = b_1 \sin \frac{\pi x}{l} \cos \frac{\pi ct}{l} + b_2 \sin \frac{2\pi x}{l} \cos \frac{2\pi ct}{l} + \dots$$

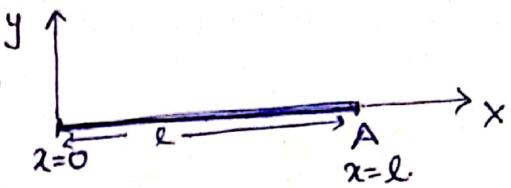
$$\boxed{y(x,t) = A \sin \frac{\pi x}{l} \cos \frac{\pi ct}{l}} \checkmark$$

Prob-2 A tightly stretched string with fixed end points $x=0$ and $x=l$ is initially at rest in its equilibrium position. If it is set vibrating by giving to each of its points an initial velocity $\lambda x(l-x)$. find displacement of the string at any distance x from one end and at any time t .

$$\text{I.C. } y=0 \text{ at } t=0 \quad (\text{C})$$

$$\frac{\partial y}{\partial t} = \lambda x(l-x), \quad t=0 \quad (\text{D})$$

$$\begin{array}{ll} \text{B.C.} & x=0 \quad y=0 \quad (\text{A}) \\ & x=l \quad y=0 \quad (\text{B}) \end{array}$$



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

$$y = (c_1 \cos \beta x + c_2 \sin \beta x)(c_3 \cos \omega t + c_4 \sin \omega t) \quad (1)$$

$$\text{Apply 'A' } y=0, \quad x=0$$

$$0 = (c_1) (c_3 \cos \omega t + c_4 \sin \omega t)$$

$$\boxed{c_1=0}$$

$$y(x,t) = (c_2 \sin \beta x) (c_3 \cos \omega t + c_4 \sin \omega t) \quad (2)$$

$$\text{Apply 'B' } y=0 \text{ at } x=l$$

$$0 = (c_2 \sin \beta l) (c_3 \cos \omega t + c_4 \sin \omega t)$$

$$\sin \beta l = 0 \Rightarrow \sin \frac{n\pi l}{l} = \sin n\pi$$

$$\boxed{\beta = \frac{n\pi}{l}}$$

$$y(x,t) = \left(c_2 \sin \frac{n\pi x}{l} \right) (c_3 \cos \frac{n\pi t}{l} + c_4 \sin \frac{n\pi t}{l}) \quad (3)$$

$$\text{Apply I.C 'C' } y=0, \quad t=0$$

$$0 = \left(c_2 \sin \frac{n\pi x}{l} \right) (c_3) \Rightarrow \boxed{c_3=0}$$

$$y(x,t) = \left(c_2 \sin \frac{n\pi x}{l} \right) (c_4 \sin \frac{n\pi ct}{l}) \quad (4)$$

$$y(x,t) = \sum_{n=1}^{\infty} b_n \sin \frac{n\pi x}{l} \sin \frac{n\pi ct}{l} \quad (5)$$

$$\frac{\partial y}{\partial t} = \sum_{n=1}^{\infty} b_n \sin\left(\frac{n\pi x}{l}\right) \cos\left(\frac{n\pi ct}{l}\right) \left(\frac{n\pi c}{l}\right)$$

Apply IC 'D' $\frac{\partial y}{\partial t} = \lambda x(l-x)$, $t=0$

$$\lambda x(l-x) = \sum_{n=1}^{\infty} b_n \left(\sin\left(\frac{n\pi x}{l}\right)\right) \frac{n\pi c}{l} \quad f(x) (0, l)$$

$$\lambda x(l-x) = \frac{\pi c}{l} \sum_{n=1}^{\infty} (nb_n) \sin\left(\frac{n\pi x}{l}\right) \quad \begin{cases} f(x) = \sum b_n \sin\left(\frac{n\pi x}{l}\right) \\ b_n = \frac{2}{l} \int_0^l f(x) \sin\left(\frac{n\pi x}{l}\right) dx \end{cases}$$

$$\frac{\pi c}{l} nb_n = \frac{2}{l} \int_0^l \lambda x(l-x) \sin\left(\frac{n\pi x}{l}\right) dx$$

$$= \frac{2\lambda}{l} \int_0^l x(l-x) \underbrace{\sin\left(\frac{n\pi x}{l}\right)}_{II} dx$$

$$= \frac{2\lambda}{l} \left[x(l-x) \left(-\frac{\cos\left(\frac{n\pi x}{l}\right)}{\frac{n\pi}{l}} \right) - (l-x) \left(-\frac{\sin\left(\frac{n\pi x}{l}\right)}{\frac{n^2\pi^2}{l^2}} \right) + (-x^2) \left(+\frac{\cos\left(\frac{n\pi x}{l}\right)}{\frac{n^3\pi^3}{l^3}} \right) \right]_0^l$$

$$= \frac{2\lambda}{l} \left[0 + 0 - \frac{2l^2}{n^3\pi^3} \cos n\pi - 0 - 0 + \frac{2l^3}{n^3\pi^3} \right]$$

$$= \frac{4\lambda}{\pi^2} \frac{l^2}{n^3\pi^3} [1 - (-1)^n] = \frac{4\lambda l^2}{n^3\pi^3} [1 - (-1)^n]$$

$$\frac{\pi c}{l} nb_n = \frac{4\lambda l^2}{n^3\pi^3} [1 - (-1)^n]$$

$$b_n = \frac{4\lambda l^3}{n^4\pi^4 c} [1 - (-1)^n]$$

$$y(x, t) = \sum \frac{4\lambda l^3}{n^4\pi^4 c} [1 - (-1)^n] \sin\left(\frac{n\pi x}{l}\right) \sin\left(\frac{n\pi ct}{l}\right)$$

L-6 (Unit-2)

MM-1

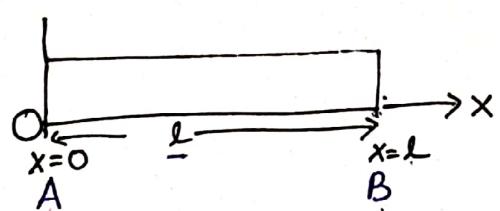
By:- Monika Mital
(MM)

Topic: → One Dim - Heat Flow

$$\boxed{\frac{\partial u}{\partial t} = c^2 \frac{\partial^2 u}{\partial x^2}} \rightarrow \text{2nd}$$

$u = u(x, t)$ = temp at any point

of bar depends on ' x ' and the time ' t '



Consider the flow of heat by conducting in uniform bar. It is assumed that

- (a) sides of bar are insulated and loss of heat from by sides by conduction or radiation is negligible.
- (b) temp. at all points of any cross-section is same.

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

let $u = X(x)T(t) \quad \dots \quad (1)$

$$\frac{\partial u}{\partial t} = X \frac{dT}{dt} = XT'$$

$$\frac{\partial u}{\partial x} = T \frac{dX}{dx} = TX', \quad \frac{\partial^2 u}{\partial x^2} = TX''$$

$$\Rightarrow \frac{XT'}{XT} = c^2 \frac{TX''}{XT} \Rightarrow \frac{T'}{T} = c^2 \frac{X''}{X}$$

$$\Rightarrow \frac{X''}{X} = \frac{1}{c^2} \cdot \frac{T'}{T} = k$$

$$\frac{X''}{X} = k$$

$$X'' - kX = 0$$

$$(D^2 - k)X = 0 \quad \dots \quad (A)$$

$$\left| \begin{array}{l} c^2 \frac{T'}{T} = k \Rightarrow T' - k c^2 T = 0 \\ (D - k c^2)T = 0 \end{array} \right. \quad \dots \quad (B)$$

Case I $k=0$

$$\frac{\partial u}{\partial t} (A) \Rightarrow D^2 X = 0$$

$$m^2 = 0 \Rightarrow m = 0, 0$$

$$CF = C_1 + C_2 x$$

$$X = C_1 + C_2 x$$

$$\text{Eqn } (B) \Rightarrow D T = 0$$

$$m=0 \quad CF = C_3 e^{0t} = C_3$$

$$T = C_3$$

$$\boxed{u(x, t) = (C_1 + C_2 x) C_3}$$

Case II

$$k = p^2$$

$$Eq^n(A) (D^2 - p^2) X = 0$$

$$m^2 - p^2 = 0$$

$$m^2 = p^2$$

$$m = \pm p$$

$$CF = C_1 e^{px} + C_2 e^{-px}$$

$$X = C_1 e^{px} + C_2 e^{-px}$$

$$U(x, t) = \left(C_1 e^{px} + C_2 e^{-px} \right) C_3 e^{-p^2 c^2 t}$$

L-G-2 MH-2

$$Eq^n(B) (D - p^2 c^2) T = 0$$

$$m - p^2 c^2 = 0$$

$$m = p^2 c^2$$

$$CF = C_3 e^{p^2 c^2 t}$$

$$T = C_3 e^{p^2 c^2 t}$$

Case III

$$k = -p^2$$

$$Eq^n(A) (D^2 + p^2) X = 0$$

$$m^2 + p^2 = 0$$

$$m = 0 \pm p i$$

$$CF = e^{0x} [C_1 \cos px + C_2 \sin px]$$

$$X = C_1 \cos px + C_2 \sin px$$

$$(D + p^2 c^2) T = 0$$

$$m + p^2 c^2 = 0$$

$$m = -p^2 c^2$$

$$CF = C_3 e^{-p^2 c^2 t}$$

$$T = C_3 e^{-p^2 c^2 t}$$

$$U(x, t) = (C_1 \cos px + C_2 \sin px) C_3 e^{-p^2 c^2 t}$$

Case I

$$k=0$$

$$U(x, t) = (C_1 + C_2 x) C_3 = A + Bx \text{ (steady state)}$$

Case II

$$k=p^2$$

$$U(x, t) = (C_1 e^{px} + C_2 e^{-px}) C_3 e^{p^2 c^2 t} \rightarrow e^{\infty} = \infty$$

Case III

$$k=-p^2$$

$$U(x, t) = (C_1 \cos px + C_2 \sin px) C_3 e^{-p^2 c^2 t} \rightarrow e^{\infty} = 0$$

$$t \rightarrow \infty, U \rightarrow 0$$

$$U(x, t) = (C_1 \cos px + C_2 \sin px) C_3 e^{-p^2 c^2 t}$$

$$U(x, t) = A + Bx \rightarrow \text{steady state}$$

Type-I

When both ends of Rod are at

0°C

L-6-3

MM-3

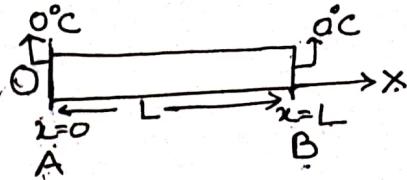
$$U(x, t) = U_s(x) + U_t(x, t)$$

Steady state

Transient state temp.

$$U_s = A + Bx$$

$$U_t(x, t) = (C_1 \cos \beta x + C_2 \sin \beta x) C_3 e^{-C^2 p^2 t}$$



B.C

$$U = 0^{\circ}\text{C} \text{ at } x=0$$

$$U(0, t) = 0^{\circ}\text{C} \quad \text{--- (1)}$$

$$U = 0^{\circ}\text{C} \text{ at } x=L$$

$$U(L, t) = 0^{\circ}\text{C} \quad \text{--- (2)}$$

$$\text{Apply (1)} \quad U_s = A + Bx$$

$$0 = A$$

$$U_s = Bx$$

$$U_s = 0$$

$$\text{Apply (2)} \quad 0 = BL \Rightarrow B = 0$$

$$0 = BL \Rightarrow B = 0$$

Prob - Find the temp. in a bar of length 2 whose ends are kept at zero and lateral surface insulated if initial temp is $\sin \frac{\pi x}{2} + 3 \sin \frac{5\pi x}{2}$

$$U(x, t) = (C_1 \cos \beta x + C_2 \sin \beta x) C_3 e^{-C^2 p^2 t} \quad \text{(1)}$$

(U.P.T.U 2015)

Apply 'A'

$$0 = (C_1) C_3 e^{-C^2 p^2 t}$$

$$C_1 = 0$$

$$\text{OR } C_3 = 0$$

$$U(x, t) = C_2 \sin \beta x C_3 e^{-C^2 p^2 t} \quad \text{(2)}$$

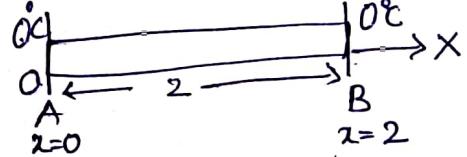
Apply 'B'

$$0 = C_2 \sin \beta \cdot 2 C_3 e^{-C^2 p^2 t}$$

$$C_2 = 0$$

$$\sin 2\beta = 0 \quad \frac{C_3}{x} = 0$$

$$\sin 2\beta = \sin n\pi \Rightarrow 2\beta = n\pi$$



B.C At end 'A'

$$U = 0^{\circ}\text{C} \text{ at } x=0 \quad \text{(A) } \checkmark$$

$$U = 0^{\circ}\text{C} \text{ at } x=2 \quad \text{(B) } \checkmark$$

$$U = \sin \frac{\pi x}{2} + 3 \sin \frac{5\pi x}{2} \text{ at } t=0 \quad \text{(C)}$$

$$U(x, t) = C_2 \sin \left(\frac{n\pi}{2} x \right) C_3 e^{-C^2 \frac{n^2 \pi^2}{4} t} \quad \text{--- (3)}$$

Most general soln

$$U(x, t) = \sum_{n=1}^{\infty} b_n \sin \left(\frac{n\pi}{2} x \right) e^{-C^2 \frac{n^2 \pi^2}{4} t} \quad \text{--- (4)}$$

Apply 'C'

$$\sin \frac{\pi x}{2} + 3 \sin \frac{5\pi x}{2} = \sum_{n=1}^{\infty} b_n \sin \left(\frac{n\pi x}{2} \right)$$

$$\sin \frac{\pi x}{2} + 3 \sin \frac{5\pi x}{2} = b_1 \sin \frac{\pi x}{2} + b_2 \sin \left(\frac{2\pi x}{2} \right) + b_3 \sin \left(\frac{3\pi x}{2} \right) + b_4 \sin \left(\frac{4\pi x}{2} \right) + b_5 \sin \left(\frac{5\pi x}{2} \right) + b_6 \sin \left(\frac{6\pi x}{2} \right) + \dots$$

$$L = b_1, b_2 = 0, b_3 = 0, b_4 = 0, (b_5 = 3), b_6 = b_7 = \dots = 0$$

$$u(x,t) = b_1 \sin \frac{\pi x}{2} e^{-\frac{c^2 x^2 t}{4}} + 0 + 0 + b_5 \sin \frac{5\pi x}{2} e^{-\frac{c^2 25\pi^2 t}{4}} + \dots$$

$$u(x,t) = 1 \cdot \sin \frac{\pi x}{2} e^{-\frac{c^2 x^2 t}{4}} + 3 \sin \left(\frac{5\pi x}{2} \right) e^{-\frac{25 c^2 \pi^2 t}{4}}$$

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Type-2 When both ends of rod are Perfectly insulated

By - Monika Mittal
(MM)

Since ends are insulated, no heat can pass from either sides. So in this case B.C. are

$$\frac{\partial u}{\partial x} = 0, \quad x=0$$

$$\frac{\partial u}{\partial x} = 0, \quad x=L$$

$$u(x,t) = u_s(x) + u_t(x,t)$$

Steady state

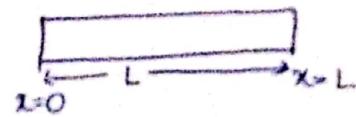
Transient state

$$u_s = A + Bx$$

$$\frac{\partial u_s}{\partial x} = B$$

$$0 = B$$

$$u_s = A$$



$$u(x,t) = A + (C_1 \cos \beta x + C_2 \sin \beta x) C_3 e^{-C_p^2 t}$$

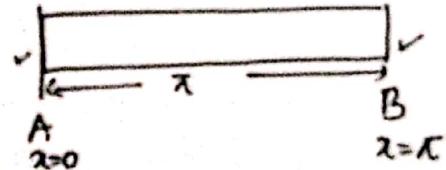
Prob → The temp distribution in a bar of length π which is totally insulated at ends $x=0$ and $x=\pi$ and initial temp. distribution is $100 \cos x$ find temp. distribution.

[2015]

B.C

$$\frac{\partial u}{\partial x} = 0, \quad \text{at } x=0 \quad \text{--- (A)}$$

$$\frac{\partial u}{\partial x} = 0, \quad \text{at } x=\pi \quad \text{--- (B)}$$



I.C at $t=0$, $u = 100 \cos x$

$$u(x,0) = 100 \cos x \quad \text{--- (C)}$$

$$u(x,t) = A + (C_1 \cos \beta x + C_2 \sin \beta x) C_3 e^{-C_p^2 t} \quad \text{--- (1)}$$

$$\frac{\partial u}{\partial x} = [-C_1 \sin \beta x \cdot \beta + C_2 \cos \beta x \cdot \beta] C_3 e^{-C_p^2 t}$$

Apply condition 'A'

$$0 = (C_2 \beta) C_3 e^{-C_p^2 t} \Rightarrow C_2 = 0$$

$$u(x,t) = A + C_1 \cos \beta x C_3 e^{-C_p^2 t} \quad \text{--- (2)}$$

$$\frac{\partial u}{\partial n} = -C_1 \sin p\pi \cdot p C_3 e^{-c^2 p^2 t}$$

MM-2

Apply condition 'B'

$$0 = -C_1 \sin p\pi \cdot p C_3 e^{-c^2 p^2 t}$$

$$\sin p\pi = 0 = \sin n\pi \\ p\pi = n\pi \Rightarrow p = n$$

$$u(x,t) = A + C_1 \cos nx e^{-c^2 n^2 t} \quad (3)$$

Most general soln

$$u(x,t) = A + \sum_{n=1}^{\infty} a_n \cos nx e^{-c^2 n^2 t} \quad 4$$

Apply condition 'C' $u = 100 \cos x$ at $t=0$

$$100 \cos x = A + \sum_{n=1}^{\infty} a_n \cos nx$$

$$\underline{100 \cos x} = A + \underline{a_1 \cos x + a_2 \cos 2x + \dots} \\ A = 0, \quad a_1 = 100, \quad a_2, a_3, a_4, \dots = 0$$

$$u(x,t) = a_1 \cos x e^{-c^2 t} + a_2 \cos 2x e^{-c^2 4t} + \dots$$

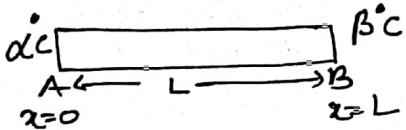
$$\boxed{u(x,t) = 100 \cos x e^{-c^2 t}}$$

Type-3 When both ends are not at 0°C

$$u(x,t) = u_s(x) + u_t(x,t)$$

$$u_s = A + Bx$$

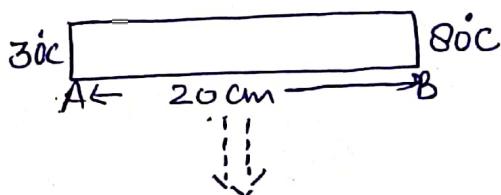
$$u_t(x,t) = (C_1 \cos px + C_2 \sin px)(C_3 e^{-C^2 p^2 t})$$



Prob - The ends A and B of a rod of length 20 cm are at temp. 30°C and 80°C until steady state prevails. Then the temp. of rod ends are changed to 40°C and 60°C respectively. Find the temp. distribution $u(x,t)$. given $C^2 = 1$

Sol

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



Initial temp distribution of rod is

$$= \text{temp at A} + \left(\frac{\text{Temp diff b/w A \& B}}{\text{Length of Rod}} \right) x$$

$$= T_A + \left(\frac{T_B - T_A}{L} \right) x$$

$$u(x,0) = 30 + \frac{50}{20} x$$

$$\boxed{u(x,0) = 30 + \frac{5}{2} x} \rightarrow \text{Initial condition}$$

$$\boxed{u(x,t) = u_s + u_t}$$

$$u_s = A + Bx$$

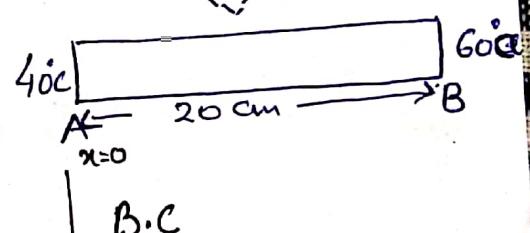
$$x=0 \quad u=40$$

$$40 = A + B \cdot 0 \Rightarrow \boxed{A = 40}$$

$$u_s = 40 + Bx$$

$$60 = 40 + B \times 20 \Rightarrow 20B = 20$$

$$\boxed{u_s = 40 + x}$$



$$u(0,t) = 40^\circ\text{C} \quad (A), \\ u(20,t) = 60^\circ\text{C} \quad (B)$$

$$\begin{aligned} 20 \text{ cm} &\rightarrow 50^\circ\text{C} \\ 1 \text{ cm} &\rightarrow \frac{50}{20} \\ x &\rightarrow \frac{50}{20} x \end{aligned}$$

$$u(x,t) = 40 + x + (c_1 \cos \beta x + c_2 \sin \beta x) C_3 e^{-c^2 \beta^2 t} \quad \text{--- (1)}$$

Apply 'A' $x=0, u=40^\circ\text{C}$

$$40 = 40 + (c_1) C_3 e^{-c^2 \beta^2 t}$$

$$c_1 C_3 e^{-c^2 \beta^2 t} = 0 \Rightarrow c_1 = 0$$

$$u(x,t) = 40 + x + c_2 \sin \beta x C_3 e^{-c^2 \beta^2 t} \quad \text{--- (2)}$$

Apply 'B' $x=20, u=60^\circ\text{C}$

$$60 = 40 + 20 + c_2 \sin \beta \cdot 20 C_3 e^{-c^2 \beta^2 t}$$

$$c_2 \sin \beta \cdot 20 C_3 e^{-c^2 \beta^2 t} = 0$$

$$\sin \beta \cdot 20 = 0 = \sin n\pi$$

$$\boxed{\beta = \frac{n\pi}{20}}$$

$$u(x,t) = 40 + x + c_2 C_3 \sin \frac{n\pi}{20} x e^{-c^2 \frac{n^2 \pi^2}{400} t} \quad \text{--- (3)}$$

Most general $\boxed{u(x,t) = 40 + x + \sum b_n \sin \frac{n\pi x}{20} e^{-c^2 \frac{n^2 \pi^2}{400} t}}$ --- (4)

Apply I.C. $u(x,0) = 30 + \frac{5}{2}x$

$$30 + \frac{5}{2}x = 40 + x + \sum_{n=1}^{\infty} b_n \sin \frac{n\pi x}{20}$$

$$\underline{\frac{3}{2}x - 10} = \sum_{n=1}^{\infty} b_n \sin \frac{n\pi x}{20} \quad \left[\text{Half Range Sine Series} \right]$$

$$b_n = \frac{2}{20} \int_0^{20} \underline{\left(\frac{3}{2}x - 10 \right)} \underline{\sin \frac{n\pi x}{20}} dx$$

$$= \frac{1}{10} \left[\left(\frac{3}{2}x - 10 \right) \left(-\frac{\cos \frac{n\pi x}{20}}{\frac{n\pi}{20}} \right) - \left(\frac{3}{2} \right) \left(-\frac{\sin \frac{n\pi x}{20}}{\frac{n^2 \pi^2}{400}} \right) \right]_0^{20}$$

$$= \frac{1}{10} \left[-20 \cdot \frac{20}{n\pi} \cos n\pi - 10 \cdot \frac{20}{n\pi} \right] = \frac{1}{10} \times 10 \times \frac{20}{n\pi} \left[-1 - 2(-1)^n \right]$$

$$\boxed{b_n = -\frac{20}{n\pi} [1 + 2(-1)^n]}$$

$$Eq^n(4) \quad u(x,t) = 40 + x + \sum -\frac{20}{n\pi} [1+2(-1)^n] \sin \frac{n\pi x}{20}$$
$$e^{-\zeta^2 \frac{n^2 \pi^2}{400} t}$$

$c^2 \geq 1$

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L-8 (Unit-2)

By - Monika Mittal
(MM)

Topic :- Laplace Equation in 2-Dimension

Heat Equation in 2-D

$$\frac{\partial u}{\partial t} = c^2 \left[\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} \right] \quad \text{--- (2M)}$$

20

$$\frac{\partial u}{\partial t} = c^2 \frac{\partial^2 u}{\partial x^2} \quad \text{--- (1D)}$$

In steady state,

$$\frac{\partial u}{\partial t} = 0$$

$$\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = 0 \Rightarrow \text{Laplace Eq}^n$$

Solⁿ of Laplace Eqⁿ by Separation of Variable.

$$u(x, y)$$

$$\text{let } u = X(x)Y(y) \quad \text{--- (1)}$$

$$\frac{\partial u}{\partial x} = Y \frac{dX}{dx} = YX' , \quad \frac{\partial^2 u}{\partial x^2} = YX''$$

$$\frac{\partial u}{\partial y} = X \frac{dY}{dy} = XY' , \quad \frac{\partial^2 u}{\partial y^2} = XY''$$

$$\Rightarrow \frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = 0 \Rightarrow \frac{YX''}{XY} + \frac{XY''}{XY} = 0$$

$$\Rightarrow \frac{X''}{X} + \frac{Y''}{Y} = 0 \Rightarrow \frac{X''}{X} = -\frac{Y''}{Y} = k$$

$$\begin{aligned} \frac{X''}{X} = k &\Rightarrow X'' - kX = 0 \\ &\Rightarrow D^2 X - kX = 0 \\ &\Rightarrow (D^2 - k)X = 0 \end{aligned} \quad \text{--- (A)}$$

$$\begin{aligned} -\frac{Y''}{Y} = k &\Rightarrow -Y'' = ky \\ &\Rightarrow Y'' + ky = 0 \\ &\Rightarrow D^2 Y + ky = 0 \\ &\Rightarrow (D^2 + k)y = 0 \end{aligned} \quad \text{--- (B)}$$

Case I

$$\begin{aligned} \text{Eq}^n (A) \quad k &= 0 \\ D^2 X &= 0 \\ m^2 &= 0 \\ m &= 0, 0 \\ CF &= (C_1 + C_2 x)e^{0x} \\ X &= C_1 + C_2 x \end{aligned}$$

Eqⁿ (B)

$$\begin{aligned} D^2 Y &= 0 \\ m^2 &= 0 \Rightarrow m = 0, 0 \\ CF &= (C_3 + C_4 y)e^{0y} \end{aligned}$$

$$Y = (C_3 + C_4 y)$$

$$u(x, y) = (C_1 + C_2 x)(C_3 + C_4 y) \quad \text{--- (2)}$$

$$\underline{\text{Case II}} \quad k = p^2$$

$$Eq^n(A) \quad (D^2 - p^2)x = 0$$

$$m^2 - p^2 = 0$$

$$m^2 = p^2 \Rightarrow m = \pm p$$

$$CF = C_1 e^{px} + C_2 e^{-px}$$

$$X = C_1 e^{px} + C_2 e^{-px}$$

$$Eq^n(B)$$

$$(D^2 + p^2)y = 0$$

$$m^2 + p^2 = 0$$

$$m^2 = -p^2 \Rightarrow m = \sqrt{-p^2}$$

$$\Rightarrow m = 0 \pm pi$$

$$CF = e^{0y} (C_3 \cos py + C_4 \sin py)$$

$$Y = [C_3 \cos py + C_4 \sin py]$$

$$\boxed{\frac{U(x,y)}{U(x,y)} = \frac{XY}{(C_1 e^{px} + C_2 e^{-px})(C_3 \cos py + C_4 \sin py)}} \quad (3)$$

$$\underline{\text{Case III}} \quad k = -p^2$$

$$Eq^n(A) \quad (D^2 + p^2)x = 0$$

$$m^2 + p^2 = 0$$

$$m = 0 \pm pi$$

$$CF = e^{0x} [C_1 \cos px + C_2 \sin px]$$

$$X = (C_1 \cos px + C_2 \sin px)$$

$$Eq^n(B)$$

$$(D^2 - p^2)y = 0$$

$$m^2 - p^2 = 0 \Rightarrow m = \pm p$$

$$CF = C_3 e^{py} + C_4 e^{-py}$$

$$Y = C_3 e^{py} + C_4 e^{-py}$$

$$\boxed{\frac{U(x,y)}{U(x,y)} = \frac{XY}{(C_1 \cos px + C_2 \sin px)(C_3 e^{py} + C_4 e^{-py})}} \quad (4)$$

$$k \geq 0$$

$$U(x,y) = (C_1 + C_2 x)(C_3 + C_4 y)$$

$$k = p^2$$

$$U(x,y) = (C_1 e^{px} + C_2 e^{-px})(C_3 \cos py + C_4 \sin py)$$

$$k = -p^2$$

$$U(x,y) = (C_1 \cos px + C_2 \sin px)(C_3 e^{py} + C_4 e^{-py})$$

Prob. Use separation of Variables method to solve

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

subject to the condition

$$u(0,y) = u(l,y) = u(x,0) = 0 \quad \text{and } u(x,a) = \sin \frac{n\pi x}{l}$$

[AKTU 2017, 20-21]

Sol

$$u = XY \quad \text{--- (1)}$$

$$u(x,y)$$

$$k=0, \quad u(x,y) = (c_1 + c_2 x)(c_3 + c_4 y)$$

$$k=p^2, \quad u(x,y) = (c_1 e^{px} + c_2 e^{-px})(c_3 \cos py + c_4 \sin py)$$

$$k=-p^2, \quad u(x,y) = (c_1 \cos px + c_2 \sin px)(c_3 e^{py} + c_4 e^{-py})$$

$$k=0$$

$$u(x,y) = (c_1 + c_2 x)(c_3 + c_4 y)$$

Apply (A)

$$x=0, \quad u=0$$

$$0 = c_1(c_3 + c_4 y)$$

$c_1 = 0$

$$u(0,y) = 0 \quad \text{--- (A)}$$

$$u(l,y) = 0 \quad \text{--- (B)}$$

$$u(x,0) = 0 \quad \text{--- (C)}$$

$$u(x,a) = \sin \frac{n\pi x}{l} \quad \text{--- (D)}$$

$$u(x,y) = (c_2 x)(c_3 + c_4 y)$$

$$\text{Apply (B)}, \quad x=l, \quad u=0$$

$$0 = (c_2 l)(c_3 + c_4 y)$$

$c_2 = 0$

$$u(x,y) = 0 \quad X \quad \text{neglect}$$

$$k=p^2$$

$$u(x,y) = (c_1 e^{px} + c_2 e^{-px})(c_3 \cos py + c_4 \sin py)$$

Apply (A)

$$u=0, \quad x=0$$

$$0 = (c_1 + c_2)(c_3 \cos py + c_4 \sin py)$$

$$c_1 + c_2 = 0 \Rightarrow c_2 = -c_1$$

$$u(x,y) = (c_1 e^{px} - c_1 e^{-px})(c_3 \cos py + c_4 \sin py)$$

Apply (B) $x=l, u=0$

$$0 = (C_1 e^{pl} - C_2 e^{-pl}) (C_3 \cos py + C_4 \sin py)$$
$$C_1 (e^{pl} - e^{-pl}) = 0 \Rightarrow C_1 = 0$$

$$u(x,y) = 0 \quad X \quad \text{neglect}$$

$$k = -p^2 \quad u(x,y) = (C_1 \cos px + C_2 \sin px) (C_3 e^{py} + C_4 e^{-py})$$

Apply 'A' $u=0$ at $x=0$

$$0 = C_1 (C_3 e^{py} + C_4 e^{-py})$$
$$C_1 = 0$$

$$u(x,y) = (C_2 \sin px) (C_3 e^{py} + C_4 e^{-py})$$

Apply 'B' $u=0$ at $x=l$

$$0 = (C_2 \sin pl) (C_3 e^{py} + C_4 e^{-py})$$
$$C_2 = 0 \quad \text{OR} \quad \sin pl = 0 \Rightarrow \sin n\pi \frac{x}{l} = 0 \Rightarrow pl = n\pi$$
$$p = \frac{n\pi}{l}$$

$$u(x,y) = C_2 \sin \frac{n\pi x}{l} \left[C_3 e^{\frac{n\pi y}{l}} + C_4 e^{-\frac{n\pi y}{l}} \right]$$

Apply 'C' $u=0, y=0$

$$0 = C_2 \sin \frac{n\pi x}{l} [C_3 + C_4] \Rightarrow C_3 + C_4 = 0 \Rightarrow C_4 = -C_3$$

$$u(x,y) = C_2 \sin \frac{n\pi x}{l} \left[C_3 e^{\frac{n\pi y}{l}} - C_3 e^{-\frac{n\pi y}{l}} \right]$$

$$u(x,y) = C_2 C_3 \sin \frac{n\pi x}{l} \left[e^{\frac{n\pi y}{l}} - e^{-\frac{n\pi y}{l}} \right]$$

Most general soln

$$u(x,y) = \sum_{n=1}^{\infty} b_n \sin \frac{n\pi x}{l} \left[e^{\frac{n\pi y}{l}} - e^{-\frac{n\pi y}{l}} \right]$$

Apply 'D' $u(x,y) = \sin \frac{n\pi x}{l}$

answer

$$\sin \frac{n\pi x}{l} = \sum_{n=1}^{\infty} b_n \sin \frac{n\pi x}{l} \left[e^{\frac{n\pi a}{l}} - e^{-\frac{n\pi a}{l}} \right]$$

$$L = b_n \left[e^{\frac{n\pi a}{l}} - e^{-\frac{n\pi a}{l}} \right]$$

$$b_n = \frac{1}{e^{\frac{n\pi a}{l}} - e^{-\frac{n\pi a}{l}}} \quad \left| \begin{array}{l} \sinh \frac{x}{l} \\ = \frac{e^{\frac{x}{l}} - e^{-\frac{x}{l}}}{2} \end{array} \right.$$

$$= \frac{1}{2 \sinh \left(\frac{n\pi a}{l} \right)}$$

$$U(x,y) = \sum_{n=1}^{\infty} \frac{1}{2 \sinh \left(\frac{n\pi a}{l} \right)} \sin \left(\frac{n\pi x}{l} \right) \left[e^{\frac{n\pi y}{l}} - e^{-\frac{n\pi y}{l}} \right]$$

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