

Boundary value problems in cartesian co-ordinates

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

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

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

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

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

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

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

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

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

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

13.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; Aligarg 2003; Andhra 2003]

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

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

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

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

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

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

The initial condition is given by
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

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

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

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

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

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

Using (2), (4) gives $X(0) T(t) = 0$ and

Since $T(t) = 0$ leads to $u = 0$, so suppose that $T(t) \neq 0$.
 \therefore From (8), $X(0) = 0$ and $X(a) = 0 \dots (9)$

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

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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 $0 = A$ 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

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

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

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