



UNIT 3 APPLICATIONS OF PARTIAL DIFFERENTIAL EQUATIONS  
ONE DIMENSIONAL EQUATION OF HEAT CONDUCTION

Steady state condition:-

The state in which the temperature depends only on the distance but not on time  $t$ , is called steady state.

Therefore  $u(x,t)$  becomes  $u(x)$  under the steady state.

Note:  $u(x) = \left(\frac{b-a}{l}\right)x + a$ .

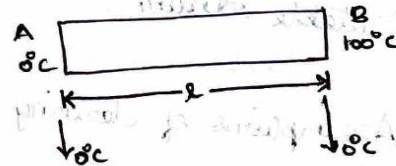
Type 1: [Steady state conditions both ends at zero temperature]

1. A rod of length  $l$  has its ends A and B kept at  $0^\circ\text{C}$  and  $100^\circ\text{C}$  until steady state condition prevail. If the temperature at B is reduced suddenly to  $0^\circ\text{C}$  and kept so, while that of A is maintained, find the temperature  $u(x,t)$  at a distance  $x$  from A and at time  $t$ .

Solution:-

The PDE is

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



The boundary conditions are

i)  $u(0,t) = 0$

ii)  $u(l,t) = 0$

iii)  $u(x,0) = \frac{100x}{l}$

$$\begin{aligned} f(x) &= \left(\frac{b-a}{l}\right)x + a \\ &= \left(\frac{100-0}{l}\right)x + 0 \\ &= \frac{100x}{l} \end{aligned}$$

The suitable solution is

$$u(x,t) = (A \cos px + B \sin px) e^{-a^2 p^2 t} \rightarrow \text{①}$$

Applying i) in ① we get  $u(0,t) = 0$

$$(A + 0) e^{-a^2 p^2 t} = 0.$$



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Here  $e^{-a^2\lambda^2 t} \neq 0$  [since it is a f<sub>o</sub> of time]

and  $B \neq 0$ . [suppose  $B=0$ , we get trivial solution]

$$\sin \lambda 30 = 0$$

$$\lambda(30) = \sin 0$$

$$\lambda(30) = n\pi \Rightarrow \boxed{\lambda = \frac{n\pi}{30}}$$

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

$$u(x,t) = B \sin \frac{n\pi x}{30} e^{-a^2 \frac{n^2\pi^2}{900} t}$$

Apply (iii) in (3)

$$u(x,t) = \sum_{n=1}^{\infty} B_n \sin \frac{n\pi x}{30} e^{-a^2 \frac{n^2\pi^2}{900} t}$$

$$u(x,0) = f(x) \text{ in (3)}$$

$$= 2x + 20$$

$$u(x,0) \Rightarrow \sum_{n=1}^{\infty} B_n \sin \frac{n\pi x}{30} e^0$$

$$= \sum_{n=1}^{\infty} B_n \sin \frac{n\pi x}{30}$$

$$\therefore \sum_{n=1}^{\infty} B_n \sin \frac{n\pi x}{30} = 2x + 20$$

$$\sum_{n=1}^{\infty} b_n \sin \frac{n\pi x}{30} = 2x + 20 \quad B_n = b_n$$

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

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

$$= \frac{1}{15} \left[ (2x+20) \left( \frac{-\cos n\pi x}{n\pi(30)} \right) - (2) \left( \frac{-\sin n\pi x}{(n\pi(30))^2} \right) \right]_0^{30}$$



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Half Range sine series

$$\sum_{n=1}^{\infty} b_n \sin \frac{n\pi x}{l} = \frac{100x}{l} \quad \therefore B_n = b_n$$

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

$$B_n = \frac{2}{l} \int_0^l \frac{100x}{l} \sin \frac{n\pi x}{l} dx$$

$$= \frac{200}{l^2} \int_0^l x \sin \frac{n\pi x}{l} dx$$

$$= \frac{200}{l^2} \left[ x \frac{-\cos n\pi x}{\frac{n\pi}{l}} - 1 \left( \frac{-\sin n\pi x}{\frac{n^2\pi^2}{l^2}} \right) \right]_0^l$$

$$= \frac{200}{l^2} \left[ \frac{-lx}{n\pi} \cos n\pi x + \frac{l^2}{n^2\pi^2} \sin \frac{n\pi x}{l} \right]_0^l$$

$$= \frac{200}{l^2} \left[ \frac{-l^2}{n\pi} (-1)^n \right]$$

$$= \frac{-200 (-1)^n}{n\pi}$$

$$B_n = \frac{200 (-1)^{n+1}}{n\pi}$$

Sub  $B_n$  value in (4), we get

$$u(x,t) = \sum_{n=1}^{\infty} \frac{200 (-1)^{n+1}}{n\pi} \sin \frac{n\pi x}{l} e^{-\frac{a^2 n^2 \pi^2 t}{l^2}}$$

$$= \frac{200}{\pi} \sum_{n=1}^{\infty} \frac{(-1)^{n+1}}{n} \sin \frac{n\pi x}{l} e^{-\frac{a^2 n^2 \pi^2 t}{l^2}}$$



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2. A rod 30cm long has its ends A and B kept at  $20^\circ$  and  $80^\circ$  respectively. Until steady state conditions prevail. The temperature at each end is then suddenly reduced to  $0^\circ$  and kept so. Find the resulting temperature function  $u(x,t)$  taking  $x=0$  at A.

Solution:

The ODHG is

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

The boundary conditions are

i)  $u(0,t) = 0, t > 0$

ii)  $u(30,t) = 0, t > 0$

iii)  $u(x,0) = 8x + 20$

The suitable soln is

$$u(x,t) = (A \cos \lambda x + B \sin \lambda x) e^{-a^2 \lambda^2 t} \rightarrow \textcircled{1}$$

Applying i) in ①

$$u(0,t) = 0.$$

$$u(0,t) \Rightarrow (A(1) + B(0)) e^{-a^2 \lambda^2 t} = 0.$$

$$A e^{-a^2 \lambda^2 t} = 0.$$

$$e^{-a^2 \lambda^2 t} \neq 0 \text{ [since it is a fn of time]}$$

$$\boxed{A=0}$$

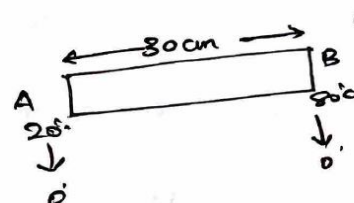
Sub  $A=0$  in ①

$$u(x,t) = B \sin \lambda x e^{-a^2 \lambda^2 t} \rightarrow \textcircled{2}$$

Apply ii) in ②

$$u(30,t) = 0.$$

$$u(30,t) = B \sin \lambda 30 e^{-a^2 \lambda^2 t} = 0.$$



$$\begin{aligned} f(x) &= \left(\frac{b-a}{l}\right)x + a \\ &= \left(\frac{80-20}{30}\right)x + 20 \\ &= \left(\frac{60}{30}\right)x + 20 \\ &= 2x + 20 \end{aligned}$$



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

Here  $e^{-a^2 p^2 t} \neq 0$  [It is a function of time]

$$\Rightarrow A = 0$$

Sub  $A = 0$  in (1) we get

$$u(x, t) = B \sin px e^{-a^2 p^2 t} \rightarrow (2)$$

Applying (ii) in (2) we get

$$u(x, t) = 0$$
$$B \sin px e^{-a^2 p^2 t} = 0$$

Here  $e^{-a^2 p^2 t} \neq 0$  [It is a function of t]

$B \neq 0$  [Suppose  $B = 0$ , we get a trivial soln]

$$\Rightarrow \sin px = 0$$
$$px = \sin^{-1} 0$$
$$px = n\pi$$
$$p = \frac{n\pi}{l}$$

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

$$u(x, t) = B \sin \frac{n\pi x}{l} e^{-\frac{a^2 n^2 \pi^2}{l^2} t} \rightarrow (3)$$

The most general soln is

$$u(x, t) = \sum_{n=1}^{\infty} B_n \sin \frac{n\pi x}{l} e^{-\frac{a^2 n^2 \pi^2}{l^2} t} \rightarrow (4)$$

Applying (iii) in (4)

$$u(x, 0) = \frac{100x}{l}$$
$$\sum_{n=1}^{\infty} B_n \sin \frac{n\pi x}{l} = \frac{100x}{l}$$



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$$= \frac{1}{15} \left[ \left[ 2(30) + 20 \right] \left[ \frac{-\cos \frac{n\pi 30}{30}}{\frac{n\pi}{30}} \right] + 2 \left[ \frac{\sin \frac{n\pi 30}{30}}{n^2 \pi^2 / 900} \right] \right. \\ \left. - \left\{ 30 \left( \frac{-\cos 0}{n\pi / 30} \right) + 2 \left( \frac{\sin 0}{n^2 \pi^2 / 900} \right) \right\} \right]$$

$$= \frac{1}{15} \left[ -20 (-1)^n \left( \frac{30}{n\pi} \right) + 20 (1) \frac{30}{n\pi} \right]$$

$$= \frac{1}{15} \left[ -\frac{2400}{n\pi} (-1)^n + \frac{600}{n\pi} \right]$$

$$= \frac{1}{15} \left[ \frac{600}{n\pi} \right] [1 - 4(-1)^n]$$

$$= \frac{40}{n\pi} [1 - 4(-1)^n] \rightarrow \textcircled{A}$$

$$\textcircled{A} \Rightarrow u(x,t) = \sum_{n=1}^{\infty} \frac{40}{n\pi} [1 - 4(-1)^n] \sin \frac{n\pi x}{30} e^{-\frac{a^2 n^2 \pi^2}{900} t}$$