

**PDE D.1**

$$\begin{array}{llll}
\text{PDE.} & \frac{\partial w}{\partial t} = \frac{\partial^2 w}{\partial x^2} & \text{for} & 0 < x < \infty, \quad 0 < t < \infty \\
\text{BC.} & w(0, t) = 1 & \text{for} & 0 < t < \infty \\
\text{IC.} & w(x, 0) = 0 & \text{for} & 0 < x < \infty
\end{array}$$

Solve PDE D.1 by Laplace transforming with respect to  $t$ . In particular, show that the Laplace transform of the solution  $w(x, t)$  is  $W(x, s) = \frac{1}{s}e^{-x\sqrt{s}}$  and then obtain the solution  $w(x, t)$  (use tables).

$$\begin{aligned}
sW(x) - 0 &= \frac{d^2 W}{dx^2} \\
W(0) &= \mathcal{L}\{1\} = \frac{1}{s} \\
0 &= \frac{d^2 W}{dx^2} - sW(x) \\
0 &= r^2 + 0r - s \\
r &= \frac{\pm\sqrt{4s}}{2} = \pm\sqrt{s} \\
W(x) &= c_1 e^{x\sqrt{s}} + c_2 e^{-x\sqrt{s}} \\
W(0) &= c_1 + c_2 = \frac{1}{s} \\
c_1 = 0 \quad c_2 &= \frac{1}{s} \\
W(x) &= \frac{1}{s} e^{-x\sqrt{s}}
\end{aligned}$$

from handout

$$w(x, t) = \operatorname{erfc}\left(\frac{x}{2\sqrt{t}}\right)$$