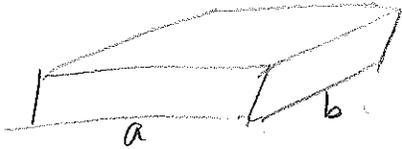


Consider rectangular plate w/ insulated <sup>top & bottom</sup> faces so  
no heat escapes from top/bottom; only sides

$\Rightarrow T$  is independent of  $z$



$$\frac{\partial T}{\partial t} = D \left( \frac{\partial^2 T}{\partial x^2} + \frac{\partial^2 T}{\partial y^2} \right)$$

separable ansatz:  $T(x, y, t) = f(x)g(y)h(t)$

$$f'g'h' = D(f''gh + fg''h)$$

$$\frac{h'}{h} = D \left( \frac{f''}{f} + \frac{g''}{g} \right)$$

$$\frac{f''}{f} = \underbrace{\frac{1}{D} \frac{h'}{h}}_{\text{indep of } x} - \frac{g''}{g}$$

only depends  
on  $x$

indep of  $x$

$$\text{so } \frac{f''}{f} = \underbrace{-k_x^2}_{\text{const}}$$

Subscript!

$$\frac{d^2 f}{dx^2} + k_x^2 f = 0 \Rightarrow f = \begin{cases} \cos k_x x \\ \sin k_x x \end{cases}$$

$$\frac{g''}{g} = \underbrace{\frac{1}{D} \frac{h'}{h}}_{\text{indep of } y} - \frac{f''}{f}$$

only  
depends on  
 $y$

indep of  $y$

$$\frac{g''}{g} = -k_y^2$$

$\Rightarrow$

$$\frac{d^2 g}{dy^2} + k_y^2 g = 0 \Rightarrow g = \begin{cases} \cos k_y y \\ \sin k_y y \end{cases}$$

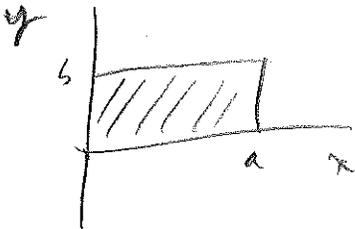
$$\frac{h}{h} = D \left( \frac{f''}{f} + \frac{g''}{g} \right) = -D(k_x^2 + k_y^2)$$

$$h(t) = e^{-D(k_x^2 + k_y^2)t}$$

So

$$T(x, y, t) = \left\{ \begin{array}{l} \cosh k_x x \\ \sinh k_x x \end{array} \right\} \left\{ \begin{array}{l} \cosh k_y y \\ \sinh k_y y \end{array} \right\} e^{-D(k_x^2 + k_y^2)t}$$

Boundary conditions



Assume  $T=0$  on all edges when  $t \geq 0$ .

$\Rightarrow$  cosine terms are absent

$$\sin(k_x a) = 0 \Rightarrow k_x = \frac{n\pi}{a}$$

$$\sin(k_y b) = 0 \Rightarrow k_y = \frac{m\pi}{b}$$

[NB.  $n+m$  need not be same integer.]

$$T(x, y, t) = \sum_{n=1}^{\infty} \sum_{m=1}^{\infty} A_{nm} \sin\left(\frac{n\pi x}{a}\right) \sin\left(\frac{m\pi y}{b}\right) e^{-D\pi^2 \left(\frac{n^2}{a^2} + \frac{m^2}{b^2}\right)t}$$

Initial conditions

Let plate have initial temp. distribution  $T_0(x, y)$

$$T(x, y, 0) = \sum_{n, m} A_{nm} \sin\left(\frac{n\pi x}{a}\right) \sin\left(\frac{m\pi y}{b}\right) = T_0(x, y)$$

double Fourier series

Multiply both sides by  $\sin\left(\frac{\tilde{n}\pi x}{a}\right) \sin\left(\frac{\tilde{m}\pi y}{b}\right)$  and integrate

$$\sum_{n, m} A_{nm} \underbrace{\int_0^a \sin\left(\frac{\tilde{n}\pi x}{a}\right) \sin\left(\frac{n\pi x}{a}\right) dx}_{\frac{a}{2} \delta_{\tilde{n}n}} \underbrace{\int_0^b \sin\left(\frac{\tilde{m}\pi y}{b}\right) \sin\left(\frac{m\pi y}{b}\right) dy}_{\frac{b}{2} \delta_{\tilde{m}m}}$$

$$= \frac{ab}{4} A_{\tilde{n}\tilde{m}}$$

$$A_{\tilde{n}\tilde{m}} = \frac{4}{ab} \int_0^a \int_0^b T_0(x, y) \sin\left(\frac{\tilde{n}\pi x}{a}\right) \sin\left(\frac{\tilde{m}\pi y}{b}\right) dx dy$$

Example: plate initially at uniform temp  $T_0$   
 Then at  $T=0$  at edges for  $t \geq 0$ .

$$A_{nm} = \frac{4T_0}{ab} \int_0^a \sin\left(\frac{n\pi x}{a}\right) dx \int_0^b \sin\left(\frac{m\pi y}{b}\right) dy$$

$$\frac{a}{n\pi} \underbrace{\left(1 - \cos n\pi\right)}_{2 \sin^2 \frac{n\pi}{2}} \quad \frac{b}{m\pi} \underbrace{\left(1 - \cos m\pi\right)}_{2 \sin^2 \frac{m\pi}{2}}$$

$$= \frac{16T_0}{\pi^2 nm} \sin^2\left(\frac{n\pi}{2}\right) \sin^2\left(\frac{m\pi}{2}\right) = \begin{cases} \frac{16T_0}{\pi^2 nm} & , n, m \text{ both odd} \\ 0 & , \text{otherwise} \end{cases}$$

$\therefore$

$$T(x, y, t) = \frac{16T_0}{\pi^2} \sum_{\substack{n, m \\ \text{both odd}}} \frac{1}{nm} \sin\left(\frac{n\pi x}{a}\right) \sin\left(\frac{m\pi y}{b}\right) e^{-D\pi^2 \left(\frac{n^2}{a^2} + \frac{m^2}{b^2}\right) t}$$

$$\approx \frac{16T_0}{\pi^2} \sin\left(\frac{\pi x}{a}\right) \sin\left(\frac{\pi y}{b}\right) e^{-D\pi^2 \left(\frac{1}{a^2} + \frac{1}{b^2}\right) t}$$

+ (faster decaying terms)

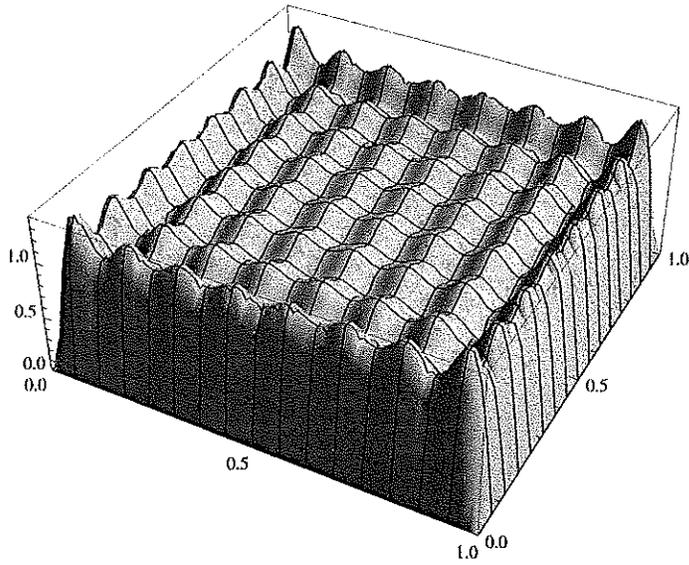


CNR. if  $a \gg b$  then  $e^{-\frac{D\pi^2}{b^2} t}$   
 at most heat escapes from top & bottom

```

In[1]= amp = (4 / Pi) ^ 2; mode[x_, y_, t_, nx_, ny_] :=
  (amp / nx / ny) * Sin[nx * Pi * x] * Sin[ny * Pi * y] * Exp[-t * ( (Pi nx) ^ 2 + (Pi ny) ^ 2 )];
partialsum[x_, y_, t_, m_] := Sum[Sum[mode[x, y, t, nx, ny], {nx, 1, m, 2}], {ny, 1, m, 2}];
Plot3D[partialsum[x, y, 0, 15], {x, 0, 1}, {y, 0, 1}, PlotRange -> {{0, 1}, {0, 1}, {0, 1.4}}]

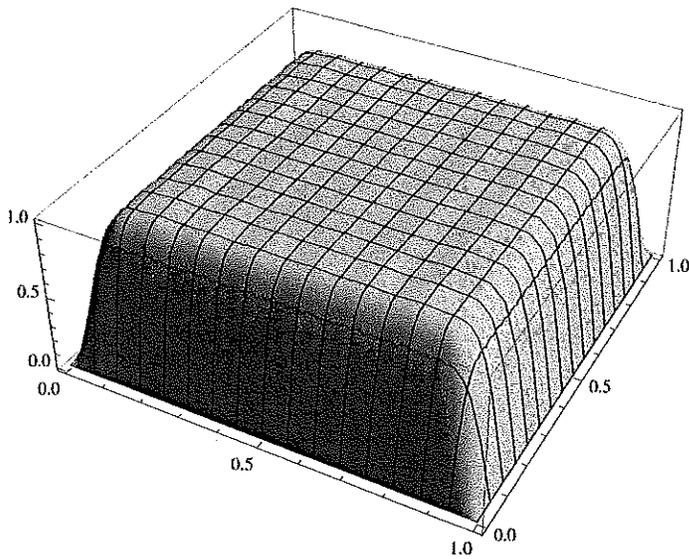
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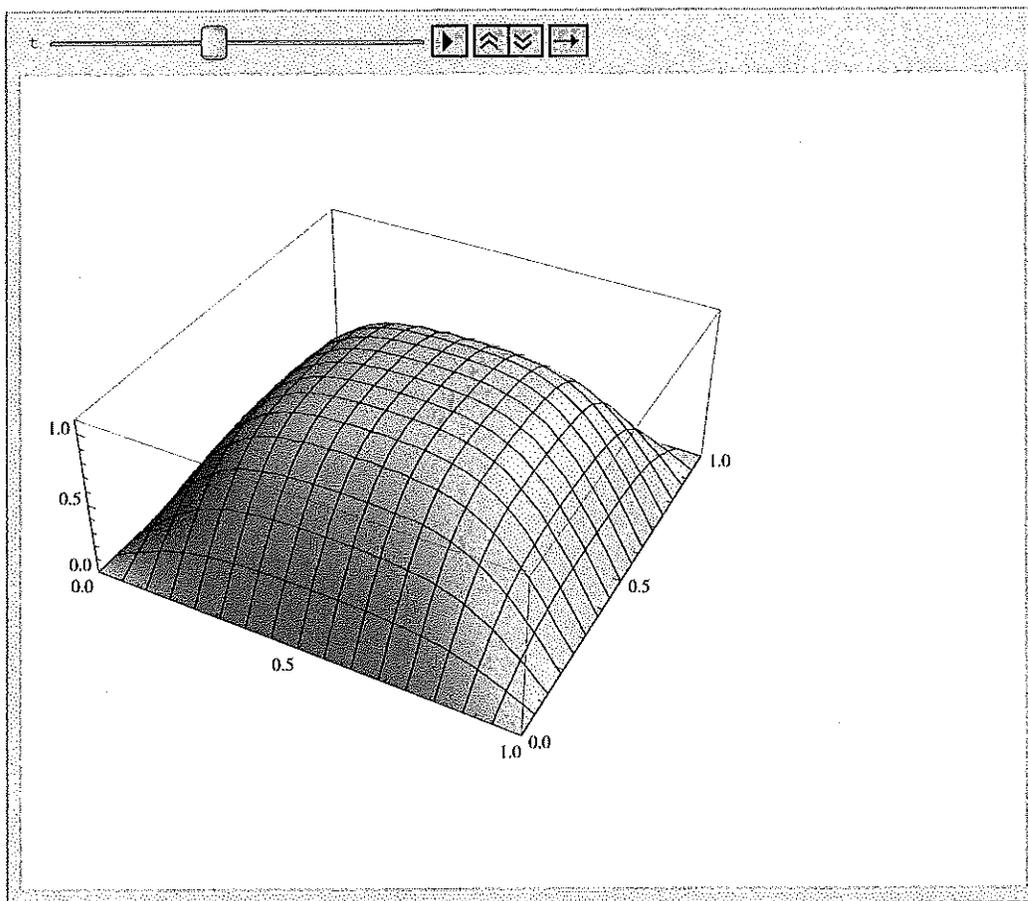
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Plot3D[partialsum[x, y, 0.001, 15], {x, 0, 1}, {y, 0, 1}]

```



```
Animate[Plot3D[partialsum[x, y, t, 15], {x, 0, 1},  
  {y, 0, 1}, PlotRange -> {{0, 1}, {0, 1}, {0, 1.1}}, {t, 0, .03}]
```



(Used to be a problem) (done in class now)

(N12.6.99)

$$\frac{\partial T}{\partial t} = \frac{k}{\varphi} \left( \frac{\partial^2 T}{\partial x^2} + \frac{\partial^2 T}{\partial y^2} \right)$$

$$D = \frac{k}{\varphi} = \frac{0.93}{(0.0923)(8.960)} = 1.124535 \frac{\text{cm}^2}{\text{s}}$$

$$T(x, y, t) = f(x) g(y) h(t)$$

$$f(x) = \sin\left(\frac{\pi m x}{a}\right)$$

$$g(y) = \sin\left(\frac{\pi n y}{a}\right)$$

$$h(t) = e^{-\frac{D\pi^2}{a^2}(m^2+n^2)t}$$

$$T(x, y, t) = \sum a_{mn} \sin\left(\frac{\pi m x}{a}\right) \sin\left(\frac{\pi n y}{a}\right) e^{-\frac{D\pi^2}{a^2}(m^2+n^2)t}$$

$$T(x, y, 0) = T_0 \Rightarrow a_{mn} = \frac{16T_0}{\pi^2 mn} \text{ for } m+n \text{ be odd}$$

$$T(x, y, t) = \sum_{m, n \text{ odd}} \frac{16T_0}{\pi^2 mn} \sin\left(\frac{\pi m x}{a}\right) \sin\left(\frac{\pi n y}{a}\right) e^{-\frac{D\pi^2}{a^2}(m^2+n^2)t}$$

$-\frac{1}{2}$  if don't indicate  $m, n$  are odd in the sum (even if indicated it easier)

$$-\frac{2D\pi^2}{a^2} t$$

$$\textcircled{b} \text{ First term } T(x, y, t) \approx \frac{16T_0}{\pi^2} \sin\left(\frac{\pi x}{a}\right) \sin\left(\frac{\pi y}{a}\right) e^{-\frac{2D\pi^2}{a^2} t}$$

$$\text{At } T_0 = 100^\circ$$

$$\text{At } x=y=\frac{a}{2} \Rightarrow \frac{1600}{\pi^2} e^{-\frac{2D\pi^2}{a^2} t} = \frac{1600}{\pi^2} e^{-(2.21974E-35^{-1}) t}$$

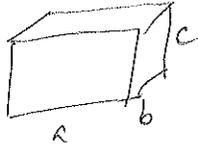
$$\text{At } t=10 \text{ min, exponent is } 1.3318 \Rightarrow 42.798^\circ \Rightarrow 42.8^\circ$$

$$\text{At } t=20 \text{ min, exponent is } 2.6637 \Rightarrow 11.298^\circ \Rightarrow 11.3^\circ$$

Return to 3d

$$\frac{\partial T}{\partial t} = D \left( \frac{\partial^2 T}{\partial x^2} + \frac{\partial^2 T}{\partial y^2} + \frac{\partial^2 T}{\partial z^2} \right)$$

Consider steady state distribution in a rectangular solid  
w/ faces held at different temps.



Steady-state  $\Rightarrow \frac{\partial T}{\partial t} = 0 \Rightarrow$

$$\frac{\partial^2 T}{\partial x^2} + \frac{\partial^2 T}{\partial y^2} + \frac{\partial^2 T}{\partial z^2} = 0 \quad (\text{Laplace})$$

Separable ansatz  $T(x, y, z) = f(x)g(y)h(z)$

$$\Rightarrow \underbrace{\frac{f''}{f}}_{c_x} + \underbrace{\frac{g''}{g}}_{c_y} + \underbrace{\frac{h''}{h}}_{c_z} = 0$$

3 cases

①  $c_x < 0$

$$c_x = -k^2 \Rightarrow f'' + k^2 f = 0 \Rightarrow f = \begin{cases} \cos(kx) \\ \sin(kx) \end{cases}$$

②  $c_x = 0$

$$f'' = 0 \Rightarrow f = \begin{cases} x \\ 1 \end{cases}$$

③  $c_x > 0$

$$c_x = \alpha^2 \Rightarrow f'' - \alpha^2 f = 0 \Rightarrow f = \begin{cases} e^{\alpha x} \\ e^{-\alpha x} \end{cases}$$

$$\text{or } \begin{cases} \cosh \alpha x \\ \sinh \alpha x \end{cases}$$

$f'' \geq 0$  concave up/down

$f \geq 0$  above/below axis

$c = \frac{f''}{f} \geq 0$  concave (toward/away from) axis

① ~~graph~~ (concave toward axis)

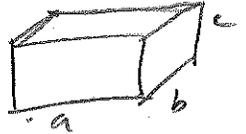
② ~~graph~~ (not concave)

③ ~~graph~~ (concave away from axis)

Since  $C_x + C_y + C_z = 0$ , solutions must have different curvatures in different directions,  
 eg.  $(+, +, -)$  or  $(+, -, -)$  or  $(+, -, 0)$  or  $(0, 0, 0)$

If boundary condition is  $T=0$  at both ends in a certain direction, then curvature must be toward the axis ( $C < 0$ ).  
 [because otherwise you can't pass thru zero twice]

• Suppose the solid is held at  $T=0$  on all the side faces



$$\begin{aligned} \text{Then } C_x &= -k_x^2 \\ C_y &= -k_y^2 \end{aligned}$$

$$\begin{aligned} k_x &= \frac{\pi n}{a} \\ k_y &= \frac{\pi m}{b} \end{aligned}$$

$$\begin{aligned} f(x) &= \sin \frac{\pi n x}{a} \\ g(y) &= \sin \frac{\pi m y}{b} \end{aligned}$$

$$\Rightarrow C_z = \alpha^2 = k_x^2 + k_y^2 \Rightarrow h(z) = A \cosh \alpha z + B \sinh \alpha z$$

• Suppose bottom face also held at  $T=0 \Rightarrow A=0$

$$\Rightarrow T(x, y, z) = \sum_{n=1}^{\infty} \sum_{m=1}^{\infty} B_{nm} \sin\left(\frac{\pi n x}{a}\right) \sin\left(\frac{\pi m y}{b}\right) \sinh(\alpha_{nm} z)$$

$$\alpha_{nm} = \pi \sqrt{\left(\frac{n}{a}\right)^2 + \left(\frac{m}{b}\right)^2}$$

• Suppose top face is held at  $T = T_0$

$$T(x, y, c) = \sum_{n,m} \underbrace{B_{nm}}_{A_{nm}} \sinh(\alpha_{nm} c) \sin\left(\frac{n\pi x}{a}\right) \sin\left(\frac{m\pi y}{b}\right) = T_0$$

[Some double Fourier series we just did]

Previously we found  $A_{nm} = \begin{cases} \frac{16T_0}{\pi^2 nm} & \text{for } n, m \text{ both odd} \\ 0 & \text{otherwise} \end{cases}$

$$\therefore T(x, y, z) = \frac{16T_0}{\pi^2} \sum_{\substack{n,m \\ \text{odd}}} \frac{1}{nm} \frac{\sinh(\alpha_{nm} z)}{\sinh(\alpha_{nm} c)} \sin\left(\frac{n\pi x}{a}\right) \sin\left(\frac{m\pi y}{b}\right)$$

[Show plots]

If  $T_0 = 0$ , then  $T(x, y, z) = 0$  everywhere.

In general, if  $T = 0$  on  $\partial$ , then Laplace's eqn  $\Rightarrow T = 0$  in interior

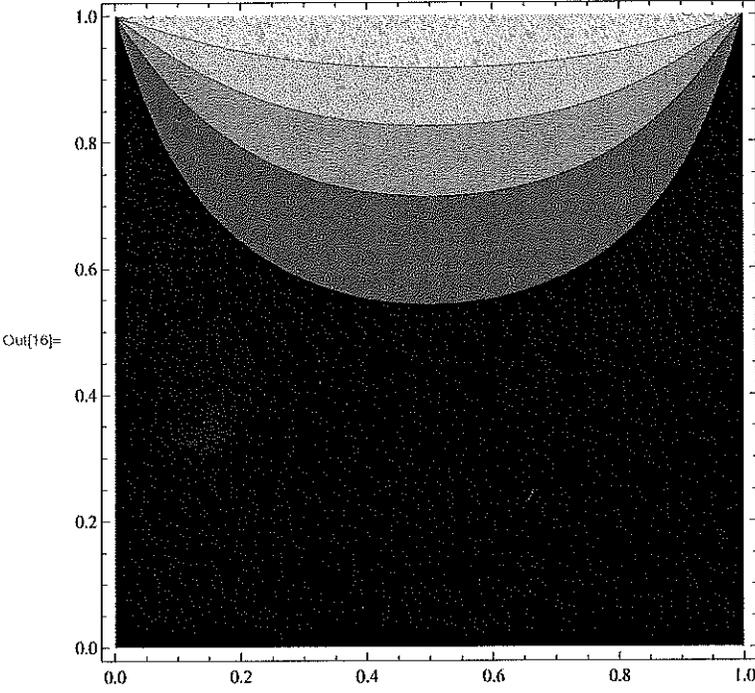
• If different faces held at diff temps.

Solve problem by adding solutions for only one face nonzero

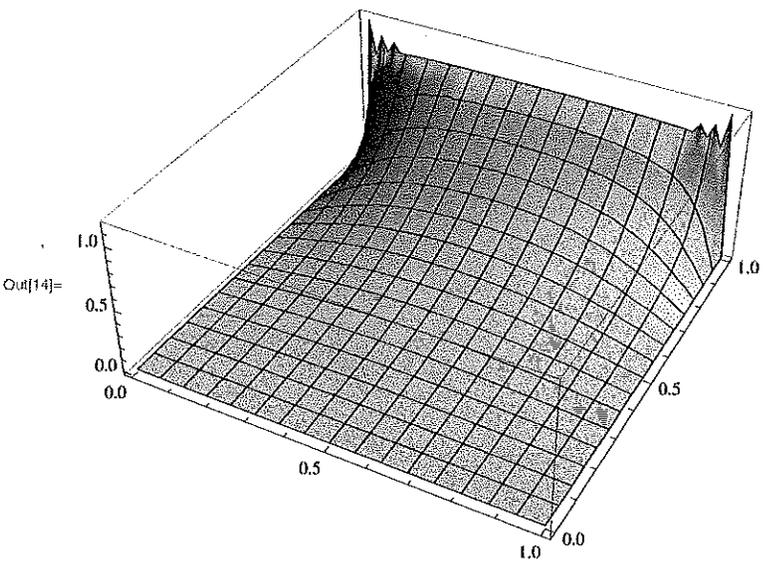
2014

```
(* Steady-state temp distribution in cube with z=1 at T=1,  
and other faces at T=0 *)  
F[x_, y_, z_, m_] := (16 / Pi^2) * Sum[Sum[  
  Sin[nx Pi x] Sin[ny Pi y]  
  Sinh[Sqrt[nx^2 + ny^2] Pi z] / Sinh[Sqrt[nx^2 + ny^2] Pi] / nx / ny,  
  {nx, 1, m, 2}], {ny, 1, m, 2}];
```

```
In[16]= (* Cross-section in xz plane at y=1/2 *)  
ContourPlot[F[x, .5, z, 55], {x, 0, 1}, {z, 0, 1}]
```



```
In[14]= Plot3D[F[x, .5, z, 55], {x, 0, 1}, {z, 0, 1}]
```



```
In[10]:= (* Cross-section in xy plane at z=1/2 *)  
ContourPlot[F[x, y, 0.5, 15], {x, 0, 1}, {y, 0, 1}]
```

