

Separation of variables: one-dimensional wave equation

One-dimensional diffusion equation, two-dimensional steady-state equation

Lectures 11-15

1. A string is fixed at $x = 0$ and $x = L$ and lies initially along the x -axis. If it is set in motion by giving all points $0 < x < L$ a constant transverse velocity $\frac{\partial u}{\partial t} = u_0$ at $t = 0$, then find the subsequent motion of the string.
2. A guitar string of length $L = 1$, is pulled in the middle so that it reaches a height h . Assuming the initial position of the string as

$$u(x, 0) = \begin{cases} 2hx, & 0 < x < 1/2, \\ 2h(1 - x), & 1/2 \leq x < 1, \end{cases}$$

what is the subsequent motion of the string if it is suddenly released?

3. A metal bar of length 100 metre has its ends $x = 0$ and $x = 100$ kept at 0 degree Celsius. Initially half of the bar is at 60 degree C while the other half is at 40 degree C. Assuming a thermal diffusivity of 0.16 cgs units and that the surface of the bar is insulated, find the temperature everywhere in the bar at time t .
4. Solve the following IBVP with non-homogeneous BCs:

$$\begin{aligned} u_t &= u_{xx}, \quad 0 < x < 1, \\ u(0, t) &= 0, \\ u(1, t) &= 1, \\ u(x, 0) &= x^2. \end{aligned}$$

5. Using Duhamel's principle for an infinite string problem, solve

$$\begin{aligned} u_{tt} - u_{xx} &= x - t, \quad -\infty < x < \infty, \\ u(x, 0) &= 0, \quad u_t(x, 0) = 0. \end{aligned}$$

6. Find a solution $u(x, y)$ of the following steady-state heat conduction problem

$$\begin{aligned} u_{xx} + u_{yy} &= 0, \quad 0 < x < \pi, \quad 0 < y < 1, \\ u(x, 0) &= 0, \quad 0 < x < \pi, \quad u(x, 1) = \begin{cases} x, & 0 < x < \pi/2, \\ \pi - x, & \pi/2 < x < \pi, \end{cases} \\ u(0, y) &= u(\pi, y) = 0, \quad 0 < y < 1. \end{aligned}$$

7. Consider transient heat conduction in a circular region of radius a . Considering that heat conduction takes place only radially, find the solution of the transient heat conduction in the circular disk at any point r at any time $t > 0$
 - (i) When the boundary is kept at zero degree C and the initial temperature distribution is given by $u(r, 0) = 100$ (in C),
 - (ii) When the boundary is kept at zero degree C and the initial temperature distribution is given by $u(r, 0) = r$ (in C).

8. Solve the following boundary value problem inside a circular disk:

$$\begin{aligned}\nabla^2 u &= 0, \quad r < a, \quad 0 \leq \theta < 2\pi, \\ u(a, \theta) &= 4 + 3 \sin \theta, \quad 0 \leq \theta < 2\pi.\end{aligned}$$

Practice Problems

The following problems will not be discussed in the tutorial class.

9. Change the initial conditions in Problem 1 above to

$$u(x, 0) = \begin{cases} x, & 0 < x < L/2, \\ (L - x), & L/2 \leq x < L. \end{cases}$$

and the string is released from rest at this position. Hence find the displacement at any subsequent time.

10. Find a solution of the wave equation $u_{tt} = u_{xx}$; $0 < x < \pi$, $t > 0$, subject to the following boundary and initial conditions:

$$u(0, t) = u(\pi, t) = 0, \quad t > 0; \quad u(x, 0) = \pi x - x^2, \quad u_t(x, 0) = 0, \quad 0 < x < \pi$$

11. A metal bar of length L is initially at a temperature given by

$$f(x) = \begin{cases} x, & 0 < x < L/2, \\ L - x, & L/2 \leq x < L, \end{cases}$$

and its ends are kept at zero degree C. Find the temperature distribution of the bar at any time.

12. Find the temperature $u(x, t)$ in a bar of length L which is perfectly insulated, also at the ends $x = 0$ and $x = L$ such that $u_x(0, t) = u_x(L, t) = 0$, and the initial temperature in the bar is $u(x, 0) = f(x)$. Also, find the temperature in the bar, given $L = \pi$, $\alpha = 1$, for

(i) $f(x) = 1$, (ii) $f(x) = x^2$.

13. Using Duhamel's Principle, solve the following:

$$\begin{aligned}u_{tt} &= u_{xx} + x \sin t, \quad 0 < x < 1, \quad t > 0, \\ u(x, 0) &= x(1 - x), \quad u_t(x, 0) = 0, \quad 0 \leq x \leq 1, \\ u(0, t) &= u(1, t) = 0, \quad t > 0.\end{aligned}$$

14. Using Duhamel's Principle, solve the following:

$$\begin{aligned}u_t &= u_{xx} + t[2x + \sin 2\pi x], \quad 0 < x < 1, \quad t > 0, \\ u(x, 0) &= 1 + \sin(\pi x) - x, \quad 0 \leq x \leq 1, \\ u(0, t) &= 1, \quad u(1, t) = t^2, \quad t > 0.\end{aligned}$$

15. Find a solution $u(r, \theta)$ of the boundary value problem

$$\begin{aligned}r^2 u_{rr} + r u_r + u_{\theta\theta} &= 0, \quad 0 < r < 1, \quad 0 < \theta < \pi, \\ u(0, \theta) &= 0, \quad u(1, \theta) = \theta(\pi - \theta), \quad 0 < \theta < \pi, \\ u(r, 0) &= u(r, \pi) = 0, \quad 0 < r < 1.\end{aligned}$$