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HW 21

CASE 2:  $\alpha_2\beta_1 - \alpha_1\beta_2 + \beta_1\beta_2 = 0$ 

Given the problem:

PDE 
$$\frac{\partial u}{\partial t} = \frac{\partial^2 u}{\partial x^2} + f(x,t) \qquad 0 < x < 1, \qquad 0 < t < \infty$$
BC 
$$g_1(t) = \alpha_1 \frac{\partial u}{\partial x}(0,t) + \beta_1 u(0,t) \qquad 0 < t < \infty$$

$$g_2(t) = \alpha_2 \frac{\partial u}{\partial x}(1,t) + \beta_2 u(1,t) \qquad \alpha_1^2 + \beta_1^2 \neq 0 \qquad \alpha_2^2 + \beta_2^2 \neq 0$$
IC 
$$u(x,0) = \phi(x) \qquad 0 < x < 1$$

Assume  $\alpha_2\beta_1 - \alpha_1\beta_2 + \beta_1\beta_2 = 0$ . A change of viriables of the form u = w + a(t)x + b(t)(1-x) cannot convert the problem to homogeneous BC for w for arbitrary  $g_1(t), g_2(t)$ . Consider the change of variables

• 
$$u(x,t) = w(x,t) + a(t)x^p + b(t)(1-x)^p$$
 with  $p > 1$ 

Here a(t), b(t) and p are to be determined so that w(x,t) satisfies the homogeneous BC:

BC 
$$\alpha_1 \frac{\partial w}{\partial x}(0,t) + \beta_1 w(0,t) = 0 \qquad 0 < t < \infty$$
$$\alpha_2 \frac{\partial w}{\partial x}(1,t) + \beta_2 w(1,t) = 0$$

- (a) Show that there always exist values p > 1 such that the homogeneous BC for w(x,t) can be achieved (that is, a solution for a(t), b(t) can be found) for arbitrary functions  $g_1(t), g_2(t)$  in the original problem. This will involve conditions on p in terms of  $\alpha_1, \alpha_2, \beta_1, \beta_2$ .
- (b):