

Putting  $x = 0$  in (12) and using B.C. (13), we obtain  $C_1 = 0$ . Then, (12) reduces to

$$v(x, t) = C_2 \sin \lambda x e^{-\lambda^2 t} \quad \dots (15)$$

Putting  $x = l$  in (15) and using B.C. (14), we obtain

$$0 = C_2 \sin \lambda l e^{-\lambda^2 t} \quad \text{giving} \quad C_2 \sin \lambda l = 0 \quad \dots (16)$$

Since we are looking for a non-trivial solution, we take  $C_2 \neq 0$ . Hence (16) reduces to

$$\sin \lambda l = 0 \quad \text{giving} \quad \lambda l = n\pi \quad \text{so that} \quad \lambda = n\pi/l, \quad n = 1, 2, 3, \dots \quad \dots (17)$$

Hence, from (11) a solution  $v_n(x, t)$  of the given equation for some value of  $n$  is given by

$$v_n(x, t) = B_n \sin(n\pi x/l) e^{-(n^2\pi^2 t)/l^2}, \quad \text{by setting } C_2 = B_n. \quad \dots (18)$$

Noting that the given equation  $\partial^2 v / \partial x^2 = \partial v / \partial t$  is linear, its most general solution is obtained by applying the principle of superposition. Thus, we have

$$v(x, t) = \sum_{n=1}^{\infty} v_n(x, t) = \sum_{n=1}^{\infty} B_n \sin \frac{n\pi x}{l} e^{-(n^2\pi^2 t)/l^2}$$

### 3.3 A. General solution of heat equation when both the ends of a bar are kept at temperature zero and the initial temperature is prescribed.

If both the ends of a bar of length  $a$  are at temperature zero and the initial temperature is to be prescribed function  $f(x)$  in the bar, then find the temperature at a subsequent time  $t$ .

The faces  $x = 0$  and  $x = a$  of an infinite slab are maintained at zero temperature. Given that the temperature  $u(x, t) = f(x)$  at  $t = 0$ . Determine the temperature at a subsequent time  $t$ .

[Meerut 2010; Delhi B.A./B.Sc. (Hons) III 2012; Agra 2004; Aligarh 2003; Andhra 2003]

Sol. Here the temperature  $u(x, t)$  in the given solid is governed by the one dimensional heat equation

$$k(\partial^2 u / \partial x^2) = \partial u / \partial t \quad \dots (1)$$

Since the ends  $x = 0$  and  $x = a$  are kept at zero temperature, the boundary conditions are

$$u(0, t) = 0 \quad \text{and} \quad u(a, t) = 0, \quad \text{for all } t \quad \dots (2)$$

The initial condition is given by

$$u(x, 0) = f(x), \quad 0 < x < a \quad \dots (3)$$

$$u(x, t) = X(x) T(t) \quad \dots (4)$$

Suppose that (1) has solutions of the form

where  $X$  is a function of  $x$  alone and  $T$  that of  $t$  alone.

Substituting this value of  $u$  in (1), we get

$$k X'' T = X T' \quad \text{or} \quad X'' / X = T' / kT \quad \dots (5)$$

Since  $x$  and  $t$  are independent variables, (5) can only be true if each side is equal to the same constant, say  $\mu$ . Hence (5) leads to the following equations:

$$X'' - \mu X = 0 \quad \dots (6)$$

$$T' = \mu k T. \quad \dots (7)$$

$$X(a) T(t) = 0 \quad \dots (8)$$

Using (2), (4) gives

$$X(0) T(t) = 0 \quad \text{and}$$

$$X(a) = 0 \quad \dots (9)$$

Since  $T(t) = 0$  leads to  $u = 0$ , so suppose that  $T(t) \neq 0$ .

∴ From (8),  $X(0) = 0$  and

We now solve (6) under B.C. (9). Three cases arise.



**Case I.** Let  $\mu = 0$ . Then solution of (6) is  
Using B.C. (9), (10) gives  $0 = B$ ,  $0 = Aa + B$  so that

$$X(x) = Ax + B$$

$$A = B = 0.$$

Hence  $X(x) \equiv 0$  so that  $u \equiv 0$ , which does not satisfy (3). So we reject  $\mu = 0$

**Case II.** Let  $\mu = \lambda^2$ ,  $\lambda \neq 0$ . Then solution of (6) is

$$X(x) = Ae^{\lambda x} + Be^{-\lambda x}$$

Using B.C. (9), (11) gives  $0 = A + B$  and

$$0 = Ae^{a\lambda} + Be^{-a\lambda}$$

Solving (12),  $A = B = 0$  so that  $X(x) \equiv 0$  and hence

$$u = 0,$$

which does not satisfy (3). So we also reject  $\mu = \lambda^2$ .

**Case III.** Let  $\mu = -\lambda^2$ ,  $\lambda \neq 0$ . Then solution of (6) is

$$X(x) = A \cos \lambda x + B \sin \lambda x$$

Using B.C. (9), (13) gives

$$0 = A \quad \text{and}$$

$$0 = A \cos \lambda a + B \sin \lambda a$$

So  $\sin \lambda a = 0$ . We have taken  $B \neq 0$ , since otherwise  $X \equiv 0$  so that  $u \equiv 0$  which does not satisfy (3). Solving the trigonometric equation  $\sin \lambda a = 0$ , we have

$$\lambda a = n\pi \quad \text{so that} \quad \lambda = n\pi/a, \quad \text{where} \quad n = 1, 2, \dots$$

Hence non-zero solutions  $X_n(x)$  of (6) are given by

$$X_n(x) = B_n \sin(n\pi x/a)$$

Using (14), (7) reduces to  $\frac{dT}{T} = -\frac{n^2 \pi^2 k}{a^2} dt$ , as  $\mu = -\lambda^2 = -\frac{n^2 \pi^2}{a^2}$

or

$$(1/T) dT = -C_n^2 dt, \quad \text{where}$$

$$C_n^2 = (n^2 \pi^2 k/a^2)$$

whose general solution is

$$T_n(t) = D_n e^{-C_n^2 t}$$

$\therefore$

$$u_n(x, t) = X_n(x) T_n(t) = E_n \sin(n\pi x/a) e^{-C_n^2 t}$$

are solutions of (1), satisfying (2). Here  $E_n (= B_n D_n)$  is another arbitrary constant. In order to obtain a solution also satisfying (3), we consider more general solution.

$$u(x, t) = \sum_{n=1}^{\infty} u_n(x, t) = \sum_{n=1}^{\infty} E_n \sin(n\pi x/a) e^{-C_n^2 t}.$$

Substituting  $t = 0$  in (18) and using (3), we get

$$f(x) = \sum_{n=1}^{\infty} E_n \sin(n\pi x/a)$$

which is Fourier sine series. So the constants  $E_n$  are given by

$$E_n = \frac{2}{a} \int_0^a f(x) \sin(n\pi x/a) dx, \quad n = 1, 2, 3$$

Hence (18) is the required solution where  $E_n$  is given by (19).

### 2.3 B. Working rule for solving heat equation when both the ends of a bar of length $a$ are kept at temperature zero and the initial temperature $f(x)$ is prescribed.

Step I. Proceed as in Art. 2.3 A and prove that the solution of the heat equation

$$k(\partial^2 u / \partial x^2) = \partial u / \partial t$$

subject to the boundary conditions and the initial condition

$$u(0, t) = u(a, t) = 0, \quad \text{for all } t$$

$$u(x, 0) = f(x), \quad 0 < x < a$$

is given by

$$u(x, t) = \sum_{n=1}^{\infty} E_n \sin(n\pi x/a) e^{-C_n^2 t}$$