

Strategy: Since the heat conduction equation involves two independent variables, x and t, apply the method of "separation of variables" to separate out the spatial variable, x, from the time variable, t.

Method of Separation of Variables:

Assume u(x,t) = X(x) T(t) (for separation of variables)

Put this expression into the heat conduction equation,

$$\partial \mathbf{u}/\partial \mathbf{t} = \mathbf{k} \partial^2 \mathbf{u}/\partial \mathbf{x}^2$$

Take the value for the thermal conductivity of the rod, k = 1. The table below contains the calculations.

 $X dT/dt = d^2X/dx^2 T$

Let $d^2X/dx^2 = X''$ and $dT/dt = T^*$

Then divide both sides by X T to separate the variables:

$$T^*/T = X^{\prime\prime}/X$$

Since T^*/T depends only on t and X''/X depends only on x, the only way

 T^*/T could equal X''/X is for both to be constant.

Let K = constant = separation constant = $-\lambda$

So

$$T^*/T = X^{\prime\prime}/X = -\lambda$$

Result: For solution of heat conduction in a thin rod, you need to solve an

eigenvalue problem of the form:

 $X'' + \lambda X = 0$ $T^* + \lambda T = 0$

Example: Find the temperature distribution in a thin rod for: $\partial u/\partial t = 2 \partial^2 u/\partial x^2$ (1) (boundary conditions) $u_x(0,t) = u_x(3,t) = 0$ $u(x,0) = 4 \cos((2\pi x/3)) - 2 \cos((4\pi x/3))$ (initial temperature distribution) Note: The boundary conditions listed above simulate insulation (no heat transfer) at each end of the thin rod. See the figure below. The initial condition represents the temperature distribution throughout the thin rod at the beginning, t = 0. The objective is to find the distribution of temperature, u(x,t), in the thin rod for any location, x, and for any time, t. Example Temperature Distribution in Thin Rod L = 3u = u(x,t) = temperature distributionInsulated Insulated End End X L 0 Strategy: Apply separation of variables. Let u(x,t) = X(x) T(t), $u_t = XT'$, $u_{xx} = X''$ put into (1) above So XT' = 2 X''T or X''/X = T'/2T = K = separation constant = $-\lambda$ $X'' + \lambda X = 0$ and $T' + 2\lambda T = 0$ This eigenvalue problem has three possible eigenvalues. λ could be positive, negative, or zero. **Case 1:** $\lambda = 0$ Then X'' = 0 and X(x) = Ax + B, X'(x) = A X'(0) = 0 gives A = 0 leaving X(x) = B X'(x) = 0**Result for case 1:** $\lambda = 0$ (eigenvalue) and $X_0(x) = 1$ (eigenvector)

Case 2: $\lambda < 0$ Let : $\lambda = -\alpha^2$ then $X'' - \alpha^2 \quad X = 0$ so $X(x) = A \cosh \alpha x + B \sinh \alpha x$ and $X'(x) = \alpha A \sinh \alpha x + \alpha B \cosh \alpha x$ $X'(0) = \alpha B$ and since $\alpha \neq 0$ B = 0 $X'(3) = \alpha A \sinh 3 \alpha$ but $\alpha \neq 0$ and $\sinh 3 \alpha \neq 0$ A = 0So A = B = 0 so X(x) = 0

Result for Case 2: No eigenvalues nor eigenvectors.

Case 3: $\lambda > 0$ Let : $\lambda = \alpha^2$ then (λ are eigenvalues) $X'' + \alpha^2 X = 0$ where X'(0) = X'(3) = 0 $X = A \cos \alpha x + B \sin \alpha x$ $X' = -A\alpha \sin \alpha x + B\alpha \cos \alpha x$ $X'(0) = B\alpha = 0$ so B = 0 since $\alpha \neq 0$ $X'(3) = -A\alpha \sin 3 \alpha = 0$ For a nontrivial solution $A \neq 0$ So $3 \alpha = n \pi$ or $\alpha = n \pi/3$

Result for Case 3: $\lambda = (n\pi/3)^2$ (eigenvalues)

and

 $X_n(x) = \cos(n\pi x/3)$ (eigenfunctions)

Next solve the d.e. involving time.

 $T' + 2 \alpha^2 T = 0$ where $\alpha^2 = (n \pi / 3)^2$

Assume $T(t) = C e^{rt}$ and $T' = C re^{rt}$

Substitute these expressions into the d.e.

Then C e^{rt} $[r + 2\alpha^2] = 0$, $r = -2\alpha^2$ T_n (t) = exp $[-2(n\pi/3)^2 t] = exp[-2n^2\pi^2 t/9]$ Recall that the "product" solution has the form

$$u_n(x,t) = T_n(t) X_n(x)$$

which gives

 $u_o(\mathbf{x},\mathbf{t}) = 1$

and recall

So the trial solution for the temperature distribution in the rod is:

$$u(x,t) = a_{o} + \sum_{n=1}^{\infty} a_{n} \exp[-2n^{2}\pi^{2} t/9] \cos(n\pi x/3) \quad ------(2)$$

 $u_n(x,t) = \exp[-2n^2\pi^2 t/9] \cos(n\pi x/3)$

Next apply the initial condition (the initial temperature distribution) that

$$u(x,0) = 4 \cos (2\pi x/3) - 2 \cos(4\pi x/3)$$
$$u(x,0) = a_0 + \sum_{n=1}^{\infty} a_n \cos(n\pi x/3) = 4 \cos (2\pi x/3) - 2 \cos(4\pi x/3)$$

Since the initial temperature distribution involves $\cos(2\pi x/3)$ and $\cos(4\pi x/3)$

the only terms in the Fourier cosine series that are nonzero should be for

$$n = 2$$
 and $n = 4$ with $a_2 = 4$ and $a_4 = -2$ To show this calculate the

Fourier coefficients. This calculation is shown below.

P = period = 6, P = 2L where L = 3

$$_{0}^{6}$$

 $a_{0} = (1/3) \int 4\cos(2\pi x/3) - 2\cos(4\pi x/3) dx = 0$

 $a_n = (1/3) \int_{0}^{6} [4\cos(2\pi x/3) - 2\cos(4\pi x/3)] \cos(n\pi x/3) dx$ Next let $u = \pi x/3$, $du = \pi dx/3$ and apply the orthogonality conditions:

$$u = 2\pi \qquad 0 \quad \text{if } n \neq 2 \text{ or } 4$$

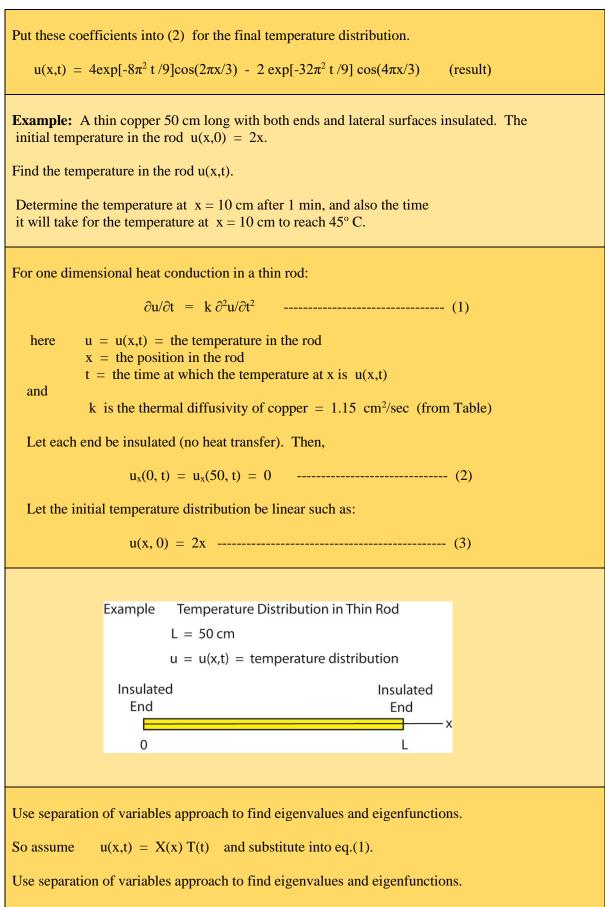
$$a_n = (1/\pi) \int [4\cos(2u) - 2\cos(4u)] \cos nu \, du = u = 0 \qquad \pi \quad \text{if } n = 2 \text{ or } 4$$

$$u = 2\pi \qquad u = 2\pi$$

$$a_2 = (1/\pi) \int [4\cos(2u)] \cos nu \, du = 4 \qquad \text{if } n = 2$$

$$u = 0 \qquad u = 2\pi$$

$$a_4 = (1/\pi) \int [-2\cos(4u)] \cos nu \, du = -2 \qquad \text{if } n = 4$$



So assume u(x,t) = X(x) T(t) and substitute into eq.(1).

Strategy: Start with $d^2X/dx^2 = X''$ and dT/dt = T' So separation of variables gives

 $X dT/dt = k d^2X/dx^2 T$; $X''/X = T'/kT = constant = -\lambda$

Recall for $\lambda = 0$ (from the first example) $\lambda_o = 0$ and $X_o(x) = 1$

and there were no eigenvalues nor eigenfunctions if $\lambda < 0$.

So the case of interest is for $\lambda > 0$, $\lambda = \alpha^2$

So
$$X'' + \alpha^2 X = 0$$
 subject to $X'(0) = X'(50) = 0$
 $X = A \cos \alpha x + B \sin \alpha x; \quad X' = -\alpha A \sin \alpha x + \alpha B \cos x$
 $X'(0) = 0 = \alpha B;$ since $\alpha \neq 0$, $B = 0$
 $X'(50) = 0 = -\alpha A \sin 50\alpha;$ since $\alpha \neq 0$, for a nontrivial solution $B \neq$
Hence $\sin 50\alpha = 0$ and $50\alpha = n\pi$ $n = 1, 2, 3, \quad \alpha = n\pi/50$

and

 $\lambda = n^2 \pi^2 / 2500 =$ eigenvalues;

 $X_n = \cos(n\pi x/50) = eigenfunctions$

0

Strategy: Use these eigenvalues for the time dependent relation:

 $T' + k \alpha^2 T = 0$ Assume an exponential solution: $T = C e^{rt}$

So $C e^{rt} (r + k \alpha^2) = 0$ and $r = -k \alpha^2$

$$T_n(t) = \exp(-n^2\pi^2 kt/2500) = \exp[-n^2\pi^2(1.15)t/2500]$$

Next apply the "product" solution $u_n(x,t) = T_n(t) X_n(x)$

 $u_{n}(x,t) = \exp[-n^{2}\pi^{2}(1.15)t/2500] \cos(n\pi x/50)$ $u(x,t) = a_{o} + \sum_{n=1}^{\infty} a_{n} \exp[-n^{2}\pi^{2}(1.15)t/2500] \cos(n\pi x/50)$

The initial condition gives $u(x, 0) = 2x = a_0 + \sum a_0 \cos(n\pi x/50)$ n = 1 Strategy: Calculate the Fourier cosine coefficients.

50 $a_o = (2/50) \int 2x \, dx = 100$ 0 50 $a_n = (2/50) \int 2x \cos(n\pi x/50) dx = 100$ (integrate by parts) u = (4/50)x $dv = cos(n\pi x/50)$ du = (4/50)dx v = $(50/n\pi)$ sin $(n\pi x/50)$ $a_{n} = (4/n\pi)\sin(n\pi x/50) \begin{vmatrix} 50 & 50 \\ - & \int (4/n\pi)\sin(n\pi x/50) \\ - & 0 \end{vmatrix} = - \int (4/n\pi)\sin(n\pi x/50) = - \int (4/n\pi)\sin(n\pi x/50) \\ - & 0 \end{vmatrix}$ 0 0 50 $a_n = (4/n\pi)(50/n\pi)\cos(n\pi x/50) | = 200/(/n^2\pi^2) [\cos n\pi - 1]$ $a_n = 200/(/n^2\pi^2) [(-1)^n - 1]$ So $a_n = 0$ for n even and $-400/(/n^2\pi^2)$ for n odd $u(x,t) = \frac{100}{2} - \sum \frac{400}{(n^2\pi^2)} \exp[-n^2\pi^2(1.15)t/2500] \cos(n\pi x/50)$ (result) n odd Next calculate the temperature in the rod at x = 10 cm after one minute. $u(x,t) = \frac{100}{2} - \sum \frac{400}{(n^2\pi^2)} \exp[-n^2\pi^2(1.15)t/2500] \cos(n\pi x/50)$ n odd Now let x = 10, $t = 1 \min = 60 \sec \theta$ Take a one-term approximation since exponential term drops rapidly. $u(10, 60) = 50 - 400/(\pi^2) \exp[-\pi^2(1.15)60/2500] \cos(n\pi/5)$ $u(10, 60) = 50 - 24.9698 = 25.03^{\circ} C$ If we take a second term (n = 3) Term 2 = $400/(/9\pi^2) \exp[-9\pi^2(1.15)60/2500] \cos(3\pi/5)$ Term 2 = +0.1199So $u(10, 60) = 50 - 24.9698 + 0.1199 = 25.15^{\circ} C$

Finally, determine the time when the temperature is 45° C at x = 10 in the rod.

where

$$u(x,t) = \frac{100}{2} - \sum \frac{400}{(n^2\pi^2)} \exp - n^2\pi^2 (1.15) t / 2500 \cos(n\pi x / 50)$$

n odd

Approximation: Consider one term only. (n = 1)

$$u(10, t^*) = 45 = 50 - 400/(\pi^2) \exp[-\pi^2(1.15) t^*/2500] \cos(\pi/5)$$

$$-5 = -400/(\pi^2) \exp[-\pi^2(1.15)t^*/2500] \cos(\pi/5)$$

$$\left[5\pi^2/400 \right] / \cos(\pi/5) = \exp[-\pi^2(1.15) t^*/2500]$$

Now in order to solve for t^* , take the logarithm of both sides.

$$\ln \left[5\pi^2/400 \cos(\pi/5) \right] = -\pi^2 (1.15) t^*/2500$$

 $t^* = (2500/1.15\pi^2) \ln \{400\cos(\pi/5)/5\pi^2\} = (2500/1.15\pi^2) \ln \{80\cos(\pi/5)/\pi^2\}$

 $t^* = 414.23 \text{ sec} = 6 \min 54 \text{ sec}$ (result)