Chapter 1. Heat Equation

Section 1.2

- 1.2.9 (d) Circular cross section means that P = 2πr, A = πr², and thus P/A = 2/r, where r is the radius. Also γ = 0.
- 1.2.9 (e) u(x, t) = u(t) implies that

$$c\rho \frac{du}{dt} = -\frac{2h}{r}u$$
.

The solution of this first-order linear differential equation with constant coefficients, which satisfies the initial condition $u(0) = u_0$, is

$$u(t) = u_0 \exp \left[-\frac{2h}{c\rho r}t\right].$$

Section 1.3

1.3.2 ∂u/∂x is continuous if K₀(x₀−) = K₀(x₀+), that is, if the conductivity is continuous.

Section 1.4

- 1.4.1 (a) Equilibrium satisfies (1.4.14), d²u/dx² = 0, whose general solution is (1.4.17), u = c₁ + c₂x. The boundary condition u(0) = 0 implies c₁ = 0 and u(L) = T implies c₂ = T/L so that u = Tx/L.
- 1.4.1 (d) Equilibrium satisfies (1.4.14), d²u/dx² = 0, whose general solution (1.4.17), u = c₁ + c₂x. From the boundary conditions, u(0) = T yields T = c₁ and du/dx(L) = α yields α = c₂. Thus u = T + αx.
- 1.4.1 (f) In equilibrium, (1.2.9) becomes d²u/dx² = −Q/K₀ = −x², whose general solution (by integrating twice) is u = −x⁴/12 + c₁ + c₂x. The boundary condition u(0) = T yields c₁ = T, while du/dx(L) = 0 yields c₂ = L³/3. Thus u = −x⁴/12 + L³x/3 + T.
- 1.4.1 (b) Equilibrium satisfies $d^2u/dx^2 = 0$. One integration yields $du/dx = c_2$, the second integration

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$$x=0$$
: $c_2-(c_1-T)=0$ $x=L$: $c_2=\alpha$ and thus $c_3=T+\alpha$.

Therefore, $u = (T + \alpha) + \alpha x = T + \alpha(x + 1)$.

1.4.7 (a) For equilibrium:

$$\frac{d^2u}{dx^2} = -1$$
 implies $u = -\frac{x^2}{2} + c_1x + c_2$ and $\frac{du}{dx} = -x + c_1$.

From the boundary conditions $\frac{dw}{dx}(0) = 1$ and $\frac{dw}{dx}(L) = \beta, c_1 = 1$ and $-L + c_1 = \beta$ which is consistent only if $\beta + L = 1$. If $\beta = 1 - L$, there is an equilibrium solution $(u = -\frac{c^2}{2} + x + c_2)$. If $\beta \neq 1 - L$, there isn't an equilibrium solution. The difficulty is caused by the heat flow being specified at both ends and a source specified inside. An equilibrium will exist only if these three are in balance. This balance can be mathematically verified from conservation of energy:

$$\frac{d}{dt} \int_{0}^{L} c\rho u \ dx = -\frac{du}{dx}(0) + \frac{du}{dx}(L) + \int_{0}^{L} Q_{0} \ dx = -1 + \beta + L.$$

If $\beta + L = 1$, then the total thermal energy is constant and the initial energy = the final energy:

$$\int_{0}^{L} f(x) dx = \int_{0}^{L} \left(-\frac{x^{2}}{2} + x + c_{2}\right) dx, \text{ which determines } c_{2}.$$

If $\beta + L \neq 1$, then the total thermal energy is always changing in time and an equilibrium is never reached.

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