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Maths-4 Unit-2 Playlist

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Application of PDE

MM-1

Topic: Classification of PDE of second orderStandard form

$$A \frac{\partial^2 u}{\partial x^2} + B \frac{\partial^2 u}{\partial x \partial y} + C \frac{\partial^2 u}{\partial y^2} + f(x, y, u, \frac{\partial u}{\partial x}, \frac{\partial u}{\partial y}) = 0 \quad u = u(x, y)$$

where A, B, C are constant or continuous fn of x, y.

$$u = f(x, y)$$

$$z = z(x, y), \quad z = z(x, t)$$

$$B^2 - 4AC$$

Now Equation is

$$(1) \quad B^2 - 4AC = 0 \Rightarrow \text{Parabolic}$$

$$(2) \quad B^2 - 4AC > 0 \Rightarrow \text{Hyperbolic}$$

$$(3) \quad B^2 - 4AC < 0 \Rightarrow \text{elliptic}$$

Note: → If A, B, C are constants then Nature of Eqⁿ remain same in whole region

Ex.

Classify

$$u_{xx} + 3u_{xy} + u_{yy} = 0$$

(MTU12)

$$u = u(x, y)$$

$$A \frac{\partial^2 u}{\partial x^2} + B \frac{\partial^2 u}{\partial x \partial y} + C \frac{\partial^2 u}{\partial y^2}$$

$$A = 1, \quad B = 3, \quad C = 1$$

$$B^2 - 4AC = 9 - 4 = 5 > 0 \quad [\text{Hyperbolic}]$$

Ex.

Classify

$$4 \frac{\partial^2 u}{\partial x^2} + 4 \frac{\partial^2 u}{\partial x \partial t} + \frac{\partial^2 u}{\partial t^2} = 0$$

[2020-21]

$$u = u(x, t)$$

$$A = 4, \quad B = 4, \quad C = 1$$

$$B^2 - 4AC = 16 - 4 \times 4 = 0$$

[Nature is Parabolic]

Ex. Classify $x^2 \frac{\partial^2 u}{\partial x^2} - 1 \frac{\partial^2 u}{\partial y^2} = 0$

$B=0$
 $A=x^2$
 $C=-1$

AKTU (2019-20) L-1-2
 MM-2

$$B^2 - 4AC \Rightarrow 0 - 4x^2(-1) = 4x^2$$

$$\begin{cases} 4x^2 > 0 & \text{hyperbolic} \\ x=0 & B^2 - 4AC = 4x^2 = 0 \text{ Parabolic} \end{cases} \quad u = u(x, y)$$

Ex. Show that $z_{xx} + 2xz_{xy} + (1-y^2)z_{yy} = 0$ is elliptic for values of x and y in region $x^2 + y^2 < 1$, parabolic on the boundary and hyperbolic outside the region. [2018]

$$1. \frac{\partial^2 z}{\partial x^2} + 2x \frac{\partial^2 z}{\partial x \partial y} + (1-y^2) \frac{\partial^2 z}{\partial y^2} = 0$$

$B=2x$ $A=1$ $C=1-y^2$

$$B^2 - 4AC = 4x^2 - 4(1)(1-y^2) = 4x^2 - 4 + 4y^2$$

$$B^2 - 4AC = 4(x^2 + y^2 - 1)$$

$$B^2 - 4AC = 0 \rightarrow \text{Parabolic} \quad Z = (x, y)$$

$$4(x^2 + y^2 - 1) = 0 \Rightarrow x^2 + y^2 - 1 = 0 \Rightarrow \boxed{x^2 + y^2 = 1} \checkmark$$

$$B^2 - 4AC > 0 \Rightarrow \text{hyperbolic}$$

$$4(x^2 + y^2 - 1) > 0 \Rightarrow x^2 + y^2 - 1 > 0 \Rightarrow \boxed{x^2 + y^2 > 1} \checkmark$$

$$B^2 - 4AC < 0 \Rightarrow \text{elliptic}$$

$$4(x^2 + y^2 - 1) < 0 \Rightarrow x^2 + y^2 - 1 < 0 \Rightarrow \boxed{x^2 + y^2 < 1} \checkmark$$

Ex. Classify $(1-x^2) \frac{\partial^2 z}{\partial x^2} - 2xy \frac{\partial^2 z}{\partial x \partial y} + (1-y^2) \frac{\partial^2 z}{\partial y^2} - 2z = 0$ [AKTU 2016, 17]

Sol

$A=1-x^2$
 $B=-2xy$
 $C=1-y^2$

$$B^2 - 4AC = 4x^2y^2 - 4(1-x^2)(1-y^2) = 4x^2y^2 - 4(1-y^2-x^2+x^2y^2)$$

$$B^2 - 4AC = 4(x^2 + y^2 - 1)$$

Parabolic if $B^2 - 4AC = 0 \Rightarrow 4(x^2 + y^2 - 1) = 0 \Rightarrow \boxed{x^2 + y^2 = 1}$

Elliptic if $B^2 - 4AC < 0 \Rightarrow (x^2 + y^2 - 1) < 0 \Rightarrow \boxed{x^2 + y^2 < 1}$

Hyperbolic if $B^2 - 4AC > 0 \Rightarrow (x^2 + y^2 - 1) > 0 \Rightarrow \boxed{x^2 + y^2 > 1}$

Topic: $\rightarrow$ Method of Separation of Variables.
to Solve PDE

Ex. Solve by separation of Variables.

(A) $-\frac{\partial u}{\partial t} = \frac{\partial u}{\partial x} - 2u$, $u(x,0) = 10e^{-x} - 6e^{-4x}$ [2018]
 $u = u(x,t)$

$u = X(x)T(t)$ — (1)

Diff eqⁿ (1) w.r.t 't', x as a const.

$\frac{\partial u}{\partial t} = X \frac{dT}{dt} = XT'$,

Diff eqⁿ (1) w.r.t 'x', t as a const

$\frac{\partial u}{\partial x} = T \frac{dX}{dx} = TX'$

Eqⁿ (A), $XT' = TX' - 2XT$

Divide by XT , $\frac{XT'}{XT} = \frac{TX'}{XT} - \frac{2XT}{XT}$

$\frac{T'}{T} = \frac{X'}{X} - 2 = k$, $\beta^2, -\beta^2$

$\frac{T'}{T} = k \Rightarrow T' = kT$

$\frac{dT}{dt} = kT$

$\Rightarrow DT = kT$

$\Rightarrow (D-k)T = 0$

A.E $D \rightarrow m$
 $m - k = 0$
 $m = k$

CF = $C_1 e^{kt}$

$T = C_1 e^{kt}$

$\frac{X'}{X} - 2 = k \Rightarrow \frac{X'}{X} = k+2$

$X' = (k+2)X$

$\frac{dX}{dx} = (k+2)X$

$[D - (k+2)]X = 0$

A.E $m - (k+2) = 0$
 $m = k+2$

CF = $C_2 e^{(k+2)x}$

$X = C_2 e^{(k+2)x}$

$u = C_2 e^{(k+2)x} \cdot C_1 e^{kt} = C_1 C_2 e^{(k+2)x + kt}$

Most general Solⁿ

$u(x,t) = \sum_{n=1}^{\infty} b_n e^{(k+2)x + kt}$ — (2)

$$u(x,0) = 10e^{-x} - 6e^{-4x}$$

MM-2
L-2-2

Put $t=0$ in eqⁿ (2)

$$u(x,0) = \sum b_n e^{(k+2)x}$$

$$10e^{-x} - 6e^{-4x} = \sum_{n=1}^{\infty} b_n e^{(k+2)x}$$

$$10e^{-x} - 6e^{-4x} = b_1 e^{(k+2)x} + b_2 e^{(k+2)x} + b_3 e^{(k+2)x} + \dots$$

$$b_1 = 10$$

$$-1 = k+2$$

$$k = -3$$

$$b_2 = -6$$

$$-4 = k+2$$

$$k = -6$$

$$b_3 = b_4 = b_5 = \dots = 0$$

$$\text{Eqⁿ (2)} \quad u(x,t) = b_1 e^{(k+2)x+kt} + b_2 e^{(k+2)x+kt} + b_3 e^{(k+2)x+kt} + \dots$$

$$u(x,t) = 10e^{(-3+2)x-3t} + (-6)e^{(-6+2)x-6t}$$

$$u(x,t) = 10e^{-x-3t} - 6e^{-4x-6t}$$

Contd...

L-3 (Unit-2) Math-4

MM-1

Method of Separation of Variable

L-3-1

Ex.

Solve by Method of Separation of Variables

$$\frac{\partial^2 u}{\partial x \partial t} = e^{-t} \cos x$$

Given that $u=0$, when $t=0$ and — (A) ✓ [2013]

$\frac{\partial u}{\partial t} = 0$, when $x=0$ — (B)

$$u = u(x, t)$$

Soln

Let $u = X(x) \cdot T(t)$ — (1)
eqn (1) w.r.t (t) , x as const

$$\frac{\partial u}{\partial t} = X \frac{dT}{dt} = X T'$$

Again diff w.r.t (x) , t as const

$$\frac{\partial}{\partial x} \left(\frac{\partial u}{\partial t} \right) = T' \frac{dX}{dx}$$

$$\frac{\partial^2 u}{\partial x \partial t} = T' X'$$

$$T' X' = e^{-t} \cos x$$

$$\frac{T'}{e^{-t}} = \frac{\cos x}{X'} = k$$

$$\frac{T'}{e^{-t}} = k \Rightarrow \frac{dT}{dt} = k e^{-t}$$

$$dT = k e^{-t} dt$$

$$T = -k e^{-t} + C_1$$

$$\frac{\cos x}{X'} = k$$

$$X' = \frac{\cos x}{k} \Rightarrow \frac{dX}{dx} = \frac{\cos x}{k}$$

$$dX = \frac{\cos x}{k} dx$$

$$X = \frac{\sin x}{k} + C_2$$

$$u(x, t) = \left(\frac{\sin x}{k} + C_2 \right) (-k e^{-t} + C_1) \quad \text{--- (2)}$$

Put $t=0$ then $u=0$

$$u(x, 0) = \left(\frac{\sin x}{k} + C_2 \right) (-k + C_1)$$

$$0 = \left(\frac{\sin x}{k} + C_2 \right) (-k + C_1)$$

$$-k + C_1 = 0$$

$$C_1 = k$$

$$\frac{\sin x}{k} + C_2 \neq 0$$

$$u(x, t) = \left(\frac{\sin x}{k} + C_2 \right) (-k e^{-t} + k) \quad \text{--- (3)}$$

$$(B) \Rightarrow \frac{\partial u}{\partial t} = 0 \text{ when } x=0$$

$$\begin{array}{|c|} \hline L-3-2 \\ \hline MM-2 \\ \hline \end{array}$$

eqn (3) w.r.t 't'

$$\frac{\partial u}{\partial t} = \left(\frac{\sin x}{k} + C_2 \right) (+k e^{-t})$$

$$\text{Apply (B), } 0 = \left(\frac{\sin 0}{k} + C_2 \right) (k e^{-t})$$

$$0 = C_2 (k e^{-t})$$

$$\boxed{C_2 = 0}, \quad k \neq 0$$

$$\text{Eqn (3)} \quad u(x, t) = \left(\frac{\sin x}{k} + 0 \right) (-k e^{-t} + k)$$

$$= \left(\frac{\sin x}{k} \right) k (1 - e^{-t})$$

$$\boxed{u(x, t) = (\sin x) (1 - e^{-t})}$$

L-4. (Unit-2) Math-4
Application of PDE.

MM-1

Topic: → One Dim Wave Equation

Classify One Dim wave eqⁿ

One Dim Wave Eqⁿ

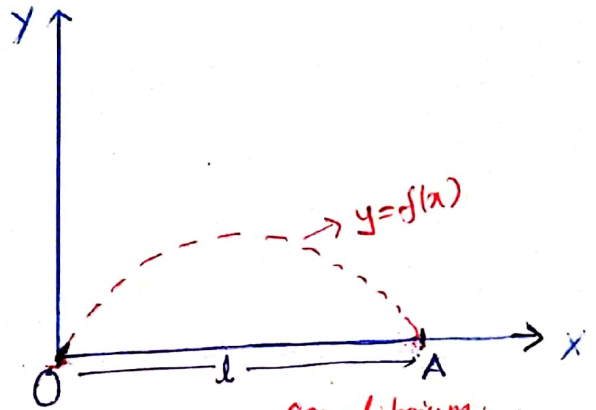
$$\boxed{\frac{\partial^2 y}{\partial t^2} = c^2 \frac{\partial^2 y}{\partial x^2}} \quad \text{--- (2)}$$

$$\frac{\partial^2 y}{\partial t^2} - c^2 \frac{\partial^2 y}{\partial x^2}$$

$y(x, t) \rightarrow$ displacement at position (x) and at time t

This PDE gives transverse vibrations of string.

Boundary Conditions: - (depends on Ends)



At end 'O'

$$y=0 \text{ at } x=0, \quad y(0, t)=0 \quad \text{--- (i)}$$

At end (A)

$$y=0 \text{ at } x=l, \quad y(l, t)=0 \quad \text{--- (ii)}$$

Initial Condition - (depend on time)

Initially, $t=0$, $y=f(x) \Rightarrow y(x, 0)=f(x)$ --- (iv)

$\frac{dy}{dt} \left(\frac{\partial y}{\partial t} \right)_{t=0} = 0 \Rightarrow \frac{\partial y}{\partial t} = 0$ at $t=0$ --- (iii)

Q → Solve $\frac{\partial^2 y}{\partial t^2} = c^2 \frac{\partial^2 y}{\partial x^2}$ wave eqⁿ by using separation of variable method under boundary condition $y=0$, at $x=0$, $y=0$ at $x=l$, and initial condition $\frac{\partial y}{\partial t} = 0$, $y=f(x)$ at $t=0$, where l is length of string.

$$y = y(x, t)$$

let $y = X(x)T(t)$ --- (1)

$$\frac{\partial y}{\partial t} = XT', \quad \frac{\partial^2 y}{\partial t^2} = XT''$$

$$T' = \frac{dT}{dt}$$

$$\frac{\partial y}{\partial x} = TX', \quad \frac{\partial^2 y}{\partial x^2} = TX''$$

$$X' = \frac{dX}{dx}$$

$$\frac{XT''}{XT} = c^2 \frac{TX''}{XT} \Rightarrow \frac{T''}{T} = c^2 \frac{X''}{X} \Rightarrow \frac{X''}{X} = \frac{1}{c^2} \frac{T''}{T} = k$$

$$\frac{X''}{X} = k$$

$$\Rightarrow X'' = kX$$

$$D^2X - kX = 0 \Rightarrow (D^2 - k)X = 0 \quad \text{--- (A)}$$

$$\frac{1}{c^2} \frac{T''}{T} = k \Rightarrow T'' = c^2 k T$$

$$\Rightarrow D^2T - c^2 k T = 0$$

$$(D^2 - c^2 k)T = 0 \quad \text{--- (B)}$$

Case I $k=0$

$$\text{eqn (A)} \quad D^2X = 0$$

$$m^2 = 0$$

$$m = 0, 0$$

$$X = (C_1 + C_2 x) e^{0x}$$

$$X = (C_1 + C_2 x)$$

$$\text{eqn (B)} \quad D^2T = 0$$

$$m^2 = 0$$

$$m = 0, 0$$

$$T = C_3 + C_4 t$$

$$y(x, t) = XT$$

$$y(x, t) = (C_1 + C_2 x)(C_3 + C_4 t)$$

Case II $k = p^2$

$$\text{Eqn (A)} \quad (D^2 - p^2)X = 0$$

$$m^2 - p^2 = 0$$

$$m = \pm p$$

$$X = C_1 e^{px} + C_2 e^{-px}$$

$$\text{eqn (B)}$$

$$(D^2 - c^2 p^2)T = 0$$

$$m^2 - c^2 p^2 = 0$$

$$m = \pm cp$$

$$T = C_3 e^{cpt} + C_4 e^{-cpt}$$

$$y(x, t) = (C_1 e^{px} + C_2 e^{-px})(C_3 e^{cpt} + C_4 e^{-cpt})$$

Case III $k = -p^2$

$$\text{eqn (A)} \quad (D^2 + p^2)X = 0$$

$$m^2 + p^2 = 0$$

$$m = 0 \pm pi$$

$$X = e^{0x} [C_1 \cos px + C_2 \sin px]$$

$$\text{eqn (B)}$$

$$(D^2 + c^2 p^2)T = 0$$

$$m^2 + c^2 p^2 = 0$$

$$m = 0 \pm cp i$$

$$T = e^{0t} [C_3 \cos cpt + C_4 \sin cpt]$$

$$y(x, t) = (C_1 \cos px + C_2 \sin px)(C_3 \cos cpt + C_4 \sin cpt)$$

$$\text{So } y(x, t) = (C_1 \cos px + C_2 \sin px)(C_3 \cos cpt + C_4 \sin cpt) \quad \text{--- (2)}$$

Apply B.C (i) $y = 0$ at $x = 0$

$$0 = (C_1 + 0)(C_3 \cos cpt + C_4 \sin cpt)$$

$$C_1 = 0$$

$$y(x, t) = (C_2 \sin px)(C_3 \cos cpt + C_4 \sin cpt) \quad \text{--- (3)}$$

Apply B.C (ii), $y = 0$ at $x = l$ in eqn (3)

$$0 = (C_2 \sin pl)(C_3 \cos cpt + C_4 \sin cpt)$$

$$C_2 \sin pl = 0$$

$$C_2 \neq 0, \sin pl = 0 = \sin n\pi$$

$$pl = n\pi$$

$$p = n\pi/l$$

$$y(x,t) = \left(C_2 \sin \frac{n\pi x}{l} \right) \left(C_3 \cos \frac{n\pi t}{l} + C_4 \sin \frac{n\pi t}{l} \right) \quad (4)$$

$$\frac{\partial y}{\partial t} = \left(C_2 \sin \frac{n\pi x}{l} \right) \left(-C_3 \sin \frac{n\pi t}{l} \cdot \frac{n\pi}{l} + C_4 \cos \frac{n\pi t}{l} \cdot \frac{n\pi}{l} \right)$$

$$0 = \left(C_2 \sin \frac{n\pi x}{l} \right) \left(0 + C_4 \cdot \frac{n\pi}{l} \right)$$

$$C_4 \cdot \frac{n\pi}{l} = 0$$

$$\Rightarrow \boxed{C_4 = 0}$$

$$y(x,t) = \left(C_2 \sin \frac{n\pi x}{l} \right) \left(C_3 \cos \frac{n\pi t}{l} \right) \quad (5)$$

~~Apply I.C. (iv), $y = f(x)$ at $t=0$.~~

$$\del{f(x) = \left(C_2 \sin \frac{n\pi x}{l} \right) C_3}$$

$$y(x,t) = \sum_{n=1}^{\infty} b_n \sin \frac{n\pi x}{l} \cos \frac{n\pi ct}{l} \quad \text{--- (6)} \quad \left[\begin{array}{l} y = f(x) \text{ at } t=0 \\ C_2 C_3 = b_n \end{array} \right] \quad \text{--- (iv)}$$

Apply I.C. (iv)

$$f(x) = \sum_{n=1}^{\infty} b_n \sin \frac{n\pi x}{l} \rightarrow \text{Half Range Sine Series.}$$

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

$$\text{Sol}^n \quad y(x,t) = \sum_{n=1}^{\infty} b_n \sin \frac{n\pi x}{l} \cos \frac{n\pi ct}{l}$$

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

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Topic → Problems Based upon One-Dim Wave eqⁿ.

Wave Eqⁿ $\boxed{\frac{\partial^2 y}{\partial t^2} = c^2 \frac{\partial^2 y}{\partial x^2}}$

Prob-1 A string is stretched and fastened to two points l apart. Motion is started by displacing the string in the form $y = A \sin \frac{\pi x}{l}$, from which it is released at $t=0$. Show that displacement of any point at a distance x from one end at time t is given by $y(x,t) = A \sin \frac{\pi x}{l} \cos \frac{\pi c t}{l}$

[2018, 13, 17, 11, 2012]

$\boxed{\frac{\partial^2 y}{\partial t^2} = c^2 \frac{\partial^2 y}{\partial x^2}}$ 1-D. wave eqⁿ.

B.C At end 'O'

$y=0$ at $x=0 \Rightarrow y(0,t)=0$ (A)

At end 'A'

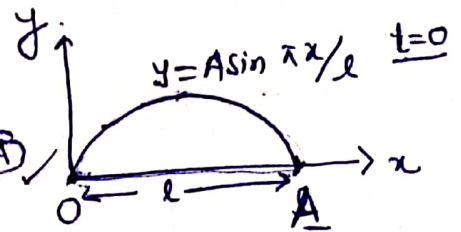
$y=0$ at $x=l \Rightarrow y(l,t)=0$ (B)

I.C

$y = A \sin \frac{\pi x}{l}$ at $t=0$ — (D)

$\frac{\partial y}{\partial t} = 0$

At $t=0$ — (C)

Solⁿ of 1-D. wave eqⁿ is given by.

$$y(x,t) = (C_1 \cos px + C_2 \sin px) (C_3 \cos cpt + C_4 \sin cpt) \quad \text{--- (1)}$$

Apply B.C (A) $y=0$ At $x=0$

$0 = C_1 (C_3 \cos cpt + C_4 \sin cpt)$

$\boxed{C_1 = 0}$

OR $C_3 \cos cpt + C_4 \sin cpt = 0 \times$

$$y(x,t) = C_2 \sin px (C_3 \cos cpt + C_4 \sin cpt) \quad \text{--- (2)}$$

Apply B.C (B) $y=0$ at $x=l$

$0 = C_2 \sin pl (C_3 \cos cpt + C_4 \sin cpt)$

$C_2 = 0 \times$

$\sin pl = 0, C_3 \cos cpt + C_4 \sin cpt = 0 \times$

$\sin pl = \sin n\pi \Rightarrow pl = n\pi$

$\boxed{p = \frac{n\pi}{l}}$ ✓

$$y(x,t) = C_2 \sin \frac{n\pi x}{l} \left(C_3 \cos \frac{c n \pi t}{l} + C_4 \sin \frac{c n \pi t}{l} \right) \quad (3)$$

$$\frac{\partial y}{\partial t} = C_2 \sin \left(\frac{n\pi x}{l} \right) \left[-C_3 \sin \frac{c n \pi t}{l} \frac{n\pi c}{l} + C_4 \cos \frac{c n \pi t}{l} \frac{n\pi c}{l} \right]$$

Apply I.C. (c) $\frac{\partial y}{\partial t} = 0$ at $t=0$.

$$0 = C_2 \sin \left(\frac{n\pi x}{l} \right) \left[0 + C_4 \frac{n\pi c}{l} \right]$$

$$C_2 = 0 \quad \boxed{C_4 = 0}$$

$$y(x,t) = C_2 \sin \frac{n\pi x}{l} C_3 \cos \frac{n\pi c t}{l} \quad (4)$$

Most general solⁿ $\rightarrow$

$$y(x,t) = \sum_{n=1}^{\infty} b_n \sin \frac{n\pi x}{l} \cos \frac{n\pi c t}{l} \quad (5)$$

Apply I.C. $y = A \sin \frac{\pi x}{l}$ at $t=0$.

$$A \sin \frac{\pi x}{l} = \sum_{n=1}^{\infty} b_n \sin \frac{n\pi x}{l}$$

$$A \sin \left(\frac{\pi x}{l} \right) = b_1 \sin \left(\frac{\pi x}{l} \right) + b_2 \sin \frac{2\pi x}{l} + b_3 \sin \frac{3\pi x}{l} + \dots$$

$$b_2 = 0, b_3 = 0 \dots b_n = 0$$

$$\boxed{b_1 = A}$$

$$y(x,t) = b_1 \sin \frac{\pi x}{l} \cos \frac{\pi c t}{l} + b_2 \sin \frac{2\pi x}{l} \cos \frac{2\pi c t}{l} + \dots$$

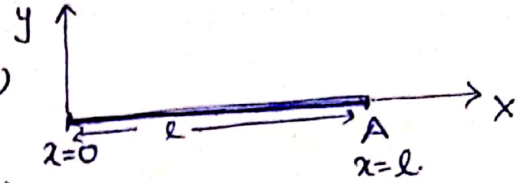
$$\boxed{y(x,t) = A \sin \frac{\pi x}{l} \cos \frac{\pi c t}{l}} \quad \checkmark$$

Prob-2 A tightly stretched string with fixed end points $x=0$ and $x=l$ is initially at rest in its equilibrium position. If it is set vibrating by giving to each of its points an initial velocity $\lambda x(l-x)$, find displacement of the string at any distance x from one end and at any time t .

I.C. $y=0$ at $t=0$ — (C)

$\frac{\partial y}{\partial t} = \lambda x(l-x)$, $t=0$ — (D)

B.C. $x=0$ $y=0$ — (A)
 $x=l$ $y=0$ — (B)



$$\frac{\partial^2 y}{\partial t^2} = c^2 \frac{\partial^2 y}{\partial x^2}$$

$$y = (c_1 \cos px + c_2 \sin px)(c_3 \cos cpt + c_4 \sin cpt) \quad \text{--- (1)}$$

Apply 'A' $y=0$, $x=0$

$$0 = (c_1)(c_3 \cos cpt + c_4 \sin cpt)$$

$$\boxed{c_1 = 0}$$

$$y(x,t) = (c_2 \sin px)(c_3 \cos cpt + c_4 \sin cpt) \quad \text{--- (2)}$$

Apply 'B' $y=0$ at $x=l$

$$0 = (c_2 \sin pl)(c_3 \cos cpt + c_4 \sin cpt)$$

$$\sin pl = 0 \Rightarrow \sin pl = \sin n\pi$$

$$pl = n\pi$$

$$\boxed{p = \frac{n\pi}{l}}$$

$$y(x,t) = \left(c_2 \sin \frac{n\pi x}{l} \right) \left(c_3 \cos \frac{n\pi ct}{l} + c_4 \sin \frac{n\pi ct}{l} \right) \quad \text{--- (3)}$$

Apply I.C. 'C' $y=0$, $t=0$

$$0 = \left(c_2 \sin \frac{n\pi x}{l} \right) (c_3) \Rightarrow \boxed{c_3 = 0}$$

$$y(x,t) = \left(c_2 \sin \frac{n\pi x}{l} \right) \left(c_4 \sin \frac{n\pi ct}{l} \right) \quad \text{--- (4)}$$

$$\boxed{y(x,t) = \sum_{n=1}^{\infty} b_n \sin \frac{n\pi x}{l} \sin \frac{n\pi ct}{l}} \quad \text{--- (5)}$$

$$\frac{\partial y}{\partial t} = \sum_{n=1}^{\infty} b_n \sin\left(\frac{n\pi x}{l}\right) \cos\left(\frac{n\pi ct}{l}\right) \left(\frac{n\pi c}{l}\right)$$

Apply IC 'D' $\frac{\partial y}{\partial t} = \lambda x(l-x), t=0$

$$\lambda x(l-x) = \sum_{n=1}^{\infty} b_n \left(\sin\left(\frac{n\pi x}{l}\right)\right) \frac{n\pi c}{l} \quad f(x) (0, l)$$

$$\lambda x(l-x) = \frac{\pi c}{l} \sum_{n=1}^{\infty} (nb_n) \sin\left(\frac{n\pi x}{l}\right) \quad \left| \begin{array}{l} f(x) = \sum b_n \sin\frac{n\pi x}{l} \\ b_n = \frac{2}{l} \int_0^l f(x) \sin\frac{n\pi x}{l} dx \end{array} \right.$$

$$\frac{\pi c}{l} nb_n = \frac{2}{l} \int_0^l \lambda x(l-x) \sin\left(\frac{n\pi x}{l}\right) dx$$

$$= \frac{2\lambda}{l} \int_0^l \underbrace{x(l-x)}_I \underbrace{\sin\left(\frac{n\pi x}{l}\right)}_{II} dx$$

$$\left| \begin{array}{l} \sin n\pi = 0 \\ \cos n\pi = (-1)^n \end{array} \right.$$

$$= \frac{2\lambda}{l} \left[x(l-x) \left(-\frac{\cos\left(\frac{n\pi x}{l}\right)}{\frac{n\pi}{l}} \right) - (l-2x) \left(-\frac{\sin\left(\frac{n\pi x}{l}\right)}{\frac{n^2\pi^2}{l^2}} \right) + (-2) \left(\frac{\cos\left(\frac{n\pi x}{l}\right)}{\frac{n^3\pi^3}{l^3}} \right) \right]_0^l$$

$$= \frac{2\lambda}{l} \left[0 + 0 - \frac{2l^2}{n^3\pi^3} \cos n\pi - 0 - 0 + \frac{2l^3}{n^3\pi^3} 1 \right]$$

$$= \frac{4\lambda}{l} \frac{l^3}{n^3\pi^3} [1 - (-1)^n] = \frac{4\lambda l^2}{n^3\pi^3} [1 - (-1)^n]$$

$$\frac{\pi c}{l} nb_n = \frac{4\lambda l^2}{n^3\pi^3} [1 - (-1)^n]$$

$$\boxed{b_n = \frac{4\lambda l^3}{n^4\pi^4 c} [1 - (-1)^n]}$$

$$y(x, t) = \sum \frac{4\lambda l^3}{n^4\pi^4 c} [1 - (-1)^n] \sin\left(\frac{n\pi x}{l}\right) \sin\left(\frac{n\pi ct}{l}\right)$$

L-6 (Unit-2)

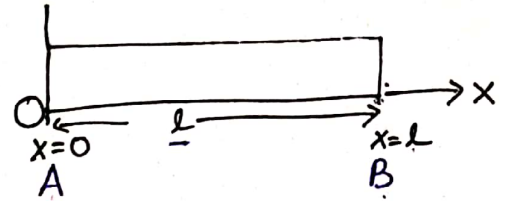
MM-1

By:- Monika Mital (MM)

Topic : $\rightarrow$ One Dim - Heat Flow

$$\boxed{\frac{\partial u}{\partial t} = c^2 \frac{\partial^2 u}{\partial x^2}} \rightarrow \text{2M}$$

$u = u(x, t)$ = temp at any point of bar depends on ' x ' and the time ' t '



Consider the flow of heat by conducting in uniform bar. It is assumed that

- (a) sides of bar are insulated and loss of heat from ~~by~~ sides by conduction or radiation is negligible.
- (b) temp. at all points of any cross-section is same.

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

$$u = u(x, t)$$

$$\text{let } u = X(x)T(t) \quad \text{--- (1)}$$

$$\frac{\partial u}{\partial t} = X \frac{dT}{dt} = XT'$$

$$\frac{\partial u}{\partial x} = T \frac{dX}{dx} = TX', \quad \frac{\partial^2 u}{\partial x^2} = TX''$$

$$\Rightarrow \frac{XT'}{XT} = \frac{c^2 TX''}{XT} \Rightarrow \frac{T'}{T} = c^2 \frac{X''}{X}$$

$$\Rightarrow \frac{X''}{X} = \frac{1}{c^2} \frac{T'}{T} = k$$

$$\frac{X''}{X} = k$$

$$X'' - kX = 0$$

$$(D^2 - k)X = 0 \quad \text{--- (A)}$$

$$\left. \begin{aligned} c^2 \frac{T'}{T} &= k \Rightarrow T' - kc^2 T = 0 \\ (D - kc^2)T &= 0 \end{aligned} \right\} \quad \text{--- (B)}$$

Case I $k=0$

Eqⁿ (A) $\Rightarrow$

$$D^2 X = 0$$

$$m^2 = 0 \Rightarrow m = 0, 0$$

$$CF = C_1 + C_2 x$$

$$X = C_1 + C_2 x$$

$$\text{eqⁿ (B) } \Rightarrow D T = 0$$

$$m = 0$$

$$CF = C_3 e^{0t} = C_3$$

$$T = C_3$$

$$\boxed{u(x, t) = (C_1 + C_2 x) C_3}$$

Case II $k = p^2$

$$\begin{aligned} \text{Eq}^n (A) \quad (D^2 - p^2) X &= 0 \\ m^2 - p^2 &= 0 \\ m^2 &= p^2 \\ m &= \pm p \end{aligned}$$

$$CF = C_1 e^{px} + C_2 e^{-px}$$

$$X = C_1 e^{px} + C_2 e^{-px}$$

L-6-2 MM-2
 $\text{Eq}^n (B) \quad (D - p^2 c^2) T = 0$

$$m - p^2 c^2 = 0$$

$$m = p^2 c^2$$

$$CF = C_3 e^{p^2 c^2 t}$$

$$T = C_3 e^{p^2 c^2 t}$$

$$U(x, t) = (C_1 e^{px} + C_2 e^{-px}) C_3 e^{p^2 c^2 t}$$

Case III $k = -p^2$

$$\text{Eq}^n (A) \quad (D^2 + p^2) X = 0$$

$$m^2 + p^2 = 0$$

$$m = 0 \pm pi$$

$$CF = e^{0x} [C_1 \cos px + C_2 \sin px]$$

$$X = C_1 \cos px + C_2 \sin px$$

$$(D + p^2 c^2) T = 0$$

$$m + p^2 c^2 = 0$$

$$m = -p^2 c^2$$

$$CF = C_3 e^{-p^2 c^2 t}$$

$$T = C_3 e^{-p^2 c^2 t}$$

$$U(x, t) = (C_1 \cos px + C_2 \sin px) C_3 e^{-p^2 c^2 t}$$

Case I

$$k = 0$$

$$U(x, t) = (C_1 + C_2 x) C_3 = A + Bx \quad (\text{steady state})$$

Case II

$$k = p^2$$

$$U(x, t) = (C_1 e^{px} + C_2 e^{-px}) C_3 e^{p^2 c^2 t} \checkmark \rightarrow e^{\infty} = \infty$$

Case III

$$k = -p^2$$

$$U(x, t) = (C_1 \cos px + C_2 \sin px) C_3 e^{-p^2 c^2 t} \checkmark \rightarrow e^{-\infty} = 0$$

$$t \rightarrow \infty, u \rightarrow 0$$

$$U(x, t) = (C_1 \cos px + C_2 \sin px) C_3 e^{-p^2 c^2 t}$$

$$U(x, t) = A + Bx \rightarrow \text{steady state}$$

Type-I when both ends of Rod are at 0°C L-6-3 MM-3

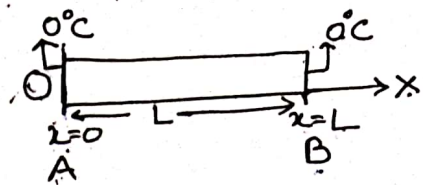
$$u(x, t) = u_s(x) + u_t(x, t)$$

Steady state

Transient state temp.

$$u_s = A + Bx$$

$$u_t(x, t) = (C_1 \cos px + C_2 \sin px) C_3 e^{-c^2 p^2 t}$$



B.C

$$u = 0^\circ\text{C} \text{ at } x=0$$

$$u(0, t) = 0^\circ\text{C} \text{ --- (1)}$$

$$u = 0^\circ\text{C} \text{ at } x=L$$

$$u(L, t) = 0^\circ\text{C} \text{ --- (2)}$$

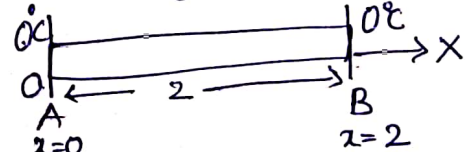
Apply (1) $u_s = A + Bx$
 $0 = A$
 $u_s = Bx$
 $u_s = 0$

Apply (2) $0 = BL \Rightarrow B=0$

Prob - Find the temp. in a bar of length 2 whose ends are kept at zero and lateral surface insulated if initial temp is $\Delta \sin \frac{\lambda x}{2} + 3 \sin \frac{5\lambda x}{2}$ Type I

$$u(x, t) = (C_1 \cos px + C_2 \sin px) C_3 e^{-c^2 p^2 t} \text{ --- (1)}$$

(U.P.T.U 2015)



B.C At end 'A'
 $u = 0^\circ\text{C} \text{ at } x=0 \text{ --- (A) } \checkmark$
 $u = 0^\circ\text{C} \text{ at } x=2 \text{ --- (B) } \checkmark$

I.C $u = \Delta \sin \frac{\lambda x}{2} + 3 \sin \frac{5\lambda x}{2}$
 at $t=0 \text{ --- (C)}$

Apply 'A'

$$0 = (C_1) C_3 e^{-c^2 p^2 t}$$

$$C_1 = 0 \text{ OR } C_3 = 0$$

$$u(x, t) = C_2 \sin px C_3 e^{-c^2 p^2 t} \text{ --- (2)}$$

Apply 'B'

$$0 = C_2 \sin p \cdot 2 C_3 e^{-c^2 p^2 t}$$

$$\frac{C_2}{x}, \sin 2p = 0 \quad \frac{C_3}{x} = 0$$

$$\sin 2p = \sin n\pi \Rightarrow 2p = n\pi$$

$$u(x, t) = C_2 \sin \left(\frac{n\pi}{2} x \right) C_3 e^{-c^2 \frac{n^2 \pi^2}{4} t} \text{ --- (3)}$$

Most general solⁿ

$$u(x, t) = \sum_{n=1}^{\infty} b_n \sin \left(\frac{n\pi x}{2} \right) e^{-\frac{c^2 n^2 \pi^2 t}{4}} \text{ --- (4)}$$

Apply 'C'

$$\Delta \sin \frac{\lambda x}{2} + 3 \Delta \sin \frac{5\lambda x}{2} = \sum_{n=1}^{\infty} b_n \sin \left(\frac{n\pi x}{2} \right)$$

$$\sin \frac{\pi x}{2} + 3 \sin \frac{5\pi x}{2} = b_1 \sin \frac{\pi x}{2} + b_2 \sin \left(\frac{2\pi x}{2} \right) + b_3 \sin \left(\frac{3\pi x}{2} \right) + b_4 \sin \left(\frac{4\pi x}{2} \right) + b_5 \sin \left(\frac{5\pi x}{2} \right) + b_6 \sin \left(\frac{6\pi x}{2} \right) + \dots$$

$$\boxed{1 = b_1}, b_2 = 0, b_3 = 0, b_4 = 0, \boxed{b_5 = 3}, b_6 = b_7 = \dots = 0$$

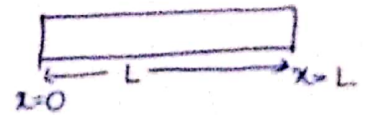
$$u(x, t) = b_1 \sin \frac{\pi x}{2} e^{-\frac{c^2 \pi^2 t}{4}} + 0 + 0 + 0 + b_5 \sin \frac{5\pi x}{2} e^{-\frac{c^2 25\pi^2 t}{4}} + \dots$$

$$\boxed{u(x, t) = 1 \cdot \sin \frac{\pi x}{2} e^{-\frac{c^2 \pi^2 t}{4}} + 3 \sin \left(\frac{5\pi x}{2} \right) e^{-\frac{25}{4} c^2 \pi^2 t}}$$

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MM-1 [L-7] [Unit-2] By-Monika Mittal (MM)
Type-2 When both ends of rod are Perfectly insulated

Since ends are insulated, no heat can pass from either sides. So in this case B.C. are



$$\left. \begin{aligned} \frac{\partial u}{\partial x} &= 0, x=0 \\ \frac{\partial u}{\partial x} &= 0, x=L \end{aligned} \right\}$$

$$\begin{aligned} u_s &= A + Bx \\ \frac{\partial u_s}{\partial x} &= B \\ 0 &= B \\ \Rightarrow u_s &= A \end{aligned}$$

$$u(x,t) = \underbrace{u_s(x)}_{\text{Steady state}} + \underbrace{u_t(x,t)}_{\text{Transient state}}$$

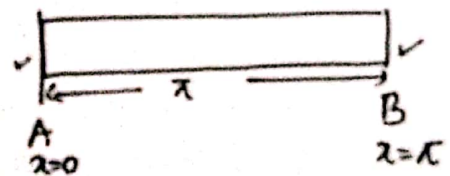
$$u(x,t) = A + (C_1 \cos px + C_2 \sin px) C_3 e^{-c^2 p^2 t}$$

Prob → The temp distribution in a bar of length π which is totally insulated at ends $x=0$ and $x=\pi$ and initial temp. distribution is $100 \cos x$ find temp. distribution.

[2015]

B.C

$$\left. \begin{aligned} \frac{\partial u}{\partial x} &= 0, \text{ at } x=0 \quad \text{---(A)} \\ \frac{\partial u}{\partial x} &= 0, \text{ at } x=\pi \quad \text{---(B)} \end{aligned} \right\}$$



I.C at $t=0$, $u = 100 \cos x$
 $u(x,0) = 100 \cos x$ --- (C)

$$u(x,t) = A + (C_1 \cos px + C_2 \sin px) C_3 e^{-c^2 p^2 t} \quad \text{--- (1)}$$

$$\frac{\partial u}{\partial x} = [-C_1 \sin px \cdot p + C_2 \cos px \cdot p] C_3 e^{-c^2 p^2 t}$$

Apply condition 'A'

$$0 = (C_2 p) C_3 e^{-c^2 p^2 t} \Rightarrow \boxed{C_2 = 0}$$

$$u(x,t) = A + C_1 \cos px C_3 e^{-c^2 p^2 t} \quad \text{--- (2)}$$

$$\frac{\partial u}{\partial x} = -C_1 \sin px \cdot p C_3 e^{-c^2 p^2 t}$$

MM-2

Apply condition 'B'

$$0 = -C_1 \sin p\pi \cdot p C_3 e^{-c^2 p^2 t}$$

$$\sin p\pi = 0 = \sin n\pi$$

$$p\pi = n\pi \Rightarrow \boxed{p = n}$$

$$u(x, t) = A + C_1 \cos nx C_3 e^{-c^2 n^2 t} \quad \text{--- (3)}$$

Most general solⁿ

$$\boxed{u(x, t) = A + \sum_{n=1}^{\infty} a_n \cos nx e^{-c^2 n^2 t}} \quad \text{--- 4}$$

Apply condition (C) $u = 100 \cos x$ at $t = 0$

$$100 \cos x = A + \sum_{n=1}^{\infty} a_n \cos nx$$

$$\underline{100 \cos x}$$

$$\boxed{A = 0}$$

$$= A + a_1 \cos x + a_2 \cos 2x + \dots$$

$$\boxed{a_1 = 100}$$

$$, a_2, a_3, a_4, \dots = 0$$

$$u(x, t) = a_1 \cos x e^{-c^2 t} + a_2 \cos 2x e^{-c^2 4t} + \dots$$

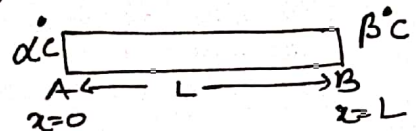
$$\boxed{u(x, t) = 100 \cos x e^{-c^2 t}}$$

Type-3 When both ends are not at 0°C

$$u(x,t) = u_s(x) + u_t(x,t)$$

$$u_s = A + Bx$$

$$u_t(x,t) = (C_1 \cos px + C_2 \sin px) (C_3 e^{-c^2 p^2 t})$$



Prob - The ends A and B of a rod of length 20cm are at temp. 30°C and 80°C until steady state prevails. Then the temp. of rod ends are changed to 40°C and 60°C respectively. Find the temp. distribution $u(x,t)$. given $c^2 = 1$

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

Initial temp distribution of rod is

$$= \text{temp at A} + \left(\frac{\text{Temp diff b/w A \& B}}{\text{Length of Rod}} \right) x$$

$$= T_A + \left(\frac{T_B - T_A}{L} \right) x$$

$$u(x,0) = 30 + \frac{50}{20} x$$

$$\boxed{u(x,0) = 30 + \frac{5}{2} x} \rightarrow \text{Initial condition} \quad \textcircled{C}$$

$$\boxed{u(x,t) = u_s + u_t}$$

$$u_s = A + Bx$$

$$x=0 \quad u = 40$$

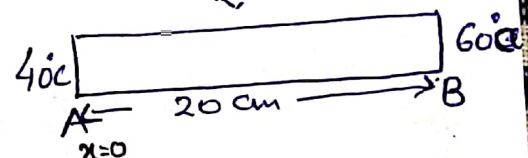
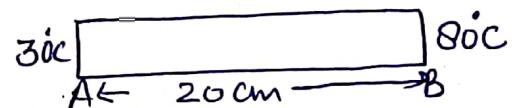
$$\rightarrow 40 = A + B \cdot 0 \Rightarrow \boxed{A = 40}$$

$$u_s = 40 + Bx$$

$$60 = 40 + B \times 20 \Rightarrow 20B = 20$$

$$\boxed{u_s = 40 + x}$$

$$\boxed{B = 1}$$



B.C

$$u(0,t) = 40^\circ\text{C} \quad \text{--- (A)}$$

$$u(20,t) = 60^\circ\text{C} \quad \text{--- (B)}$$

$$20 \text{ cm} \rightarrow 50^\circ\text{C}$$

$$1 \text{ cm} \rightarrow \frac{50}{20}$$

$$x \rightarrow \frac{50}{20} x$$

$$u(x,t) = 40 + x + (C_1 \cos px + C_2 \sin px) C_3 e^{-c^2 p^2 t} \quad \text{--- (1)}$$

Apply 'A' $x=0$, $u=40^\circ\text{C}$

$$40 = 40 + (C_1) C_3 e^{-c^2 p^2 t}$$

$$C_1 C_3 e^{-c^2 p^2 t} = 0 \Rightarrow \boxed{C_1 = 0}$$

$$u(x,t) = 40 + x + C_2 \sin px C_3 e^{-c^2 p^2 t} \quad \text{--- (2)}$$

Apply 'B' $x=20$, $u=60^\circ\text{C}$

$$60 = 40 + 20 + C_2 \sin p \cdot 20 C_3 e^{-c^2 p^2 t}$$

$$C_2 \sin p \cdot 20 C_3 e^{-c^2 p^2 t} = 0$$

$$\sin p \cdot 20 = 0 = \sin n\pi$$

$$\boxed{p = \frac{n\pi}{20}}$$

$$u(x,t) = 40 + x + C_2 C_3 \sin \frac{n\pi}{20} x e^{-c^2 \frac{n^2 \pi^2}{400} t} \quad \text{--- (3)}$$

Most general solⁿ

$$u(x,t) = 40 + x + \sum b_n \sin \frac{n\pi x}{20} e^{-c^2 \frac{n^2 \pi^2}{400} t} \quad \text{--- (4)}$$

Apply I.C. $u(x,0) = 30 + \frac{5}{2}x$

$$30 + \frac{5}{2}x = 40 + x + \sum_{n=1}^{\infty} b_n \sin \frac{n\pi x}{20}$$

$$\frac{3}{2}x - 10 = \sum_{n=1}^{\infty} b_n \sin \frac{n\pi x}{20} \quad \left[\text{Half Range Sine Series} \right]$$

$$b_n = \frac{2}{20} \int_0^{20} \underbrace{\left(\frac{3}{2}x - 10 \right)}_{\text{I}} \underbrace{\sin \frac{n\pi x}{20}}_{\text{II}} dx$$

$$= \frac{1}{10} \left[\left(\frac{3}{2}x - 10 \right) \left(-\frac{\cos \frac{n\pi x}{20}}{\frac{n\pi}{20}} \right) - \left(\frac{3}{2} \right) \left(-\frac{\sin \frac{n\pi x}{20}}{\frac{n^2 \pi^2}{400}} \right) \right]_0^{20}$$

$$= \frac{1}{10} \left[-20 \cdot \frac{20}{n\pi} \cos n\pi - 10 \times \frac{20}{n\pi} \right] = \frac{1}{10} \times 10 \times \frac{20}{n\pi} \left[-1 - 2(-1)^n \right]$$

$$\boxed{b_n = -\frac{20}{n\pi} [1 + 2(-1)^n]}$$

$$Eq^n(4) \quad u(x,t) = 40 + x + \sum \frac{-20}{n\pi} [1 + 2(-1)^n] \sin \frac{n\pi x}{20}$$

$$e^{-\frac{c^2}{400} \frac{n^2 \pi^2}{400} t}$$

$$C^2 = 1$$

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Topic: → Laplace Equation in 2-Dimension

Heat Equation in 2-D

$$\frac{\partial u}{\partial t} = c^2 \left[\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} \right] \rightarrow (2M)$$

(20)

$$\frac{1D}{\frac{\partial u}{\partial t} = c^2 \frac{\partial^2 u}{\partial x^2}}$$

In steady state,

$$\frac{\partial u}{\partial t} = 0$$

Eqⁿ will become

$$\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = 0 \Rightarrow \text{Laplace Eq}^n$$

Solⁿ of Laplace Eqⁿ by Separation of Variable.

$$u(x, y)$$

let $u = X(x)Y(y)$ — (1)

$$\frac{\partial u}{\partial x} = Y \frac{dX}{dx} = YX', \quad \frac{\partial^2 u}{\partial x^2} = YX''$$

$$\frac{\partial u}{\partial y} = X \frac{dY}{dy} = XY', \quad \frac{\partial^2 u}{\partial y^2} = XY''$$

$$\Rightarrow \frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = 0 \Rightarrow \frac{YX''}{XY} + \frac{XY''}{XY} = 0$$

$$\Rightarrow \frac{X''}{X} + \frac{Y''}{Y} = 0 \Rightarrow \boxed{\frac{X''}{X} = -\frac{Y''}{Y} = k}$$

$$\begin{aligned} \frac{X''}{X} = k &\Rightarrow X'' - kX = 0 \\ &\Rightarrow D^2 X - kX = 0 \\ &\Rightarrow (D^2 - k)X = 0 \end{aligned} \quad \text{--- (A)}$$

$$\begin{aligned} -\frac{Y''}{Y} = k &\Rightarrow -Y'' = kY \\ Y'' + kY &= 0 \\ D^2 Y + kY &= 0 \\ (D^2 + k)Y &= 0 \quad \text{--- (B)} \end{aligned}$$

Case I $k=0$ Eqⁿ (A)

$$\begin{aligned} D^2 X &= 0 \\ m^2 &= 0 \\ m &= 0, 0 \\ CF &= (C_1 + C_2 x) e^{0x} \\ X &= C_1 + C_2 x \end{aligned}$$

Eqⁿ (B)

$$\begin{aligned} D^2 Y &= 0 \\ m^2 &= 0 \Rightarrow m = 0, 0 \\ CF &= (C_3 + C_4 y) e^{0y} \end{aligned}$$

$$Y = (C_3 + C_4 y)$$

$$\boxed{u(x, y) = (C_1 + C_2 x)(C_3 + C_4 y)} \quad \text{--- (2)}$$

Case II $k = p^2$

Eqⁿ (A) $(D^2 - p^2)X = 0$
 $m^2 - p^2 = 0$
 $m^2 = p^2 \Rightarrow m = \pm p$

CF = $C_1 e^{px} + C_2 e^{-px}$
 $X = C_1 e^{px} + C_2 e^{-px}$

Eqⁿ (B) $(D^2 + p^2)Y = 0$
 $m^2 + p^2 = 0$
 $m^2 = -p^2 \Rightarrow m = \pm \sqrt{-p^2}$
 $\Rightarrow m = 0 \pm pi$

CF = $e^{0y} (C_3 \cos py + C_4 \sin py)$
 $Y = C_3 \cos py + C_4 \sin py$

$u(x, y) = XY$
 $u(x, y) = (C_1 e^{px} + C_2 e^{-px}) (C_3 \cos py + C_4 \sin py)$ — (3)

Case III $k = -p^2$

Eqⁿ (A) $(D^2 + p^2)X = 0$
 $m^2 + p^2 = 0$
 $m = 0 \pm pi$
CF = $e^{0x} [C_1 \cos px + C_2 \sin px]$
 $X = (C_1 \cos px + C_2 \sin px)$

Eqⁿ (B) $(D^2 - p^2)Y = 0$
 $m^2 - p^2 = 0 \Rightarrow m = \pm p$
CF = $C_3 e^{py} + C_4 e^{-py}$
 $Y = C_3 e^{py} + C_4 e^{-py}$

$u(x, y) = XY$
 $u(x, y) = (C_1 \cos px + C_2 \sin px) (C_3 e^{py} + C_4 e^{-py})$ — (4)

$k \geq 0$ $u(x, y) = (C_1 + C_2 x) (C_3 + C_4 y)$
 $k = p^2$ $u(x, y) = (C_1 e^{px} + C_2 e^{-px}) (C_3 \cos py + C_4 \sin py)$
 $k = -p^2$ $u(x, y) = (C_1 \cos px + C_2 \sin px) (C_3 e^{py} + C_4 e^{-py})$

Prob. Use separation of variables method to solve

$$\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = 0$$

subject to the condition

$$u(0,y) = u(l,y) = u(x,0) = 0 \quad \text{and} \quad u(x,a) = \sin \frac{n\pi x}{l}$$

[AKTU 2017, 20-21]

$$u(x,y)$$

$$u = XY \quad \text{--- (1)}$$

Sol

$$\begin{aligned} k=0, \quad u(x,y) &= (C_1 + C_2 x)(C_3 + C_4 y) \\ k=p^2, \quad u(x,y) &= (C_1 e^{px} + C_2 e^{-px})(C_3 \cos py + C_4 \sin py) \\ k=-p^2, \quad u(x,y) &= (C_1 \cos px + C_2 \sin px)(C_3 e^{py} + C_4 e^{-py}) \end{aligned}$$

k=0

$$u(x,y) = (C_1 + C_2 x)(C_3 + C_4 y)$$

Apply (A)

$$0 =$$

$$x=0 \quad u=0$$

$$C_1 (C_3 + C_4 y)$$

$$\boxed{C_1 = 0}$$

$$u(x,y) = (C_2 x)(C_3 + C_4 y)$$

Apply (B), $x=l, u=0$

$$0 = (C_2 l)(C_3 + C_4 y)$$

$$\boxed{C_2 = 0}$$

$$\boxed{u(x,y) = 0} \quad \times$$

neglect

k=p^2

$$u(x,y) = (C_1 e^{px} + C_2 e^{-px})(C_3 \cos py + C_4 \sin py)$$

Apply (A)

$$u=0, \quad x=0$$

$$0 = (C_1 + C_2)(C_3 \cos py + C_4 \sin py)$$

$$C_1 + C_2 = 0 \Rightarrow \boxed{C_2 = -C_1}$$

$$u(x,y) = (C_1 e^{px} - C_1 e^{-px})(C_3 \cos py + C_4 \sin py)$$

Apply (B) $z=l, u=0$

$$0 = (C_1 e^{pl} - C_1 e^{-pl}) (C_3 \cosh py + C_4 \sinh py)$$

$$C_1 (e^{pl} - e^{-pl}) = 0 \Rightarrow \boxed{C_1 = 0}$$

$\boxed{u(x,y) = 0}$ X neglect

$k = -p^2$ $u(x,y) = (C_1 \cosh px + C_2 \sinh px) (C_3 e^{py} + C_4 e^{-py})$

Apply (A) $u=0$ at $x=0$

$$0 = C_1 (C_3 e^{py} + C_4 e^{-py})$$

$\boxed{C_1 = 0}$

$u(x,y) = (C_2 \sinh px) (C_3 e^{py} + C_4 e^{-py})$

Apply (B) $u=0$ at $x=l$

$$0 = (C_2 \sinh pl) (C_3 e^{py} + C_4 e^{-py})$$

$C_2 = 0$ X OR $\boxed{\sinh pl = 0} \Rightarrow \sinh pl = 0 = \sin n\pi$
 $pl = n\pi$
 $\boxed{p = \frac{n\pi}{l}}$

$u(x,y) = C_2 \sin \frac{n\pi x}{l} \left[C_3 e^{\frac{n\pi y}{l}} + C_4 e^{-\frac{n\pi y}{l}} \right]$

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

$$0 = C_2 \sin \frac{n\pi x}{l} [C_3 + C_4] \Rightarrow C_3 + C_4 = 0 \Rightarrow \boxed{C_4 = -C_3}$$

$u(x,y) = C_2 \sin \frac{n\pi x}{l} \left[C_3 e^{\frac{n\pi y}{l}} - C_3 e^{-\frac{n\pi y}{l}} \right]$

$u(x,y) = C_2 C_3 \sin \frac{n\pi x}{l} \left[e^{\frac{n\pi y}{l}} - e^{-\frac{n\pi y}{l}} \right]$

Most general solⁿ

$$u(x,y) = \sum_{n=1}^{\infty} b_n \sin \frac{n\pi x}{l} \left[e^{\frac{n\pi y}{l}} - e^{-\frac{n\pi y}{l}} \right]$$

Apply (D) $u(x,0) = \sin \frac{n\pi x}{l}$

$$\sin \frac{n\pi x}{l} = \sum_{n=1}^{\infty} b_n \sin \frac{n\pi x}{l} \left[e^{\frac{n\pi y}{l}} - e^{-\frac{n\pi y}{l}} \right]$$

$$1 = b_n \left[e^{\frac{n\pi y}{l}} - e^{-\frac{n\pi y}{l}} \right]$$

$$b_n = \frac{1}{e^{\frac{n\pi y}{l}} - e^{-\frac{n\pi y}{l}}}$$

$$\left. \begin{aligned} \sinh x \\ = \frac{e^x - e^{-x}}{2} \end{aligned} \right\}$$

$$= \frac{1}{2 \sinh \left(\frac{n\pi y}{l} \right)}$$

$$u(x,y) = \sum_{n=1}^{\infty} \frac{1}{2 \sinh \left(\frac{n\pi y}{l} \right)} \sin \left(\frac{n\pi x}{l} \right) \left[e^{\frac{n\pi y}{l}} - e^{-\frac{n\pi y}{l}} \right]$$

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