

Applications of partial differential Equations* One Dimensional Wave Equations:-

$$\frac{\partial^2 y}{\partial t^2} = a^2 \frac{\partial^2 y}{\partial x^2}$$

where $a^2 = \frac{T}{m}$

$$a^2 = \frac{\text{Tension}}{\text{Mass per unit length of the string}}$$

* Three possible solutions:-

$$(i) \quad y = (Ae^{px} + Be^{-px}) (ce^{pat} + De^{-pat})$$

$$(ii) \quad y = (A \cos px + B \sin px) (C \cos pat + D \sin pat)$$

$$(iii) \quad y = (Ax + B)(ct + D)$$

* Type: 1 ZERO VELOCITY (string)

$$(i) \quad y = 0 \quad \text{when } x = 0$$

$$(ii) \quad y = 0 \quad \text{when } x = l \text{ (or) } 2l$$

$$(iii) \quad \frac{\partial y}{\partial t} = 0 \quad \text{when } t = 0 \quad (\text{Zero Velocity})$$

$$(iv) \quad y = f(x) \quad \text{when } t = 0$$

* Working Rule :- (Type: 1 ZERO VELOCITY)

The one dimensional wave equation is

$$\frac{\partial^2 y}{\partial t^2} = a^2 \frac{\partial^2 y}{\partial x^2}$$

The conditions are

- (i) $y=0$ when $x=0$
- (ii) $y=0$ when $x=l$
- (iii) $\frac{\partial y}{\partial t} = 0$ when $t=0$ (zero velocity)
- (iv) $y=f(x)$ when $t=0$

The suitable solution is

$$y = (A \cos px + B \sin px) (C \cos pat + D \sin pat)$$

↳ (1)

Step: 1

Applying condition (i) in eqn. (1)

$$\underline{y=0} \text{ at } \underline{x=0}$$

$$0 = (A \cos 0 + B \sin 0) (C \cos pat + D \sin pat)$$

$$0 = (A + 0) (C \cos pat + D \sin pat)$$

$$0 = A (C \cos pat + D \sin pat)$$

If $(C \cos pat + D \sin pat) \neq 0$,

$$\therefore \boxed{A=0}$$

Sub. $A=0$ in (1)

$$y = (0 + B \sin px) (c \cos pat + D \sin pat)$$

$$\boxed{y = B \sin px (c \cos pat + D \sin pat)} \rightarrow (2)$$

Step: 2

Applying Condition (ii) in (2)

$$x=0 \quad \underline{y=0} \quad \& \quad \underline{x=l}$$

$$0 = B \sin pl (c \cos pat + D \sin pat)$$

If $B \neq 0$, $(c \cos pat + D \sin pat) \neq 0$

$$\therefore \sin pl = 0$$

$$pl = \sin^{-1}(0)$$

$$pl = n\pi$$

$$\boxed{p = \frac{n\pi}{l}}$$

$$[\because \sin n\pi = 0 \\ n\pi = \sin^{-1}(0)]$$

Sub. $p = \frac{n\pi}{l}$ in (2)

$$\boxed{y = B \sin\left(\frac{n\pi x}{l}\right) \left[c \cos\left(\frac{n\pi at}{l}\right) + D \sin\left(\frac{n\pi at}{l}\right) \right]}$$

$\rightarrow (3)$

Step: 3

Before Applying Condition (iii)
Partially differentiate (3) w.r. to 't'

$$\frac{\partial y}{\partial t} = B \sin\left(\frac{n\pi x}{l}\right) \left[-c \left(\frac{n\pi a}{l}\right) \sin\left(\frac{n\pi at}{l}\right) + D \left(\frac{n\pi a}{l}\right) \cos\left(\frac{n\pi at}{l}\right) \right]$$

Now Applying Condition (iii) in above eqn.

$$\frac{\partial y}{\partial t} = 0 \quad \& \quad \underline{t=0}$$

$$0 = B \sin\left(\frac{n\pi x}{l}\right) \left[0 + D \left(\frac{n\pi a}{l}\right) \cos 0 \right]$$

$$0 = BD \left(\frac{n\pi a}{l}\right) \sin\left(\frac{n\pi x}{l}\right)$$

$$\therefore B \neq 0, \quad \sin\left(\frac{n\pi x}{l}\right) \neq 0 \quad \& \quad \left(\frac{n\pi a}{l}\right) \neq 0$$

$$\therefore \boxed{D=0}$$

Sub. $D=0$ in (3)

$$y = B \sin\left(\frac{n\pi x}{l}\right) \left[c \cos\left(\frac{n\pi at}{l}\right) + 0 \right]$$

$$y = Bc \sin\left(\frac{n\pi x}{l}\right) \cos\left(\frac{n\pi at}{l}\right)$$

put $BC = b_n$

$$y = b_n \sin\left(\frac{n\pi x}{l}\right) \cos\left(\frac{n\pi at}{l}\right)$$

The most general solution is

$$y = \sum_{n=1}^{\infty} b_n \sin\left(\frac{n\pi x}{l}\right) \cos\left(\frac{n\pi at}{l}\right)$$

$\hookrightarrow (4)$

step: 4

Applying condition (iv) in (4)

$y = f(x)$ (depends upon your problem)

$$\&$$
$$t = 0$$

$$f(x) = \sum_{n=1}^{\infty} b_n \sin\left(\frac{n\pi x}{l}\right) \cos 0$$

$$f(x) = \sum_{n=1}^{\infty} b_n \sin\left(\frac{n\pi x}{l}\right)$$

(Here R.H.S represent Half range Sine Series)

Then we have to find b_n and substitute b_n value in (4).

— X —

Type: 2 Non-zero Velocity - string

- (i) $y=0$ when $x=0$
- (ii) $y=0$ when $x=l$ or $2l$
- (iii) $y=0$ when $t=0$
- (iv) $\frac{\partial y}{\partial t} = f(x)$ when $t=0$ (Non-zero Velocity)

* Working Rule :- (Non-zero Velocity)

One Dimensional wave eqn. is

$$\frac{\partial^2 y}{\partial t^2} = a^2 \frac{\partial^2 y}{\partial x^2}$$

The Conditions are

- (i) $y=0$ when $x=0$
- (ii) $y=0$ when $x=l$
- (iii) $y=0$ when $t=0$
- (iv) $\frac{\partial y}{\partial t} = f(x)$ when $t=0$ (Non-zero Velocity)

The suitable solution is

$$y = (A \cos px + B \sin px) (C \cos pat + D \sin pat)$$

$\rightarrow (1)$

Step: 1

Applying Condition (i) in eqn. (1)

$$\underline{y=0} \text{ \& } \underline{x=0}$$

$$0 = (A \cos 0 + B \sin 0) (C \cos pat + D \sin pat)$$

$$0 = (A+0) (C \cos pat + D \sin pat)$$

$$0 = A (C \cos pat + D \sin pat)$$

Here $(C \cos pat + D \sin pat) \neq 0$

$$\therefore \boxed{A=0}$$

put A=0 in (1)

$$y = (0 + B \sin px) (C \cos pat + D \sin pat)$$

$$\boxed{y = B \sin px (C \cos pat + D \sin pat)}$$

\hookrightarrow (2)

Step: 2

Applying Condition (ii) in eqn. (2)

$$\underline{y=0} \text{ \& } \underline{x=l}$$

$$0 = B \sin pl (C \cos pat + D \sin pat)$$

Here $B \neq 0$, $(C \cos pat + D \sin pat) \neq 0$

$$\therefore \sin pl = 0$$

$$pl = \sin^{-1}(0)$$

$$pl = n\pi$$

$$\boxed{p = \frac{n\pi}{l}}$$

Sub. $P = \frac{n\pi}{l}$ in eqn. (2)

$$y = B \sin\left(\frac{n\pi x}{l}\right) \left[C \cos\left(\frac{n\pi at}{l}\right) + D \sin\left(\frac{n\pi at}{l}\right) \right]$$

Step: 3 Applying Condition (iii) in eqn. (3) \rightarrow (3)

$$\underline{y=0} \text{ at } \underline{t=0}$$

$$0 = B \sin\left(\frac{n\pi x}{l}\right) [C \cos 0 + D \sin 0]$$

$$0 = B \sin\left(\frac{n\pi x}{l}\right) (C + 0)$$

$$0 = BC \sin\left(\frac{n\pi x}{l}\right)$$

$$\text{Here } B \neq 0 \text{ \& } \sin\left(\frac{n\pi x}{l}\right) \neq 0$$

$$\therefore \boxed{C=0}$$

Sub. $C=0$ in (3)

$$y = B \sin\left(\frac{n\pi x}{l}\right) [0 + D \sin\left(\frac{n\pi at}{l}\right)]$$

$$y = BD \sin\left(\frac{n\pi x}{l}\right) \sin\left(\frac{n\pi at}{l}\right)$$

$$\text{put } \boxed{BD = C_n}$$

$$y = C_n \sin\left(\frac{n\pi x}{l}\right) \sin\left(\frac{n\pi at}{l}\right)$$

The most general solution is

$$\boxed{y = \sum_{n=1}^{\infty} C_n \sin\left(\frac{n\pi x}{l}\right) \sin\left(\frac{n\pi at}{l}\right)} \rightarrow (4)$$

Step: 4

Before applying Condition (iv) partially differentiate eqn. (4) w.r. to 't'

$$\frac{\partial y}{\partial t} = \sum_{n=1}^{\infty} C_n \sin\left(\frac{n\pi x}{l}\right) \left[\left(\frac{n\pi a}{l}\right) \cos\left(\frac{n\pi a t}{l}\right) \right]$$

Now we can sub. Condition (iv) in above eqn.

$$\frac{\partial y}{\partial t} = f(x) \text{ at } t=0$$

$$f(x) = \sum_{n=1}^{\infty} C_n \sin\left(\frac{n\pi x}{l}\right) \left[\left(\frac{n\pi a}{l}\right) \cos 0 \right]$$

($\because \cos 0 = 1$)

$$f(x) = \sum_{n=1}^{\infty} C_n \left(\frac{n\pi a}{l}\right) \sin\left(\frac{n\pi x}{l}\right)$$

Here put $C_n \left(\frac{n\pi a}{l}\right) = b_n$

$$f(x) = \sum_{n=1}^{\infty} b_n \sin\left(\frac{n\pi x}{l}\right)$$

(Now R.H.S of eqn. Converted as an Half Range Sine Series)

Next find b_n , based on b_n

finally we will get C_n , sub. C_n

in eqn. (4)

— x —

UNIT-V

APPLICATION OF PARTIAL DIFFERENTIAL EQUATIONS

ONE DIMENSIONAL WAVE EQUATION:

$$\frac{\partial^2 y}{\partial t^2} = a^2 \frac{\partial^2 y}{\partial x^2}$$

where

$$a^2 = \frac{T}{m} = \frac{\text{Tension}}{\text{mass per unit length of the string}}$$

THREE POSSIBLE SOLUTION:

$$y = (Ae^{px} + Be^{-px})(Ce^{pat} + De^{-pat})$$

$$y = (A \cos px + B \sin px)(C \cos pat + D \sin pat)$$

$$y = (Ax + B)(Ct + D)$$

TYPE I: ZERO VELOCITY [Vibrating string]

i) $y=0$, when $x=0$

ii) $y=0$, when $x=l$ or $2l$

iii) $\frac{\partial y}{\partial t} = 0$, when $t=0$ (zero velocity)

iv) $y = f(x)$, when $t=0$

WORKING RULE:

Step: 1 $A=0$

Step: 2 $p = \frac{n\pi}{l}$

Step: 3 $D=0$

Step: 4 $y = \sum_{n=1}^{\infty} b_n \sin\left(\frac{n\pi x}{l}\right) \cos\left(\frac{n\pi at}{l}\right)$

Sub. $A=0$ in (1)

$$y = (0 + B \sin px)(C \cos pat + D \sin pat)$$

$$y = B \sin px (C \cos pat + D \sin pat) \rightarrow (2)$$

Step: 2 Applying cond. (ii) in (2)

$$0 = B \sin pl (C \cos pat + D \sin pat)$$

If $C \cos pat + D \sin pat \neq 0$, $B \neq 0$

$$\therefore \sin pl = 0$$

$$pl = \sin^{-1}(0)$$

$$pl = n\pi$$

$$p = \frac{n\pi}{l}$$

$$\text{WKT } \sin n\pi = 0$$

$$n\pi = \sin^{-1}(0)$$

Sub. $p = \frac{n\pi}{l}$ in (2)

$$y = B \sin\left(\frac{n\pi x}{l}\right) \left(C \cos \frac{n\pi at}{l} + D \sin \frac{n\pi at}{l} \right) \rightarrow (3)$$

Step: 3 Partial diff. (3) w.r. to 't'

$$\frac{\partial y}{\partial t} = B \sin\left(\frac{n\pi x}{l}\right) \left[-C \sin\left(\frac{n\pi at}{l}\right) + D \left(\cos\left(\frac{n\pi at}{l}\right)\right) \right] \left(\frac{n\pi a}{l}\right)$$

Applying cond. (iii) in above eqn.

$$\frac{\partial y}{\partial t} = 0 \text{ when } t=0$$

$$0 = B \sin\left(\frac{n\pi x}{l}\right) \left[D \cos\left(\frac{n\pi a(0)}{l}\right) \right] \left(\frac{n\pi a}{l}\right)$$

$$0 = BD \sin\left(\frac{n\pi x}{l}\right) \left(\frac{n\pi a}{l}\right)$$

$$0 = BD \left(\frac{n\pi a}{l}\right) \sin\left(\frac{n\pi x}{l}\right)$$

If $B \neq 0$, $\sin\left(\frac{n\pi x}{l}\right) \neq 0$, $\frac{n\pi a}{l} \neq 0$

$$\therefore D = 0$$

Sub. D=0 in (3)

$$y = B \sin\left(\frac{n\pi x}{l}\right) C \cos\left(\frac{n\pi at}{l}\right)$$

$$y = Bc \sin\left(\frac{n\pi x}{l}\right) \cos\left(\frac{n\pi at}{l}\right)$$

Put $Bc = b_n$

$$y = b_n \sin\left(\frac{n\pi x}{l}\right) \cos\left(\frac{n\pi at}{l}\right)$$

The most general solution is

$$y = \sum_{n=1}^{\infty} b_n \sin\left(\frac{n\pi x}{l}\right) \cos\left(\frac{n\pi at}{l}\right) \rightarrow (4)$$

Step: 4 Applying cond. (iv) in (4)

$$y = f(x) = k(lx - x^2) \text{ when } t=0$$

$$k(lx - x^2) = \sum_{n=1}^{\infty} b_n \sin\left(\frac{n\pi x}{l}\right) \cos 0$$

$$f(x) = k(lx - x^2) = \sum_{n=1}^{\infty} b_n \sin\left(\frac{n\pi x}{l}\right)$$

Here R.H.S represents Half Range Sine Series.

To find b_n :

$$b_n = \frac{2}{l} \int_0^l f(x) \sin\left(\frac{n\pi x}{l}\right) dx$$

$$= \frac{2}{l} \int_0^l k(lx - x^2) \sin\left(\frac{n\pi x}{l}\right) dx$$

$$b_n = \frac{2k}{l} \int_0^l (lx - x^2) \sin\left(\frac{n\pi x}{l}\right) dx$$

By using Bernoulli's theorem,

$$\int u dv = uv_1 - u_1 v_2 + u_1'' v_2 - \dots$$

$$u = lx - x^2$$

$$v = \sin\left(\frac{n\pi x}{l}\right)$$

$$v_2 = \frac{-\sin\left(\frac{n\pi x}{l}\right)}{\left(\frac{n\pi}{l}\right)^2}$$

$$u_1 = l - 2x$$

$$v_1 = \frac{-\cos\left(\frac{n\pi x}{l}\right)}{\left(\frac{n\pi}{l}\right)}$$

$$v_3 = \frac{\cos\left(\frac{n\pi x}{l}\right)}{\left(\frac{n\pi}{l}\right)^3}$$

$$u_1'' = -2$$

$$u_1''' = 0$$

$$b_n = \frac{2k}{4} \left[(1-x-x^2) \left[\frac{-\cos\left(\frac{n\pi x}{l}\right)}{\left(\frac{n\pi}{l}\right)} \right] + (1-2x) \left[\frac{\sin\left(\frac{n\pi x}{l}\right)}{\left(\frac{n\pi}{l}\right)^2} \right] + \frac{2 \cos\left(\frac{n\pi x}{l}\right)}{\left(\frac{n\pi}{l}\right)^3} \right]_0^l$$

$$b_n = \frac{2k}{4} \left\{ \left[0 + 0 - \frac{2 \cos n\pi}{\left(\frac{n\pi}{l}\right)^3} \right] - \left[0 + 0 - \frac{2 \cos 0}{\left(\frac{n\pi}{l}\right)^3} \right] \right\}$$

$$b_n = \frac{2k}{4} \left[\frac{-2l^3}{n^3 \pi^3} (-1)^n + \frac{2l^3}{n^3 \pi^3} \right] \quad \therefore \cos n\pi = (-1)^n$$

$$\cos 0 = 1$$

$$b_n = \frac{2k}{4} \left(\frac{2l^3}{n^3 \pi^3} \right) [1 - (-1)^n]$$

$$b_n = \frac{4kl^2}{n^3 \pi^3} (1 - (-1)^n)$$

$$b_n = \begin{cases} \frac{8kl^2}{n^3 \pi^3} & \text{if } n = \text{odd} \\ 0 & \text{if } n = \text{even} \end{cases}$$

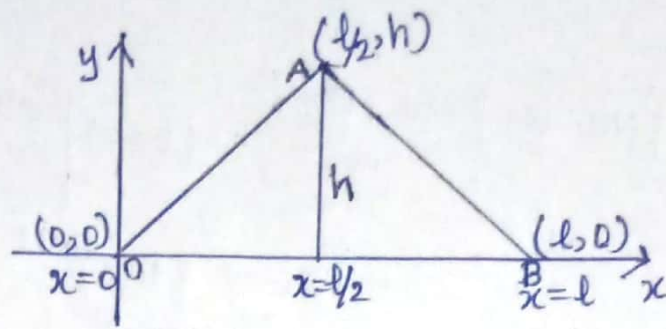
Sub. b_n in (4)

$$y = \sum_{n=\text{odd}}^{\infty} \frac{8kl^2}{n^3 \pi^3} \sin\left(\frac{n\pi x}{l}\right) \cdot \cos\left(\frac{n\pi at}{l}\right)$$

$$y = \frac{8kl^2}{\pi^3} \sum_{n=\text{odd}}^{\infty} \frac{1}{n^3} \sin\left(\frac{n\pi x}{l}\right) \cos\left(\frac{n\pi at}{l}\right)$$

Problem: 2

A tightly stretched string of length 'l' has its end fastened at $x=0$ and $x=l$. The mid-point of the string is then taken to height 'b (or) h' and released from rest in that position. Find the lateral displacement of a point of the string at time 't' from the instant of release.



The One Dimensional wave eqn is

$$\frac{\partial^2 y}{\partial t^2} = a^2 \frac{\partial^2 y}{\partial x^2}$$

The solution is

$$y = (A \cos pax + B \sin pax) (C \cos pat + D \sin pat) \quad \text{--- (1)}$$

The conditions are

- i) $y = 0$ when $x = 0$
- ii) $y = 0$ when $x = l$
- iii) $\frac{\partial y}{\partial t} = 0$ when $t = 0$
- iv) $y = f(x)$ when $t = 0$

The Equation of OA is
 $(0, 0)$ $(\frac{l}{2}, h)$

$$\frac{y - y_1}{y_2 - y_1} = \frac{x - x_1}{x_2 - x_1}$$

$$\frac{y - 0}{h - 0} = \frac{x - 0}{\frac{l}{2} - 0}$$

$$\frac{y}{h} = \frac{2x}{l}$$

$$y = \frac{2hx}{l} \quad ; \quad 0 < x < \frac{l}{2}$$

The Equation of AB is

$$(\frac{l}{2}, h) \quad (l, 0)$$

$$\frac{y - y_1}{y_2 - y_1} = \frac{x - x_1}{x_2 - x_1}$$

$$\frac{y-h}{0-h} = \frac{x-l/2}{l-l/2}$$

$$\frac{y-h}{-h} = \frac{\frac{2x-l}{2}}{l/2}$$

$$\frac{y-h}{-h} = \frac{2x-l}{l}$$

$$y-h = -h \left(\frac{2x-l}{l} \right) = -\frac{2hx+hl}{l}$$

$$y = h + \frac{hl-2hx}{l}$$

$$y = \frac{hl+hl-2hx}{l} = \frac{2hl-2hx}{l}$$

$$y = \frac{2h}{l} (l-x); \quad \frac{l}{2} < x < l$$

$$\therefore y = f(x) = \begin{cases} \frac{2hx}{l} & ; \quad 0 < x < l/2 \\ \frac{2h}{l} (l-x) & ; \quad l/2 < x < l \end{cases}$$

Step:1 Applying cond. (i) in (1)

$$y=0 \quad \text{when } x=0$$

$$0 = (A \cos 0 + B \sin 0) (C \cos pat + D \sin pat)$$

$$0 = A (C \cos pat + D \sin pat)$$

$$\text{If } (C \cos pat + D \sin pat) \neq 0$$

$$\therefore A=0$$

Sub: $A=0$ in (1)

$$y = B \sin px (C \cos pat + D \sin pat) \rightarrow (2)$$

Step:2 Applying cond. (ii) in (2)

$$y=0 \quad \text{when } x=l$$

$$0 = B \sin pl (C \cos pat + D \sin pat)$$

$$\text{If } (C \cos pt + D \sin pt) \neq 0 \quad B \neq 0$$

then

$$\sin pt = 0$$

$$pt = \sin^{-1}(0) = n\pi$$

$$p = \frac{n\pi}{t}$$

Sub. $p = \frac{n\pi}{t}$ in (2)

$$y = B \sin\left(\frac{n\pi x}{l}\right) \left[C \cos\left(\frac{n\pi at}{l}\right) + D \sin\left(\frac{n\pi at}{l}\right) \right] \rightarrow (3)$$

Step: 3

Partial diff. (3) w.r.t. to 't'

$$\frac{\partial y}{\partial t} = B \sin\left(\frac{n\pi x}{l}\right) \left[-C \sin\left(\frac{n\pi at}{l}\right) \left(\frac{n\pi a}{l}\right) + D \cos\left(\frac{n\pi at}{l}\right) \left(\frac{n\pi a}{l}\right) \right]$$

$$\frac{\partial y}{\partial t} = B \left(\frac{n\pi a}{l}\right) \sin\left(\frac{n\pi x}{l}\right) \left[-C \sin\left(\frac{n\pi at}{l}\right) + D \cos\left(\frac{n\pi at}{l}\right) \right]$$

Applying cond. (iii) in above eq.

$$\frac{\partial y}{\partial t} = 0 \quad \text{when } t = 0$$

$$0 = B \left(\frac{n\pi a}{l}\right) \sin\left(\frac{n\pi x}{l}\right) \left[-C \sin(0) + D \cos(0) \right]$$

$$0 = BD \left(\frac{n\pi a}{l}\right) \sin\left(\frac{n\pi x}{l}\right)$$

If $B \neq 0$, $\frac{n\pi a}{l} \neq 0$, $\sin\left(\frac{n\pi x}{l}\right) \neq 0$

then, $\therefore D = 0$

Sub. $D = 0$ in (3)

$$y = B \sin\left(\frac{n\pi x}{l}\right) \left[C \cos\left(\frac{n\pi at}{l}\right) + 0 \right]$$

$$y = BC \sin\left(\frac{n\pi x}{l}\right) \cos\left(\frac{n\pi at}{l}\right)$$

Put $BC = b_n$

$$y = b_n \sin\left(\frac{n\pi x}{l}\right) \cos\left(\frac{n\pi at}{l}\right)$$

The most general solution is

$$y = \sum_{n=1}^{\infty} b_n \sin\left(\frac{n\pi x}{l}\right) \cos\left(\frac{n\pi a t}{l}\right) \rightarrow (4)$$

Step: 4 Applying cond. (iv) in (4)

$$y = f(x) \text{ when } t=0$$

$$f(x) = \sum_{n=1}^{\infty} b_n \sin\left(\frac{n\pi x}{l}\right) \cos 0$$

$$f(x) = \sum_{n=1}^{\infty} b_n \sin\left(\frac{n\pi x}{l}\right)$$

Here R.H.S represents H.O.S.O.S.

To find b_n :

$$b_n = \frac{2}{l} \int_0^l f(x) \sin\left(\frac{n\pi x}{l}\right) dx$$

$$b_n = \frac{2}{l} \left\{ \int_0^{l/2} \frac{2bx}{l} \sin\left(\frac{n\pi x}{l}\right) dx + \int_{l/2}^l \frac{2b}{l}(l-x) \sin\left(\frac{n\pi x}{l}\right) dx \right\}$$

$$b_n = \frac{4b}{l^2} \left\{ \int_0^{l/2} x \sin\left(\frac{n\pi x}{l}\right) dx + \int_{l/2}^l (l-x) \sin\left(\frac{n\pi x}{l}\right) dx \right\}$$

By using Bernoulli's theorem,

$$\int u v dx = u v_1 - u' v_2 + u'' v_3 - \dots$$

$$u = x \quad u' = l-x \quad v = \sin\left(\frac{n\pi x}{l}\right)$$

$$u'' = 0 \quad u''' = 0 \quad v_1 = \frac{-\cos\left(\frac{n\pi x}{l}\right)}{\left(\frac{n\pi}{l}\right)}$$

$$v_2 = \frac{-\sin\left(\frac{n\pi x}{l}\right)}{\left(\frac{n\pi}{l}\right)^2}$$

$$b_n = \frac{4b}{l^2} \left\{ \left[\frac{-x \cos\left(\frac{n\pi x}{l}\right)}{\left(\frac{n\pi}{l}\right)} + \frac{\sin\left(\frac{n\pi x}{l}\right)}{\left(\frac{n\pi}{l}\right)^2} \right]_0^{l/2} + \right.$$

$$\left. \left[\frac{-(l-x) \cos\left(\frac{n\pi x}{l}\right)}{\frac{n\pi}{l}} - \frac{\sin\left(\frac{n\pi x}{l}\right)}{\left(\frac{n\pi}{l}\right)^2} \right]_{l/2}^l \right\}$$

$$b_n = \frac{4h}{l^2} \left\{ \left[\frac{-l/2 \cos(\frac{n\pi}{2})}{(\frac{n\pi}{l})} + \frac{\sin(\frac{n\pi}{2})}{(\frac{n\pi}{l})^2} + 0 + 0 \right] + \left[\frac{+l/2 \cos(\frac{n\pi}{2})}{(\frac{n\pi}{l})} + \frac{\sin(\frac{n\pi}{2})}{(\frac{n\pi}{l})^2} - 0 - 0 \right] \right\}$$

$$b_n = \frac{4h}{l^2} \left\{ \frac{-l/2 \cos(\frac{n\pi}{2})}{(\frac{n\pi}{l})} + \frac{\sin(\frac{n\pi}{2})}{(\frac{n\pi}{l})^2} + \frac{l/2 \cos(\frac{n\pi}{2})}{(\frac{n\pi}{l})} + \frac{\sin(\frac{n\pi}{2})}{(\frac{n\pi}{l})^2} \right\}$$

$$b_n = \frac{4h}{l^2} \left[2 \frac{l^2}{n^2 \pi^2} \sin(\frac{n\pi}{2}) \right]$$

$$b_n = \frac{8h}{n^2 \pi^2} \sin(\frac{n\pi}{2})$$

$$b_n = \begin{cases} \frac{8h}{n^2 \pi^2} \sin(\frac{n\pi}{2}), & \text{if } n \text{ is odd} \\ 0, & \text{if } n \text{ is even} \end{cases}$$

Sub. b_n in (4)

$$y = \sum_{n=1}^{\infty} b_n \sin\left(\frac{n\pi x}{l}\right) \cos\left(\frac{n\pi t}{l}\right)$$

$$y = \sum_{n=\text{odd}}^{\infty} \frac{8h}{n^2 \pi^2} \sin\left(\frac{n\pi}{2}\right) \cdot \sin\left(\frac{n\pi x}{l}\right) \cos\left(\frac{n\pi t}{l}\right)$$

$$y = \frac{8h}{\pi^2} \sum_{n=\text{odd}}^{\infty} \frac{1}{n^2} \sin\left(\frac{n\pi}{2}\right) \cdot \sin\left(\frac{n\pi x}{l}\right) \cdot \cos\left(\frac{n\pi t}{l}\right)$$

Problem: 3

A string is stretched and fastened to two points $x=0$ and $x=l$ apart. Motion is started by displacing sinusoidal $y = y_0 \sin\left(\frac{\pi x}{l}\right)$ wave of length y_0 released at time $t=0$. Find the displacement of any point on the string at a distance x from one end at time t .

* solution:

The one dimensional wave eqn. is

$$\frac{\partial^2 y}{\partial t^2} = a^2 \frac{\partial^2 y}{\partial x^2}$$

The solution is

$$y = (A \cos px + B \sin px) (C \cos pat + D \sin pat) \rightarrow \text{①}$$

The conditions are

- i) $y=0$ when $x=0$
- ii) $y=0$ when $x=l$
- iii) $\frac{\partial y}{\partial t} = 0$ when $t=0$
- iv) $y = f(x) = y_0 \sin\left(\frac{\pi x}{l}\right)$, when $t=0$

Step: 1 Applying cond ① in ① $y=0$ when $x=0$

$$0 = (A \cos 0 + B \sin 0) (C \cos pat + D \sin pat)$$

$$0 = A (C \cos pat + D \sin pat)$$

If $(C \cos pat + D \sin pat) \neq 0$,

then $\therefore A = 0$

Sub. $A=0$ in (1)

$$y = B \sin p x [C \cos p a t + D \sin p a t] \rightarrow (2)$$

Step: 2 Applying cond. (ii) in (2)

$$y=0 \text{ when } x=0$$

$$0 = B \sin p x [C \cos p a t + D \sin p a t]$$

If $B \neq 0$, $C \cos p a t + D \sin p a t = 0$

$$\therefore \sin p x = 0$$

$$p x = \sin^{-1}(0) = n\pi$$

$$p = \frac{n\pi}{l}$$

Sub. $p = \frac{n\pi}{l}$ in (2)

$$y = B \sin \left(\frac{n\pi x}{l} \right) \left[C \cos \left(\frac{n\pi a t}{l} \right) + D \sin \left(\frac{n\pi a t}{l} \right) \right] \rightarrow (3)$$

Step: 3

Partial Diff. (3) w.r.t. to 't'

$$\frac{\partial y}{\partial t} = B \sin \left(\frac{n\pi x}{l} \right) \left[-C \sin \left(\frac{n\pi a t}{l} \right) + D \cos \left(\frac{n\pi a t}{l} \right) \right] \cdot \left(\frac{n\pi a}{l} \right)$$

$$\frac{\partial y}{\partial t} = B \left(\frac{n\pi a}{l} \right) \sin \left(\frac{n\pi x}{l} \right) \left[-C \sin \left(\frac{n\pi a t}{l} \right) + D \cos \left(\frac{n\pi a t}{l} \right) \right]$$

Applying cond. (iii) in above eqn.

$$\frac{\partial y}{\partial t} = 0 \text{ when } t=0$$

$$0 = B \sin \left(\frac{n\pi x}{l} \right) \left(\frac{n\pi a}{l} \right) \left[-C \sin 0 + D \cos 0 \right]$$

$$0 = B D \left(\frac{n\pi a}{l} \right) \sin \left(\frac{n\pi x}{l} \right)$$

If $B \neq 0$, $\frac{n\pi a}{l} \neq 0$, $\sin \left(\frac{n\pi x}{l} \right) \neq 0$

$$\therefore D = 0$$

Sub. $D=0$ in (3)

$$y = B \sin\left(\frac{n\pi x}{l}\right) \cdot c \cos\left(\frac{n\pi at}{l}\right)$$

$$y = BC \sin\left(\frac{n\pi x}{l}\right) \cos\left(\frac{n\pi at}{l}\right)$$

Put $BC = b_n$

$$y = b_n \sin\left(\frac{n\pi x}{l}\right) \cos\left(\frac{n\pi at}{l}\right)$$

The most general eqn. is

$$y = \sum_{n=1}^{\infty} b_n \sin\left(\frac{n\pi x}{l}\right) \cos\left(\frac{n\pi at}{l}\right) \rightarrow (4)$$

Step: 4 Applying cond. (iv) in (4)

$$y = f(x) \text{ when } t=0$$

$$y_0 \sin\left(\frac{\pi x}{l}\right) = \sum_{n=1}^{\infty} b_n \sin\left(\frac{n\pi x}{l}\right) \cos 0$$

$$y_0 \sin\left(\frac{\pi x}{l}\right) = \sum_{n=1}^{\infty} b_n \sin\left(\frac{n\pi x}{l}\right)$$

$$y_0 \sin\left(\frac{\pi x}{l}\right) = b_1 \sin\left(\frac{\pi x}{l}\right) + b_2 \sin\left(\frac{2\pi x}{l}\right) + \dots$$

$$\text{Equating } \sin\left(\frac{\pi x}{l}\right) \Rightarrow b_1 = y_0$$

$$\text{Equating } \sin\left(\frac{2\pi x}{l}\right), \sin\left(\frac{3\pi x}{l}\right) \dots \Rightarrow b_2 = b_3 = b_4 \dots = 0$$

$$\text{From (4)} \quad y = \sum_{n=1}^{\infty} b_n \sin\left(\frac{n\pi x}{l}\right) \cos\left(\frac{n\pi at}{l}\right)$$

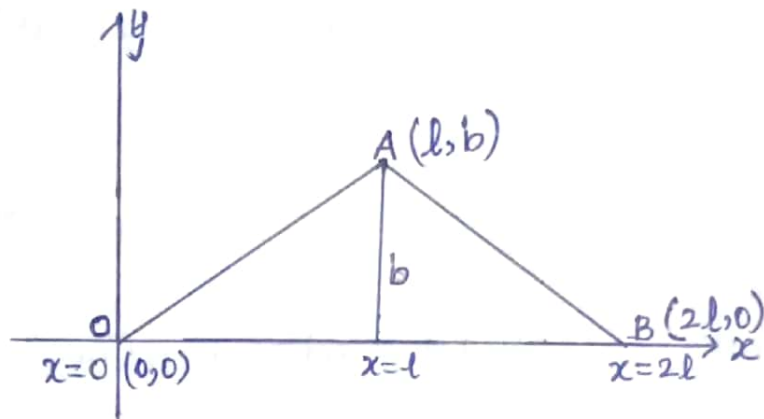
$$y = b_1 \sin\left(\frac{\pi x}{l}\right) \cos\left(\frac{\pi at}{l}\right) + b_2 \sin\left(\frac{2\pi x}{l}\right) \cos\left(\frac{2\pi at}{l}\right) + \dots$$

$$\therefore y = y_0 \sin\left(\frac{\pi x}{l}\right) \cos\left(\frac{\pi at}{l}\right)$$

Problem: 4

A string of length $2l$ is fastened at both ends. The midpoint of the string is taken to a height 'b' and then released from rest in that position. Find the displacement.

* solution:



The One Dimensional wave eqn. is

$$\frac{\partial^2 y}{\partial t^2} = a^2 \frac{\partial^2 y}{\partial x^2}$$

The suitable solution is

$$y = (A \cos px + B \sin px) (C \cos pat + D \sin pat) \rightarrow \text{①}$$

The conditions are

i) $y=0$ when $x=0$

ii) $y=0$ when $x=2l$

iii) $\frac{\partial y}{\partial t} = 0$ when $t=0$

iv) $y = f(x)$ when $t=0$

The equation of OA is

$$\frac{y - y_1}{y_2 - y_1} = \frac{x - x_1}{x_2 - x_1}$$

$$\frac{y - 0}{b - 0} = \frac{x - 0}{l - 0}$$

$$\frac{y}{b} = \frac{x}{a}$$

$$y = \frac{bx}{a} \quad ; \quad 0 < x < l$$

The equation of AB is

$$(a, b) \quad (2l, 0)$$

$$\frac{y-y_1}{y_2-y_1} = \frac{x-x_1}{x_2-x_1} \Rightarrow \frac{y-b}{0-b} = \frac{x-l}{2l-l}$$

$$\frac{y-b}{-b} = \frac{x-l}{l}$$

$$y-b = -b \left(\frac{x-l}{l} \right) = \frac{-bx + bl}{l}$$

$$y = b - \left(\frac{bx + bl}{bl} \right) = \frac{bl - bx - bl}{bl}$$

$$y = b - \frac{bx + bl}{l} = \frac{bl - bx - bl}{l}$$

$$y = \frac{2bl - bx}{l}$$

$$y = \frac{b}{a} (2l - x) \quad ; \quad l < x < 2l$$

$$\therefore y = f(x) = \begin{cases} \frac{bx}{a} & ; \quad 0 < x < l \\ \frac{b}{a} (2l - x) & ; \quad l < x < 2l \end{cases}$$

Step: 1 Applying cond. (1) in (1)

$$y=0 \text{ when } x=0$$

$$0 = (A \cos 0 + B \sin 0) (C \cos pt + D \sin pt)$$

$$0 = A (C \cos pt + D \sin pt)$$

$$\text{If } (C \cos pt + D \sin pt) \neq 0$$

$$\therefore A = 0$$

Sub $A=0$ in (1)

$$y = B \sin px (C \cos pat + D \sin pat) \rightarrow (2)$$

Step: 2 Applying cond. (ii) in (2)

$$y=0 \text{ when } x=2l$$

$$0 = B \sin 2pl (C \cos pat + D \sin pat)$$

$$\text{If } B \neq 0, (C \cos pat + D \sin pat) \neq 0$$

$$\sin 2pl = 0$$

$$2pl = \sin^{-1}(0) = n\pi$$

$$p = \frac{n\pi}{2l}$$

Subo $p = \frac{n\pi}{2l}$ in (2)

$$y = B \sin \left(\frac{n\pi x}{2l} \right) \left[C \cos \left(\frac{n\pi at}{2l} \right) + D \sin \left(\frac{n\pi at}{2l} \right) \right] \rightarrow (3)$$

Step: 3

Partial

Diff. (3) w.r.t. to 't'

$$\frac{\partial y}{\partial t} = B \sin \left(\frac{n\pi x}{2l} \right) \left[-C \sin \left(\frac{n\pi at}{2l} \right) \left(\frac{n\pi a}{2l} \right) + D \cos \left(\frac{n\pi at}{2l} \right) \left(\frac{n\pi a}{2l} \right) \right]$$

$$\frac{\partial y}{\partial t} = B \left(\frac{n\pi a}{2l} \right) \sin \left(\frac{n\pi x}{2l} \right) \left[-C \sin \left(\frac{n\pi at}{2l} \right) + D \cos \left(\frac{n\pi at}{2l} \right) \right]$$

Applying cond. (iii) in above eqn.

$$\frac{\partial y}{\partial t} = 0 \text{ when } t=0$$

$$0 = B \left(\frac{n\pi a}{2l} \right) \sin \left(\frac{n\pi x}{2l} \right) \left[-C \sin 0 + D \cos 0 \right]$$

$$0 = BD \left(\frac{n\pi a}{2l} \right) \sin \left(\frac{n\pi x}{2l} \right)$$

$$\text{If } B \neq 0, \left(\frac{n\pi a}{2l} \right) \neq 0, \sin \left(\frac{n\pi x}{2l} \right) \neq 0$$

$$\therefore D = 0$$

Sub. $D=0$ in (8)

$$y = B \sin\left(\frac{n\pi x}{2l}\right) \cdot c \cos\left(\frac{n\pi at}{2l}\right)$$

$$y = BC \sin\left(\frac{n\pi x}{2l}\right) \cos\left(\frac{n\pi at}{2l}\right)$$

Put $BC = b_n$

$$\Rightarrow y = b_n \sin\left(\frac{n\pi x}{2l}\right) \cos\left(\frac{n\pi at}{2l}\right)$$

The most general solution is

$$y = \sum_{n=1}^{\infty} b_n \sin\left(\frac{n\pi x}{2l}\right) \cos\left(\frac{n\pi at}{2l}\right) \rightarrow (4)$$

Step: 4 Applying cond. (iv) in (4)

$$y = f(x), \text{ when } t=0$$

$$f(x) = \sum_{n=1}^{\infty} b_n \sin\left(\frac{n\pi x}{2l}\right) \cos 0$$

$$f(x) = \sum_{n=1}^{\infty} b_n \sin\left(\frac{n\pi x}{2l}\right)$$

Here R.H.S represents H.O.S.S.

To find b_n :

$$b_n = \frac{2}{l} \int_0^l f(x) \sin\left(\frac{n\pi x}{l}\right) dx$$

Here $l=2l$

$$b_n = \frac{2}{2l} \int_0^{2l} f(x) \sin\left(\frac{n\pi x}{2l}\right) dx$$

$$b_n = \frac{1}{l} \left\{ \int_0^l \frac{bx}{l} \sin\left(\frac{n\pi x}{2l}\right) dx + \int_l^{2l} \frac{b}{l} (2l-x) \sin\left(\frac{n\pi x}{2l}\right) dx \right\}$$

$$b_n = \frac{b}{l^2} \left\{ \int_0^l x \sin\left(\frac{n\pi x}{2l}\right) dx + \int_l^{2l} (2l-x) \sin\left(\frac{n\pi x}{2l}\right) dx \right\}$$

By using Bernoulli's theorem,

$$\int u v dx = u v_1 - u' v_2 + u'' v_3 - \dots$$

$u = x$	$v = \sin\left(\frac{n\pi x}{2l}\right)$	$u = 2l - x$
$u' = 1$	$v_1 = \frac{-\cos\left(\frac{n\pi x}{2l}\right)}{\left(\frac{n\pi}{2l}\right)}$	$u' = -1$
$u'' = 0$	$v_2 = \frac{-\sin\left(\frac{n\pi x}{2l}\right)}{\left(\frac{n\pi}{2l}\right)^2}$	$u'' = 0$

$$b_n = \frac{b}{l^2} \left\{ \left[\frac{-x \cos\left(\frac{n\pi x}{2l}\right)}{\left(\frac{n\pi}{2l}\right)} + \frac{\sin\left(\frac{n\pi x}{2l}\right)}{\left(\frac{n\pi}{2l}\right)^2} \right]_0^l + \right.$$

$$\left. \left[\frac{-(2l-x) \cos\left(\frac{n\pi x}{2l}\right)}{\left(\frac{n\pi}{2l}\right)} - \frac{\sin\left(\frac{n\pi x}{2l}\right)}{\left(\frac{n\pi}{2l}\right)^2} \right]_l \right\}$$

$$b_n = \frac{b}{l^2} \left[\frac{-l \cos\left(\frac{n\pi}{2}\right)}{\left(\frac{n\pi}{2l}\right)} + \frac{\sin\left(\frac{n\pi}{2}\right)}{\left(\frac{n\pi}{2l}\right)^2} + \frac{l \cos\left(\frac{n\pi}{2}\right)}{\left(\frac{n\pi}{2l}\right)} + \frac{\sin\left(\frac{n\pi}{2}\right)}{\left(\frac{n\pi}{2l}\right)^2} \right]$$

$$b_n = \frac{b}{l^2} \left[\frac{2 \times 4l^2}{n^2 \pi^2} \sin\left(\frac{n\pi}{2}\right) \right]$$

$$b_n = \frac{8b}{n^2 \pi^2} \sin\left(\frac{n\pi}{2}\right)$$

$$b_n = \begin{cases} \frac{8b}{n^2 \pi^2} \sin\left(\frac{n\pi}{2}\right) & \text{if } n \text{ is odd} \\ 0 & \text{if } n \text{ is even} \end{cases}$$

Sub b_n in (1)

$$y = \sum_{n=1}^{\infty} \frac{8b}{n^2 \pi^2} \sin\left(\frac{n\pi}{2}\right) \sin\left(\frac{n\pi x}{2l}\right) \cos\left(\frac{n\pi a t}{2l}\right)$$

$$\therefore y = \frac{8b}{\pi^2} \sum_{n=1}^{\infty} \frac{1}{n^2} \sin\left(\frac{n\pi}{2}\right) \sin\left(\frac{n\pi x}{2l}\right) \cos\left(\frac{n\pi a t}{2l}\right)$$

TYPE : 2 NON-ZERO VELOCITY

The conditions are

- i) $y=0$ when $x=0$
- ii) $y=0$ when $x=l$ or $2l$
- iii) $y=0$ when $t=0$
- iv) $\frac{\partial y}{\partial t} = f(x)$ when $t=0$

WORKING RULE : NON-ZERO VELOCITY

Step: 1 $A=0$

Step: 2 $p = \frac{n\pi}{l}$

Step: 3 $C=0$

Step: 4 $y = \sum_{n=1}^{\infty} C_n \sin\left(\frac{n\pi x}{l}\right) \sin\left(\frac{n\pi a t}{l}\right)$

Problem: 5

A tightly stretched string of length 'l' is initially at rest in its equilibrium position and each of it's given the velocity $v_0 \sin^3\left(\frac{\pi x}{l}\right)$. Find displacement $y(x,t)$.

* solution:

The one dimensional wave eqn. is

$$\frac{\partial^2 y}{\partial t^2} = a^2 \frac{\partial^2 y}{\partial x^2}$$

The solution is

$$y = (A \cos px + B \sin px)(C \cos pat + D \sin pat) \rightarrow (1)$$

The conditions are

- i) $y=0$ when $x=0$
- ii) $y=0$ when $x=l$

iii) $y=0$ when $t=0$

iv) $\frac{\partial y}{\partial t} = v_0 \sin^3\left(\frac{\pi x}{l}\right)$ when $t=0$

Step:1 Applying cond. (i) in (1)

$$0 = (A \cos 0 + B \sin 0)(C \cos pt + D \sin pt)$$

$$0 = A(C \cos pt + D \sin pt)$$

If $(C \cos pt + D \sin pt) \neq 0$

$$\therefore A=0$$

Sub. $A=0$ in (1)

$$y = B \sin px (C \cos pt + D \sin pt) \rightarrow (2)$$

Step:2 Applying cond. (ii) in (2)

$$y=0 \text{ when } x=l$$

$$0 = B \sin pl (C \cos pt + D \sin pt)$$

If $B \neq 0$, $(C \cos pt + D \sin pt) \neq 0$

$$\therefore \sin pl = 0$$

$$pl = \sin^{-1}(0) = n\pi$$

$$p = \frac{n\pi}{l}$$

Sub. $p = \frac{n\pi}{l}$ in (2)

$$y = B \sin\left(\frac{n\pi x}{l}\right) \left[C \cos\left(\frac{n\pi at}{l}\right) + D \sin\left(\frac{n\pi at}{l}\right) \right] \rightarrow (3)$$

Step:3 Applying cond. (iii) in (3)

$$y=0 \text{ when } t=0$$

$$0 = B \sin\left(\frac{n\pi x}{l}\right) [C \cos 0 + D \sin 0]$$

$$0 = BC \sin\left(\frac{n\pi x}{l}\right)$$

If $B \neq 0$, $\sin\left(\frac{n\pi x}{l}\right) \neq 0$

$$\therefore C=0$$

Put $c=0$ in (3)

$$y = B \sin\left(\frac{n\pi x}{l}\right) \cdot D \sin\left(\frac{n\pi at}{l}\right)$$

$$y = BD \sin\left(\frac{n\pi x}{l}\right) \sin\left(\frac{n\pi at}{l}\right)$$

Put $BD = C_n$

$$y = C_n \sin\left(\frac{n\pi x}{l}\right) \sin\left(\frac{n\pi at}{l}\right)$$

The most general eqn is

$$y = \sum_{n=1}^{\infty} C_n \sin\left(\frac{n\pi x}{l}\right) \sin\left(\frac{n\pi at}{l}\right) \quad \text{--- (4)}$$

Step: 4

Partial Diff. (4) w.r.t. to 't'

$$\frac{\partial y}{\partial t} = \sum_{n=1}^{\infty} C_n \sin\left(\frac{n\pi x}{l}\right) \cdot \cos\left(\frac{n\pi at}{l}\right) \cdot \left(\frac{n\pi a}{l}\right)$$

$$\frac{\partial y}{\partial t} = \sum_{n=1}^{\infty} C_n \left(\frac{n\pi a}{l}\right) \sin\left(\frac{n\pi x}{l}\right) \cos\left(\frac{n\pi at}{l}\right)$$

Applying cond. (iv) in (4)

$$\frac{\partial y}{\partial t} = f(x) \quad \text{when } t=0$$

$$f(x) = \sum_{n=1}^{\infty} C_n \left(\frac{n\pi a}{l}\right) \sin\left(\frac{n\pi x}{l}\right) \cos 0$$

Put $b_n = C_n \cdot \frac{n\pi a}{l}$

$$V_0 \sin^3\left(\frac{\pi x}{l}\right) = \sum_{n=1}^{\infty} b_n \sin\left(\frac{n\pi x}{l}\right)$$

$$\sin^3 \theta = \frac{1}{4} [3\sin \theta - \sin 3\theta]$$

$$\frac{V_0}{4} [3\sin\left(\frac{\pi x}{l}\right) - \sin\left(\frac{3\pi x}{l}\right)] = b_1 \sin\left(\frac{\pi x}{l}\right) + b_2 \sin\left(\frac{2\pi x}{l}\right)$$

$$+ b_3 \sin\left(\frac{3\pi x}{l}\right) + \dots$$

Equating the coefficients of $\sin\left(\frac{\pi x}{l}\right)$, $\sin\left(\frac{2\pi x}{l}\right)$, $\sin\left(\frac{3\pi x}{l}\right)$, ...

$$b_1 = \frac{3V_0}{4}$$

$$b_3 = \frac{-V_0}{4}$$

$$b_2 = b_4 = b_5 = \dots = 0$$

From $b_n = C_n \left(\frac{n\pi a}{l}\right)$

Put $n=1$

$$b_1 = C_1 \left(\frac{\pi a}{l}\right)$$

$$C_1 = b_1 \left(\frac{l}{\pi a}\right)$$

$$C_1 = \frac{3V_0 l}{4\pi a}$$

$n=3$

$$b_3 = C_3 \left(\frac{3\pi a}{l}\right)$$

$$C_3 = b_3 \left(\frac{l}{3\pi a}\right)$$

$$C_3 = \frac{-V_0 l}{12\pi a}$$

From (4)

$$y = \sum_{n=1}^{\infty} C_n \sin\left(\frac{n\pi x}{l}\right) \sin\left(\frac{n\pi at}{l}\right)$$

$$y = \frac{3V_0 l}{4\pi a} \sin\left(\frac{\pi x}{l}\right) \sin\left(\frac{\pi at}{l}\right) - \frac{V_0 l}{12\pi a} \sin\left(\frac{3\pi x}{l}\right) \sin\left(\frac{3\pi at}{l}\right)$$

Problem: 6

A lightly stretched string of length 'l' is initially at rest in its equilibrium position and each of it's given the velocity $V_0 \sin\left(\frac{2\pi x}{l}\right) \cos\left(\frac{\pi x}{l}\right)$. Find the displacement $y(x,t)$.

*solution:

The one dimensional wave eqn. is

$$\frac{\partial^2 y}{\partial t^2} = a^2 \frac{\partial^2 y}{\partial x^2}$$

The solution is

$$y = (A \cos px + B \sin px)(C \cos pat + D \sin pat) \rightarrow (1)$$

The conditions are

i) $y=0$ when $x=0$

ii) $y=0$ when $x=l$

iii) $y=0$ when $t=0$

iv) $\frac{\partial y}{\partial t} = V_0 \sin\left(\frac{3\pi x}{l}\right) \cos\left(\frac{\pi t}{l}\right)$ when $t=0$.

Step: 1 Applying cond. (i) in (1)

$$y=0 \text{ when } x=0$$

$$0 = (A \cos 0 + B \sin 0)(C \cos pat + D \sin pat)$$

$$0 = A(C \cos pat + D \sin pat)$$

If $(C \cos pat + D \sin pat) \neq 0$

$$\therefore A=0$$

Sub. $A=0$ in (1)

$$y = B \sin px (C \cos pat + D \sin pat) \rightarrow (2)$$

Step: 2 Applying cond. (ii) in (2)

$$0 = B \sin pl (C \cos pat + D \sin pat)$$

If $B \neq 0$, $(C \cos pat + D \sin pat) \neq 0$

$$\therefore \sin pl = 0$$

$$pl = \sin^{-1}(0) = n\pi$$

$$p = \frac{n\pi}{l}$$

Sub. $p = \frac{n\pi}{l}$ in (2)

$$y = B \sin\left(\frac{n\pi x}{l}\right) \left[C \cos\left(\frac{n\pi at}{l}\right) + D \sin\left(\frac{n\pi at}{l}\right) \right] \rightarrow (3)$$

Step: 3 Applying cond. (iii) in (3)

$$y=0 \text{ when } t=0$$

$$0 = B \sin\left(\frac{n\pi x}{l}\right) [c \cos 0 + D \sin 0]$$

$$0 = BC \sin\left(\frac{n\pi x}{l}\right)$$

$$\text{If } B \neq 0, \sin\left(\frac{n\pi x}{l}\right) \neq 0$$

$$\therefore c=0$$

Sub. $c=0$ in (3)

$$y = B \sin\left(\frac{n\pi x}{l}\right) [0 + D \sin\left(\frac{n\pi at}{l}\right)]$$

$$y = BD \sin\left(\frac{n\pi x}{l}\right) \sin\left(\frac{n\pi at}{l}\right)$$

Put $BD = C_n$

$$y = C_n \sin\left(\frac{n\pi x}{l}\right) \sin\left(\frac{n\pi at}{l}\right)$$

The most general eqn. is

$$y = \sum_{n=1}^{\infty} C_n \sin\left(\frac{n\pi x}{l}\right) \sin\left(\frac{n\pi at}{l}\right) \quad \leftarrow (4)$$

Step: 4

Partial Diff. (4) w.r.t. to 't'

$$\frac{\partial y}{\partial t} = \sum_{n=1}^{\infty} C_n \left(\frac{n\pi a}{l}\right) \sin\left(\frac{n\pi x}{l}\right) \cos\left(\frac{n\pi at}{l}\right)$$

Applying cond. (iv) in above eqn.

$$\frac{\partial y}{\partial t} = f(x) = V_0 \sin\left(\frac{3\pi x}{l}\right) \cos\left(\frac{\pi x}{l}\right) \text{ when } t=0$$

$$f(x) = \sum_{n=1}^{\infty} C_n \left(\frac{n\pi a}{l}\right) \sin\left(\frac{n\pi x}{l}\right) \cos 0$$

$$V_0 \sin\left(\frac{3\pi x}{l}\right) \cos\left(\frac{\pi x}{l}\right) = \sum_{n=1}^{\infty} C_n \left(\frac{n\pi a}{l}\right) \sin\left(\frac{n\pi x}{l}\right)$$

$$\text{Put } b_n = c_n \cdot \left(\frac{n\pi a}{l}\right)$$

$$V_0 \sin\left(\frac{3\pi x}{l}\right) \cos\left(\frac{\pi x}{l}\right) = \sum_{n=1}^{\infty} b_n \sin\left(\frac{n\pi x}{l}\right)$$

$$V_0 \sin\left(\frac{3\pi x}{l}\right) \cos\left(\frac{\pi x}{l}\right) = b_1 \sin\left(\frac{\pi x}{l}\right) + b_2 \sin\left(\frac{2\pi x}{l}\right) + b_3 \sin\left(\frac{3\pi x}{l}\right) + \dots$$

Equating coefficient of $\sin\left(\frac{3\pi x}{l}\right)$

$$b_3 = V_0 \cos\left(\frac{\pi x}{l}\right)$$

Equating coeff. of $\sin\left(\frac{\pi x}{l}\right), \sin\left(\frac{2\pi x}{l}\right) \dots$

$$b_1 = b_2 = b_4 = b_5 = \dots = 0$$

From $b_n = c_n \left(\frac{n\pi a}{l}\right)$

Put $n=3$

$$b_3 = c_3 \left(\frac{3\pi a}{l}\right)$$

$$c_3 = b_3 \left(\frac{l}{3\pi a}\right)$$

$$c_3 = V_0 \cos\left(\frac{\pi x}{l}\right) \left(\frac{l}{3\pi a}\right)$$

From (4)

$$y = \sum_{n=1}^{\infty} c_n \sin\left(\frac{n\pi x}{l}\right) \sin\left(\frac{n\pi a t}{l}\right)$$

$$y = c_1 \sin\left(\frac{\pi x}{l}\right) \sin\left(\frac{\pi a t}{l}\right) + c_2 \sin\left(\frac{2\pi x}{l}\right) \sin\left(\frac{2\pi a t}{l}\right)$$

$$+ c_3 \sin\left(\frac{3\pi x}{l}\right) \sin\left(\frac{3\pi a t}{l}\right) + \dots$$

$$y = \frac{V_0 l}{3\pi a} \cos\left(\frac{\pi x}{l}\right) \sin\left(\frac{3\pi x}{l}\right) \sin\left(\frac{3\pi a t}{l}\right)$$

Problem: 7

A tightly stretched string has its ends fixed $x=0$ and $x=l$ at time $t=0$ initially at rest in its equilibrium position. If it is set vibrating giving each point a velocity $\lambda x(l-x)$, show that

$$y(x,t) = \frac{8\lambda l^3}{a\pi^4} \sum_{n=1}^{\infty} \frac{1}{(2n-1)^4} \sin \frac{(2n-1)\pi x}{l} \sin \frac{(2n-1)\pi at}{l}$$

* solution:

The one dimensional wave eqn. is

$$\frac{\partial^2 y}{\partial t^2} = a^2 \frac{\partial^2 y}{\partial x^2}$$

The solution is

$$y = (A \cos px + B \sin px) (C \cos pat + D \sin pat) \rightarrow \textcircled{1}$$

The conditions are

i) $y=0$ when $x=0$

ii) $y=0$ when $x=l$

iii) $y=0$ when $t=0$

iv) $\frac{\partial y}{\partial t} = f(x) = \lambda x(l-x)$ when $t=0$

Step: 1 Applying cond. i) in $\textcircled{1}$

$$y=0 \text{ when } x=0$$

$$0 = (A \cos 0 + B \sin 0) (C \cos pat + D \sin pat)$$

$$0 = A (C \cos pat + D \sin pat)$$

$$\text{If } (C \cos pat + D \sin pat) \neq 0$$

$$\Rightarrow A = 0$$

Sub. $A=0$ in (1)

$$y = B \sin px (c \cos pat + D \sin pat) \rightarrow (2)$$

Step: 2 Applying cond. (ii) in (2)

$$y=0 \text{ when } x=l$$

$$0 = B \sin pl (c \cos pat + D \sin pat)$$

If $B \neq 0$, $(c \cos pat + D \sin pat) \neq 0$

$$\therefore \sin pl = 0$$

$$pl = \sin^{-1}(0) = n\pi$$

$$p = \frac{n\pi}{l}$$

Sub. $p = \frac{n\pi}{l}$ in (2)

$$y = B \sin \left(\frac{n\pi x}{l} \right) \left[c \cos \left(\frac{n\pi at}{l} \right) + D \sin \left(\frac{n\pi at}{l} \right) \right] \rightarrow (3)$$

Step: 3 Applying cond. (iii) in (3)

$$y=0 \text{ when } t=0$$

$$0 = B \sin \left(\frac{n\pi x}{l} \right) \left[c \cos 0 + D \sin 0 \right]$$

$$0 = Bc \sin \left(\frac{n\pi x}{l} \right)$$

If $B \neq 0$, $\sin \left(\frac{n\pi x}{l} \right) \neq 0$
 $\therefore c=0$

Sub. $c=0$ in (3)

$$y = B \sin \left(\frac{n\pi x}{l} \right) \left[0 + D \sin \left(\frac{n\pi at}{l} \right) \right]$$

$$y = BD \sin \left(\frac{n\pi x}{l} \right) \sin \left(\frac{n\pi at}{l} \right)$$

Put $BD = C_n$

$$y = C_n \sin \left(\frac{n\pi x}{l} \right) \sin \left(\frac{n\pi at}{l} \right)$$

The most general eqn. is

step: 4 $y = \sum_{n=1}^{\infty} C_n \sin\left(\frac{n\pi x}{l}\right) \sin\left(\frac{n\pi at}{l}\right) \rightarrow (4)$

Partial Diff. w.r.t. to 't'

$$\frac{\partial y}{\partial t} = \sum_{n=1}^{\infty} C_n \left(\frac{n\pi a}{l}\right) \sin\left(\frac{n\pi x}{l}\right) \cos\left(\frac{n\pi at}{l}\right)$$

Applying cond. (iv) in above eqn.

$$\frac{\partial y}{\partial t} = f(x) = \lambda x(l-x) \text{ when } t=0$$

$$f(x) = \sum_{n=1}^{\infty} C_n \left(\frac{n\pi a}{l}\right) \sin\left(\frac{n\pi x}{l}\right) \cos 0$$

$$f(x) = \sum_{n=1}^{\infty} C_n \left(\frac{n\pi a}{l}\right) \sin\left(\frac{n\pi x}{l}\right)$$

Put $b_n = C_n \left(\frac{n\pi a}{l}\right)$

$$\lambda x(l-x) = \sum_{n=1}^{\infty} b_n \sin\left(\frac{n\pi x}{l}\right)$$

Here R.H.S represents H.R.O.S.S

To find b_n :

$$b_n = \frac{2}{l} \int_0^l f(x) \sin\left(\frac{n\pi x}{l}\right) dx$$

$$b_n = \frac{2}{l} \int_0^l \lambda x(l-x) \sin\left(\frac{n\pi x}{l}\right) dx$$

$$b_n = \frac{\lambda 2}{l} \int_0^l (lx - x^2) \sin\left(\frac{n\pi x}{l}\right) dx$$

Using Bernoulli's theorem,

$$\int u v dx = uv_1 - uv_2 + uv_3 - \dots$$

$$u = lx - x^2$$

$$v = \sin\left(\frac{n\pi x}{l}\right)$$

$$u' = l - 2x$$

$$v_1 = -\frac{\cos\left(\frac{n\pi x}{l}\right)}{\left(\frac{n\pi}{l}\right)}$$

$$v_3 = \frac{\cos\left(\frac{n\pi x}{l}\right)}{\left(\frac{n\pi}{l}\right)^3}$$

$$u'' = -2$$

$$\left(\frac{n\pi}{l}\right)$$

$$u''' = 0$$

$$v_2 = -\frac{\sin\left(\frac{n\pi x}{l}\right)}{\left(\frac{n\pi}{l}\right)^3}$$

$$b_n = \frac{2l}{l} \left[-\frac{(lx - x^2) \cos\left(\frac{n\pi x}{l}\right)}{\left(\frac{n\pi}{l}\right)} + \frac{(l - 2x) \sin\left(\frac{n\pi x}{l}\right)}{\left(\frac{n\pi}{l}\right)^2} - 2 \frac{\cos\left(\frac{n\pi x}{l}\right)}{\left(\frac{n\pi}{l}\right)^3} \right]_0^l$$

$$b_n = \frac{2l}{l} \left[-\frac{2 \cos n\pi}{\left(\frac{n\pi}{l}\right)^3} + \frac{2 \cos 0}{\left(\frac{n\pi}{l}\right)^3} \right]$$

$$b_n = \frac{2l}{l} \times \frac{l^3}{n^3 \pi^3} \left[-2(-1)^n + 2 \right]$$

$$b_n = \frac{2l l^2 \times 2}{n^3 \pi^3} \left[1 - (-1)^n \right]$$

$$b_n = \begin{cases} \frac{8l l^2}{n^3 \pi^3}, & \text{if } n = \text{odd} \\ 0, & \text{if } n = \text{even} \end{cases}$$

Form

$$C_n = b_n \left(\frac{l}{n\pi a}\right)$$

$$C_n = \begin{cases} \frac{8l l^2}{n^3 \pi^3} \left(\frac{l}{n\pi a}\right), & \text{if } n \text{ is odd} \\ 0, & \text{if } n \text{ is even} \end{cases}$$

Sub. C_n in (4)

$$y = \sum_{n=\text{odd}}^{\infty} \frac{8l l^3}{n^4 \pi^4 a} \sin\left(\frac{n\pi x}{l}\right) \sin\left(\frac{n\pi at}{l}\right)$$

$$y = \frac{8l l^3}{\pi^4 a} \sum_{n=\text{odd}}^{\infty} \frac{1}{(n)^4} \sin\left(\frac{n\pi x}{l}\right) \sin\left(\frac{n\pi at}{l}\right)$$

Replace n by $(2n-1)$

$$\therefore y = \frac{811}{\pi^4} \sum_{n=1}^{\infty} \frac{1}{(2n-1)^4} \sin\left(\frac{(2n-1)\pi x}{l}\right) \sin\left(\frac{(2n-1)\pi y}{l}\right)$$

TWO DIMENSIONAL HEAT FLOW EQN:

$$\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = 0$$

* THREE POSSIBLE SOLUTIONS:

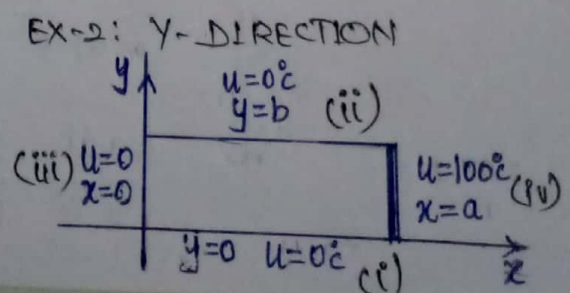
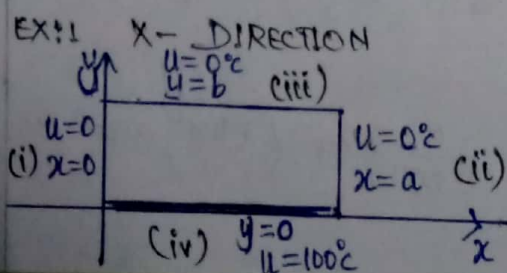
i) $u = (A \cos px + B \sin px) (C e^{+py} + D e^{-py}) \rightarrow$ X-direction
(cos) Horizontal

ii) $u = (A e^{px} + B e^{-px}) (C \cos py + D \sin py)$
Y-direction (cos) vertical

iii) $u = (Ax+B) (Cy+D)$

Working rule to foster boundary conditions:

- 1) 3 edges are kept at zero temperature and 1 edge is kept at non-zero temperature.
- 2) The 4th condition is the edge of the non-zero temperature.
- 3) The 3rd condition is opposite to 4th one.
- 4) 1st condition always along axis and another one is second condition.



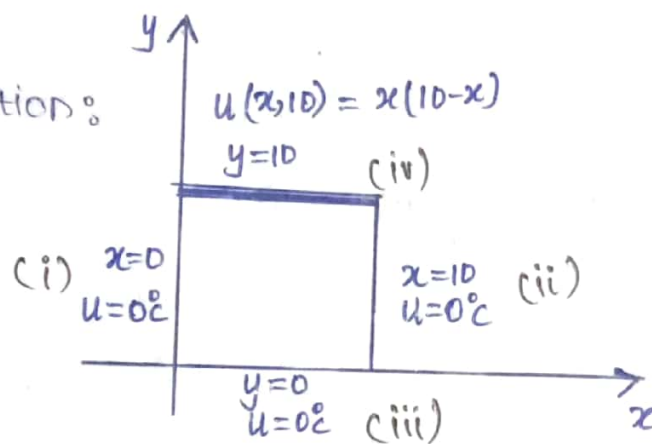
Type : I FINITE PLATE

Problem: 8

A square plate is bounded by the lines $x=0$, $y=0$, $x=10$ and $y=10$. Its faces are insulated. The temp. along the upper horizontal edge is given by

$u(x,10) = x(10-x)$, $0 < x < 10$ while other edges are kept at 0°C . Find the steady state temp. distribution in the plate.

* solution:



The two dimensional heat eqn. is

$$\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = 0$$

The general solution is

$$u = (A \cos px + B \sin px) (C e^{py} + D e^{-py}) \quad \text{--- (1)}$$

x -direction

The conditions are

- i) $u=0$ when $x=0$
- ii) $u=0$ when $x=10$
- iii) $u=0$ when $y=0$
- iv) $u = x(10-x)$ when $y=10$

Step:1 Applying cond (i) in (1)

$$u=0 \text{ when } x=0$$

$$0 = (A \cos 0 + B \sin 0) (C e^{py} + D e^{-py})$$

$$0 = A (C e^{py} + D e^{-py})$$

$$\text{If } C e^{py} + D e^{-py} \neq 0 \\ \therefore A=0$$

Sub: $A=0$ in (1)

$$u = B \sin px (C e^{py} + D e^{-py}) \rightarrow (2)$$

Step:2 Applying cond (ii) in (2)

$$u=0 \text{ when } x=l_0$$

$$0 = B \sin p l_0 (C e^{py} + D e^{-py})$$

$$\text{If } B \neq 0, (C e^{py} + D e^{-py}) \neq 0 \\ \therefore \sin p l_0 = 0$$

$$p l_0 = \sin^{-1}(0) = n\pi$$

$$p = \frac{n\pi}{l_0}$$

Sub: $p = \frac{n\pi}{l_0}$ in (2)

$$u = B \sin \left(\frac{n\pi x}{l_0} \right) \left[C e^{\frac{n\pi y}{l_0}} + D e^{-\frac{n\pi y}{l_0}} \right] \rightarrow (3)$$

Step:3 Applying cond (iii) in (3)

$$u=0 \text{ when } y=0$$

$$0 = B \sin \left(\frac{n\pi x}{l_0} \right) [C e^0 + D e^0]$$

$$0 = B \sin \left(\frac{n\pi x}{l_0} \right) [C + D]$$

$$\text{If } B \neq 0, \sin \left(\frac{n\pi x}{l_0} \right) \neq 0$$

$$\therefore C + D = 0 \Rightarrow D = -C$$

Sub. $D = -c$ in (3)

$$u = B \sin\left(\frac{n\pi x}{10}\right) \left[ce^{\frac{n\pi y}{10}} - ce^{-\frac{n\pi y}{10}} \right]$$

$$u = Bc \sin\left(\frac{n\pi x}{10}\right) \left[e^{\frac{n\pi y}{10}} - e^{-\frac{n\pi y}{10}} \right]$$

Put $Bc = C_n$

$$u = C_n \sin\left(\frac{n\pi x}{10}\right) \left[e^{\frac{n\pi y}{10}} - e^{-\frac{n\pi y}{10}} \right]$$

The most general solution is

$$u = \sum_{n=1}^{\infty} C_n \sin\left(\frac{n\pi x}{10}\right) \left[e^{\frac{n\pi y}{10}} - e^{-\frac{n\pi y}{10}} \right] \rightarrow (4)$$

Step: 4 Applying cond. (iv) in (4)

$$u = x(10-x) \text{ when } y = 10$$

$$x(10-x) = \sum_{n=1}^{\infty} C_n \sin\left(\frac{n\pi x}{10}\right) \left[e^{n\pi} - e^{-n\pi} \right]$$

$$\text{Put } b_n = C_n (e^{n\pi} - e^{-n\pi})$$

$$x(10-x) = \sum_{n=1}^{\infty} b_n \sin\left(\frac{n\pi x}{10}\right)$$

\therefore R.H.S represents H.R.S.S.

To find b_n :

$$b_n = \frac{2}{\pi} \int_0^l f(x) \sin\left(\frac{n\pi x}{l}\right) dx$$

Here $l = 10$

$$b_n = \frac{2}{10} \int_0^{10} x(10-x) \sin\left(\frac{n\pi x}{10}\right) dx$$

$$b_n = \frac{1}{5} \int_0^{10} (10x - x^2) \sin\left(\frac{n\pi x}{10}\right) dx$$

By using Bernoulli's theorem,

$$\int u v dx = u v_1 - u' v_2 + u'' v_3 - \dots$$

$$u = 10x - x^2$$

$$v = \sin\left(\frac{n\pi x}{10}\right)$$

$$u' = 10 - 2x$$

$$v_1 = \frac{\cos\left(\frac{n\pi x}{10}\right)}{\left(\frac{n\pi}{10}\right)^3}$$

$$u'' = -2$$

$$v_2 = \frac{-\cos\left(\frac{n\pi x}{10}\right)}{\left(\frac{n\pi}{10}\right)}$$

$$u''' = 0$$

$$v_3 = \frac{-\sin\left(\frac{n\pi x}{10}\right)}{\left(\frac{n\pi}{10}\right)^2}$$

$$b_n = \frac{1}{5} \left[- (10x - x^2) \frac{\cos\left(\frac{n\pi x}{10}\right)}{\left(\frac{n\pi}{10}\right)} + \frac{(10 - 2x) \sin\left(\frac{n\pi x}{10}\right)}{\left(\frac{n\pi}{10}\right)^2} - \frac{2 \cos\left(\frac{n\pi x}{10}\right)}{\left(\frac{n\pi}{10}\right)^3} \right]_{0}^{10}$$

$$b_n = \frac{1}{5} \left[\frac{-2 \cos n\pi}{\left(\frac{n\pi}{10}\right)^3} + \frac{2 \cos 0}{\left(\frac{n\pi}{10}\right)^3} \right]$$

$$= \frac{2}{5} \times \frac{10^3}{n^3 \pi^3} [1 - (-1)^n]$$

$$= \frac{2 \times 1000}{5 n^3 \pi^3} (1 - (-1)^n)$$

$$b_n = \frac{400}{n^3 \pi^3} [1 - (-1)^n]$$

$$b_n = \begin{cases} \frac{800}{n^3 \pi^3}, & \text{if } n = \text{odd} \\ 0, & \text{if } n = \text{even} \end{cases}$$

From $b_n = C_n (e^{n\pi} - e^{-n\pi})$

$$C_n = \frac{b_n}{(e^{n\pi} - e^{-n\pi})}$$

$$C_n = \begin{cases} \frac{800}{n^3 \pi^3 (e^{n\pi} - e^{-n\pi})}, & \text{if } n = \text{odd} \\ 0, & \text{if } n = \text{even} \end{cases}$$

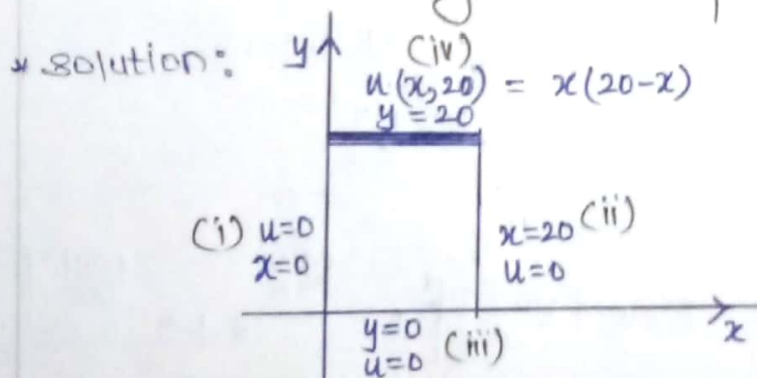
Sub. C_n in (4)

$$u = \sum_{n=odd}^{\infty} \frac{800}{n^3 \pi^3 (e^{n\pi} - e^{-n\pi})} \sin\left(\frac{n\pi x}{10}\right) \cdot \left[e^{\frac{n\pi y}{10}} - e^{-\frac{n\pi y}{10}} \right]$$

$$u = \frac{800}{\pi^3} \sum_{n=odd}^{\infty} \left[\frac{e^{\frac{n\pi y}{10}} - e^{-\frac{n\pi y}{10}}}{n^3 (e^{n\pi} - e^{-n\pi})} \right] \cdot \sin\left(\frac{n\pi x}{10}\right)$$

Problem: 9

A square plate is bounded by the lines $x=0$, $y=0$, $x=20$ and $y=20$. Its faces are insulated. The temp. along the upper horizontal edge is given by $u(x, 20) = x(20-x)$, $0 < x < 20$ while other edges are kept at 0°C . Find steady state temp. in the plate.



The two dimensional heat eqn. is

$$\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = 0$$

The general solution is

$$u = (A \cos px + B \sin px) (C e^{py} + D e^{-py}) \quad \text{--- (1)}$$

The conditions are

- i) $u=0$ when $x=0$
- ii) $u=0$ when $x=20$
- iii) $u=0$ when $y=0$
- iv) $u = x(20-x)$ when $y=20$

Step:1 Applying cond (i) in (1)

$$u=0 \text{ when } x=0$$

$$0 = (A \cos 0 + B \sin 0) (C e^{py} + D e^{-py})$$

$$0 = A (C e^{py} + D e^{-py})$$

If $C e^{py} + D e^{-py} \neq 0$
 $\therefore A=0$

Sub. $A=0$ in (1)

$$u = B \sin px (C e^{py} + D e^{-py}) \rightarrow (2)$$

Step:2 Applying cond. (ii) in (2)

$$u=0 \text{ when } x=20$$

$$0 = B \sin 20p (C e^{py} + D e^{-py})$$

If $B \neq 0$, $C e^{py} + D e^{-py} \neq 0$

$$\sin 20p = 0$$

$$20p = \sin^{-1}(0) = n\pi$$

$$p = \frac{n\pi}{20}$$

Sub. $p = \frac{n\pi}{20}$ in (2)

$$u = B \sin \left(\frac{n\pi x}{20} \right) \left[C e^{\frac{n\pi y}{20}} + D e^{-\frac{n\pi y}{20}} \right] \rightarrow (3)$$

Step:3 Applying cond. (iii) in (3)

$$u=0 \text{ when } y=0$$

$$0 = B \sin \left(\frac{n\pi x}{20} \right) [C e^0 + D e^0]$$

$$0 = B \sin \left(\frac{n\pi x}{20} \right) [C + D]$$

If $B \neq 0$, $\sin \left(\frac{n\pi x}{20} \right) \neq 0$

$$\therefore C + D = 0$$

$$D = -C$$

Sub. D = -c in (3)

$$u = B \sin\left(\frac{n\pi x}{20}\right) \left[e^{\frac{n\pi y}{20}} - e^{-\frac{n\pi y}{20}} \right]$$

$$u = Bc \sin\left(\frac{n\pi x}{20}\right) \left[e^{\frac{n\pi y}{20}} - e^{-\frac{n\pi y}{20}} \right]$$

Put $Bc = C_n$

$$u = C_n \sin\left(\frac{n\pi x}{20}\right) \left[e^{\frac{n\pi y}{20}} - e^{-\frac{n\pi y}{20}} \right]$$

The most general solution is

$$u = \sum_{n=1}^{\infty} C_n \sin\left(\frac{n\pi x}{20}\right) \left[e^{\frac{n\pi y}{20}} - e^{-\frac{n\pi y}{20}} \right] \quad \text{--- (4)}$$

Step: 4 Applying cond. (ii) in (4)

$$u = x(20-x) \text{ when } y=20$$

$$x(20-x) = \sum_{n=1}^{\infty} C_n \sin\left(\frac{n\pi x}{20}\right) \left[e^{n\pi} - e^{-n\pi} \right]$$

Put $b_n = C_n \left[e^{n\pi} - e^{-n\pi} \right]$

$$f(x) = x(20-x) = \sum_{n=1}^{\infty} b_n \sin\left(\frac{n\pi x}{20}\right)$$

Here R.H.S represents H.O.S.O.S.

To find b_n :

$$b_n = \frac{2}{l} \int_0^l f(x) \sin\left(\frac{n\pi x}{l}\right) dx$$

Here $l=20$

$$b_n = \frac{2}{20} \int_0^{20} x(20-x) \sin\left(\frac{n\pi x}{20}\right) dx$$

$$b_n = \frac{1}{10} \int_0^{20} (20x - x^2) \sin\left(\frac{n\pi x}{20}\right) dx$$

By using Bernoulli's theorem,

$$\int u dx = u v_1 - u' v_2 + u'' v_3 - \dots$$

$$u = 20x - x^2$$

$$v = \sin\left(\frac{n\pi x}{20}\right)$$

$$v_3 = \frac{\cos\left(\frac{n\pi x}{20}\right)}{\left(\frac{n\pi}{20}\right)^3}$$

$$u' = 20 - 2x$$

$$v_1 = \frac{-\cos\left(\frac{n\pi x}{20}\right)}{\left(\frac{n\pi}{20}\right)}$$

$$u'' = -2$$

$$v_2 = \frac{-\sin\left(\frac{n\pi x}{20}\right)}{\left(\frac{n\pi}{20}\right)^2}$$

$$u''' = 0$$

$$b_n = \frac{1}{10} \left[- (20x - x^2) \frac{\cos\left(\frac{n\pi x}{20}\right)}{\left(\frac{n\pi}{20}\right)} + (20 - 2x) \frac{\sin\left(\frac{n\pi x}{20}\right)}{\left(\frac{n\pi}{20}\right)^2} + \frac{2 \cos\left(\frac{n\pi x}{20}\right)}{\left(\frac{n\pi}{20}\right)^3} \right]$$

$$b_n = \frac{1}{10} \left[- \frac{2 \cos n\pi}{\left(\frac{n\pi}{20}\right)^3} + \frac{2 \cos 0}{\left(\frac{n\pi}{20}\right)^3} \right]$$

$$= \frac{1}{10} \times \frac{(20)^3}{n^3 \pi^3} \times 2 [1 - (-1)^n]$$

$$= \frac{8000 \times 2}{10 n^3 \pi^3} (1 - (-1)^n)$$

$$b_n = \frac{1600}{n^3 \pi^3} (1 - (-1)^n)$$

$$b_n = \begin{cases} \frac{3200}{n^3 \pi^3} & \text{if } n \text{ is odd} \\ 0 & \text{if } n \text{ is even.} \end{cases}$$

From $b_n = C_n (e^{n\pi} - e^{-n\pi})$

$$C_n = \frac{b_n}{(e^{n\pi} - e^{-n\pi})}$$

$$C_n = \frac{3200}{n^3 \pi^3 (e^{n\pi} - e^{-n\pi})}$$

Sub. C_n in (4)

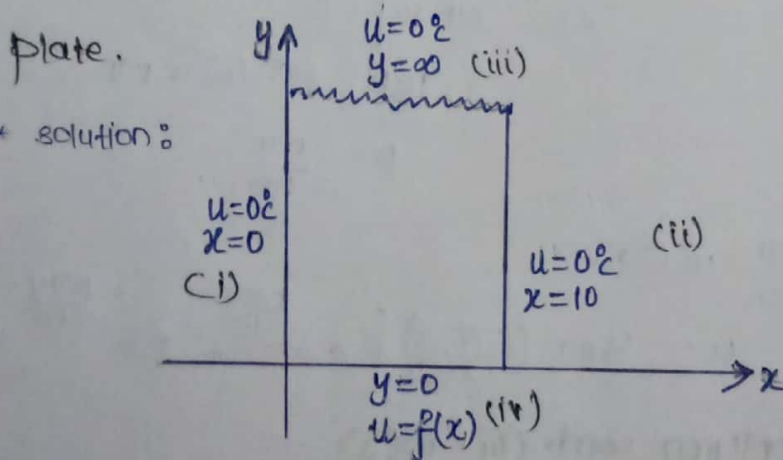
$$u = \sum_{n=1,3,5,\dots}^{\infty} \frac{3200}{n^3 \pi^3 (e^{n\pi} - e^{-n\pi})} \sin\left(\frac{n\pi x}{20}\right) \left[e^{\frac{n\pi y}{20}} - e^{-\frac{n\pi y}{20}} \right]$$

$$u = \frac{3200}{\pi^3} \sum_{n=1,3,5,\dots}^{\infty} \frac{\left[e^{\frac{n\pi y}{20}} - e^{-\frac{n\pi y}{20}} \right]}{n^3 [e^{n\pi} - e^{-n\pi}]} \sin\left(\frac{n\pi x}{10}\right)$$

Type: 2 Infinite plate
Problem: 10

An infinitely long rectangular plate with insulated surface is 10 cm wide. The two long edges and one short edge are kept at zero temperature while the other short edge $y=0$ is kept at temp. given by

$$u = \begin{cases} 20x & , 0 \leq x \leq 5 \\ 20(10-x) & , 5 \leq x \leq 10 \end{cases} \text{ Find steady state temp. in the}$$



The two dimensional heat flow eqn is

$$\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = 0$$

The solution is

$$u = (A \cos px + B \sin px) (C e^{py} + D e^{-py}) \rightarrow \infty$$

The conditions are

- i) $u=0$ when $x=0$
- ii) $u=0$ when $x=10$
- iii) $u=0$ when $y=\infty$
- iv) $u=f(x)$ when $y=0$

Step: 1 Applying cond. (i) in (1)

$$u=0 \text{ when } x=0$$

$$0 = (A + B \sin \alpha) (C e^{p y} + D e^{-p y})$$

$$0 = A (C e^{p y} + D e^{-p y})$$

If $C e^{p y} + D e^{-p y} \neq 0 \quad \therefore A=0$

Sub. $A=0$ in (1)

$$u = B \sin \alpha (C e^{p y} + D e^{-p y}) \rightarrow (2)$$

Step: 2 Applying cond. (ii) in (2)

$$u=0 \text{ when } x=l_0$$

$$0 = B \sin \alpha \cdot (C e^{p y} + D e^{-p y})$$

If $B \neq 0 \cdot C e^{p y} + D e^{-p y} \neq 0$

$$\therefore \sin \alpha = 0$$

$$\alpha = \sin^{-1}(0) = n\pi$$

$$p = \frac{n\pi}{l_0}$$

Sub. $p = \frac{n\pi}{l_0}$ in (2)

$$u = B \sin \left(\frac{n\pi x}{l_0} \right) \left[C e^{\frac{n\pi y}{l_0}} + D e^{-\frac{n\pi y}{l_0}} \right] \rightarrow (3)$$

Step: 3 Applying cond. (iii) in (3)

$$u=0 \text{ when } y=\infty$$

$$0 = B \sin \left(\frac{n\pi x}{l_0} \right) \left[C e^{\infty} + D e^{-\infty} \right] \quad \therefore e^{-\infty} = 0$$

$$0 = B \sin \left(\frac{n\pi x}{l_0} \right) C e^{\infty}$$

If $B \neq 0, e^{\infty} \neq 0, \sin \left(\frac{n\pi x}{l_0} \right) \neq 0$

$$\therefore C=0$$

Sub. $c=0$ in (3)

$$u = B \sin\left(\frac{n\pi x}{10}\right) \cdot D e^{-\frac{n\pi y}{10}}$$

$$u = BD e^{-\frac{n\pi y}{10}} \sin\left(\frac{n\pi x}{10}\right)$$

Sub. $BD = b_n$

$$u = b_n \sin\left(\frac{n\pi x}{10}\right) e^{-\frac{n\pi y}{10}}$$

The most general solution is

$$u = \sum_{n=1}^{\infty} b_n \sin\left(\frac{n\pi x}{10}\right) e^{-\frac{n\pi y}{10}} \rightarrow (4)$$

Step: 4 Applying cond. (iv) in (4)

$$u = f(x) \text{ when } y=0$$

$$u = f(x) = \begin{cases} 20x & , 0 \leq x \leq 5 \\ 20(10-x) & , 5 \leq x \leq 10 \end{cases}$$

$$f(x) = \sum_{n=1}^{\infty} b_n \sin\left(\frac{n\pi x}{10}\right) e^0$$

$$f(x) = \sum_{n=1}^{\infty} b_n \sin\left(\frac{n\pi x}{10}\right)$$

R.H.S represents H.R.S.S

To find b_n :

$$b_n = \frac{2}{l} \int_0^l f(x) \sin\left(\frac{n\pi x}{l}\right) dx$$

Here $l=10$

$$b_n = \frac{2}{10} \int_0^{10} f(x) \sin\left(\frac{n\pi x}{10}\right) dx$$

$$b_n = \frac{1}{5} \left\{ \int_0^5 20x \sin\left(\frac{n\pi x}{10}\right) dx + \int_5^{10} 20(10-x) \sin\left(\frac{n\pi x}{10}\right) dx \right\}$$

By using Bernoulli's theorem,

$$\int u v dx = uv - u'v_2 + u''v_3 - \dots$$

$$u = x$$

$$u = 10 - x$$

$$v = \sin\left(\frac{n\pi x}{10}\right)$$

$$u' = 1$$

$$u' = -1$$

$$v_1 = \frac{-\cos\left(\frac{n\pi x}{10}\right)}{\left(\frac{n\pi}{10}\right)}$$

$$u'' = 0$$

$$u'' = 0$$

$$v_2 = \frac{-\sin\left(\frac{n\pi x}{10}\right)}{\left(\frac{n\pi}{10}\right)^2}$$

$$b_n = \frac{20}{5} \left\{ \left[-x \frac{\cos\left(\frac{n\pi x}{10}\right)}{\frac{n\pi}{10}} + \frac{\sin\left(\frac{n\pi x}{10}\right)}{\left(\frac{n\pi}{10}\right)^2} \right]_0^5 + \right.$$

$$\left. \left[-(10-x) \frac{\cos\left(\frac{n\pi x}{10}\right)}{\left(\frac{n\pi}{10}\right)} - \frac{\sin\left(\frac{n\pi x}{10}\right)}{\left(\frac{n\pi}{10}\right)^2} \right]_5^{10} \right\}$$

$$b_n = 4 \left\{ -5 \frac{\cos\left(\frac{n\pi 5}{10}\right)}{\left(\frac{n\pi}{10}\right)} + \frac{\sin\left(\frac{n\pi 5}{10}\right)}{\left(\frac{n\pi}{10}\right)^2} + 5 \frac{\cos\left(\frac{n\pi 5}{10}\right)}{\left(\frac{n\pi}{10}\right)^2} + \frac{\sin\left(\frac{n\pi 5}{10}\right)}{\left(\frac{n\pi}{10}\right)} \right\}$$

$$b_n = 4 \times \frac{(10)^2}{n^2 \pi^2} \times 2 \sin\left(\frac{n\pi}{2}\right)$$

$$b_n = \frac{800}{n^2 \pi^2} \sin\left(\frac{n\pi}{2}\right)$$

$$b_n = \begin{cases} \frac{800}{n^2 \pi^2} \sin \frac{n\pi}{2}, & \text{if } n \text{ is odd} \\ 0, & \text{if } n = \text{even} \end{cases}$$

Sub b_n in (4)

$$u = \sum_{n=\text{odd}}^{\infty} \frac{800}{n^2 \pi^2} \sin\left(\frac{n\pi}{2}\right) \sin\left(\frac{n\pi x}{10}\right) e^{-\frac{n\pi y}{10}}$$

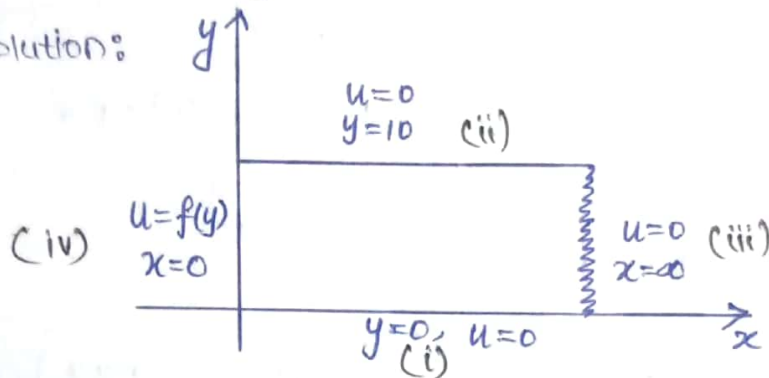
$$u = \frac{800}{\pi^2} \sum_{n=\text{odd}}^{\infty} \frac{e^{-\frac{n\pi y}{10}}}{n^2} \sin\left(\frac{n\pi}{2}\right) \sin\left(\frac{n\pi x}{10}\right)$$

Problem: 11

An infinitely long rectangular plate with insulated surface 10 cm wide. The two long edges and one short edge are kept at zero temp. while the other short edge $x=0$ is kept at temp. given by $u = \begin{cases} 20y & , 0 \leq y \leq 5 \\ 20(10-y) & , 5 \leq y \leq 10 \end{cases}$

Find the steady state temp. in the plate.

* solution:



The two dimensional heat flow eqn. is

$$\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = 0$$

The solution is

$$u = (Ae^{px} + Be^{-px}) (C \cos py + D \sin py) \quad \text{--- (1)}$$

The conditions are

- i) $u=0$ when $y=0$
- ii) $u=0$ when $y=10$
- iii) $u=0$ when $x \rightarrow \infty$
- iv) $u=f(y)$ when $x=0$

Step: 1 Applying cond. (i) in (1)

$$u=0 \text{ when } y=0$$

$$0 = (Ae^{px} + Be^{-px}) (C \cos 0 + D \sin 0)$$

$$0 = c (Ae^{px} + Be^{-px})$$

$$\text{If } Ae^{px} + Be^{-px} \neq 0 \quad \therefore c=0$$

sub. $c=0$ in (1)

$$u = (Ae^{px} + Be^{-px}) D \sin py \rightarrow (2)$$

Step: 2 Applying cond. (ii) in (2)

$$u=0 \text{ when } y=l_0$$

$$0 = D \sin p l_0 (Ae^{px} + Be^{-px})$$

$$\text{If } D \neq 0, (Ae^{px} + Be^{-px}) \neq 0$$

$$\therefore \sin p l_0 = 0$$

$$p l_0 = \sin^{-1}(0) = n\pi$$

$$p = \frac{n\pi}{l_0}$$

sub. $p = \frac{n\pi}{l_0}$ in (2)

$$u = (Ae^{\frac{n\pi x}{l_0}} + Be^{-\frac{n\pi x}{l_0}}) \cdot D \sin\left(\frac{n\pi y}{l_0}\right) \rightarrow (3)$$

Step: 3 Applying cond. (iii) in (3)

$$u=0 \text{ when } x=\infty$$

$$0 = (Ae^{\infty} + Be^{-\infty}) D \sin\left(\frac{n\pi y}{l_0}\right) \quad e^{-\infty}=0$$

$$\text{If } D \neq 0 \quad 0 = A D e^{\infty} \sin\left(\frac{n\pi y}{l_0}\right)$$

$$\sin\left(\frac{n\pi y}{l_0}\right) \neq 0 \quad \therefore A=0$$

$$e^{\infty} \neq 0$$

sub. $A=0$ in (3)

$$u = B e^{-\frac{n\pi x}{l_0}} \cdot D \sin\left(\frac{n\pi y}{l_0}\right)$$

$$u = B D e^{-\frac{n\pi x}{l_0}} \sin\left(\frac{n\pi y}{l_0}\right)$$

Put $BD = b_n$

$$u = b_n e^{-\frac{n\pi x}{l_0}} \sin\left(\frac{n\pi y}{l_0}\right)$$

The most general solution is

$$u = \sum_{n=1}^{\infty} b_n e^{-\frac{n\pi x}{10}} \sin\left(\frac{n\pi y}{10}\right) \rightarrow (4)$$

Step: 4 Applying cond. (iv) in (4)

$$u = f(y) \text{ when } x=0$$

$$f(y) = \begin{cases} 20y & , 0 \leq y \leq 5 \\ 20(10-y) & , 5 \leq y \leq 10 \end{cases}$$

$$f(y) = \sum_{n=1}^{\infty} b_n \sin\left(\frac{n\pi y}{10}\right) e^0$$

$$f(y) = \sum_{n=1}^{\infty} b_n \sin\left(\frac{n\pi y}{10}\right)$$

Here R.H.S represents H.R.O.S

To find b_n :

$$b_n = \frac{2}{l} \int_0^l f(y) \sin\left(\frac{n\pi y}{l}\right) dy$$

Here $l=10$

$$b_n = \frac{2}{10} \int_0^{10} f(y) \sin\left(\frac{n\pi y}{10}\right) dy$$

$$b_n = \frac{1}{5} \left\{ \int_0^5 20y \sin\left(\frac{n\pi y}{10}\right) dy + \int_5^{10} 20(10-y) \sin\left(\frac{n\pi y}{10}\right) dy \right\}$$

By using Bernoulli's theorem,

$$\therefore \int u v dx = u v_1 - u' v_2 + u'' v_3 - \dots$$

$$u = y$$

$$v = \sin\left(\frac{n\pi y}{10}\right)$$

$$u = 10-y$$

$$u' = 1$$

$$v_1 = -\cos\left(\frac{n\pi y}{10}\right)$$

$$u' = -1$$

$$u'' = 0$$

$$v_2 = \frac{\left(\frac{n\pi}{10}\right)}{\left(\frac{n\pi}{10}\right)^2}$$

$$u'' = 0$$

$$v_3 = -\sin\left(\frac{n\pi y}{10}\right)$$

$$b_n = \frac{20}{5} \left\{ \int_0^5 \left[-y \frac{\cos\left(\frac{n\pi y}{10}\right)}{\left(\frac{n\pi}{10}\right)} + \frac{\sin\left(\frac{n\pi y}{10}\right)}{\left(\frac{n\pi}{10}\right)^2} \right] + \int_0^{10} \left[\frac{-10y \cos\left(\frac{n\pi y}{10}\right)}{\left(\frac{n\pi}{10}\right)} - \frac{\sin\left(\frac{n\pi y}{10}\right)}{\left(\frac{n\pi}{10}\right)^2} \right] dy \right\}$$

$$b_n = 4 \left[-5 \frac{\cos\left(\frac{n\pi \cdot 5}{10}\right)}{\left(\frac{n\pi}{10}\right)} + \frac{\sin\left(\frac{n\pi \cdot 5}{10}\right)}{\left(\frac{n\pi}{10}\right)^2} + 5 \frac{\cos\left(\frac{n\pi \cdot 10}{10}\right)}{\left(\frac{n\pi}{10}\right)} - \frac{\sin\left(\frac{n\pi \cdot 10}{10}\right)}{\left(\frac{n\pi}{10}\right)^2} \right]$$

$$b_n = \frac{4 \times 100}{n^2 \pi^2} \cdot 2 \sin\left(\frac{n\pi}{2}\right)$$

$$b_n = \begin{cases} \frac{800}{n^2 \pi^2} \sin\left(\frac{n\pi}{2}\right) & \text{when } n = \text{odd} \\ 0 & \text{when } n = \text{even} \end{cases}$$

Sub b_n in (4)

$$u = \sum_{n=1}^{\infty} b_n e^{-\frac{n\pi x}{10}} \cdot \sin\left(\frac{n\pi y}{10}\right)$$

$$u = \sum_{n=\text{odd}}^{\infty} \frac{800}{n^2 \pi^2} \sin\left(\frac{n\pi}{2}\right) e^{-\frac{n\pi x}{10}} \sin\left(\frac{n\pi y}{10}\right)$$

$$\therefore u = \frac{800}{\pi^2} \sum_{n=\text{odd}}^{\infty} \frac{e^{-\frac{n\pi x}{10}}}{n^2} \sin\left(\frac{n\pi}{2}\right) \cdot \sin\left(\frac{n\pi y}{10}\right)$$

ONE DIMENSIONAL HEAT EQUATION:

$$\frac{\partial u}{\partial t} = c^2 \frac{\partial^2 u}{\partial x^2}$$

where $c^2 \rightarrow c^2 = \frac{\text{Thermal Conductivity}}{(\text{Density}) (\text{specific heat})}$

* THREE POSSIBLE SOLUTION

i) $u = (Ae^{px} + Be^{-px}) ce^{\alpha p^2 t}$

ii) $u = (A \cos px + B \sin px) ce^{-\alpha p^2 t}$

iii) $u = (Ax + B)c$

The conditions are

i) $u=0$ when $x=0$

ii) $u=0$ when $x=l$

iii) $u = f(x)$ when $t=0$

Type: 1 (Steady state condition)

Problem: 18

A rod 30cm long has its end A and B kept at 20°C and 80°C respectively until steady state condition prevails. The temp. at each end is suddenly reduced to 0°C and kept so. Find resulting temp. function $u(x,t)$, taking $x=0$ at A.

* solution:

One Dimensional heat eqn.

$$\frac{\partial u}{\partial t} = c^2 \frac{\partial^2 u}{\partial x^2}$$

when steady state prevails

$$\frac{\partial u}{\partial t} = 0$$

$$\Rightarrow 0 = c^2 \frac{\partial^2 u}{\partial x^2}$$

$$\Rightarrow \frac{\partial^2 u}{\partial x^2} = 0$$

To find temp.:

$$u(x) = ax + b \rightarrow \textcircled{A}$$

When $x = 0$, $u = 20$

$$20 = a(0) + b$$

$$b = 20$$

When $x = 30$, $u = 80$

$$80 = 30a + b$$

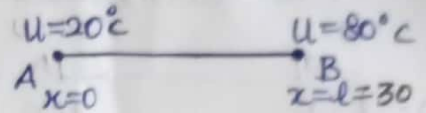
$$80 = 30a + 20$$

$$30a = 60$$

$$a = 2$$

\therefore (A) becomes

$$u = 2x + 20$$



The conditions are

i) $u = 0$ when $x = 0$

ii) $u = 0$ when $x = l = 30$

iii) $u = f(x) = 2x + 20$, when $t = 0$

The general solution is

$$u = (A \cos px + B \sin px) e^{-\alpha^2 p^2 t} \rightarrow \textcircled{1}$$

Step 1: Applying cond. (i) in (1)

$$u = 0 \text{ when } x = 0$$

$$0 = (A \cos 0 + B \sin 0) e^{-\alpha^2 p^2 t}$$

$$0 = A e^{-\alpha^2 p^2 t}$$

$$\text{If } e^{-\alpha^2 p^2 t} \neq 0, \text{ then } A = 0$$

Sub $A = 0$ in (1)

$$u = B \sin px \cdot e^{-\alpha^2 p^2 t} \rightarrow \textcircled{2}$$

Step: 2 Applying condition (ii) in (2)

$$\underline{u=0} \text{ \& } \underline{x=30}$$

$$0 = Bc \sin 30p e^{-\alpha^2 p^2 t}$$

$$\text{Here } B \neq 0, c \neq 0 \text{ \& } e^{-\alpha^2 p^2 t} \neq 0$$

$$\therefore \sin 30p = 0$$

$$30p = \sin^{-1}(0) = n\pi$$

$$\boxed{p = \frac{n\pi}{30}}$$

Sub. $p = \frac{n\pi}{30}$ in (2)

$$u = Bc \sin\left(\frac{n\pi x}{30}\right) e^{-\frac{\alpha^2 n^2 \pi^2 t}{900}}$$

$$\text{put } Bc = b_n$$

$$u = b_n \sin\left(\frac{n\pi x}{30}\right) e^{-\frac{\alpha^2 n^2 \pi^2 t}{900}}$$

The most general solution is

$$u = \sum_{n=1}^{\infty} b_n \sin\left(\frac{n\pi x}{30}\right) e^{-\frac{\alpha^2 n^2 \pi^2 t}{900}} \rightarrow (3)$$

Step: 3 Applying condition (iii) in (3)

$$u = \underline{2x+20} \text{ when } \underline{t=0}$$

$$2x+20 = \sum_{n=1}^{\infty} b_n \sin\left(\frac{n\pi x}{30}\right) e^0$$

$$2x+20 = \sum_{n=1}^{\infty} b_n \sin\left(\frac{n\pi x}{30}\right)$$

(R.H.S. represent H.R.S.S.)

To find b_n :-

$$b_n = \frac{2}{l} \int_0^l f(x) \sin\left(\frac{n\pi x}{l}\right) dx$$

($\because l=30$)

$$b_n = \frac{2}{30} \int_0^{30} (2x+20) \sin\left(\frac{n\pi x}{30}\right) dx$$

$$b_n = \frac{2}{15} \int_0^{30} (x+10) \sin\left(\frac{n\pi x}{30}\right) dx$$

By using Bernoulli's theorem,

$$\int u v dx = u v_1 - u' v_2 + u'' v_3 - \dots$$

$$u = x+10$$

$$v = \sin\left(\frac{n\pi x}{30}\right)$$

$$v_2 = \frac{-\sin\left(\frac{n\pi x}{30}\right)}{\left(\frac{n\pi}{30}\right)^2}$$

$$u' = 1$$

$$v_1 = \frac{-\cos\left(\frac{n\pi x}{30}\right)}{\frac{n\pi}{30}}$$

$$u'' = 0$$

$$b_n = \frac{2}{15} \left[\frac{-(x+10) \cos\left(\frac{n\pi x}{30}\right)}{\left(\frac{n\pi}{30}\right)} + \frac{\sin\left(\frac{n\pi x}{30}\right)}{\left(\frac{n\pi}{30}\right)^2} \right]_0^{30}$$

$$b_n = \frac{2}{15} \left[\frac{-40 \cos n\pi}{\frac{n\pi}{30}} + 0 + \frac{10 \cos 0}{\frac{n\pi}{30}} + 0 \right]$$

$$b_n = \frac{2}{15} \left[\frac{-30 \times 40}{n\pi} \cos n\pi + \frac{30 \times 10}{n\pi} \cos 0 \right]$$

$$b_n = \frac{2 \times 30 \times 10}{15 n\pi} [1 - 4(-1)^n]$$

$$b_n = \frac{40}{n\pi} (1 - 4(-1)^n)$$

Sub b_n in (3)

$$u = \sum_{n=1}^{\infty} \frac{40}{n\pi} (1 - 4(-1)^n) e^{-\frac{\alpha^2 n^2 \pi^2 t}{900}} \sin\left(\frac{n\pi x}{30}\right)$$

$$u = \frac{40}{\pi} \sum_{n=1}^{\infty} \frac{1}{n} (1 - 4(-1)^n) e^{-\frac{\alpha^2 n^2 \pi^2 t}{900}} \sin\left(\frac{n\pi x}{30}\right)$$

(36)

Type: 2 Temperature at both ends zero

Problem: 14

Find the solution to the eqn. $\frac{\partial u}{\partial t} = \alpha^2 \frac{\partial^2 u}{\partial x^2}$ that satisfies the conditions $u(0,t) = 0$, $u(l,t) = 0 \quad \forall t > 0$ and

$$u(x,0) = \begin{cases} x, & 0 \leq x \leq l/2 \\ l-x, & l/2 \leq x \leq l \end{cases}$$

* Solution:

The one dimensional heat flow eqn. is

$$\frac{\partial^2 u}{\partial t^2} = \alpha^2 \frac{\partial^2 u}{\partial x^2}$$

The solution is

$$u = (A \cos px + B \sin px) e^{-\alpha^2 p^2 t} \quad \text{--- (1)}$$

The conditions are

i) $u=0$ when $x=0$

ii) $u=0$ when $x=l$

iii) $u = f(x) = \begin{cases} x & ; 0 \leq x \leq l/2 \\ l-x & ; l/2 \leq x \leq l \end{cases}$ when $t=0$

Step: 1 Applying cond. (i) in (1)

$$u=0 \text{ when } x=0$$

$$0 = (A \cos 0 + B \sin 0) e^{-\alpha^2 p^2 t}$$

$$0 = A e^{-\alpha^2 p^2 t}$$

$$\text{If } e^{-\alpha^2 p^2 t} \neq 0 \quad \therefore A=0$$

Sub $A=0$ in (1)

$$u = B \sin px \cdot e^{-\alpha^2 p^2 t} \quad \text{--- (2)}$$

Step: 2 Applying condition (ii) in (2)

$$u=0 \text{ when } x=l$$

$$0 = B \sin pl \cdot e^{-\alpha^2 p^2 t}$$

If $Bc \neq 0$ $e^{-\alpha^2 p^2 t} \neq 0$

$\therefore \sin pl = 0$

$$pl = \sin^{-1}(0) = n\pi$$

$$p = \frac{n\pi}{l}$$

Sub. $p = \frac{n\pi}{l}$ in (2)

$$u = Bc e^{-\frac{\alpha^2 n^2 \pi^2 t}{l^2}} \cdot \sin\left(\frac{n\pi x}{l}\right)$$

Put $Bc = b_n$

$$u = b_n e^{-\frac{\alpha^2 n^2 \pi^2 t}{l^2}} \sin\left(\frac{n\pi x}{l}\right)$$

The most general solution is

$$u = \sum_{n=1}^{\infty} b_n \sin\left(\frac{n\pi x}{l}\right) e^{-\frac{\alpha^2 n^2 \pi^2 t}{l^2}} \quad \leftarrow (3)$$

Step: 3 Applying cond. (ii) in (3)

$u = f(x)$ when $t = 0$

$$f(x) = \sum_{n=1}^{\infty} b_n \sin\left(\frac{n\pi x}{l}\right) e^{-0}$$

$$f(x) = \sum_{n=1}^{\infty} b_n \sin\left(\frac{n\pi x}{l}\right)$$

Here R.H.s represents H.O.R.S.S.

To find b_n :

$$b_n = \frac{2}{l} \int_0^l f(x) \sin\left(\frac{n\pi x}{l}\right) dx$$

$$b_n = \frac{2}{l} \left\{ \int_0^{l/2} x \sin\left(\frac{n\pi x}{l}\right) dx + \int_{l/2}^l (l-x) \sin\left(\frac{n\pi x}{l}\right) dx \right\}$$

By using Bernoulli's theorem,

$$\int u dx = u v_1 - u v_2 + u v_3 - \dots$$

$$\begin{array}{lll}
 u = \alpha & u = l - \alpha & v = \sin\left(\frac{n\pi x}{l}\right) \\
 u' = 1 & u' = -1 & v_1 = \frac{-\cos\left(\frac{n\pi x}{l}\right)}{\left(\frac{n\pi}{l}\right)} \\
 u'' = 0 & u'' = 0 & v_2 = \frac{-\sin\left(\frac{n\pi x}{l}\right)}{\left(\frac{n\pi}{l}\right)^2}
 \end{array}$$

$$b_n = \frac{2}{l} \left\{ \left[\frac{-\alpha \cos\left(\frac{n\pi x}{l}\right)}{\left(\frac{n\pi}{l}\right)} + \frac{\sin\left(\frac{n\pi x}{l}\right)}{\left(\frac{n\pi}{l}\right)^2} \right]_0^{l/2} + \left[\frac{-(l-\alpha) \cos\left(\frac{n\pi x}{l}\right)}{\left(\frac{n\pi}{l}\right)} - \frac{\sin\left(\frac{n\pi x}{l}\right)}{\left(\frac{n\pi}{l}\right)^2} \right]_{l/2}^l \right\}$$

$$b_n = \frac{2}{l} \left\{ \frac{-l/2 \cos\left(\frac{n\pi x}{l}\right)}{\left(\frac{n\pi}{l}\right)} + \frac{\sin\left(\frac{n\pi}{2}\right)}{\left(\frac{n\pi}{l}\right)^2} + \frac{l/2 \cos\left(\frac{n\pi x}{l}\right)}{\frac{n\pi}{l}} + \frac{\sin\left(\frac{n\pi}{2}\right)}{\left(\frac{n\pi}{l}\right)^2} \right\}$$

$$b_n = \frac{2}{l} \times \frac{l^2}{n^2 \pi^2} \times 2 \sin\left(\frac{n\pi}{2}\right)$$

$$b_n = \frac{4l}{n^2 \pi^2} \sin\left(\frac{n\pi}{2}\right)$$

$$b_n = \begin{cases} \frac{4l}{n^2 \pi^2} \sin\left(\frac{n\pi}{2}\right) & \text{if } n = \text{odd} \\ 0 & \text{if } n = \text{even} \end{cases}$$

Sub b_n in (3)

$$u = \sum_{n=1,3,5,\dots}^{\infty} \frac{4l}{n^2 \pi^2} \sin\left(\frac{n\pi}{2}\right) \cdot e^{-\frac{\alpha^2 n^2 \pi^2 t}{l^2}} \sin\left(\frac{n\pi x}{l}\right)$$

$$\therefore u = \frac{4l}{\pi^2} \sum_{n=1,3,5,\dots}^{\infty} \frac{e^{-\frac{\alpha^2 n^2 \pi^2 t}{l^2}}}{n^2} \sin\left(\frac{n\pi}{2}\right) \cdot \sin\left(\frac{n\pi x}{l}\right)$$

Type : 3

Temperature at Both ends Non-zero
and steady state Condition.

Problem :- 15

The ends A and B of a rod 30 cm long have their temperatures kept at 20°C & 80°C respectively until steady state conditions prevail. The temperature at the end B is suddenly reduced to 60°C and of the A is raised to 40°C and maintained so.

Find $u(x,t)$.

* Solution :-

One Dimensional Heat Flow Equation is

$$\frac{\partial u}{\partial t} = c^2 \frac{\partial^2 u}{\partial x^2}$$

When steady state condition prevails

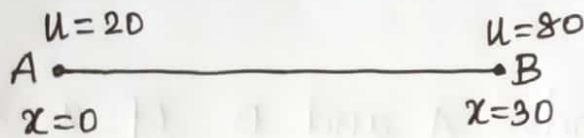
$$\frac{\partial u}{\partial t} = 0$$

$$\therefore \frac{\partial^2 u}{\partial x^2} = 0$$

Step: 1

To find temperature

$$u(x) = ax + b \rightarrow (A)$$



At $x=0$ when $u=20$ sub. in (A)

$$20 = a(0) + b$$

$$b = 20$$

At $x=30$ when $u=80$ sub. in (A)

$$80 = a(30) + 20$$

$$30a = 80 - 20$$

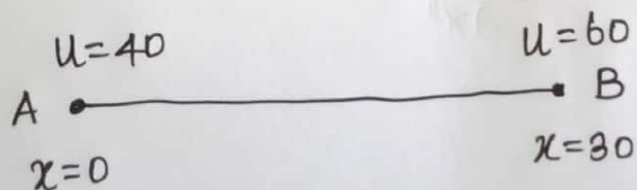
$$30a = 60$$

$$a = 2$$

Sub. a & b in (1)

$$u = 2x + 20$$

Step: 2



We have the following Conditions

(i) $u = 40$ when $x = 0$

(ii) $u = 60$ when $x = l = 30$

(iii) $u = 2x + 20$ when $t = 0$

Here 1st and 2nd Conditions are non-zero. Hence we cannot solve the ~~first~~ heat flow equation.

step: 3

We split the solution into 2 parts are

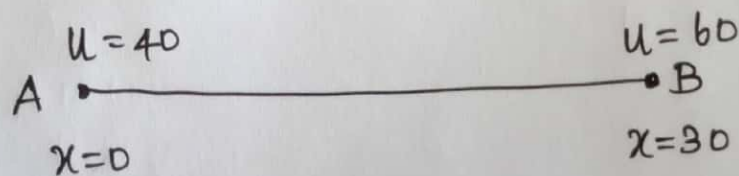
$$u(x,t) = u_f(x,t) + u_s(x) \rightarrow (B)$$

\downarrow \downarrow
Unsteady state steady state

step: 4

To find $u_s(x)$ we have to apply the definition of steady state Conditions

$$u_s(x) = ax + b \rightarrow (c)$$



At $x=0$ when $u=40$ sub. in ~~(B)~~ (c)

$$40 = a(0) + b$$

$$\boxed{b = 40}$$

At $x=30$ when $u=60$ sub. in ~~(B)~~ (c)

$$60 = a(30) + 40$$

$$30a = 60 - 40$$

$$30a = 20$$

$$\boxed{a = \frac{2}{3}}$$

Sub. a & b in ~~(B)~~ (c)

$$\boxed{u_g(x) = \frac{2}{3}x + 40}$$

Step: 5

To find $u_t(x,t)$ using (B)

we get

$$\boxed{u_t(x,t) = u(x,t) - u_g(x)} \rightarrow (D)$$

Step: 6

We can solve for $u_t(x, t)$

at $x=0$, $x=30$ & $t=0$

At $x=0$

$$u_t(x, t) = u(x, t) - u_g(x)$$

$$u_t(0, t) = u(0, t) - u_g(0)$$

$$= 40 - 40$$

$$\boxed{u_t(0, t) = 0}$$

At $x=30$

$$u_t(x, t) = u(x, t) - u_g(x)$$

$$u_t(30, t) = u(30, t) - u_g(30)$$

$$= 60 - 60$$

$$\boxed{u_t(30, t) = 0}$$

At $t=0$

$$u_t(x, t) = u(x, t) - u_g(x)$$

$$u_t(x, 0) = u(x, 0) - u_g(x)$$

$$= 2x + 20 - \left(\frac{2}{3}x + 40\right)$$

$$= 2x + 20 - \frac{2}{3}x - 40$$

$$\boxed{u_t(x, 0) = \frac{4x}{3} - 20}$$

Now we have the following boundary Conditions to solve for u_t .

(i) $u_t = 0$ when $x=0$

(ii) $u_t = 0$ when $x=30$

(iii) $u_t = \frac{4x}{3} - 20$ when $t=0$

Step : 7

$$u_t = (A \cos px + B \sin px) c e^{-\alpha^2 p^2 t} \rightarrow (1)$$

Applying Condition (i) in (1)

$$\underline{u_t = 0} \quad \& \quad \underline{x=0}$$

$$0 = (A \cos 0 + B \sin 0) c e^{-\alpha^2 p^2 t}$$

$$0 = A c e^{-\alpha^2 p^2 t}$$

$$\therefore \text{Here } c \neq 0 \quad \& \quad e^{-\alpha^2 p^2 t} \neq 0$$

$$\therefore \boxed{A=0}$$

Sub. $A=0$ in (1)

$$u_t = (0 + B \sin px) c e^{-\alpha^2 p^2 t}$$

$$u_t = B \sin px \cdot c e^{-\alpha^2 p^2 t} \rightarrow (2)$$

Step: 8

Applying Condition (ii) in (2)

$$\underline{u_t = 0} \quad \& \quad \underline{x = 30}$$

$$0 = B \sin p 30 \cdot c e^{-\alpha^2 p^2 t}$$

$$\therefore B \neq 0, c \neq 0 \quad \& \quad e^{-\alpha^2 p^2 t} \neq 0$$

$$\therefore \sin 30p = 0$$

$$30p = \sin^{-1}(0)$$

$$30p = n\pi$$

$$\boxed{p = \frac{n\pi}{30}}$$

Sub. $p = \frac{n\pi}{30}$ in (2)

$$u_t = Bc \sin\left(\frac{n\pi x}{30}\right) e^{-\frac{\alpha^2 n^2 \pi^2 t}{30^2}}$$

put $Bc = b_n$

$$u_t = b_n \sin\left(\frac{n\pi x}{30}\right) e^{-\frac{\alpha^2 n^2 \pi^2 t}{30^2}}$$

The most general solution is

$$u_t = \sum_{n=1}^{\infty} b_n \sin\left(\frac{n\pi x}{30}\right) e^{-\frac{\alpha^2 n^2 \pi^2 t}{30^2}}$$

$\rightarrow (3)$

Step: 9

Applying Condition (iii) in (3)

$$u_t = \frac{4x}{3} - 20 \quad \& \quad \underline{t=0}$$

$$\frac{4x}{3} - 20 = \sum_{n=1}^{\infty} b_n \sin\left(\frac{n\pi x}{30}\right) e^0$$

$$\frac{4x}{3} - 20 = \sum_{n=1}^{\infty} b_n \sin\left(\frac{n\pi x}{30}\right)$$

(R.H.S. represent F.R.S.S)

To find b_n :-

$$b_n = \frac{2}{l} \int_0^l f(x) \sin\left(\frac{n\pi x}{l}\right) dx$$

$$l = 30$$

$$= \frac{2}{30} \int_0^{30} \underbrace{f\left(\frac{4x}{3} - 20\right)}_u \sin\left(\frac{n\pi x}{30}\right)_v dx$$

$$\int u v dx = u v_1 - u' v_2 + u'' v_3 - \dots$$

$$u = \frac{4x}{3} - 20 \quad \left| \quad v = \sin\left(\frac{n\pi x}{30}\right)\right.$$

$$u' = \frac{4}{3} \quad \left. \begin{array}{l} \rightarrow v_1 = \int v = \frac{-\cos\left(\frac{n\pi x}{30}\right)}{\left(\frac{n\pi}{30}\right)} \\ \rightarrow v_2 = \int v_1 = \frac{-\sin\left(\frac{n\pi x}{30}\right)}{\left(\frac{n\pi}{30}\right)^2} \end{array} \right.$$

$$u'' = 0$$

$$b_n = \frac{1}{15} \left[\left(\frac{4x}{3} - 20 \right) \left(\frac{-\cos\left(\frac{n\pi x}{30}\right)}{\left(\frac{n\pi}{30}\right)} \right) - \left(\frac{4}{3} \right) \left(\frac{-\sin\left(\frac{n\pi x}{30}\right)}{\left(\frac{n\pi}{30}\right)^2} \right) \right]_0^{30}$$

$$\therefore \sin n\pi = \sin 0 = 0$$

$$= \frac{1}{15} \left[-\frac{30}{n\pi} \left(\frac{4x}{3} - 20 \right) \cos\left(\frac{n\pi x}{30}\right) \right]_0^{30}$$

$$= \frac{1}{15} \left(-\frac{30}{n\pi} \right) \left[\left(\frac{4x}{3} - 20 \right) \cos\left(\frac{n\pi x}{30}\right) \right]_0^{30}$$

$$= \frac{-2}{n\pi} \left[(40 - 20) \cos n\pi - (-20) \cos 0 \right]$$

$$= \frac{-2}{n\pi} \left[20(-1)^n + 20 \right]$$

$$= \frac{-40}{n\pi} \left[(-1)^n + 1 \right]$$

$$b_n = \begin{cases} \frac{-80}{n\pi}, & \text{if } n \text{ is even} \\ 0, & \text{if } n \text{ is odd} \end{cases}$$

The Final Solution

$$\therefore u_t = \sum_{n=\text{even}}^{\infty} \left(\frac{-80}{n\pi} \right) \sin\left(\frac{n\pi x}{30}\right) e^{-\frac{\alpha^2 n^2 \pi^2 t}{30^2}}$$

The Final Solution is

$$u(x, t) = u_t(x, t) + u_3(x)$$

$$u(x, t) = \frac{2}{3}x + 40 + \sum_{n=\text{even}}^{\infty} \left(\frac{-80}{n\pi} \right) \sin\left(\frac{n\pi x}{30}\right) e^{-\frac{\alpha^2 n^2 \pi^2 t}{30^2}}$$

— x —

* Method of Separation of Variables :-

Problem :

Solve the equation $3 \frac{\partial u}{\partial x} + 2 \frac{\partial u}{\partial y} = 0$
given that $u(x,0) = 4e^{-x}$ by the method
of Separation of Variables.

* Solution :-

$$\text{Given: } 3 \frac{\partial u}{\partial x} + 2 \frac{\partial u}{\partial y} = 0 \rightarrow (1)$$

$$u(x,0) = 4e^{-x}$$

$$\text{When } y=0; u = 4e^{-x}$$

Consider

$$u = X(x) \cdot Y(y) \rightarrow (2)$$

Diff. (2) partially w.r. to 'x & y'

$$\left. \begin{array}{l} \frac{\partial u}{\partial x} = x' y \\ \frac{\partial u}{\partial y} = x y' \end{array} \right\} \rightarrow (3)$$

Sub. (3) in (1)

$$3x'y + 2xy' = 0$$

$$3x'y = -2xy'$$

Separating the variables, we get

$$\frac{3x'}{x} = -\frac{2y'}{y}$$

$$\frac{3x'}{x} = \frac{-2y'}{y} = k \text{ (say)}$$

Consider

$$\frac{3x'}{x} = k$$

$$3x' = kx$$

$$x' = \frac{kx}{3}$$

$$\frac{d}{dx}(x) = \frac{kx}{3}$$

$$\frac{dx}{x} = \frac{k}{3} dx$$

Integrating

$$\int \frac{dx}{x} = \frac{k}{3} \int dx$$

$$\log x = \frac{k}{3} x + \log a$$

$$\log x - \log a = \frac{k}{3} x$$

$$\log\left(\frac{x}{a}\right) = \frac{k}{3} x$$

$$\frac{x}{a} = e^{\frac{kx}{3}}$$

$$x = a e^{\frac{kx}{3}} \rightarrow (4)$$

Consider

$$\frac{-2y'}{y} = k$$

$$-2y' = yk$$

$$2y' = -yk$$

$$y' = -\frac{yk}{2}$$

$$\frac{d(y)}{dy} = -\frac{yk}{2}$$

$$\frac{dy}{y} = -\frac{k}{2} dy$$

Integrating

$$\int \frac{dy}{y} = -\frac{k}{2} \int dy$$

$$\log y = -\frac{k}{2} y + \log b$$

$$\log y - \log b = -\frac{k}{2} y$$

$$\log\left(\frac{y}{b}\right) = -\frac{k}{2} y$$

$$\frac{y}{b} = e^{-\frac{ky}{2}}$$

$$y = b e^{-ky/2} \rightarrow (5)$$

Sub. (4) & (5) in (1)

$$u = x \cdot y$$

$$= a e^{kx/3} \cdot b e^{-ky/2}$$

$$u = ab e^{kx/3} \cdot e^{-ky/2} \rightarrow (6)$$

Given: $u = 4e^{-x}$; when $y = 0$

From (6)

$$4e^{-x} = ab e^{kx/3} e^0$$

$$4e^{-x} = ab e^{kx/3}$$

Comparing the Co-efficients on both side
'ab & x'

$$\therefore \left. \begin{array}{l} ab = 4 \\ k/3 = -1 \\ k = -3 \end{array} \right\} \rightarrow (7)$$

Sub. (7) in (6)

$$u = 4e^{-x} \cdot e^{3y/2}$$

— x —

* Derive one Dimensional wave equation by separation of variables method.

One dimensional wave eqn. is

$$\frac{\partial^2 y}{\partial t^2} = a^2 \frac{\partial^2 y}{\partial x^2} \rightarrow (1)$$

let $y(x,t) = X(x) T(t) \rightarrow (2)$

be the solution of the given equation

$X \rightarrow$ function of 'x' only

$T \rightarrow$ function of 't' only

From (2)

$$\left. \begin{array}{l} \frac{\partial y}{\partial x} = X' T \\ \frac{\partial^2 y}{\partial x^2} = X'' T \end{array} \right\} \left. \begin{array}{l} \frac{\partial y}{\partial t} = X T' \\ \frac{\partial^2 y}{\partial t^2} = X T'' \end{array} \right\} \rightarrow (3)$$

Sub. (3) in (1)

$$X T'' = a^2 X'' T$$

$$\frac{T''}{a^2 T} = \frac{X''}{X} = K$$

$$\left. \begin{array}{l} \frac{X''}{X} = K \\ X'' = X K \end{array} \right\} \left. \begin{array}{l} \frac{T''}{a^2 T} = K \\ T'' = a^2 K T \end{array} \right\}$$

$$X'' - X K = 0$$

$$T'' - a^2 K T = 0 \rightarrow (5)$$

$\hookrightarrow (4)$

From (4) & (5), we get the solutions of K .
There are three cases arises.

Case (i) Let $K = p^2$ in (4) & (5)

$$x'' - p^2 x = 0$$

$$\frac{d^2 x}{dx^2} - p^2 x = 0$$

The Auxillary eqn. is

$$m^2 - p^2 = 0$$

$$m = \pm p$$

$$x = c_1 e^{px} + c_2 e^{-px}$$

$\hookrightarrow (6)$

$$T'' - p^2 a^2 T = 0$$

$$\frac{d^2 T}{dt^2} - p^2 a^2 T = 0$$

The Auxillary eqn. is

$$m^2 - p^2 a^2 = 0$$

$$m = \pm ap$$

$$T = c_3 e^{pat} + c_4 e^{-pat}$$

$\hookrightarrow (7)$

Sub. (6) & (7) in (2)

$$y(x,t) = (c_1 e^{px} + c_2 e^{-px}) (c_3 e^{pat} + c_4 e^{-pat})$$

Case (ii) put $K = -p^2$ in (4) & (5)

$$x'' + p^2 x = 0$$

$$\frac{d^2 x}{dx^2} + p^2 x = 0$$

The Auxillary eqn. is

$$m^2 + p^2 = 0$$

$$m = \pm ip$$

$$x = c_5 \cos px + c_6 \sin px$$

$\hookrightarrow (8)$

$$T'' + p^2 a^2 T = 0$$

$$\frac{d^2 T}{dt^2} + p^2 a^2 T = 0$$

The Auxillary eqn. is

$$m^2 + a^2 p^2 = 0$$

$$m = \pm iap$$

$$T = c_7 \cos pat + c_8 \sin pat$$

$\hookrightarrow (9)$

Sub. (8) & (9) in (2)

$$y(x,t) = (c_5 \cos px + c_6 \sin px) (c_7 \cos pat + c_8 \sin pat)$$

Case (iii)

put $k=0$ in (4) & (5)

$$x'' = 0$$

$$\frac{d^2 x}{dx^2} = 0$$

Integrating twice w.r. to 'x'

$$x = C_9 x + C_{10} \rightarrow (10)$$

Sub. (10) & (11) in (2)

$$T'' = 0$$

$$\frac{d^2 T}{dt^2} = 0$$

Integrating twice w.r. to 't'

$$T = C_{11} t + C_{12} \rightarrow (11)$$

$$y(x, t) = (C_9 x + C_{10}) (C_{11} t + C_{12})$$

Thus depending upon the value of k ,
Various possible solutions of the wave equations
are

$$y(x, t) = (c_1 e^{px} + c_2 e^{-px}) (c_3 e^{pat} + c_4 e^{-pat})$$

$$y(x, t) = (c_5 \cos px + c_6 \sin px) (c_7 \cos pat + c_8 \sin pat)$$

$$y(x, t) = (C_9 x + C_{10}) (C_{11} t + C_{12})$$

✓ X ✓

* Derive one Dimensional Heat Flow equation by Separation of Variable method.

one Dimensional Heat Flow eqn. is

$$\frac{\partial u}{\partial t} = \alpha^2 \frac{\partial^2 u}{\partial x^2} \rightarrow (1)$$

Let $u(x,t) = X(x) T(t) \rightarrow (2)$

From (2)

$$\left. \begin{aligned} \frac{\partial u}{\partial x} &= X' T \\ \frac{\partial^2 u}{\partial x^2} &= X'' T \end{aligned} \right\} \frac{\partial u}{\partial t} = X T' \rightarrow (3)$$

Sub. (3) in (1)

$$X T' = \alpha^2 X'' T$$

$$\frac{T'}{\alpha^2 T} = \frac{X''}{X} = K \text{ (say)}$$

$$\frac{T'}{\alpha^2 T} = K$$

$$T' = K \alpha^2 T$$

$$T' - K \alpha^2 T = 0 \rightarrow (4)$$

$$\frac{X''}{X} = K$$

$$X'' = K X$$

$$X'' - K X = 0 \rightarrow (5)$$

From (4) & (5), we get the solutions of K .
There are three cases arises.

Case: (i)

put $K = p^2$ in (4) & (5)

$$x'' - p^2 x = 0$$

$$\frac{d^2 x}{dx^2} - p^2 x = 0$$

The Auxillary eqn. is

$$m^2 - p^2 = 0$$

$$m^2 = p^2$$

$$m = \pm p$$

$$x = c_1 e^{px} + c_2 e^{-px}$$

\rightarrow (6)

$$T' - p^2 \alpha^2 T = 0$$

$$\frac{dT}{dt} - p^2 \alpha^2 T = 0$$

$$\frac{dT}{dt} = p^2 \alpha^2 T$$

$$\frac{dT}{T} = p^2 \alpha^2 dt$$

$$\int \frac{dT}{T} = p^2 \alpha^2 \int dt$$

$$\log T = \alpha^2 p^2 t + \log c_3$$

$$\log T - \log c_3 = \alpha^2 p^2 t$$

$$\log\left(\frac{T}{c_3}\right) = \alpha^2 p^2 t$$

$$\frac{T}{c_3} = e^{\alpha^2 p^2 t}$$

$$T = c_3 e^{\alpha^2 p^2 t} \rightarrow (7)$$

Sub. (6) & (7) in (2)

$$u(x,t) = (c_1 e^{px} + c_2 e^{-px}) c_3 e^{\alpha^2 p^2 t}$$

Case (ii)

put $k = -p^2$ in (4) & (5)

$$x'' + p^2x = 0$$

$$\frac{d^2x}{dx^2} + p^2x = 0$$

The Auxillary eqn. is

$$m^2 + p^2 = 0$$

$$m^2 = -p^2$$

$$m = \pm ip$$

$$X = C_4 \cos px + C_5 \sin px$$

\rightarrow (8)

$$T' + p^2 \alpha^2 T = 0$$

$$\frac{dT}{dt} = -p^2 \alpha^2 T$$

$$\frac{dT}{T} = -\alpha^2 p^2 dt$$

$$\int \frac{dT}{T} = -\alpha^2 p^2 \int dt$$

$$\log T = -\alpha^2 p^2 t + \log C_6$$

$$\log T - \log C_6 = -\alpha^2 p^2 t$$

$$\log \left(\frac{T}{C_6} \right) = -\alpha^2 p^2 t$$

$$\frac{T}{C_6} = e^{-\alpha^2 p^2 t}$$

$$T = C_6 e^{-\alpha^2 p^2 t} \rightarrow (9)$$

Sub. (8) & (9) in (2)

$$u(x, t) = (C_4 \cos px + C_5 \sin px) C_6 e^{-\alpha^2 p^2 t}$$

Case (iii)

put $k=0$ in (4) & (5)

$$x'' = 0$$

$$\frac{d^2x}{dx^2} = 0$$

Integrating twice w.r. to 'x'

$$x = c_7x + c_8 \rightarrow (10)$$

$$T' = 0$$

$$\frac{dT}{dt} = 0$$

$$dT = 0$$

$$\int dT = 0$$

$$T = c_9 \rightarrow (11)$$

Sub. (10) & (11) in (2)

$$u(x,t) = (c_7x + c_8) c_9$$

Thus depend upon the value of k ,

Various possible solutions of the Heat flow equations are

$$u(x,t) = (c_1 e^{px} + c_2 e^{-px}) c_3 e^{\alpha^2 p^2 t}$$

$$u(x,t) = (c_4 \cos px + c_5 \sin px) c_6 e^{-\alpha^2 p^2 t}$$

$$u(x,t) = (c_7x + c_8) c_9$$

\curvearrowright x \curvearrowleft

* Derive Two Dimensional Heat equation by separation of Variable method.

Two Dimensional Heat equation is

$$\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = 0 \rightarrow (1)$$

Let $u = X(x) Y(y) \rightarrow (2)$

From (2)

$$\left. \begin{array}{l} \frac{\partial u}{\partial x} = X'Y \\ \frac{\partial^2 u}{\partial x^2} = X''Y \end{array} \right\} \left. \begin{array}{l} \frac{\partial u}{\partial y} = XY' \\ \frac{\partial^2 u}{\partial y^2} = XY'' \end{array} \right\} \rightarrow (3)$$

Sub. (3) in (1)

$$X''Y + XY'' = 0$$

$$X''Y = -XY''$$

$$\frac{X''}{X} = -\frac{Y''}{Y}$$

$$\frac{X''}{X} = -\frac{Y''}{Y} = K \text{ (say)}$$

$$\frac{X''}{X} = K$$

$$X'' = KX$$

$$X'' - XK = 0 \rightarrow (4)$$

$$-\frac{Y''}{Y} = K$$

$$-Y'' = KY$$

$$Y'' + KY = 0 \rightarrow (5)$$

Case (i) put $k = p^2$ in (4) & (5)

$$x'' - p^2x = 0$$

$$\frac{d^2x}{dx^2} - p^2x = 0$$

The Auxillary eqn. is

$$m^2 - p^2 = 0$$

$$m^2 = p^2$$

$$m = \pm p$$

$$x = c_1 e^{px} + c_2 e^{-px}$$

\hookrightarrow (6)

Sub. (6) & (7) in (2)

$$u = (c_1 e^{px} + c_2 e^{-px}) (c_3 \cos py + c_4 \sin py)$$

Case (ii)

put $k = -p^2$ in (4) & (5)

$$x'' + p^2x = 0$$

$$\frac{d^2x}{dx^2} + p^2x = 0$$

The Auxillary eqn. is

$$m^2 + p^2 = 0$$

$$m^2 = -p^2$$

$$m = \pm ip$$

$$x = c_5 \cos px + c_6 \sin px$$

\hookrightarrow (8)

Sub (8) & (9) in (2)

$$u = (c_5 \cos px + c_6 \sin px) (c_7 e^{py} + c_8 e^{-py})$$

$$y'' + p^2y = 0$$

$$\frac{d^2y}{dy^2} + p^2y = 0$$

The Auxillary eqn. is

$$m^2 + p^2 = 0$$

$$m^2 = -p^2$$

$$m = \pm ip$$

$$y = c_3 \cos py + c_4 \sin py$$

\hookrightarrow (7)

$$y'' - p^2y = 0$$

$$\frac{d^2y}{dy^2} - p^2y = 0$$

The Auxillary eqn. is

$$m^2 - p^2 = 0$$

$$m^2 = p^2$$

$$m = \pm p$$

$$y = c_7 e^{py} + c_8 e^{-py}$$

\hookrightarrow (9)

Case (iii)

put $k=0$ in (A) & (B)

$$x'' = 0$$

$$\frac{d^2x}{dx^2} = 0$$

Integrating twice w.r. to 'x'

$$x = C_9 x + C_{10} \rightarrow (10)$$

$$y'' = 0$$

$$\frac{d^2y}{dy^2} = 0$$

Integrating twice w.r. to 'y'

$$y = C_{11} y + C_{12} \rightarrow (11)$$

Sub (10) & (11) in (2)

$$u = (C_9 x + C_{10}) (C_{11} y + C_{12})$$

\therefore The various possible solutions are

$$u = (C_1 e^{px} + C_2 e^{-px}) (C_3 \cos py + C_4 \sin py)$$

$$u = (C_5 \cos px + C_6 \sin px) (C_7 e^{py} + C_8 e^{-py})$$

$$u = (C_9 x + C_{10}) (C_{11} y + C_{12})$$

\swarrow X \searrow