

Classification of PDE and Variable Separable Method

1. Classify the following partial differential equations:

- $\frac{\partial^2 u}{\partial x^2} - 2 \frac{\partial^2 u}{\partial x \partial y} + \frac{\partial^2 u}{\partial y^2} = 0$
- $\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} + \frac{\partial u}{\partial x} = 0$
- $\frac{\partial^2 u}{\partial x^2} - \frac{\partial^2 u}{\partial y^2} + 2 \frac{\partial u}{\partial x} = 0$
- $\frac{\partial^2 u}{\partial x^2} + x \frac{\partial^2 u}{\partial y^2} - 5 \frac{\partial u}{\partial x} + \frac{\partial u}{\partial y} = 0$

2. Solve the following partial differential equations by Method of Separable variable

- $3 \frac{\partial u}{\partial x} + 2 \frac{\partial u}{\partial t} = 0$, where $u(x, 0) = 4e^{-x}$.
- $\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = 0$, where $u(0, y) = u(l, y) = u(x, 0) = 0$ and $u(x, a) = \sin\left(\frac{n\pi x}{l}\right)$.

3. Solve the partial differential equation $\frac{\partial u}{\partial t} = \alpha^2 \frac{\partial^2 u}{\partial x^2}$ for the conduction of heat along a rod without radiation, subject to the following conditions:

- I. u is not infinite for $t \rightarrow \infty$
- II. $\left(\frac{\partial u}{\partial x}\right)_{x=0,l} = 0$
- III. $u = lx - x^2$ for $t = 0$ between $x = 0, x = l$.

4. A rectangular plate with insulated surface is 10 cm wide and so long compared to its width that it may be considered infinite in length without introducing an appropriate error. If the temperature of the short edge at $y = 0$ is given by

$$u(x, 0) = \begin{cases} 5x, & 0 < x \leq 5 \\ 5(10 - x), & 5 \leq x < 10 \end{cases}$$

And the two long edges $x = 0, x = 10$ as well as the short edge at infinity are kept at 0°C , prove that the steady state temperature distribution at any point (x, y) is given by

$$u(x, y) = \frac{200}{\pi^2} \sum_{n=1}^{\infty} \frac{(-1)^{n+1}}{(2n-1)^2} \sin\left(\frac{(2n-1)\pi x}{10}\right) e^{\left(\frac{(2n-1)\pi y}{10}\right)}.$$

Answers:

1.

- Parabolic PDE
- Elliptic PDE
- Hyperbolic PDE
- Elliptic if $x > 0$; Hyperbolic if $x < 0$; Parabolic if $x = 0$.

2.

1. $u(x, t) = 4 e^{(-x + (\frac{3}{2})t)}.$

2. $u(x, y) = \frac{\sin\left(\frac{n\pi x}{l}\right) \sinh\left(\frac{n\pi y}{l}\right)}{\sinh\left(\frac{n\pi a}{l}\right)}.$

3. $u(x, t) = \frac{l^2}{6} - \frac{l^2}{\pi^2} \sum_{n=1}^{\infty} \cos\left(\frac{2n\pi x}{l}\right) e^{-\left(\frac{4\alpha^2 n^2 \pi^2}{l^2}\right)t}.$