1. General Initial Value ODE (1x1) Problem

$$\frac{dy}{dt} = f(y, t), \quad y(t_0) = y_0$$
 (1.1)

where

y= dependent variable

t = independent variable

f(y,t) = derivative function

 t_0 = initial value of the independent variable

 y_0 = initial value of the dependent variable

The analytical solution:

$$y(t) = y_0 \exp\left(\frac{\lambda}{\alpha}(1 - \exp(-\alpha t))\right), \ y(0) = y_0$$
 (1.2)

2. General Initial Value ODE (2x2) Problem

$$\frac{dy_1}{dt} = a_{11}y_1 + a_{12}y_2 y_1(0) = y_{10}$$

$$\frac{dy_2}{dt} = a_{21}y_1 + a_{22}y_2 y_2(0) = y_{20} (2.1)$$

3. Heat Transfer Equation

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

$$u(x,0) = u_0(x) = \sin(\pi x)$$

$$u(0,t) = u(1,t) = 0$$
(3.1)

The analytical solution:

$$u(x,t) = \sin(\pi x)e^{-\pi^2 t}$$
 (3.2)

4. Nonlinear Partial Differential Equation

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

$$-k \frac{\partial u(0,t)}{\partial x} = \sigma(au_a^4 - eu^4(0,t))$$

$$L_s \rho_s C_{ps} \frac{du_s}{dt} = -k \frac{\partial u(L,t)}{\partial x}$$

where, in SI (MKS) units,

u = insulation temperature, K

t = time, s

x = position in the insulation, m

ua = ambient (flame) temperature, K

 α = insulation thermal diffusivity, m²/s

 $k = \text{insulation thermal conductivity}, \frac{J \cdot m}{s \cdot m^2 \cdot K}$

 σ = Stefan–Boltzmann constant = $5.67 \times 10^{-8} \frac{J}{\text{s} \cdot m^2 \cdot K}$

L = insulation half thickness, m

a = absorptivity

e = emissivity

us = steel temperature, K

 L_s = steel half thickness, m

 ρ_s = steel density, kg/m³

 C_{ps} = steel specific heat, J/kg • K