Exercise 4

1

We have the heat equation

$$\frac{\partial u}{\partial t} = c^2 \frac{\partial^2 u}{\partial x^2} \tag{1}$$

with initial condition

$$u(x,0) = 200\sin(\pi x) \tag{2}$$

The ends of the rod is kept at  $0^{\circ}\mathrm{C}$  which means

$$u(0,t) = 0$$
 and  $u(L,t) = 0$ 

By variable separation we set

$$u(x,t) = F(x)G(t) \tag{3}$$

and

$$F(0) = 0$$

$$F(L) = 0$$

$$(4)$$

which when inserted into (1) gives us

$$F\dot{G} = c^2 F''G$$

$$\frac{F}{F''} = c^2 \frac{G}{\dot{G}}$$

Since F and G are independent both sides of this equation must be constant

$$\frac{F}{F''} = c^2 \frac{G}{\dot{G}} = k$$

and can be split into two ODEs

$$F - kF'' = 0 \tag{5}$$

$$c^2G - k\dot{G} = 0 \tag{6}$$

To solve (5) we first try with positive  $k = -p^2$  which gives us

$$F(x) = \frac{F'(0)}{p}\sin px$$

If we insert (4) into this we get

$$F(L) = \frac{F'(0)}{p}\sin pL = 0$$

giving us

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

and a general solution

$$F(x) = \frac{F'(0)L}{n\pi} \sin \frac{n\pi}{L} x$$

We have from (2) that

$$F(x)G(0) = 200 \sin \pi x = \frac{G(0)F'(0)L}{n\pi} \sin \frac{n\pi}{L}x$$

which gives us

$$n = L$$
$$G(0)F'(0) = 200\pi$$

Solving (6) yields

$$G(t) = G(0)e^{\frac{c^2}{k}t}$$

We know that the system has a steady state, meaning  $\dot{G}(t) \to 0$  as t increases, which means we have a negative  $k=-p^2$  where  $p=\frac{n\pi}{L}=\pi$ 

$$G(t) = G(0)e^{-\frac{c^2}{\pi^2}t}$$

giving us

$$u(x,t) = F(x)G(t) = \frac{F'(0)}{\pi}\sin(\pi x)G(0)e^{-\frac{c^2}{\pi^2}t}$$

For the maximum temperature to decrease by 50°C in 20 seconds we have that

$$u(0.5,0) = 200$$
$$u(0.5,20) = 150$$
$$c = \pi \sqrt{ln \frac{200}{150}} \approx 1.685$$

 $\mathbf{2}$ 

Since we have a steady state there is no change dependent on time, meaning all time derivatives are constant (or zero)

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

We use (3) to get

$$c^2 F''(x)G(t) = k$$

We know that G(t) is constant since we are in a steady state, which means

$$u(x, \infty) = c^2 G(\infty) F''(x)$$
  
$$F''(x) = K$$
  
$$F(x) = Kx^2 + \alpha x + \beta$$

We have that

$$F(0) = U_1$$
$$F(L) = U_2$$

which gives us

$$\beta = U_1$$

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