

§10.6-10.7 Separation of variables, cont.

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Other Heat Equation settings

Nonhomogeneous boundary conditions. Here, we seek to solve

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that is, we have different temperatures at the endpoints. As in nonhomogeneous ODEs, the solution is essentially **any solution of the nonhomogeneous equation plus the general solution of the homogeneous one.**

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We need $v(0, t) + u_0(0, t) = T_1$ but $u_0(0, t) = T_1$, by construction, so: $v(0, t) = 0$. Likewise, $v(L, t) = 0$. v satisfies the same problem, with homogeneous boundary values, and initial condition

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$$v(x, 0) + u_0(x, 0) = f(x) \implies v(x, 0) = f(x) - u_0(x, 0)$$

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Then, the problem for v becomes

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We have studied this equation in §10.5. The solution is

$$v(x, t) = \sum_{n=1}^{\infty} c_n \exp(-n^2 \pi^2 \alpha^2 t / L^2) \sin(n\pi x / L)$$

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Thus, since $u(x, t) = u_0(x, t) + v(x, t)$ we obtain

$$u(x, t) = x(T_2 - T_1)/L + T_1 + \sum_{n=1}^{\infty} c_n \exp(-n^2 \pi^2 \alpha^2 t / L^2) \sin(n\pi x / L)$$

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Example:

$u_t = u_{xx}$, $u(0, t) = 20$, $u(30, t) = 50$, $u(x, 0) = 60 - 2x$ Particular solution:

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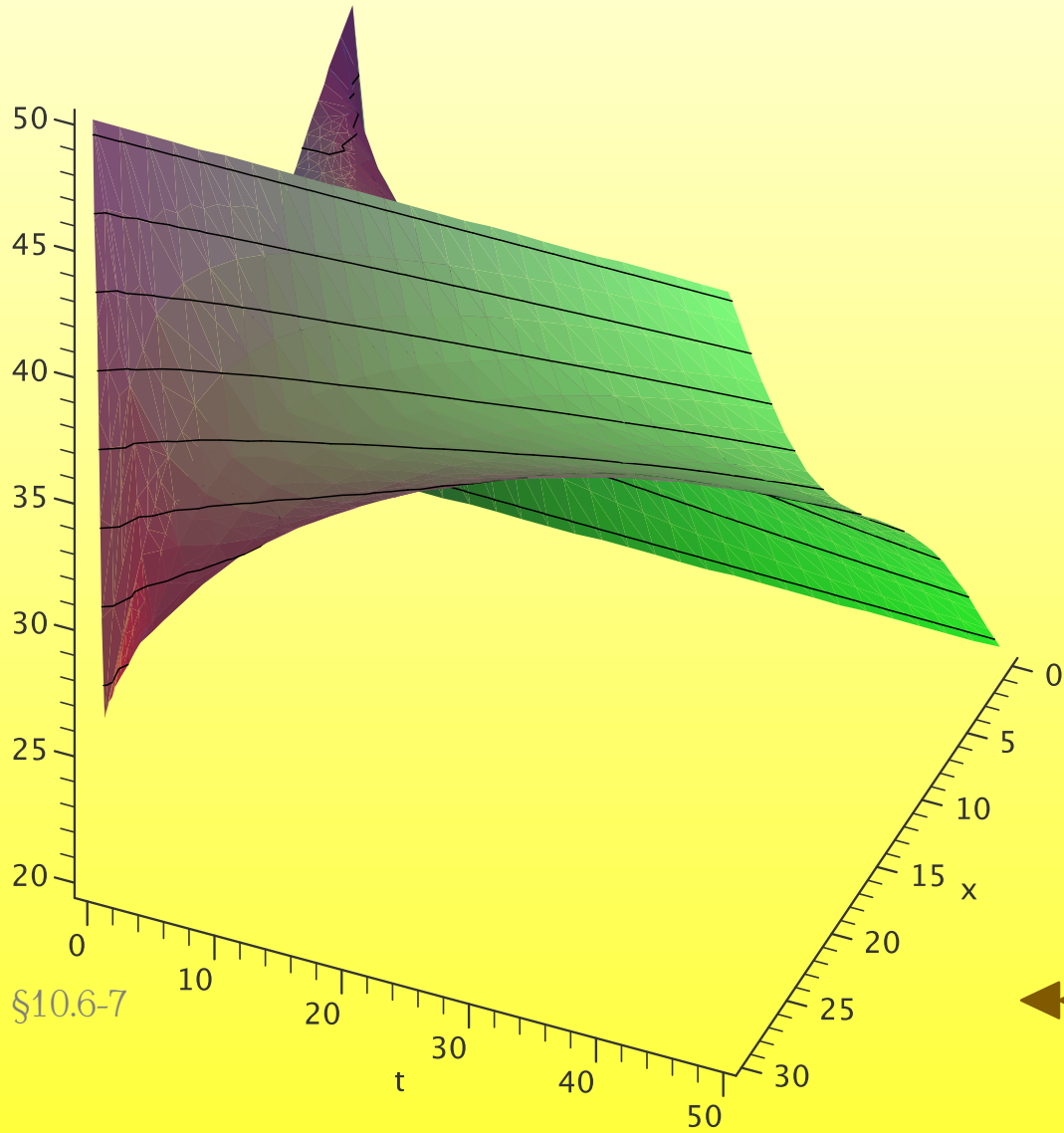
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$$c_n = \frac{2}{30} \int_0^{30} \underbrace{(40 - 3x)}_4 \sin(n \pi x / 30) dx = \frac{20(4 + 5(-1)^m)}{m \pi}$$



O. Costin: §10.6-7



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where we seek **nonzero solutions**. (1) $\lambda > 0$. As in §10.5,

$$X(x) = a_n \sin(\sqrt{\lambda}x) + c_n \cos(\sqrt{\lambda}x)$$

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We need: $X'_n(L) = 0$, thus $-c_n \sqrt{\lambda} \sin(\sqrt{\lambda}L) = 0$, $\sqrt{\lambda}_n = n\pi/L$.

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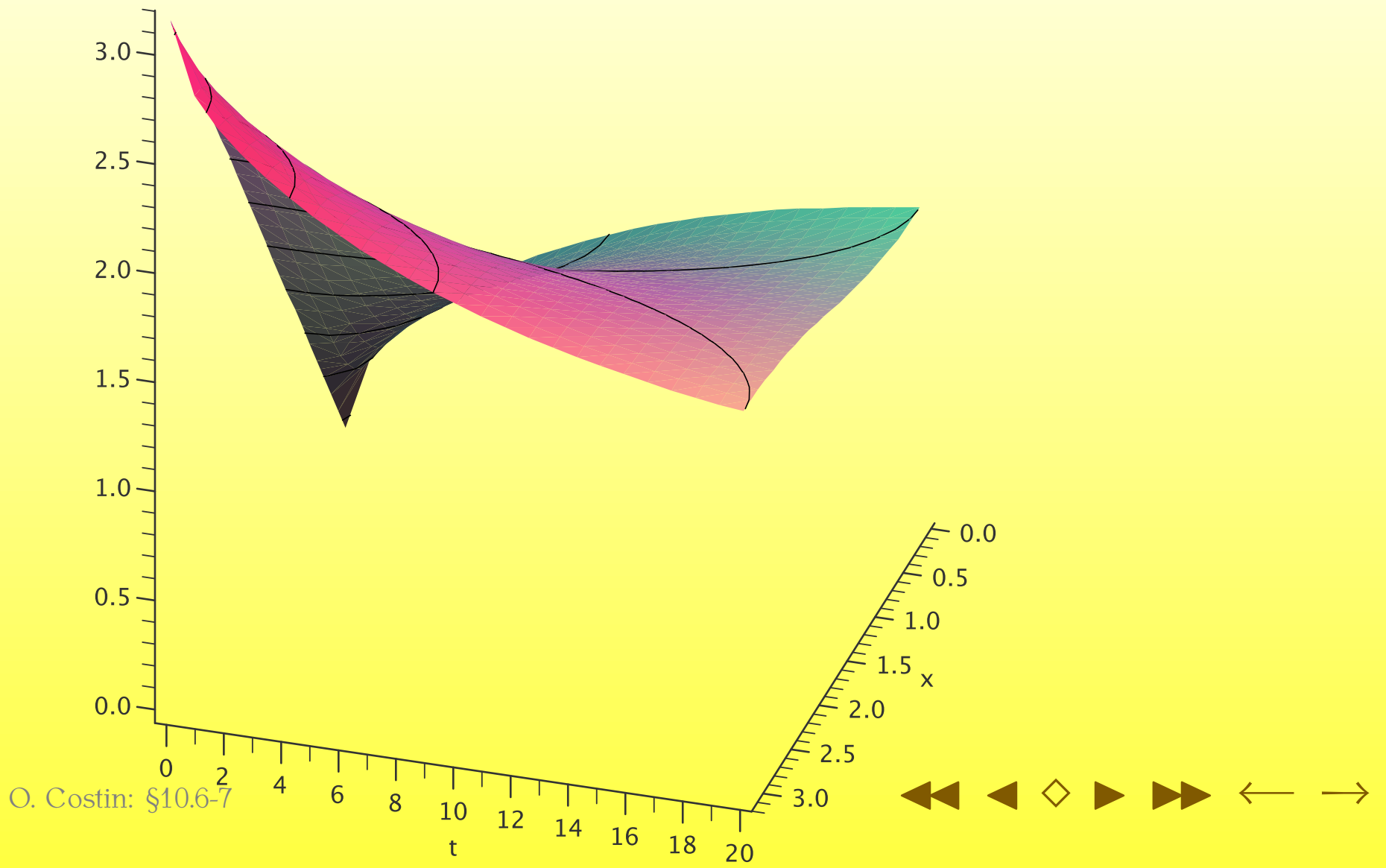
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$$c_0 = \pi, c_n = \frac{2}{\pi} \int_0^{\pi} x \cos(nx) = -\frac{2}{\pi n^2} (1 - (-1)^n); \quad (n > 1)$$



O. Costin: §10.6-7