

**Problem 1)**

Using the approach discussed in class, calculate the evolution of  $n(x, t)$  along the  $x$ -axis  $-\infty < x < \infty$  described by the diffusion equation

$$\frac{\partial n}{\partial t} = \frac{\partial^2 n}{\partial x^2} \quad (1)$$

with the boundary conditions  $n(\pm\infty, t) = 0$  and the initial condition

$$n(x, 0) = n_0 e^{-x^2/a^2}. \quad (2)$$

The one-dimensional Green function for the diffusion equation (with  $D = 1$ ) on the  $x$ -axis is

$$G(x - x', t) = \frac{1}{2\sqrt{\pi t}} e^{-(x-x')^2/4t}. \quad (3)$$

The temperature distribution at an arbitrary time  $t$  is then a spatial convolution of the Green's function with the initial shape of the temperature distribution at time  $t = 0$ :

$$\begin{aligned} n(x, t) &= \int_{-\infty}^{\infty} dx' G(x - x', t) n(x', 0) = \frac{n_0}{2\sqrt{\pi t}} \int_{-\infty}^{\infty} dx' e^{-(x-x')^2/4t} e^{-x'^2/a^2} \\ &= \frac{n_0}{2\sqrt{\pi t}} \left( 2a \sqrt{\frac{\pi t}{a^2 + 4t}} e^{-x^2/(a^2 + 4t)} \right) = \frac{n_0}{\sqrt{1 + 4t/a^2}} e^{-x^2/(a^2 + 4t)}. \end{aligned} \quad (4)$$

**Problem 2)**

The temperature of a planar surface at  $x = 0$  changes periodically:  $T(0, t) = T_0 + T_1 \cos \omega t$ . Using the Fourier transform in  $t$ , calculate the temperature  $T(x, t)$  away from the heated surface at  $x > 0$  by solving the thermal diffusion equation

$$\frac{\partial T}{\partial t} = D \frac{\partial^2 T}{\partial x^2} \quad (5)$$

with the boundary condition  $T(0, t) = T_0 + T_1 \cos \omega t$  at  $x = 0$  and  $T(\infty, t) = T_0$  at  $x = \infty$ .

First, let's define  $u(x, t) = T(x, t) - T_0$ . It is clear that  $u$  satisfies the same diffusion equation as  $T$  but with the updated boundary conditions  $u(0, t) = T_1 \cos \omega t$  and  $u(\infty, t) = 0$ . As suggested, let's take the Fourier transform of the diffusion equation in time:

$$\int_{-\infty}^{\infty} dt e^{-i\omega' t} \frac{\partial u}{\partial t} = i\omega \tilde{u}(x, \omega') = D \frac{\partial^2 \tilde{u}(x, \omega')}{\partial x^2}. \quad (6)$$

We find then that

$$\begin{aligned}
 \tilde{u}(x, \omega') &= Ae^{\sqrt{-i\omega'/D}x} + Be^{-\sqrt{-i\omega'/D}x} \\
 &= Ae^{k'(1-i)x} + Be^{-k'(1-i)x} \\
 &= Ae^{-ik'x}e^{k'x} + Be^{ik'x}e^{-k'x},
 \end{aligned} \tag{7}$$

where we have defined  $k' = \sqrt{\omega'/2D}$ . Notice that the boundary condition  $u(\infty, t) = 0$  gives  $\tilde{u}(\infty, t) = 0$ , meaning that we must have  $A = 0$ .

Next, observe that the Fourier transform of  $u(0, t) = T_1 \cos \omega t = \frac{T_1}{2}(e^{i\omega t} + e^{-i\omega t})$  is

$$\tilde{u}(0, \omega') = \pi T_1 [\delta(\omega' - \omega) + \delta(\omega' + \omega)] = B \tag{8}$$

Thus,

$$\tilde{u}(x, \omega') = \pi T_1 [\delta(\omega' - \omega) + \delta(\omega' + \omega)] e^{ik'x} e^{-k'x}. \tag{9}$$

With this, we take the inverse Fourier transform of  $\tilde{u}$  and find

$$\begin{aligned}
 u(x, t) &= \frac{T_1}{2} \int_{-\infty}^{\infty} d\omega' e^{i\omega't} [\delta(\omega' - \omega) + \delta(\omega' + \omega)] e^{(-1+i)\sqrt{\omega'/2D}x} \\
 &= \frac{T_1}{2} \left[ e^{i\omega t} e^{(-1+i)\sqrt{\omega/2D}x} + e^{-i\omega t} e^{-(1+i)\sqrt{\omega/2D}x} \right] \\
 &= T_1 \cos \left[ \omega \left( t + \frac{x}{\sqrt{2\omega D}} \right) \right] e^{-\sqrt{\omega/2D}x}.
 \end{aligned} \tag{10}$$

Finally, we add  $T_0$  to  $u$  and arrive at

$$\boxed{T(x, t) = T_0 + T_1 \cos \left[ \omega \left( t + \frac{x}{\sqrt{2\omega D}} \right) \right] \exp \left( -\sqrt{\frac{\omega}{2D}} x \right)}. \tag{11}$$