SIO203C, Spring 2004, Assignment 4

Problem 9.1

Solve the forced diffusion equation

$$u_t - \kappa u_{xx} = \cos kx, \qquad u(x,0) = 0.$$

Solution

Substituting

$$u(x,t) = A(t)\cos kx$$

into the PDE, we find that the amplitude $A(t)$ satisfies the ODE

$$\dot{A} = 1 - \kappa k^2 A, \qquad A(0) = 0.$$

By inspection $A_p = 1/\kappa k^2$ is a particular solution and so the general solution is

$$A = \frac{1}{\kappa k^2} + Ce^{-\kappa k^2 t}.$$

We determine C so that the initial condition is satisfied. Thus finally

$$A = \frac{1}{\kappa k^2}\left[1 - e^{-\kappa k^2 t}\right].$$

Problem 9.7

(i) Find the exponent a which makes the similarity guess

$$u(x,t) = t^a f(\eta), \qquad \eta = x/2\sqrt{\kappa t} \tag{1}$$

a possible solution of the problem

$$u_t - \kappa u_{xx} = \delta(x) q t^{q-1}, \qquad u(x,0) = 0, \qquad (q > 0).$$

(ii) Substitute the guess into the PDE and show that $f(\eta)$ satisfies the ODE

$$f'' + 2\eta f' - 4a f = 0. \tag{2}$$

(iii) Reduce the ODE above to quadratures in the special case $q = 1$.

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