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HW 09
Transform

PDE	$u_t = u_{xx}$	$0 < x < 1$
BCs	$\begin{cases} u_x(0, t) = 0 \\ u_x(1, t) + hu(1, t) = 1 \end{cases}$	$0 < t < \infty$
IC	$u(x, 0) = \sin(\pi x)$	$0 \leq x \leq 1$

into a new problem with zero BCs; Is the new PDE homogeneous?

Cribbing from the text we “seek a solution of the form”:

$$\begin{aligned} u(x, t) &= A(t)[1 - x] + B(t)x + U(x, t) \\ &= S(x, t) + U(x, t) \\ S(x, t) &= A(t)[1 - x] + B(t)x \\ S_x &= B(t) - A(t) \end{aligned}$$

New BCs become

$$\begin{aligned} S_x(0, t) &= 0 = B(t) - A(t) \\ B(t) &= A(t) \\ S_x(1, t) + hS(1, t) &= 1 = B(t) - A(t) + hB(t) \\ &= 1 = hB(t) \\ \frac{1}{h} &= B(t) = A(t) \end{aligned}$$

Now we have

$$\begin{aligned} u(x, t) &= \frac{1}{h}[1 - x] + \frac{x}{h} + U(x, t) = \frac{1}{h} + U(x, t) \\ u_t &= U_t \\ u_x &= U_x \\ u_{xx} &= U_{xx} \\ U(x, 0) &= u(x, 0) - \frac{1}{h} = \sin(\pi x) - \frac{1}{h} \\ 1 &= u_x(1, t) + hu(1, t) = U_x(1, t) + h\left(\frac{1}{h} + U(1, t)\right) \\ 0 &= U_x(1, t) + hU(1, t) \end{aligned}$$

And putting it all together we have:

PDE	$U_t = U_{xx}$	$0 < x < 1$
BCs	$\begin{cases} U_x(0, t) = 0 \\ U_x(1, t) + hU(1, t) = 0 \end{cases}$	$0 < t < \infty$
IC	$U(x, 0) = \sin(\pi x) - \frac{1}{h}$	$0 \leq x \leq 1$

This new PDE is homogeneous.