Prof. A. Iozzi ETH Zürich Autumn 2024

Serie 11

Analysis III

Topics: Heat equation: solutions via Fourier series. Laplace equation on a rectangle.

1. Find, via Fourier series, the solution of the 1-dimensional heat equation with the following initial condition:

$$\begin{cases} u_t = 4 \, u_{xx}, & x \in [0, 1], \ t \ge 0\\ u(0, t) = u(1, t) = 0, & t \ge 0\\ u(x, 0) = f(x), & x \in [0, 1] \end{cases}$$

where

$$f(x) = \sin(\pi x) + \sin(5\pi x) + \sin(10\pi x).$$

Use the method of separation of variables from scratch, showing all the steps.

2. An aluminium bar of length L = 1(m) has thermal diffusivity of (around)¹

$$c^2 = 0.0001 \left(\frac{\mathrm{m}^2}{\mathrm{sec}}\right) = 10^{-4} \left(\frac{\mathrm{m}^2}{\mathrm{sec}}\right).$$

It has initial temperature given by $u(x,0) = f(x) = 100 \sin(\pi x) (^{\circ}C)$, and its ends are kept at a constant 0°C temperature. Find the first time t^* for which the whole bar will have temperature $\leq 30^{\circ}C$. In mathematical terms, solve

$$\begin{cases} u_t = 10^{-4} u_{xx}, & x \in [0, 1], \ t \ge 0\\ u(0, t) = u(1, t) = 0, & t \ge 0\\ u(x, 0) = 100 \sin(\pi x), & x \in [0, 1]. \end{cases}$$

and find the smallest t^* for which

$$\max_{x \in [0,1]} u(x, t^*) \le 30.$$

You can use the formula from the lecture notes.

 $^{^1 \}rm we are approximating the standard value which would be <math display="inline">c^2 \approx 0.000097 \rm m^2/sec$ to make computations easier.

3. Consider the following time-dependent version of the heat equation on the interval [0, L], in which the constant varies linearly with time. We also impose boundary conditions and we look for solutions:

$$u = u(x,t) \quad \text{s.t.} \quad \begin{cases} u_t = 2tc^2 u_{xx}, & x \in [0,L], t \in [0,+\infty) \\ u(0,t) = 0, & t \in [0,+\infty) \\ u(L,t) = 0, & t \in [0,+\infty) \end{cases}$$

Find all possible solutions of the specific form u(x,t) = F(x)G(t).

4. Adapt the method used to solve the previous Laplace equation in the case in which the only nontrivial initial boundary condition is on the right vertical segment of the rectangle

$$u(0, y) = 0$$

$$R = \left\{ (x, y) \in \mathbb{R}^2 \mid \substack{0 \le x \le a \\ 0 \le y \le b} \right\}$$

$$u(a, y) = g(y)$$

$$(g(0) = g(b) = 0)$$

$$(g(0) = g(b) = 0)$$

$$(x, y) \in R$$

$$u(x, 0) = 0$$

$$(x, y) \in R$$

$$u(x, 0) = u(x, b) = 0, \quad 0 \le x \le a$$

$$u(0, y) = 0, \quad 0 \le y \le b$$

$$u(a, y) = g(y), \quad 0 \le y \le b$$

where g(y) is any function with prescribed boundary conditions

$$g(0) = g(b) = 0.$$

Hand in by: Wednesday 4 December 2024.