

## Chapter 1. Heat Equation

### Section 1.2

1.2.9 (d) Circular cross section means that  $P = 2\pi r$ ,  $A = \pi r^2$ , and thus  $P/A = 2/r$ , where  $r$  is the radius. Also  $\gamma = 0$ .

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  $\partial u / \partial x$  is continuous if  $K_0(x_0-) = K_0(x_0+)$ , that is, if the conductivity is continuous.

### Section 1.4

1.4.1 (a) Equilibrium satisfies (1.4.14),  $d^2u/dx^2 = 0$ , whose general solution is (1.4.17),  $u = c_1 + c_2x$ . The boundary condition  $u(0) = 0$  implies  $c_1 = 0$  and  $u(L) = T$  implies  $c_2 = T/L$  so that  $u = Tx/L$ .

1.4.1 (d) Equilibrium satisfies (1.4.14),  $d^2u/dx^2 = 0$ , whose general solution (1.4.17),  $u = c_1 + c_2x$ . From the boundary conditions,  $u(0) = T$  yields  $T = c_1$  and  $du/dx(L) = \alpha$  yields  $\alpha = c_2$ . Thus  $u = T + \alpha x$ .

1.4.1 (f) In equilibrium, (1.2.9) becomes  $d^2u/dx^2 = -Q/K_0 = -x^2$ , whose general solution (by integrating twice) is  $u = -x^4/12 + c_1 + c_2x$ . The boundary condition  $u(0) = T$  yields  $c_1 = T$ , while  $du/dx(L) = 0$  yields  $c_2 = L^3/3$ . Thus  $u = -x^4/12 + L^3x/3 + T$ .

1.4.1 (h) Equilibrium satisfies  $d^2u/dx^2 = 0$ . One integration yields  $du/dx = c_2$ , the second integration yields the general solution  $u = c_1 + c_2x$ .

$$\begin{aligned} x=0: \quad c_2 - (c_1 - T) &= 0 \\ x=L: \quad c_2 &= \alpha \text{ and thus } c_1 = T + \alpha. \end{aligned}$$

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

1.4.7 (a) For equilibrium:

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

From the boundary conditions  $\frac{du}{dx}(0) = 1$  and  $\frac{du}{dx}(L) = \beta$ ,  $c_1 = 1$  and  $-L + c_1 = \beta$  which is consistent only if  $\beta + L = 1$ . If  $\beta = 1 - L$ , there is an equilibrium solution ( $u = -\frac{x^2}{2} + x + c_2$ ). 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:

$$\int_0^L f(x) \, dx = \int_0^L \left( -\frac{x^2}{2} + x + c_2 \right) \, dx, \quad \text{which determines } c_2.$$

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

# Haberman Partial Differential Equations Solution Manual

**L.F. Shampine**



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