Final 04 Jon Allen

PDE C.

PDE. 
$$\frac{\partial u}{\partial t} = \frac{\partial^2 u}{\partial x^2} \qquad \text{for} \qquad 0 < x < \infty, \qquad 0 < t < \infty$$
BC. 
$$\frac{\partial u}{\partial x}(0,t) = u(0,t) - \frac{1}{\sqrt{\pi t}} \qquad \text{for} \qquad 0 < t < \infty$$
IC. 
$$u(x,0) = 0 \qquad \text{for} \qquad 0 < x < \infty$$

Solve PDE C completely by a Laplace transform with respect to t. Use the BC as stated – do not transform to homogeneous BC. (The necessary inverse Laplace transform is not in the textbook table but is on the handout list of transforms.)

$$sU(x) - 0 = \frac{dU}{dx^2}(x)$$

$$\frac{dU}{dx}(0) = U(0) - \mathcal{L}\left\{\frac{1}{\sqrt{\pi t}}\right\}$$

$$= U(0) - \frac{1}{\sqrt{s}} \quad \text{used computer}$$

$$0 = \frac{dU}{dx^2}(x) - sU(x)$$

$$e^{-sx}U(x) = c_1$$

$$U(x) = c_1e^{sx}$$

$$\frac{dU}{dx}(x) = c_1xe^{sx}$$

$$\frac{dU}{dx}(0) = c_10e^{s0} = 0$$

$$U(0) - \frac{1}{\sqrt{s}} = 0 = c_1 - \frac{1}{\sqrt{s}}$$

$$U(x) = \frac{1}{\sqrt{s}}e^{sx}$$

with computer,  $\theta$  is heavy side step funtion

$$u(x,t) = \frac{\theta(t+x)}{\sqrt{\pi}\sqrt{t+x}}$$