

MODULE-2: Classification of Linear PDE
of 2nd Order.

DATE: / /
PAGE: / /

(I) If $u = F(x, y)$. Then for PDE :-

$$A \frac{\partial^2 u}{\partial x^2} + B \frac{\partial^2 u}{\partial xy} + C \frac{\partial^2 u}{\partial y^2} + f(x, y, u, \frac{\partial u}{\partial x}, \frac{\partial u}{\partial y}) = 0 \quad (1)$$

where A, B, C are constants or some function of x and y

- (1) If $B^2 - 4AC < 0$, The eqn (1) is Elliptical.
- (2) If $B^2 - 4AC = 0$, Then eqn (1) is Parabolic.
- (3) If $B^2 - 4AC > 0$, Then eqn (1) is Hyperbolic

Q1. $\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial xy} + \frac{\partial^2 u}{\partial y^2} = 0 \quad (1)$

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

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

$$\text{Now } B^2 - 4AC = (1)^2 - 4(1)(1) \\ = -3 \\ \Rightarrow -3 < 0$$

given equation is elliptical in nature

Q2. Show that the equation $2zx + 2x^2 zxy + (1-y^2) zyy = 0$ is elliptic for value of x & y in the region $x^2 + y^2 < 1$, Parabolic on the boundary & hyperbolic outside this region.

$$2zx + 2x^2 zxy + (1-y^2) zyy = 0$$

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

$$A = 1, B = 2x, C = (1-y^2)$$

$$\text{Now } B^2 - 4AC = (2x)^2 - 4(1)(1-y^2) \\ = 4x^2 - 4 + 4y^2 \\ B^2 - 4AC = 4x^2 + 4y^2 - 4 \quad (2)$$

\Rightarrow from eq (2) for Parabolic :- $B^2 - 4AC = 0$
 $4x^2 + 4y^2 - 4 = 0$
 $4x^2 + 4y^2 = 4$
 $A(x^2 + y^2) = 4$
 $x^2 + y^2 = 1$
 eqn of circle with centre at origin and $r = 1$.
 i.e. nature of curve is Parabolic at the boundary.

\Rightarrow from eq (2) for Elliptic :- $B^2 - 4AC < 0$
 $4x^2 + 4y^2 - 4 < 0$
 $4(x^2 + y^2) < 4$
 inside the circle, nature of curve $x^2 + y^2 < 1$ is elliptic. OR
 within the circle (region), curve is elliptic.
 \Rightarrow from eq (2) for Hyperbolic :- $B^2 - 4AC > 0$
 $|x^2 + y^2 | > 1$

Therefore, nature of curve is hyperbolic if x, y lies outside the curve (region)

2011/16/18
 Q2. $4zx + 2x^2 zxy + 4yy = 0$
 $\frac{\partial^2 z}{\partial x^2} + 3 \frac{\partial^2 z}{\partial xy} + \frac{\partial^2 z}{\partial y^2} = 0$
 $A = 1, B = 3, C = 1 \Rightarrow B^2 - 4AC \\ \Rightarrow (3)^2 - 4(1)(1) = 9 - 4 \\ \Rightarrow 5 > 0 \\ \Rightarrow \text{curve is hyperbolic}$

2016, 17

Q4. Classify the equation 2

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

$$A = (1-x^2), B = -2xy, C = (1-y^2)$$

$$\text{Now, } B^2 - 4AC = (-2xy)^2 - 4(1-x^2)(1-y^2)$$

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

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

$$[B^2 - 4AC] = 4x^2 + 4y^2 - 4 \quad (2)$$

$$\Rightarrow \text{If } B^2 - 4AC < 0 \Rightarrow 4x^2 + 4y^2 - 4 < 0$$

$$4(x^2 + y^2) < 4$$

$$[x^2 + y^2 < 1]$$

If x, y lies inside the circle then nature of curve is elliptical.

$$\Rightarrow \text{If } B^2 - 4AC = 0 \Rightarrow 4x^2 + 4y^2 - 4 = 0$$

$$4(x^2 + y^2) = 4$$

$$[x^2 + y^2 = 1]$$

If x, y lies at the boundary, then curve is parabolic

$$\Rightarrow \text{If } B^2 - 4AC > 0 \Rightarrow 4x^2 + 4y^2 - 4 > 0.$$

$$4(x^2 + y^2) > 4$$

$$[x^2 + y^2 > 1]$$

If x, y lies outside the (region) circle, curve is hyperbolic.

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PAGE:DATE: / /
PAGE:

Classify the following

Q5.

$$(1) ux_x + 3uy_y + 2uy_y = 0$$

$$A = 1, B = 3, C = 2$$

$$B^2 - 4AC = (3)^2 - 4(1)(2)$$

$$= 9 - 8$$

$$= 1 > 0$$

\Rightarrow hyperbolic

$$(2) y^2 x - 2xy^2 + x^2 t = \left(\frac{y^2}{2}\right)p + \left(\frac{x^2}{y}\right)q$$

$$y^2 \left(\frac{\partial^2 z}{\partial x^2}\right) - 2xy \left(\frac{\partial^2 z}{\partial x \partial y}\right) + x^2 \left(\frac{\partial^2 z}{\partial y^2}\right) - \left(\frac{y^2}{2}\right)p - \left(\frac{x^2}{y}\right)q = 0$$

$$A = y^2, B = -2xy, C = x^2$$

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

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

$$= 0$$

\Rightarrow Parabolic.

Q.	$\frac{\partial^2 u}{\partial t^2} = c^2 \frac{\partial^2 u}{\partial x^2}$	$\frac{\partial u}{\partial t} = c^2 \frac{\partial^2 u}{\partial t^2}$	$\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial t^2} = 0$
	$c^2 \left(\frac{\partial^2 u}{\partial x^2}\right) - \frac{\partial^2 u}{\partial t^2} = 0$	$c^2 \frac{\partial^2 u}{\partial x^2} - \frac{\partial u}{\partial t} = 0$	$A = 1, C = 1, B = 0$
	$A = c^2, C = -1$	$A = 0, B = 0, C = c^2$	$B^2 - 4AC$
	$B^2 - 4AC = 0 - 4(c^2)(-1)$	$= 0$	$0 - 4(1)(1)$
	$= 4c^2 > 0$	\Rightarrow Parabolic	\Rightarrow Elliptic
	$[c^2 > 0]$		
	\Rightarrow hyperbolic.		

(II) Method of Separation of Variables

S. Using method of separation of variables solve

$$(i) \frac{\partial^2 z}{\partial x^2} - 2 \frac{\partial z}{\partial x} + z = 0 ; z = z(x, y)$$

Let $Z = X(x) \cdot Y(y) \quad \dots \quad (1)$
where X is func. of 'x' only and Y is func. of 'y' only.

$$\text{Now } \frac{\partial z}{\partial x} = Y \frac{\partial X}{\partial x}$$

$$\frac{\partial^2 z}{\partial x^2} = Y \frac{\partial^2 X}{\partial x^2}$$

$$\text{and } \frac{\partial z}{\partial y} = X \frac{\partial Y}{\partial y}$$

putting the above values in given eqn:-

$$Y \frac{\partial^2 X}{\partial x^2} - 2 Y \frac{\partial X}{\partial x} + X \frac{\partial Y}{\partial y} = 0$$

dividing whole eqn by XY

$$\left(\frac{1}{X} \frac{\partial^2 X}{\partial x^2} - 2 \frac{1}{X} \frac{\partial X}{\partial x} + \frac{1}{Y} \frac{\partial Y}{\partial y} \right) = 0$$

or $\left(\frac{1}{X} \frac{\partial^2 X}{\partial x^2} - 2 \frac{1}{X} \frac{\partial X}{\partial x} \right) = \left(\frac{1}{Y} \frac{\partial Y}{\partial y} \right) = -\rho^2 \text{ (say)}$

now from eq (2) considering Ird & IIIrd part

$$\frac{1}{X} \frac{\partial^2 X}{\partial x^2} - 2 \frac{1}{X} \frac{\partial X}{\partial x} = -\rho^2$$

$$\begin{aligned} AE \Rightarrow & m^2 - 2m + \rho^2 = 0 \\ & m = \frac{2 \pm \sqrt{4 - 4\rho^2}}{2} \\ & m = 1 \pm \sqrt{1 - \rho^2} \end{aligned}$$

$$m = 1 + \sqrt{1 - \rho^2} \text{ & } 1 - \sqrt{1 - \rho^2}$$

Ordinary Solution

$$X = C_1 e^{m_1 x} + C_2 x e^{m_2 x} ; Y = C_3 e^{m_3 y} + C_4 e^{m_4 y}$$

$$\therefore \boxed{X = C_1 e^{(1+\sqrt{1-\rho^2})x} + C_2 e^{(1-\sqrt{1-\rho^2})x}} \quad (2)$$

now from eq (2) considering IInd & IIIrd part

$$-\frac{1}{Y} \frac{\partial Y}{\partial y} = -\rho^2$$

$$\frac{\partial Y}{\partial y} = \rho^2 Y$$

$$AE \Rightarrow \frac{dy}{dy} m - \rho^2 = 0$$

$$\text{ordinary soln} \Rightarrow \boxed{Y = C_5 e^{\rho^2 y}} \quad (4)$$

(from eq ③ & ④)
Solu. of given egn :-

$$Z = X(x) \cdot Y(y)$$

$$Z = \left[C_1 e^{(1+\sqrt{1-p^2})x} + C_2 e^{(1-\sqrt{1-p^2})x} \right] \left[C_3 e^{p^2 y} \right]$$

~~10 mark~~
Q.
~~10~~
 $\frac{\partial^2 u}{\partial x \partial t} = e^{-t} \cos x$ {given that $u(x,t) = 0$ at $t=0$.
and $\frac{\partial u}{\partial t} = 0$ at $x=0$ }

$$\text{let } U = X(x) \cdot T(t) \quad \dots \quad ①$$

diff't eq ① partially wrt 'x' and then by 't'.

$$\frac{\partial u}{\partial t} = X \frac{\partial T}{\partial t} \Rightarrow \frac{\partial^2 u}{\partial x \partial t} = \left(\frac{\partial X}{\partial x} \right) \left(\frac{\partial T}{\partial t} \right) \quad ②$$

Using eq ② in given egn

$$\frac{\partial X}{\partial x} \frac{\partial T}{\partial t} = e^{-t} \cos x$$

$$\frac{1}{e^t} \left(\frac{\partial T}{\partial t} \right) = \frac{\cos x}{\frac{\partial X}{\partial x}}$$

$$e^t \left(\frac{\partial T}{\partial t} \right) = \frac{\cos x}{\frac{\partial X}{\partial x}} = -p^2 (\text{say}) \quad ③$$

$$\text{now } e^t \left(\frac{\partial T}{\partial t} \right) = -p^2$$

$$\frac{\partial T}{\partial t} = \left(\frac{-p^2}{e^t} \right) \partial t$$

$\partial T = -p^2 e^{-t} \partial t$
now integrating

$$T = -p^2 \frac{e^{-t}}{-1} + C_1$$

$$\text{Now, } \frac{\partial x}{\partial t} = -p^2$$

$$\left(\frac{\partial X}{\partial x} \right)$$

$$\frac{\partial X}{\partial x} = -\left(\frac{\cos x}{p^2} \right) \partial x$$

Now integrating

$$X = -\frac{1}{p^2} (-\sin x) + C_2$$

$$X = -\frac{\sin x}{p^2} + C_2 \quad ⑤$$

Putting Value of 4th and 5th eq in 1st egn

$$U = \left[-\frac{\sin x}{p^2} + C_2 \right] \left(p^2 e^{-t} + C_1 \right) \quad ⑥$$

diff't 6th egn partially wrt 't'

$$\frac{\partial U}{\partial t} = \left(-\frac{\sin x}{p^2} + C_2 \right) \left(-p^2 e^{-t} + C_1 \right) \quad ⑦$$

$$\Rightarrow \text{using the condition at } x=0, \frac{\partial u}{\partial t} = 0$$

So, from eq ④

$$0 = \begin{pmatrix} -\sin x + c_2 \\ p^2 \end{pmatrix} \begin{pmatrix} -p^2 e^{-t} \\ 1 \end{pmatrix}$$

$$0 = c_2 (-p^2 e^{-t})$$



$$\boxed{c_2 = 0}$$

and using $u(x, t) = 0$ at $t = 0$

so from eq ⑥ we get

$$0 = \left(-\frac{\sin x}{p^2} + \frac{f_0}{p^2} \right) \left(p^2 e^{-t} + c_1 \right)$$

$$0 = \left(-\frac{\sin x}{p^2} \right) \left(p^2 e^{-t} + c_1 \right)$$

$$0 = \left(-\frac{\sin x}{p^2} \right) \left(p^2 e^{-t} + c_1 \right)$$

$$\boxed{c_1 = -p^2}$$



Now putting c_1 & c_2 in eq ⑥ we get

$$U = \left(-\frac{\sin x}{p^2} + 0 \right) \left(p^2 e^{-t} - p^2 \right)$$

$$U = \left(-\frac{\sin x}{p^2} \right) p^2 (e^{-t} - 1)$$

$$U = -p^2 \left(\frac{\sin x}{p^2} \right) (e^{-t} - 1) (1 - e^{-t})$$

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

$$2d^3 \star \quad u_{xx} = u_y + 2u, \text{ given } u(0, y) = 0, \frac{\partial u}{\partial x} = 1 + e^{-3y}$$

at $x = 0$.

$$\frac{\partial^2 u}{\partial x^2} = \frac{\partial u}{\partial x} + 2u \quad \text{--- ①}$$

$$\text{Let } U = X \cdot Y \quad \text{--- ②}$$

$$\frac{\partial U}{\partial x} = Y \frac{\partial X}{\partial x} \quad \text{and} \quad \frac{\partial^2 U}{\partial x^2} = Y \frac{\partial^2 X}{\partial x^2}$$

$$\text{and} \quad \frac{\partial U}{\partial y} = X \frac{\partial Y}{\partial y}$$

now substituting above values in eq ①

$$Y \frac{\partial^2 X}{\partial x^2} = X \frac{\partial Y}{\partial x} + 2(XY)$$

$$Y \frac{\partial^2 X}{\partial x^2} = X \left(\frac{\partial Y}{\partial y} + 2Y \right)$$

multiplying whole eqn by $\frac{1}{XY}$

$$\frac{1}{X} \frac{\partial^2 X}{\partial x^2} = \frac{1}{Y} \left(\frac{\partial Y}{\partial y} + 2Y \right)$$

$$\Rightarrow \frac{1}{X} \left(\frac{\partial^2 X}{\partial x^2} \right) = \frac{1}{Y} \left(\frac{\partial Y}{\partial y} \right) + 2 = -p^2 (\text{say}) \quad \text{--- ③}$$

from eq ③ taking Ist and IIIrd term

$$\frac{1}{X} \left(\frac{\partial^2 X}{\partial x^2} \right) = -p^2$$

$$\frac{\partial^2 X}{\partial x^2} = -p^2 X$$

$$\Rightarrow \frac{\partial^2 X}{\partial x^2} + p^2 X = 0$$

$$AE \Rightarrow m^2 + p^2 = 0$$

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

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

$$m = \pm p i$$

$$m = 0 \pm i p$$

$$m = \alpha \pm i \beta$$

$$CF \Rightarrow C_1 e^{\alpha x} \cos \beta x + C_2 e^{\alpha x} \sin \beta x$$

$$\therefore CF \Rightarrow C_1 e^{\alpha x} \cos \beta x + C_2 e^{\alpha x} \sin \beta x$$

$$\left[X = C_1 \cos \beta x + C_2 \sin \beta x \right] \quad \text{--- (7)}$$

considering IInd and IIIrd term

$$\frac{1}{Y} \left(\frac{\partial Y}{\partial y} \right) + 2 = -p^2$$

$$\frac{\partial Y}{\partial y} + 2Y = -p^2 Y$$

$$\frac{\partial Y}{\partial y} + 2Y + p^2 Y = 0$$

$$\Rightarrow \boxed{C_1 = 0}$$

now diff^{1ⁿ}: eq (6), we get

$$\frac{\partial Y}{\partial y} = -(p^2 + 2) Y$$

$$\Rightarrow \boxed{\frac{\partial Y}{\partial y} = -(p^2 + 2) Y}$$

now integrating

$$\log Y = -(p^2 + 2)y + \log C_3$$

$$\log Y - \log C_3 = -(p^2 + 2)y$$

$$\log \left(\frac{Y}{C_3} \right) = -(p^2 + 2)y$$

$$\left(\frac{Y}{C_3} \right) = e^{-(p^2 + 2)y}$$

$$\boxed{Y = C_3 e^{-(p^2 + 2)y}} \quad \text{--- (5)}$$

Substituting value of eq (4) & (5) in eq (2), we get

$$\boxed{U(x, y) = (C_1 \cos \beta x + C_2 \sin \beta x)(C_3 e^{-(p^2 + 2)y})} \quad \text{--- (6)}$$

given that $u(0, y) = 0$ at $x = 0$
 \therefore from eq (6)

$$0 = (C_1 \cos 0 + C_2 \sin 0)(C_3 e^{-(p^2 + 2)y})$$

$$0 = C_1 (C_3 e^{-(p^2 + 2)y})$$

$$\Rightarrow \boxed{C_1 = 0}$$

$$\frac{\partial u}{\partial x} = (-C_1 p \sin \beta x + p C_2 \cos \beta x)(C_3 e^{-(p^2 + 2)y})$$

$$\text{given } \frac{\partial u}{\partial x} = (1 + e^{-3y}) \text{ at } x = 0,$$

$$4e^{-x} = C_1 e^{\frac{-p^2 x}{3}} \cdot C_2 e^{\frac{-p^2 x}{3}}$$

$$\boxed{C_1 C_2 = \frac{4e^{-x}}{e^{\frac{-p^2 x}{3}}}}$$

from eq ⑥

$$U = C_1 C_2 e^{\frac{-p^2 x}{3}} \cdot e^{\frac{p^2 y}{2}}$$

$$U = \frac{4e^{-x}}{e^{\frac{-p^2 x}{3}}} \times e^{\frac{-p^2 x}{3}} \times e^{\frac{p^2 y}{2}}$$

$$\boxed{U = 4e^{-x} \cdot e^{\frac{p^2 y}{2}}}$$

given

$$4 \frac{\partial u}{\partial x} + \frac{\partial u}{\partial y} = 3u \text{ given } u(0, y) = 4e^{-y} - e^{-5y}$$

let $U = X \cdot Y$

$$\frac{\partial U}{\partial x} = Y \left(\frac{\partial X}{\partial x} \right) \text{ and } \frac{\partial U}{\partial y} = X \left(\frac{\partial Y}{\partial y} \right)$$

$$4 \left(Y \frac{\partial X}{\partial x} \right) + \left(X \frac{\partial Y}{\partial y} \right) = 3(XY)$$

$$4 \left(\frac{1}{X} \frac{\partial X}{\partial x} \right) + \left(\frac{1}{Y} \frac{\partial Y}{\partial y} \right) = 3$$

$$4 \left(\frac{1}{X} \frac{\partial X}{\partial x} \right) = 3 - \left(\frac{1}{Y} \frac{\partial Y}{\partial y} \right) = -p^2 (8ay)$$

$$3 - \frac{1}{Y} \frac{\partial Y}{\partial y} = -p^2 \quad \frac{4}{X} \frac{\partial X}{\partial x} = -p^2$$

$$\frac{1}{Y} \frac{\partial Y}{\partial y} = p^2$$

$$\frac{1}{X} \frac{\partial X}{\partial x} = -\frac{p^2}{4}$$

Integration

$$\log Y = (\frac{p^2}{4} + 3)y + \log C_1$$

$$\log X = -\frac{p^2 x}{4}$$

$$\log \left(\frac{Y}{C_1} \right) = (\frac{p^2}{4} + 3)y$$

$$\frac{Y}{C_1} = e^{(\frac{p^2}{4} + 3)y}$$

$$\boxed{Y = C_1 e^{(\frac{p^2}{4} + 3)y}} \quad \text{--- ②}$$

$$\boxed{U = C_2 e^{-\frac{p^2 x}{4}} \cdot C_1 e^{(\frac{p^2}{4} + 3)y}} \quad \text{--- ④}$$

given that $U(0, y) = 4e^{-y} - e^{-5y}$ at $x=0$

$$4e^{-y} - e^{-5y} = C_2 e^{-\frac{p^2 x}{4}} \cdot C_1 e^{(\frac{p^2}{4} + 3)y}$$

$$4e^{-y} - e^{-5y} = C_2 C_1 e^{(\frac{p^2}{4} + 3)y}$$

$$\boxed{C_1 C_2 = \frac{4e^{-y} - e^{-5y}}{e^{(\frac{p^2}{4} + 3)y}}} \quad \text{--- ③}$$

Substituting in ④th

$$U = C_1 C_2 e^{-\frac{p^2 x}{4}} \cdot e^{(p^2 + 3)y}$$

$$U = 4e^{-y} - e^{-5y} \times e^{-\frac{p^2 x}{4}} \times e^{(p^2 + 3)y}$$

$$\boxed{U = (4e^{-y} - e^{-5y}) e^{-\frac{p^2 x}{4}}}$$

$$\text{2018} \quad \frac{\partial U}{\partial t} = \frac{\partial U}{\partial x} - 2U \quad \text{given } U(x, 0) = 10e^{-x} - 6e^{-4x}$$

Let $U = T \cdot X \quad \text{---} ②$

$$\frac{\partial U}{\partial T} = X \frac{\partial T}{\partial t} \text{ and } \frac{\partial U}{\partial x} = T \frac{\partial X}{\partial x}$$

$$X \frac{\partial T}{\partial t} = TX - 2X$$

$$\frac{1}{T} \frac{\partial T}{\partial t} = \frac{1}{X} \frac{\partial X}{\partial x} - 2 = -p^2 \text{ (say)}$$

$$\frac{1}{T} \frac{\partial T}{\partial t} = -p^2 \quad \Rightarrow \quad \log\left(\frac{T}{C_1}\right) = -p^2 t$$

$$\boxed{T = C_1 \cdot e^{-p^2 t}} \quad \text{---} ③$$

Integration

$$\log T = -p^2 t + \log C_1$$

$$\frac{1}{X} \frac{\partial X}{\partial x} - 2 = -p^2$$

$$X \left(2 - \frac{1}{X} \frac{\partial X}{\partial x} \right) = -p^2$$

$$2 - p^2 = \frac{1}{X} \frac{\partial X}{\partial x}$$

$$\text{Int} \quad (2-p^2) dx = \frac{\partial X}{X}$$

$$\text{Integration} \quad \log + (2-p^2)x = \log X$$

$$\log X - \log C_2 = (2-p^2)x$$

$$\log\left(\frac{X}{C_2}\right) = (2-p^2)x$$
$$\boxed{X = C_2 \cdot e^{(2-p^2)x}} \quad \text{---} ④$$

$$\boxed{U = C_2 e^{(2-p^2)x} \cdot C_1 e^{-p^2 t}} \quad \text{---} ⑤$$

given $U(x, 0) = 10e^{-x} - 6e^{-4x}$ at $t=0$

$$U = C_1 C_2 e^{(2-p^2)x} \cdot e^{-p^2 0}$$

$$U = C_1 C_2 e^{(2-p^2)x}$$

$$10e^{-x} - 6e^{-4x} = C_1 C_2 e^{(2-p^2)x}$$

$$\boxed{C_1 C_2 = \frac{10e^{-x} - 6e^{-4x}}{e^{(2-p^2)x}}} \quad \text{---} ⑥$$

Substituting in eq ⑤

$$U = C_1 C_2 e^{(2-p^2)x} e^{-p^2 t}$$

$$U = 10e^{-x} - 6e^{-4x} \times e^{(2-p^2)x} e^{(2-p^2)t}$$

$$\boxed{U = (10e^{-x} - 6e^{-4x}) e^{-p^2 t}}$$

2013, 15

$$\oint 2 \frac{\partial z}{\partial x} + 3 \frac{\partial z}{\partial y} + 5z = 0, z(0, y) = 2e^{-5}$$

$$z = x \cdot y - \textcircled{2}$$

$$\frac{\partial}{\partial x} \left(Y \frac{\partial z}{\partial x} \right) + 3 \left(X \frac{\partial z}{\partial y} \right) + 5(zxy) = 0$$

$$\frac{\partial}{\partial x} \left(Y \frac{\partial z}{\partial x} \right) + \frac{3}{Y} \frac{\partial z}{\partial y} + 5 = 0$$

$$\frac{\partial}{\partial x} \left(Y \frac{\partial z}{\partial x} \right) + \left(5 + \frac{3}{Y} \frac{\partial z}{\partial y} \right) = -p^2 \text{ (say)}$$

$$\frac{\partial}{\partial x} \left(Y \frac{\partial z}{\partial x} \right) = -p^2$$

$$\frac{1}{X} \frac{\partial X}{\partial x} = -\frac{p^2}{2} \frac{\partial x}{\partial x}$$

$$\log X = -\frac{p^2}{2} x + \log C_1$$

$$\frac{X}{C_1} = \frac{C}{e^{-\frac{p^2}{2} x}}$$

$$\boxed{X = C_1 e^{-\frac{p^2}{2} x}}$$

DATE: / /
PAGE: / /

$$\boxed{Z = C_1 C_2 e^{-\frac{p^2}{2} x} e^{-\frac{(p^2-5)}{3} y}}$$

$$\text{given } Z(0, y) = 2e^{-5} \text{ at } x=0$$

$$\boxed{C_1 C_2 = \frac{2e^{-5}}{e^{\frac{(p^2-5)y}{3}}}}$$

$$Z = \frac{2e^{-5}}{e^{\frac{(p^2-5)y}{3}}} \times e^{-\frac{p^2}{2} x} e^{-\frac{(p^2-5)y}{3}}$$

$$Z = 2e^{-5} \cdot e^{-\frac{p^2}{2} x}$$

DATE: / /
PAGE: / /

(II) One-Dimensional Wave Equation (Vibration of a stretched string)

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

Solve eqn is One-Dim. wave equation where

$$c^2 = \frac{T}{\rho} \quad (\text{tension of string})$$

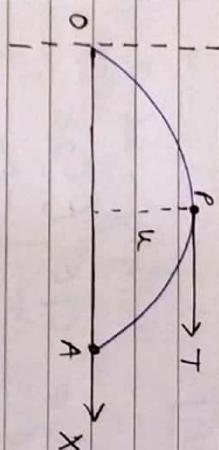
(mass of string)

$\rightarrow x$ is the direction of propagation of wave.

$\rightarrow u(x,t)$ is displacement

$\rightarrow t$ is time

(x,t)



Solution of 1-D wave eqn

$\frac{\partial^2 u}{\partial t^2} = c^2 \frac{\partial^2 u}{\partial x^2}$, given initial condition (or boun
and boundary conditions)

$u(x,t) = 0$ at $x=0$, $u=0$, $x=l$

and $u=f(x)$ at $t=0$

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

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

let $U = X \cdot T \quad \text{--- (2)}$

diff' eq (2) w.r.t t' & ' x' twice we get :-

$$\frac{\partial U}{\partial t^2} = X \frac{\partial^2 T}{\partial t^2} \quad \& \quad \frac{\partial^2 U}{\partial x^2} = T \frac{\partial^2 X}{\partial x^2}$$

$$\text{from eq (1)} \quad X \frac{\partial^2 T}{\partial t^2} = c^2 T \frac{\partial^2 X}{\partial x^2}$$

$$\left(\frac{1}{c^2 T}\right) \frac{\partial^2 T}{\partial t^2} = \left(\frac{1}{X}\right) \frac{\partial^2 X}{\partial x^2} = -\rho^2 \text{ (say)} \quad \text{--- (3)}$$

from 1st and 3rd term, we get

$$\frac{1}{c^2 T} \frac{\partial^2 T}{\partial t^2} = -\rho^2$$

$$\frac{\partial^2 T}{\partial t^2} = -\rho^2 c^2 T$$

$$\frac{\partial^2 T}{\partial t^2} + \rho^2 c^2 T = 0$$

$$AE \Rightarrow m^2 + \rho^2 c^2 = 0$$

$$m^2 = -\rho^2 c^2$$

$$m = \sqrt{-\rho^2 c^2}$$

$$m = \pm i\rho c$$

$$m = 0 \pm i\rho c$$

$$CF \Rightarrow C_1 e^{i\rho c t} \cos p c t + C_2 e^{-i\rho c t} \sin p c t$$

$$\boxed{T = C_1 \cos p c t + C_2 \sin p c t} \quad \text{--- (4)}$$

from last two terms, we get

$$\frac{1}{X} \frac{\partial^2 X}{\partial x^2} = -p^2$$

$$\frac{\partial^2 X}{\partial x^2} = -p^2 X$$

$$\frac{\partial^2 X}{\partial x^2} + p^2 X = 0$$

$$AE \Rightarrow m^2 + p^2 = 0$$

$$m = \pm i p$$

$$X = C_3 e^{ox} \cos px + C_4 e^{ox} \sin px$$

$$X = C_3 e^{ox} \cos px + C_4 e^{ox} \sin px \quad \text{--- (5)}$$

from eq. (2), we get

$$(6) \quad U = (C_3 \cos px + C_4 \sin px)(C_1 \cos cpt + C_2 \sin cpt)$$

given $u=0, x=0, u(x,t)=0$ at $x=l$

$$0 = (C_3 \cos \frac{l}{2} + C_4 \sin \frac{l}{2})(C_1 \cos cpt + C_2 \sin cpt)$$

$$0 = C_3 \left(C_1 \cos cpt + C_2 \sin cpt \right)$$

$$[C_3 = 0]$$

again from eq (6), we get

using $u=0, x=l$.

$$(7) \quad 0 = (C_3 \cos px + C_4 \sin px)(C_1 \cos cpt + C_2 \sin cpt)$$

as we know $C_3 = 0$

$$\therefore 0 = C_4 \sin px (C_1 \cos cpt + C_2 \sin cpt)$$

$$0 = C_4 \sin px \Rightarrow \sin px = 0$$

$$\sin px = \sin n\pi$$

$$p = \frac{n\pi}{l}$$

$$\text{now putting } C_3 = 0 \text{ & } p = \frac{n\pi}{l} \text{ in eq (6)}$$

$$U = C_4 \sin \left(\frac{n\pi}{l} x \right) [C_1 \cos \left(\frac{n\pi}{l} ct \right) + C_2 \sin \left(\frac{n\pi}{l} ct \right)] \cdot \sin \left(\frac{n\pi}{l} x \right)$$

OR

$$(8) \quad U = C_4 \left[C_1 \cos \left(\frac{n\pi}{l} ct \right) + C_2 \sin \left(\frac{n\pi}{l} ct \right) \right] \cdot \sin \left(\frac{n\pi}{l} x \right)$$

from eq (8)

$$U = \left[C_1 C_4 \cos \left(\frac{n\pi}{l} ct \right) + C_2 C_4 \sin \left(\frac{n\pi}{l} ct \right) \right] \cdot \sin \left(\frac{n\pi}{l} x \right)$$

replacing $C_1 C_4 = a_n$ & $C_2 C_4 = b_n$

$$U = \left[a_n \cos \left(\frac{n\pi}{l} ct \right) + b_n \sin \left(\frac{n\pi}{l} ct \right) \right] \cdot \sin \left(\frac{n\pi}{l} x \right)$$

for different values of n , we get

$$⑦ \quad y = \sum_{n=1}^{\infty} [a_n \cos(n\pi ct) + b_n \sin(n\pi ct)] \cdot \sin\left(\frac{n\pi x}{l}\right)$$



Numerical based on 1-D wave eq'n.

Given that string is stretched and fixed between two points $(0,0)$ and $(l,0)$ hence displacement is zero at end points.

i.e. $y(0, t) = 0$ at $x=0$ and $y(l, t) = 0$ at $x=l$ — ⑧

Now string is released from rest, hence

$$\text{velocity } \frac{dy}{dt} = 0 \text{ at } t=0 \quad — ⑨$$

and also initial displacement at $t=0$ is

$$y = A \sin\left(\frac{\pi x}{l}\right) \quad \text{at } t=0 \quad — ⑩$$

at time $t=0$. Show that the displacement of any point at a distance ' x ' from one end at time ' t ' is given by ~~$y(x,t)$~~

$$y(x, t) = A \sin\left(\frac{\pi x}{l}\right) \cos\left(\frac{\pi c t}{l}\right)$$



We know that stretched string follows one-dimensional wave equation.

$$\frac{\partial^2 y}{\partial t^2} = c^2 \frac{\partial^2 y}{\partial x^2} \quad — ⑪$$

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

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

$$\frac{1}{T} \frac{\partial^2 T}{\partial t^2} = \frac{c^2}{X} \frac{\partial^2 X}{\partial x^2}$$

$$\left(\frac{1}{c^2 T}\right) \frac{\partial^2 T}{\partial t^2} = \frac{1}{X} \frac{\partial^2 X}{\partial x^2} = -\rho^2 (\text{say}) \quad — ⑫$$

$$\text{from } ⑪ \text{ & last term}$$

$$\left(\frac{1}{c^2 T}\right) \frac{\partial^2 T}{\partial t^2} = -\rho^2$$

$$\frac{\partial^2 T}{\partial t^2} = -\rho^2 C^2 T$$

$$\frac{\partial^2 T}{\partial t^2} + \rho^2 C^2 T = 0$$

$$AT \Rightarrow m^2 + \rho^2 C^2 T = 0$$

$$m^2 = -\rho^2 C^2$$

$$\boxed{m = \pm i\rho C}$$

$$T = C_1 e^{\alpha t} \cos \omega t + C_2 e^{\alpha t} \sin \omega t$$

$$\boxed{T = C_1 \cos \omega t + C_2 \sin \omega t} \quad \text{--- (2)}$$

now from last two eqn, we get

$$\frac{1}{X} \frac{\partial^2 X}{\partial x^2} = -\rho^2$$

$$\frac{\partial^2 X}{\partial x^2} = -\rho^2 X$$

$$\frac{\partial^2 X}{\partial x^2} + \rho^2 X = 0$$

$$AT \Rightarrow m^2 + \rho^2 = 0$$

$$m^2 = -\rho^2$$

$$\boxed{m = \pm i\rho}$$

$$\therefore \boxed{X = C_3 \cos \rho x + C_4 \sin \rho x} \quad \text{--- (3)}$$

Now putting the value of 'X' & 'T' in eqn (5)

$$\text{general soln} \rightarrow \boxed{Y = (C_3 \cos \rho x + C_4 \sin \rho x)(C_1 \cos \omega t + C_2 \sin \omega t)}$$

Now using condition (ii) $y=0$ at $x=0$ and $x=L$
from (3)th $0 = (C_3 \cos 0 + C_4 \sin 0)(C_1 \cos \omega t + C_2 \sin \omega t)$

$$\boxed{0 = C_3(C_1 \cos \omega t + C_2 \sin \omega t)}$$

$$\Rightarrow C_3 = 0$$

Now at $x=L$, $y=0$ also, then from (3) we get

$$0 = (C_3 \cos \rho L + C_4 \sin \rho L)(C_1 \cos \omega t + C_2 \sin \omega t)$$

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

$$0 = (0 + C_4 \sin \rho L)(C_1 \cos \omega t + C_2 \sin \omega t)$$

$$C_4 \sin \rho L = 0 \Rightarrow \sin \rho L = 0$$

$$\sin \rho L = \sin n\pi \quad \left| \begin{array}{l} n=1, 2, 3, \dots \\ \rho L = n\pi \end{array} \right.$$

$$\boxed{\rho L = n\pi}$$

Now, from eqn (3)th, putting $C_3 = 0$, $\rho = \frac{n\pi}{L}$, we get

$$y = C_4 \sin(n\pi x) [C_1 \cos(n\pi t) + C_2 \sin(n\pi t)] \sin(n\pi x)$$

$$\frac{\partial y}{\partial t} = \left[-C_1 C_4 \left(\frac{n\pi c}{L} \right) \sin(n\pi t) + C_2 C_4 \left(\frac{n\pi c}{L} \right) \cos(n\pi t) \right] \sin(n\pi x) \quad \text{--- (10)}$$

$$\frac{\partial y}{\partial t} = \left(\frac{n\pi c}{L} \right) \left[-C_1 C_4 \sin(n\pi t) + C_2 C_4 \cos(n\pi t) \right] \sin(n\pi x) \quad \text{--- (11)}$$

Now, using condⁿ(iii) & (IV) • we get at $t=0$, $\frac{dy}{dt}=0$

from (xi) we get

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

$$C_2 C_4 = 0$$

$$\Rightarrow [C_2 = 0]$$

From ⑩, we get

$$y = \left[C_1 C_4 \cos\left(\frac{n\pi c t}{l}\right) \right] \sin\left(\frac{n\pi x}{l}\right) \quad \text{--- (7)}$$

$$\text{at } t=0, y = A \sin \frac{\pi x}{l} \text{ (given)}$$

from ⑦ we get

$$A \sin\left(\frac{\pi x}{l}\right) = \left[C_1 C_4 \cos 0 \right] \sin\left(\frac{n\pi x}{l}\right)$$

$$\text{for } n=1$$

$$A \sin\left(\frac{\pi x}{l}\right) = C_1 C_4 \sin\left(\frac{\pi x}{l}\right)$$

$$\Rightarrow [C_1 C_4 = A] \quad (\text{from } n=1)$$

Now from (7)th we get the final solⁿ

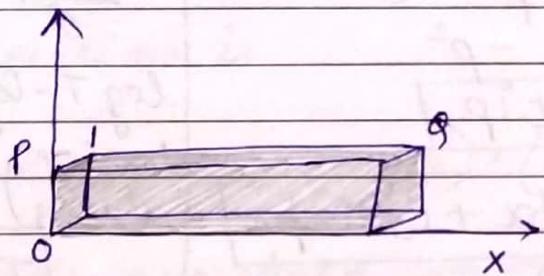
$$\text{Ans. } \boxed{y = A \cos\left(\frac{n\pi c t}{l}\right) \sin\left(\frac{\pi x}{l}\right)}$$

(IV)

One-Dimensional Heat Equation

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

Solution of 1-D heat equation by Separation of Variable method.



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

$$\text{let } u = X \cdot T \quad \text{--- (2)}$$

from eqn (2) by diff w.r.t 'x' & 't' we get

$$\frac{\partial u}{\partial x} = T \frac{\partial X}{\partial x}; \quad \frac{\partial^2 u}{\partial x^2} = T \frac{\partial^2 X}{\partial x^2}$$

$$\frac{\partial u}{\partial t} = X \frac{\partial T}{\partial t}$$

putting values in eq (1)

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

$$\frac{1}{c^2 T} \frac{\partial T}{\partial t} = \frac{1}{X} \frac{\partial^2 X}{\partial x^2} = -p^2 (\text{say}) \quad \text{--- (3)}$$

* If 10 marks question then give the general soln

Page No.	_____
Date	_____

2015.

If a rod of 'l' length insulated sides is at a uniform temp. u_0 , initially. Its ends are suddenly cooled at 0°C and are kept at that temp. Find the expression for temp $u(x, t)$

$$\frac{\partial^2 X}{\partial x^2} = -\rho^2 X \quad \frac{1}{c^2 T} \frac{\partial T}{\partial t} = -\rho^2$$

$$\frac{\partial^2 X}{\partial x^2} = -\rho^2 X \quad \frac{\partial T}{\partial t} = -\rho^2 c^2 T$$

$$\frac{\partial^2 X}{\partial x^2} + \rho^2 X = 0 \quad \int \frac{1}{T} \frac{\partial T}{\partial t} = \int -\rho^2 c^2 dt$$

$$AE \Rightarrow m^2 + \rho^2 = 0 \quad \log T = -\rho^2 c^2 t + \log C_3$$

$$m^2 = -\rho^2$$

$$[m = \pm i\rho] \quad \log T - \log C_3 = -\rho^2 c^2 t$$

$$[X = C_1 \cos \rho x + C_2 \sin \rho x] \quad \log \left(\frac{T}{C_3} \right) = -\rho^2 c^2 t$$

$$\cancel{(1)} \quad T = C_3 e^{-\rho^2 c^2 t} \quad \cancel{(2)}$$

and its solution is

$$u = (C_1 \cos \rho x + C_2 \sin \rho x) \cdot (C_3 e^{-\rho^2 c^2 t}) \quad \cancel{(2)}$$

as the ends are kept at 0°C i.e. temp

$$u = 0 \text{ at both ends } x = 0 \text{ & } x = l \quad \cancel{(3)}$$

$$\begin{matrix} u=0 \\ x=0 \end{matrix} \quad \begin{matrix} u=0 \\ x=l \end{matrix}$$

general soln \rightarrow one dimension heat equation.

Putting $x=0$ in eq. (3), we get

$$0 = (C_1 \cos 0 + C_2 \sin 0) (C_3 e^{-\rho^2 c^2 t})$$

$$0 = C_1 C_3 e^{-\rho^2 c^2 t}$$

$$\Rightarrow [C_1 = 0]$$

$$\therefore \text{from eq. (2)} \quad u = C_2 \sin \rho x \cdot C_3 \cdot e^{-\rho^2 c^2 t}$$

$$u = C_2 C_3 \sin \rho x \cdot e^{-\rho^2 c^2 t} \quad \cancel{(5)}$$

Now using $x=l$ then $u=0$ in eq(5)

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

$$\Rightarrow \sin pl = 0$$

$$\sin pl = \sin n\pi$$

$$pl = n\pi$$

$$p = \frac{n\pi}{l} \quad \text{for } n=1, 2, 3, \dots$$

from eq(5)

$$u = C_2 C_3 \sin(n\pi x) \cdot e^{-c^2 n^2 \pi^2 t}$$

now replacing $C_2 C_3 = b_n$ and

$$\text{for } n=1, 2, 3, \dots$$

$$u = \sum_{n=1}^{\infty} b_n \sin\left(\frac{n\pi x}{l}\right) \cdot e^{-c^2 n^2 \pi^2 t} \quad \text{--- (6)}$$

Now at $t=0$, $u=u_0$ from eq(6) we get

$$u_0 = \sum_{n=1}^{\infty} b_n \sin\left(\frac{n\pi x}{l}\right) \cdot e^{-\frac{c^2 n^2 \pi^2 0}{l^2}}$$

$$e^0 = 1$$

$$u_0 = \sum_{n=1}^{\infty} b_n \sin\left(\frac{n\pi x}{l}\right) \quad \text{--- (7)}$$

$$\Rightarrow c_1 = 0$$

from (6) & (7) the general solution is

$$u = \sum_{n=1}^{\infty} b_n \sin\left(\frac{n\pi x}{l}\right) \cdot e^{-\frac{c^2 n^2 \pi^2 t}{l^2}}$$

$$\text{along with } u_0 = \sum_{n=1}^{\infty} b_n \sin\left(\frac{n\pi x}{l}\right) \text{ at } t=0.$$

~~Find the temp in a base of length 2 whose ends are kept at zero and lateral surface insulated if initial temperature is $\left(\sin \frac{\pi x}{2} + 3 \sin \frac{5\pi x}{2}\right)$~~

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

and the general solution of eq(1) is

$$u = (C_1 \cos px + C_2 \sin px)(C_3 e^{-c^2 p^2 t}) \quad \text{--- (2)}$$

as we know $u=0$ at $x=0$ and $x=l$

from 2nd equation

$$0 = (C_1 \cos xl + C_2 \sin xl)(C_3 e^{-c^2 p^2 t})$$

$$0 = C_1 C_3 e^{-c^2 p^2 t}$$

Now from eq ②

$$-c_2 e^{pt}$$

$$\sin\left(\frac{\pi x}{2}\right) + 3\sin\left(\frac{5\pi x}{2}\right) = b_4 \sin\frac{\pi x}{2} + b_5 \sin\left(\frac{5\pi x}{2}\right)$$

$$U = c_2 c_3 \sin px \cdot c_3 e^{-c_2 p^2 t} \quad \text{--- } ③$$

by comparing

$b_4 = 1$ and $b_5 = 3$ and b_2, b_3, b_4 - are all zeroes.

Now as $U = 0$ at $x = 2$

$$-c_2 p^2 t$$

$$\therefore 0 = c_2 c_3 \sin px \cdot e^{-c_2 p^2 t}$$

$$\Rightarrow \sin px = \sin n\pi$$

$$\Rightarrow p = n\pi$$

$$\boxed{p = \frac{n\pi}{2}}$$

Now in eq ③, we get

$$U = c_2 c_3 \sin\left(\frac{n\pi x}{2}\right) e^{-\left(c^2 n^2 \pi^2 t\right)} \quad \text{--- } ④$$

now replacing $c_2 c_3$ by b_n

$$U = \sum_{n=1}^{\infty} b_n \sin\left(\frac{n\pi x}{2}\right) \cdot e^{-\left(c^2 n^2 \pi^2 t\right)} \quad \text{--- } ⑤$$

This is the required temperature.

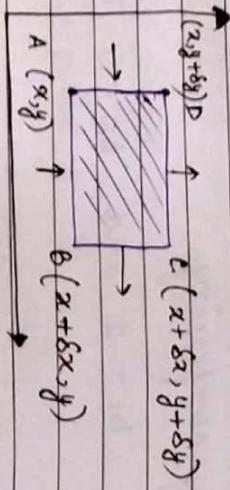
As it is given that at $t = 0$, $U = \sin\frac{\pi x}{2} + 3\sin\frac{5\pi x}{2}$

So from eq ⑤

$$1 \cdot \sin\left(\frac{\pi x}{2}\right) + 3 \cdot \sin\left(\frac{5\pi x}{2}\right) = \sum_{n=1}^{\infty} b_n \sin\left(\frac{n\pi x}{2}\right) \cdot e^0$$

(II) Two-Dimensional Heat Equation

Q. Solve the Laplace eqn of 2-dimension.



$$\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = 0. \quad (1)$$

When heat flow in a metal sheet, then heat flow is called Two-dimensional.

→ Equation of 2-Dim Heat flow

$$\frac{\partial u}{\partial t} = c^2 \left(\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} \right); \quad u = u(x, y, t)$$

$t \rightarrow$ time, $c^2 \rightarrow$ constant

In steady state i.e. $\frac{\partial u}{\partial t} = 0$ when temp.

u is independent of time, then we get

$$0 = c^2 \left(\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} \right)$$

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

This equation is called Laplace Eqn of 2-Dim

$$\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} + \frac{\partial^2 u}{\partial z^2} = 0, \quad u = u(x, y, z)$$

Laplace Eqn of 3-Dimension

$$\frac{\partial u}{\partial x} = X \frac{\partial Y}{\partial x}; \quad \frac{\partial^2 u}{\partial x^2} = X \frac{\partial^2 Y}{\partial x^2}$$

Substituting above values in eqn (1), we get

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

$$Y \frac{\partial^2 X}{\partial x^2} = -X \frac{\partial^2 Y}{\partial y^2}$$

$$\frac{1}{X} \frac{\partial^2 X}{\partial x^2} = -\frac{1}{Y} \frac{\partial^2 Y}{\partial y^2} = -P^2 \quad (\text{say}) \quad (3)$$

$$\frac{1}{X} \frac{\partial^2 X}{\partial x^2} = -P^2$$

$$\frac{\partial^2 X}{\partial x^2} = -p^2 X$$

$$\frac{\partial^2 X}{\partial x^2} + p^2 X = 0$$

$$AE \Rightarrow m^2 + p^2 = 0$$

$$\boxed{m = \pm ip}$$

$$\boxed{X = C_1 \cos px + C_2 \sin px} \quad \rightarrow (4)$$

Now from $\rightarrow \frac{1}{Y} \left(\frac{\partial^2 Y}{\partial y^2} \right) = -p^2$

$$\frac{\partial^2 Y}{\partial y^2} = Y p^2$$

$$\frac{\partial^2 Y}{\partial y^2} - Y p^2 = 0$$

$$u(x, y) = \sin(n\pi x) \text{ at } y=a$$

As we know that general soln of laplace eqn of 2-Dim is

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

$$m^2 = p^2$$

$$\boxed{m = \pm p}$$

$$\boxed{Y = C_3 e^{-py} + C_4 e^{py}} \quad \rightarrow (5)$$

From eq (4) & (5) and eq (2), we get

$$\boxed{U = (C_1 \cos px + C_2 \sin px)(C_3 e^{-py} + C_4 e^{py})} \quad \rightarrow (6)$$

Use separation of variable method to solve the equation. $\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = 0$ subject to the boundary conditions 2-

$$u(0, y) = u(\ell, y) = u(x, 0) = 0 \text{ and } u(x, a) = \sin\left(\frac{n\pi x}{\ell}\right)$$

$$\text{given equation } \frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = 0 \quad \rightarrow (1)$$

also given boundary conditions

$$\begin{cases} u(x, y) = 0 & \text{at } x=0 \\ u(x, y) = 0 & \text{at } x=\ell \\ u(x, y) = 0 & \text{at } y=0 \end{cases} \quad \rightarrow (2)$$

$$\Rightarrow \boxed{C_1 = 0}$$

This is the general soln of Laplace 2-D eqn.

using $x = \lambda$, $u = 0$ in eq ③

also putting $C_4 = 0$ in eq ④ we get

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

$$0 = C_2 \sin px (C_3 e^{-px} + C_4 e^{px}) \quad \text{--- ④}$$

$$0 = C_2 \sin px$$

$$\Rightarrow \sin px = \sin n\pi$$

$$\frac{p\ell}{n\pi} = \frac{2n\pi}{\lambda}$$

substituting value of p and C_1 in eq ③

$$U = \left[p + C_2 \sin(n\pi x) \right] \cdot \left[C_3 e^{-n\pi x} + C_4 e^{n\pi x} \right]$$

$$U = C_2 \sin(n\pi x) \cdot \left[C_3 e^{-n\pi x} + C_4 e^{n\pi x} \right] \quad \text{--- ⑤}$$

now using $y = 0$ and $u = 0$ in eq ④

$$0 = C_2 \sin(n\pi x) \cdot (C_3 e^{-n\pi x} + C_4 e^{n\pi x})$$

$$0 = C_2 \sin(n\pi x) (C_3 + C_4)$$

$$0 = C_3 + C_4$$

$$\rightarrow \boxed{C_4 = -C_3}$$

now putting $C_4 = -C_3$ in eq ④

$$U = C_2 \sin(n\pi x) \left[C_3 e^{-n\pi x} - C_3 e^{n\pi x} \right]$$

$$U = C_2 C_3 \sin(n\pi x) \left[e^{-n\pi x} - e^{n\pi x} \right] \quad \text{--- ⑥}$$

Now let $C_2 C_3 = b_n$

$$U = \sum_{n=1}^{\infty} b_n \sin(n\pi x) \left[e^{-n\pi x} - e^{n\pi x} \right] \quad \text{--- ⑥}$$

now $y = a$ acceleration and $u = \sin(n\pi x)$
in eq ⑥th we get

$$\sin(n\pi x) = b_n \sin(n\pi x) \left[e^{-n\pi x} - e^{n\pi x} \right]$$

$$b_n = \frac{\sin(n\pi x)}{\sin(n\pi x)}$$

$$\frac{\sin(n\pi x)}{\sin(n\pi x)} \times \frac{\sin(n\pi x)}{\sin(n\pi x)}$$

$$b_n = \frac{1}{(e^{-n\pi x} - e^{n\pi x})}$$

$$b_n = \frac{1}{(e^{-n\pi x} - e^{n\pi x})} \left\{ \begin{array}{l} \text{as} \\ \sin \theta = \frac{e^\alpha - e^{-\alpha}}{2} \end{array} \right.$$

now

$$b_n = \frac{1}{(e^{-n\pi x} - e^{n\pi x})} \left\{ \begin{array}{l} e^{\alpha - \bar{\alpha}} = 2 \sin \theta \\ e^{\alpha - \bar{\alpha}} = 2 \sin \theta \end{array} \right.$$

$$b_n = -\frac{1}{2 \sinh(\frac{n\pi a}{L})}$$

putting b_n in eq (6) we get

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

A rectangular plate with insulated surfaces of 8 cm wide and so long compare to width (maybe considered infinite) without any constraint. If temperature along one-short edge $y=0$ is $u(x,0) = 100 \sin(\frac{\pi x}{8})$, $0 < x < 8$ while the two long edges $x=0$ and $x=8$ as well as other short edges are kept at $0^\circ C$, show that the steady state temperature at any point of the plate is given by

$$u(x,y) = 100 e^{-\frac{\pi y}{8}} \sin(\frac{\pi x}{8})$$

The Laplace equation in the steady state is

$$\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = 0 \quad \text{--- (1)}$$

and the given boundary conditions are

$$U = \sum_{n=1}^{\infty} \frac{\sinh(\frac{n\pi t}{L})}{\sinh(\frac{n\pi a}{L})} \cdot \sin(\frac{n\pi y}{L})$$

$$\begin{cases} u(x,y) = 0 \text{ at } x=0 \\ u(x,y) = 0 \text{ at } x=8 \\ u(x,y) = 0 \text{ at } y \rightarrow \infty \\ u(x,y) = 100 e^{-\frac{\pi y}{8}} \sin(\frac{\pi x}{8}) \text{ at } y=0 \end{cases} \quad \text{--- (2)}$$

We know the general solution of the Laplace 2-Dim eqn is as follow

$$U = (C_1 \cos px + C_2 \sin px)(C_3 e^{-py} + C_4 e^{py}) \quad \text{--- (3)}$$

from eq ③ . putting $x=0$ at $u=0$ in eq ③

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

\downarrow

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

$$\Rightarrow [C_1 = 0]$$

Now using $x=8$ at $u=0$ in eq ③

$$0 = (C_1 \cos 8p + C_2 \sin 8p) (C_3 e^{-py} + C_4 e^{py})$$

\downarrow

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

$$0 = C_2 \sin 8p (C_3 e^{-py} + C_4 e^{py})$$

$$\left[p = \frac{n\pi}{8} \right]$$

now putting $C_1 = 0$ & p in eq ③

$$0 = C_2 \sin \left(\frac{n\pi x}{8} \right) \cdot (C_3 e^{-py} + C_4 e^{py}) \quad \text{--- ④}$$

now putting $y \rightarrow \infty$ at $u=0$ in eq ④

$$0 = C_2 \sin(n\pi x) \lim_{y \rightarrow \infty} (C_3 e^{-\frac{n\pi y}{8}} + C_4 e^{\frac{n\pi y}{8}})$$

$$\text{as } e^{-\infty} = 0, e^{\infty} = \infty$$

$$U = C_2 \sin \left(\frac{n\pi x}{8} \right) \cdot C_4 e^{-\frac{n\pi y}{8}}$$

This will exist only if $[C_4 = 0]$

$$U = C_2 \sin \left(\frac{n\pi x}{8} \right) \cdot C_3 e^{-\frac{n\pi y}{8}}$$

$$\text{Let } b_n = C_2 C_3$$

$$U = \sum_{n=1}^{\infty} b_n \sin \left(\frac{n\pi x}{8} \right) \cdot e^{-\frac{n\pi y}{8}} \quad \text{--- ⑤}$$

Now using $U = 100 \sin \left(\frac{\pi x}{8} \right)$ at $y=0$ in eq ⑤

$$100 \sin \left(\frac{\pi x}{8} \right) = \sum_{n=1}^{\infty} b_n \sin \left(\frac{n\pi x}{8} \right) \cdot e^{-\frac{n\pi y}{8}}$$

$$100 \sin \left(\frac{\pi x}{8} \right) = b_1 \sin \left(\frac{\pi x}{8} \right) + b_2 \sin \left(\frac{2\pi x}{8} \right) + \dots \quad \text{--- ⑥}$$

comparing the coefficient of both the sides

we get $b_1 = 100, b_2 = b_3 = b_4 = \dots = 0$

from eq ⑤ we get

$$U(ny) = 100 \sin \left(\frac{\pi x}{8} \right) e^{-\frac{(ny)}{8}}$$

Required
to compensate
at $p(x,y)$

20th

1 Solve the Laplace equation $\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = 0$
in $x-y$ plane with,

$u(x, 0) = u(x, b) = 0$, $u(0, y) = 0$ and

$u(a, y) = f(y)$ parallel to y -axis.

$$\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = 0 \quad \dots \text{①}$$

$$\frac{\partial^2 Y}{\partial y^2} + p^2 Y = 0 \Rightarrow m^2 + p^2 = 0 \\ m^2 = \pm ip$$

Since homogeneous condition is here $U = X \cdot Y \dots \text{②}$

Now differentiating eq. ② twice w.r.t x & y .

$$\frac{\partial^2 u}{\partial x^2} = Y \frac{\partial^2 X}{\partial x^2}; \quad \frac{\partial^2 u}{\partial y^2} = X \frac{\partial^2 Y}{\partial y^2}$$

Putting above values in eq. ①

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

$$\frac{1}{X} \frac{\partial^2 X}{\partial x^2} + \frac{1}{Y} \frac{\partial^2 Y}{\partial y^2} = 0$$

$$\Rightarrow \boxed{C_3 = 0}$$

now at $y = b$, $u = 0$ putting in eq. ②

from last two terms

$$\frac{1}{X} \frac{\partial^2 X}{\partial x^2} = -p^2$$

$$\frac{\partial^2 X}{\partial x^2} - p^2 X = 0$$

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

$$\boxed{X = C_1 e^{-px} + C_2 e^{px}} \quad \dots \text{④}$$

from 1st and last term

$$\frac{\partial^2 Y}{\partial y^2} = -p^2$$

$$\frac{\partial^2 Y}{\partial y^2} + p^2 Y = 0 \Rightarrow m^2 + p^2 = 0$$

$$\boxed{Y = C_3 \cos py + C_4 \sin py} \quad \dots \text{⑤}$$

putting ④ & ⑤ in eq. ②

$$\boxed{U = (C_1 e^{-px} + C_2 e^{px}) \cdot (C_3 \cos py + C_4 \sin py)} \quad \dots \text{⑥}$$

now at $y = 0$, $u = 0$ putting in eq. ⑥

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

$$0 = C_3 (C_1 e^{-px} + C_2 e^{px})$$

$$\Rightarrow \boxed{C_3 = 0}$$

now at $y = b$, $u = 0$ putting in eq. ⑥

$$0 = (C_1 e^{-px} + C_2 e^{px}) (C_3 \cos pb + C_4 \sin pb)$$

$$0 = (C_1 e^{-px} + C_2 e^{px}) C_4 \sin pb$$

$$\Rightarrow C_4 \sin pb = 0 \Rightarrow \sin pb = \sin n\pi$$

$$\boxed{p = \frac{n\pi}{b}}$$

now at $x=0, u=0$ using in eq ⑥

$$0 = (c_1 e^{-\alpha p} + c_2 e^{\alpha p}) \left(C_0 \cos \frac{ny}{b} + C_4 \sin \frac{ny}{b} \right)$$

$$0 = (c_1 + c_2) (C_4 \sin \frac{ny}{b})$$

$$\Rightarrow [c_1 = -c_2]$$

in eq ⑥:

$$U = (c_1 e^{-\frac{n\pi x}{b}} - c_1 e^{\frac{n\pi x}{b}}) \left(C_0 \cos \left(\frac{n\pi y}{b} \right) + C_4 \sin \left(\frac{n\pi y}{b} \right) \right)$$

$$U = C_1 C_4 \left(e^{-\frac{n\pi x}{b}} - e^{\frac{n\pi x}{b}} \right) \sin \left(\frac{n\pi y}{b} \right)$$

let $C_1 C_4 = bn$

$$U = \sum_{n=1}^{\infty} bn \left(e^{-\frac{n\pi x}{b}} - e^{\frac{n\pi x}{b}} \right) \sin \left(\frac{n\pi y}{b} \right) \rightarrow ⑦$$

now at $x=a, U=f(y)$ parallel to y -axis

$$f(y) = \sum_{n=1}^{\infty} bn \left(e^{-\frac{n\pi a}{b}} - e^{\frac{n\pi a}{b}} \right) \sin \left(\frac{n\pi y}{b} \right)$$

Since L.H.S is independent of n

$$f(y) = bn \sin(n\pi y) \cdot \left(e^{-\frac{n\pi a}{b}} - e^{\frac{n\pi a}{b}} \right)$$

Multiply & divide by 2

$$f(y) = 2bn \sin \left(\frac{n\pi y}{b} \right) \left(e^{-\frac{n\pi a}{b}} - e^{\frac{n\pi a}{b}} \right)$$

$$f(y) = -2bn \sin \left(\frac{n\pi y}{b} \right) \left(e^{\frac{n\pi a}{b}} - e^{-\frac{n\pi a}{b}} \right)$$

$$f'(y) = -2bn \sin \left(\frac{n\pi y}{b} \right) \times \sinh \left(\frac{n\pi a}{b} \right)$$

$$bn = \left[-f'(y) - \frac{2 \sin \left(\frac{n\pi y}{b} \right) \sinh \left(\frac{n\pi a}{b} \right)}{\sinh \left(\frac{n\pi a}{b} \right)} \right] \rightarrow ⑧$$

Now from eq ⑧ and ⑦

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

$$U = \sum_{n=1}^{\infty} \left[f'(y) \sinh \left(\frac{n\pi a}{b} \right) \sinh \left(\frac{n\pi x}{b} \right) \right] \times \frac{2 \sinh \left(\frac{n\pi x}{b} \right) \times \sin \left(\frac{n\pi y}{b} \right)}{\sinh \left(\frac{n\pi a}{b} \right)}$$

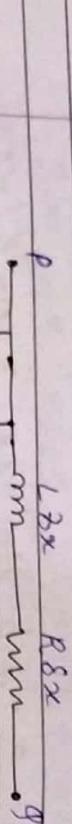
$$U = \sum_{n=1}^{\infty} \left[f'(y) \sinh \left(\frac{n\pi a}{b} \right) \sinh \left(\frac{n\pi x}{b} \right) \right] \times \frac{2 \sinh \left(\frac{n\pi x}{b} \right) \times \sin \left(\frac{n\pi y}{b} \right)}{\sinh \left(\frac{n\pi a}{b} \right)}$$

$$U = \sum_{n=1}^{\infty} f'(y) \sinh \left(\frac{n\pi a}{b} \right) \sinh \left(\frac{n\pi x}{b} \right)$$

$$U = \sum_{n=1}^{\infty} f'(y) \sinh \left(\frac{n\pi a}{b} \right) \sinh \left(\frac{n\pi x}{b} \right)$$

$$U = \sum_{n=1}^{\infty} f'(y) \sinh \left(\frac{n\pi a}{b} \right) \sinh \left(\frac{n\pi x}{b} \right)$$

(VII) Equations of Transmission Lines



$R \rightarrow$ Resistance
 $L \rightarrow$ Inductance
 $C \rightarrow$ Capacitance
 $G \rightarrow$ Leakage to the
 earth

ground per unit length

⇒ Telephone equations

$$\text{In terms of Voltage} \quad \frac{\partial^2 V}{\partial x^2} = LC \frac{\partial^2 V}{\partial t^2} + (RC + LG) \frac{\partial V}{\partial t} + RGV \quad \text{--- (1)}$$

$$\text{In terms of current} \quad \frac{\partial^2 I}{\partial x^2} = LC \frac{\partial^2 I}{\partial t^2} + (LG + RC) \frac{\partial I}{\partial t} + RG I \quad \text{--- (2)}$$

Remark.

① If $L = G = 0$, then equation ① & ②

$$\frac{\partial^2 V}{\partial x^2} = RC \frac{\partial^2 V}{\partial t^2} \quad \text{and} \quad \frac{\partial^2 I}{\partial x^2} = RC \frac{\partial^2 I}{\partial t^2} \quad \text{--- (3)}$$

which are known as Telegraph equations.

② If $R = G = 0$, then equations ① & ②

$$\frac{\partial^2 V}{\partial x^2} = LC \frac{\partial^2 V}{\partial t^2} \quad \text{and} \quad \frac{\partial^2 I}{\partial x^2} = LC \frac{\partial^2 I}{\partial t^2} \quad \text{--- (4)}$$

These equations are known as Radio-Equations

If L and C are negligible, i.e. $L = C = 0$, then equation ① and ②

$$\frac{\partial^2 V}{\partial x^2} = RGV \quad \text{and} \quad \frac{\partial^2 I}{\partial x^2} = RG I \quad \text{--- (5)}$$

Eqn ⑤ are the equations of Submarine-Cable.

Numerical

100

J.

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