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-Revision Materials For PDEs & ODEs

4) a) Separation of Variables

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

Soln

$$\text{let } u(x,t) = X(x)T(t)$$

$$u_t = X T' \quad \text{and} \quad u_{xx} = X'' T$$

$$\Rightarrow X T' + X T = X'' T \quad \text{--- (1)}$$

dividing (1) by $X T$ we have,

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$$U_t = X T' \quad \text{and} \quad U_{xx} = X'' T$$

$$\Rightarrow X T' + X T = X'' T \quad \text{--- (1)}$$

dividing (1) by $X T$ we have,

$$\frac{T'}{T} + 1 = \frac{X''}{X} = -\lambda^2.$$

$$\Rightarrow \frac{X''}{X} = -\lambda^2 \quad \text{and} \quad \frac{T'}{T} + 1 = -\lambda^2$$

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dividing ① by $X T$ we have,

$$\frac{T'}{T} + 1 = \frac{X''}{X} = -\lambda^2$$
$$\Rightarrow \frac{X''}{X} = -\lambda^2 \quad \text{and} \quad \frac{T'}{T} + 1 = -\lambda^2$$
$$\Rightarrow X'' + \lambda^2 X = 0$$

Characteristic

$$\lambda^2 + \lambda^2 = 0 \quad \Rightarrow \lambda = \pm i\lambda$$
$$X(x) = C_1 \cos \lambda x + C_2 \sin \lambda x$$

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$$\begin{aligned} \frac{T}{T} + \lambda^2 &= \frac{X''}{X} = -\lambda^2 \\ \Rightarrow \frac{X''}{X} &= -\lambda^2 \quad \text{and} \quad \frac{T'}{T} + \lambda^2 = -\lambda^2 \\ \Rightarrow X'' + \lambda^2 X &= 0 \\ \text{Characteristic} \\ \lambda^2 + \lambda^2 &= 0 \\ \Rightarrow \lambda &= \pm i\lambda \\ X(x) &= C_1 \cos \lambda x + C_2 \sin \lambda x \\ u(0, y) &= 0 \Rightarrow X(0) = C_1 = 0 \\ X(x) &= C_2 \sin \lambda x \\ u(L, y) &= 0 \Rightarrow X(L) = C_2 \sin \lambda L = 0 \end{aligned}$$

we have,

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$$\Rightarrow X'' + \lambda^2 X = 0$$

Characteristic

$$a^2 + \lambda^2 = 0$$

$$\Rightarrow a = \pm i\lambda$$

$$X(x) = C_1 \cos \lambda x + C_2 \sin \lambda x$$

$$u(0, y) = 0 \Rightarrow X(0) = C_1 = 0$$

$$X(x) = C_2 \sin \lambda x$$

$$u(L, y) = 0 \Rightarrow X(L) = C_2 \sin \lambda L = 0$$

For non-trivial soln we have,

$$C_2 \neq 0 \Rightarrow \sin \lambda L = 0 \Rightarrow \lambda L = n\pi, \text{ for } n = 1, 2, 3, \dots$$

$$\Rightarrow \lambda = n\pi/L$$

$$X(x) = C_n \sin n\pi x/L$$

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$$\Rightarrow X'' + \lambda^2 X = 0$$

Characteristic

$$a^2 + \lambda^2 = 0$$

$$\Rightarrow a = \pm i\lambda$$

$$X(x) = C_1 \cos \lambda x + C_2 \sin \lambda x$$

$$u(0,t) = 0 \Rightarrow X(0) = C_1 = 0$$

$$X(x) = C_2 \sin \lambda x$$

$$u(L,t) = 0 \Rightarrow X(L) = C_2 \sin \lambda L = 0$$

For non-trivial soln we have,

$$C_2 \neq 0 \Rightarrow \sin \lambda L = 0 \Rightarrow \lambda L = n\pi, \text{ for } n=1, 2, 3, 4, \dots$$

$$\Rightarrow \lambda = n\pi/L$$

$$X_n(x) = C_n \sin n\pi x/L$$

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

$$\Rightarrow \frac{T'}{T} + \lambda = -\lambda^2 \quad \Rightarrow \frac{dT}{dt} = -\lambda^2 T$$

$$\Rightarrow \frac{dT}{T} = -(\lambda^2 + 1) dt \quad \Rightarrow \ln T = -(\lambda^2 + 1)t + C$$

$$\Rightarrow T_n(t) = e^{-(\lambda^2 + 1)t + C} \quad \Rightarrow T_n(t) = A_n e^{-(\lambda^2 + 1)t}$$

General solution

$$u_n(x, t) = C_n \sin \frac{n\pi x}{L} e^{-(\lambda^2 + 1)t}$$

$$u(x, t) = B_n \sin \frac{n\pi x}{L} e^{-(\lambda^2 + 1)t}$$

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$$\Rightarrow \frac{T'}{T} + \lambda = -\lambda^2 \quad \Rightarrow \frac{dT}{dT} = -\lambda^2 - \lambda$$

$$\Rightarrow \frac{dT}{T} = -(\lambda^2 + \lambda) dt \quad \Rightarrow \ln T = -(\lambda^2 + \lambda)t + C$$

$$\Rightarrow T_n(t) = e^{-(\lambda^2 + \lambda)t + C} \quad \Rightarrow T_n(t) = A_n e^{-(\lambda^2 + \lambda)t}$$

General soln

$$U_n(x, t) = C_n \sin \frac{n\pi x}{L} \cdot A_n e^{-(\lambda^2 + \lambda)t}$$

$$U(x, t) = B_n \sin \frac{n\pi x}{L} \cdot e^{-(\lambda^2 + \lambda)t}$$

(b) Given the initial condition

$$U(x, 0) = \sin \frac{6\pi x}{L} \quad \text{we have}$$

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General soln

$$U_n(x,t) = C_n \sin \frac{n\pi x}{L} \cdot A_n e^{-(x^2+t)}$$

$$U(x,t) = B_n \sin \frac{n\pi x}{L} e^{-(x^2+t)}$$

(b) Given the initial condition

$$U(x,0) = \sin \frac{6\pi x}{L} \quad \text{we have}$$

$$U(x,0) = B_n \sin \frac{n\pi x}{L} \cdot e^{-(x^2+0)} = B_n \sin \frac{n\pi x}{L} = \sin \frac{6\pi x}{L}$$

$$\Rightarrow B_n = 1 \quad \text{and} \quad n = 6$$

Now for the particular solution we have

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General Soln

$$U_n(x,t) = C_n \sin \frac{n\pi x}{L} \cdot A_n e^{-(\lambda^2 + 1)t}$$

$$U(x,t) = B_n \sin \frac{n\pi x}{L} \cdot e^{-(\lambda^2 + 1)t}$$

(b) Given the initial condition

$$U(x,0) = \sin \frac{6\pi x}{L} \quad \text{we have}$$

$$U(x,0) = B_n \sin \frac{n\pi x}{L} \cdot e^{-(\lambda^2 + 1) \cdot 0} = B_n \sin \frac{n\pi x}{L} = \sin \frac{6\pi x}{L}$$

$$\Rightarrow B_n = 1 \quad \text{and} \quad n = 6$$

Thus for the particular solution we have

$$U(x,t) = 1 \cdot \sin \frac{6\pi x}{L} \cdot e^{-(\lambda^2 + 1)t}$$

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(b) Given the initial condition

$$U(x,0) = \sin \frac{6\pi x}{L} \quad \text{we have}$$

$$U(x,0) = B_n \sin n\pi x \cdot e^{-(\lambda^2+1)t} \Big|_{t=0} = B_n \sin \frac{n\pi x}{L} = \sin \frac{6\pi x}{L}$$

$$\Rightarrow B_n = 1 \quad \text{and} \quad n = 6$$

Thus for the particular solution we have

$$U(x,t) = 1 \cdot \sin \frac{6\pi x}{L} \cdot e^{-(\lambda^2+1)t}$$

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$$3(n) \quad \hat{n} = \frac{1}{\sqrt{4+x^2}} [2i - \alpha j]$$

$$\Rightarrow \frac{1}{\sqrt{4+x^2}} \left[2 \frac{\partial \phi}{\partial x} - \alpha \frac{\partial \phi}{\partial y} \right] = 0$$

$$\Rightarrow 2 \frac{\partial \phi}{\partial x} - \alpha \frac{\partial \phi}{\partial y} = 0 \cdot \sqrt{4+x^2}$$

$$\Rightarrow 2 \frac{\partial \phi}{\partial x} - \alpha \frac{\partial \phi}{\partial y} = 0$$

Using the Separation of Variables we have

$$3(n) \quad \hat{n} = \frac{1}{\sqrt{4+x^2}} [2i - \alpha j]$$

$$\Rightarrow \frac{1}{\sqrt{4+x^2}} \left[2 \frac{\partial \phi}{\partial x} - \alpha \frac{\partial \phi}{\partial y} \right] = 0$$

$$\Rightarrow 2 \frac{\partial \phi}{\partial x} - \alpha \frac{\partial \phi}{\partial y} = 0 \cdot \sqrt{4+x^2}$$

$$\Rightarrow 2 \frac{\partial \phi}{\partial x} - \alpha \frac{\partial \phi}{\partial y} = 0$$

Using the Separation of Variables we have

$$\text{Let } \phi(x,y) = X(x) Y(y)$$

$$\phi_x = X' Y \quad \text{and} \quad \phi_y = X Y'$$

$$2 X' Y - \alpha X Y' = 0 \quad \text{--- (1)}$$

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$$\Rightarrow 2 \frac{\partial \phi}{\partial x} - \alpha \frac{\partial \phi}{\partial y} = 0 \quad \alpha = \sqrt{4x^2}$$
$$\Rightarrow 2 \frac{\partial \phi}{\partial x} - \alpha \frac{\partial \phi}{\partial y} = 0$$

Using the Separation of Variables we have.

Let $\phi(x, y) = X(x) Y(y)$

$$\phi_x = X' Y \quad \text{and} \quad \phi_y = X Y'$$
$$\Rightarrow 2 X' Y - \alpha X Y' = 0 \quad \text{--- (i)}$$

dividing eqn (i) by XY we have

$$\frac{2 X'}{X} - \frac{\alpha Y'}{Y} = 0 \quad \Rightarrow \quad \frac{X'}{X} = \frac{\alpha Y'}{2 Y}$$

Let $\phi(x, y) = X(x) Y(y)$

$$\phi_x = X' Y \quad \text{and} \quad \phi_y = X Y'$$
$$\Rightarrow 2 X' Y - \alpha X Y' = 0 \quad \text{--- (i)}$$

dividing eqn (i) by XY we have

$$\frac{2 X'}{X} - \frac{\alpha Y'}{Y} = 0 \quad \Rightarrow \quad \frac{X'}{X} = \frac{\alpha Y'}{2 Y} = -\lambda \quad (\text{constant})$$
$$\frac{X'}{X} = -\lambda \quad \text{--- (ii)} \quad \text{and} \quad \frac{\alpha Y'}{2 Y} = -\lambda \quad \text{--- (iii)}$$

\Rightarrow Solving (ii) we have

$$\frac{dX}{X} = -\lambda dx \quad \Rightarrow \quad \ln X = -\lambda x + c$$
$$\Rightarrow X(x) = e^{-\lambda x + c} \Rightarrow X(x) = A e^{-\lambda x}$$

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$$\Rightarrow 2 \cdot X'Y - \alpha XY' = 0 \quad \text{--- (i)}$$

dividing eqn (i) by XY we have

$$\frac{2X'}{X} - \frac{\alpha Y'}{Y} = 0 \quad \Rightarrow \quad \frac{X'}{X} = \frac{\alpha Y'}{2Y} = -\lambda \quad \text{--- (ii)}$$

$$\frac{X'}{X} = -\lambda \quad \text{--- (i)} \quad \text{and} \quad \frac{\alpha Y'}{2Y} = -\lambda \quad \text{--- (ii)}$$

\Rightarrow Solving (i) we have

$$\frac{dX}{X} = -\lambda dx \quad \Rightarrow \quad \ln X = -\lambda x + c$$

$$\Rightarrow X(x) = e^{-\lambda x + c} \Rightarrow X(x) = A e^{-\lambda x}$$

$$y = (x - \frac{1}{3})^{\frac{1}{3}} - \frac{1}{3}$$

$$\text{Solving (ii)} \Rightarrow \frac{6Y'}{2Y} = -\lambda \Rightarrow \frac{dY}{Y} = -\frac{\lambda}{3} dy \Rightarrow$$

$$\Rightarrow \ln Y = -\frac{\lambda}{3} y + c$$

$$\Rightarrow Y = e^{-\frac{\lambda}{3} y + c}$$

$$\Rightarrow Y = B e^{-\frac{\lambda}{3} y}$$

General Soln.

$$\Phi(x, y) = X \cdot Y = A e^{-\lambda x} \cdot B e^{-\frac{\lambda}{3} y}$$

$$= C \cdot e^{-(\lambda x + \frac{\lambda y}{3})} = \underline{\underline{C e^{-(\lambda x + \frac{\lambda y}{3})}}}$$

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Solve (ii)

$$\Rightarrow \frac{dy}{y} = -\lambda \Rightarrow \frac{dy}{y} = -\frac{\lambda}{3} dy \Rightarrow$$

$$\Rightarrow \ln y = -\frac{\lambda}{3} y + C$$

$$\Rightarrow y = e^{-\frac{\lambda}{3} y + C}$$

$$\Rightarrow y = B e^{-\frac{\lambda}{3} y}$$

General Soln.

$$\Phi(x, y) = X \cdot Y = A e^{-\lambda x} \cdot B e^{-\frac{\lambda}{3} y}$$

$$= C \cdot e^{-\left(\lambda x + \frac{\lambda y}{3}\right)} = \underline{C e^{-\left(\lambda x + \frac{\lambda y}{3}\right)}}$$

Applying the boundary Condition

$$\Phi(1, y) = \bar{e}^y, \text{ we have}$$

$$x=1$$

$$\Rightarrow y = B e^{-\frac{\lambda}{3} y}$$

General Soln.

$$\Phi(x, y) = X \cdot Y = A e^{-\lambda x} \cdot B e^{-\frac{\lambda}{3} y}$$

$$= C \cdot e^{-\left(\lambda x + \frac{\lambda y}{3}\right)} = \underline{C e^{-\left(\lambda x + \frac{\lambda y}{3}\right)}}$$

Applying the boundary Condition

$$\Phi(1, y) = \bar{e}^y, \text{ we have}$$

$$x=1$$

$$\Phi(1, y) =$$

$$\Phi(1, y) = C e^{-\left(\lambda + \frac{\lambda y}{3}\right)} = e^{-y}$$

$$\Rightarrow C=1 \text{ and } -\frac{\lambda}{3} = -1 \Rightarrow \lambda = 3$$

Particular Solution

$$= (3x + \frac{3y}{3})$$

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Applying the boundary condition

$$\phi(1, y) = e^{-y} \quad \text{we have}$$
$$\phi(1, y) = e^{-(1 + \frac{\lambda y}{3})} = e^{-y}$$
$$\Rightarrow c = 1 \quad \text{and} \quad -\frac{\lambda}{3} = -1 \Rightarrow \lambda = 3$$

Particular Solution

$$\phi(x, y) = 1 \cdot e^{-(3x + \frac{3y}{3})}$$
$$\Rightarrow \phi(x, y) = 1 \cdot e^{-(3x + y)}$$
$$\Rightarrow \underline{\underline{\phi(x, y) = e^{-(3x + y)}}}$$