

Problem Set on partial differential equations

Q.1 Consider the one-dimensional heat equation $\frac{\partial^2 T}{\partial x^2} = \frac{1}{\sigma} \frac{\partial T}{\partial t}$.



If α is the separation constant, discuss the nature of the solution for

(a) $\alpha^2 > 0$, (b) $\alpha^2 = 0$, (c) $\alpha^2 < 0$.

(d) Find the particular solution for

$$T(0, t) = T(L, t) = 0 \quad \text{and} \quad T(x, 0) = T_0 \sin \frac{n\pi x}{L} \quad (\text{for } 0 < x < L)$$

If the general solution is

$$T(x, t) = C e^{-\alpha^2 t} (A \cos \alpha x + B \sin \alpha x).$$

Q.2 The motion of a transverse wave in a string is characterized

by $\frac{\partial^2 \psi}{\partial x^2} = \frac{1}{v^2} \frac{\partial^2 \psi}{\partial t^2}$

(i) Discuss the nature of the solution for $k^2 > 0$, $k^2 = 0$, $k^2 < 0$, where k^2 is the separation constant.

(ii) Find the general periodic motion solution of the wave equation.

(iii) For $\psi(0, t) = \psi(L, t) = \frac{\partial \psi}{\partial t} \Big|_{t=0} = 0$ and $\psi(x, 0) = \gamma$

show that the solution for periodic motion is

$$\psi(x, t) = \sum_{n=1}^{\infty} \gamma_n \sin\left(\frac{n\pi x}{L}\right) \cos\left(\frac{n\pi v t}{L}\right).$$

Q.3 Consider the two-dimensional Laplace equation,

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

(i) Show that $\psi(x, y) = (A \cos \alpha x + B \sin \alpha x)(C \cosh \alpha y + D \sinh \alpha y)$ where α^2 is the separation constant.

(ii) For $\psi(x, 0) = \psi(0, y) = \psi(w, y) = 0$ and $\psi(x, h) = \psi_0 \sin \frac{n\pi x}{w}$

find $\psi(x, y)$.