

Solve The Heat Conduction Problem:

$$U(0,t) = 0, U(40,t) = 0, U(x, 0) = X, 0 < X < 40, T > 0 \text{ Set}$$

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In the field of heat transfer and mathematical physics, solving heat conduction problems is fundamental for understanding how temperature distributes and evolves within a medium over time. The specific problem statement, $U(0,t) = 0, U(40,t) = 0, U(x, 0) = X, 0 < X < 40, T > 0$, describes a classic one-dimensional heat conduction scenario with fixed boundary conditions and an initial temperature distribution. This article provides a comprehensive, step-by-step guide to solving this problem using classical methods, including separation of variables and eigenfunction expansions. Whether you're a student working through heat equations or a professional seeking a refresher, this detailed guide aims to clarify the solution process and highlight key concepts.

Understanding the Heat Conduction Problem

Before diving into the mathematical solution, it's crucial to interpret the problem statement and understand the physical context.

Problem Description

The problem involves:

- A one-dimensional rod of length 40 units (possibly centimeters, meters, etc.).
- The boundary conditions:
 - $U(0,t) = 0$: The temperature at the left end ($x=0$) remains zero for all time.
 - $U(40,t) = 0$: The temperature at the right end ($x=40$) remains zero for all time.
- The initial temperature distribution:

- $U(x, 0) = X$, where X varies between 0 and 40, indicating the initial temperature distribution along the rod.

- The heat conduction equation:

$$\frac{\partial U}{\partial t} = \alpha^2 \frac{\partial^2 U}{\partial x^2}$$

where (α^2) is the thermal diffusivity of the material.

- The goal: To find $(U(x,t))$, the temperature distribution at any position (x) and time $(t > 0)$.

Key Assumptions and Conditions

- The rod is homogeneous and isotropic.
- Heat conduction is modeled by the classical heat equation.
- Boundary conditions are fixed at zero temperature (Dirichlet boundary conditions).
- The initial distribution is a constant (X) along the length, with $(0 < X < 40)$.

Mathematical Formulation

The problem is a classic initial-boundary value problem (IBVP) for the heat equation.

Governing Equation

$$\frac{\partial U}{\partial t} = \alpha^2 \frac{\partial^2 U}{\partial x^2}$$

for $(0 < x < 40)$ and $(t > 0)$.

Boundary Conditions

$$U(0, t) = 0, \quad U(40, t) = 0$$

for all $(t \geq 0)$.

Initial Condition

$$U(x, 0) = f(x) = X, \quad 0 < x < 40$$

which indicates a uniform initial temperature distribution along the rod.

Methodology for Solution

The classical approach to solving this problem involves separation of variables, eigenfunction expansion, and superposition principles. The main steps are:

1. Transform the boundary value problem to an eigenvalue problem.
2. Solve the eigenvalue problem to find eigenfunctions and eigenvalues.
3. Express the initial condition as a Fourier sine series in terms of these eigenfunctions.
4. Construct the solution as a sum of separable solutions weighted by the Fourier coefficients.
5. Summarize the solution formula and interpret it physically.

Step-by-Step Solution Process

1. Separation of Variables

Assuming a solution of the form:

$$U(x, t) = X(x)T(t)$$

substituting into the PDE:

$$X(x) T'(t) = \alpha^2 X''(x) T(t)$$

Divide both sides by $X(x) T(t)$:

$$\frac{T'(t)}{\alpha^2 T(t)} = \frac{X''(x)}{X(x)} = -\lambda$$

where (λ) is a separation constant.

This yields two ordinary differential equations:

- For $X(x)$:

$$X''(x) + \lambda X(x) = 0$$

with boundary conditions:

$$X(0) = 0, \quad X(40) = 0$$

- For $T(t)$:

$$T'(t) + \alpha^2 \lambda T(t) = 0$$

2. Eigenvalue Problem and Eigenfunctions

The spatial problem:

$$X''(x) + \lambda X(x) = 0, \quad X(0) = 0, \quad X(40) = 0$$

has solutions depending on (λ) :

- For $(\lambda > 0)$:

$$X(x) = A \sin(\sqrt{\lambda} x) + B \cos(\sqrt{\lambda} x)$$

Applying boundary conditions:

$$X(0) = 0$$

$$X(0) = 0 \rightarrow B = 0$$

\]

\[

$$X(40) = 0 \rightarrow A \sin(\sqrt{\lambda} \times 40) = 0$$

\]

Non-trivial solutions require:

\[

$$\sin(\sqrt{\lambda} \times 40) = 0$$

\]

which implies:

\[

$$\sqrt{\lambda} \times 40 = n \pi, \quad n = 1, 2, 3, \dots$$

\]

Thus,

\[

$$\sqrt{\lambda} = \frac{n \pi}{40}$$

\]

and the eigenvalues:

\[

$$\lambda_n = \left(\frac{n \pi}{40} \right)^2$$

\]

Eigenfunctions:

\[

$$X_n(x) = \sin \left(\frac{n \pi x}{40} \right)$$

\]

3. Time-Dependent Part

For each (λ_n) :

\[

$$T_n(t) = C_n e^{-\alpha^2 \lambda_n t} = C_n \exp \left(-\alpha^2 \left(\frac{n \pi}{40} \right)^2 t \right)$$

\]

4. General Solution as a Series

The solution is a superposition of all eigenmodes:

$$U(x,t) = \sum_{n=1}^{\infty} C_n \sin \left(\frac{n \pi x}{40} \right) e^{-\alpha^2 \left(\frac{n \pi}{40} \right)^2 t}$$

where the coefficients (C_n) are determined from the initial condition.

5. Fourier Coefficients Calculation

Applying the initial condition:

$$U(x,0) = f(x) = X$$

we get:

$$f(x) = \sum_{n=1}^{\infty} C_n \sin \left(\frac{n \pi x}{40} \right)$$

The Fourier sine coefficients:

$$C_n = \frac{2}{40} \int_0^{40} f(x) \sin \left(\frac{n \pi x}{40} \right) dx$$

Since $(f(x) = X)$ (a constant):

$$C_n = \frac{2}{40} \times X \int_0^{40} \sin \left(\frac{n \pi x}{40} \right) dx$$

Compute the integral:

$$\int_0^{40} \sin \left(\frac{n \pi x}{40} \right) dx = - \frac{40}{n \pi} \left[\cos \left(\frac{n \pi x}{40} \right) \right]_0^{40}$$

$\int$

$$= - \frac{40}{n \pi} \left(\cos(n \pi) - 1 \right)$$

Recall:

$$\cos(n \pi) = (-1)^n$$

So,

$$C_n = \frac{2X}{40} \times \left(- \frac{40}{n \pi} \right) \left((-1)^n - 1 \right) = - \frac{2X}{n \pi} \left((-1)^n - 1 \right)$$

Note the factor:

$$(-1)^n - 1 = \begin{cases} -2, & \text{if } n \text{ is odd} \\ 0, & \text{if } n \text{ is even} \end{cases}$$

Therefore,

$$C_n =$$

Frequently Asked Questions

What is the physical interpretation of the boundary conditions $U(0,t) = 0$ and $U(40,t) = 0$ in the heat conduction problem?

These boundary conditions indicate that the ends of the rod at $x=0$ and $x=40$ are held at zero temperature, meaning they are kept at a fixed temperature of zero, acting as boundary constraints for the heat conduction process.

How does the initial temperature distribution $U(x, 0) = X$ influence the solution of the heat conduction

problem?

The initial distribution determines the starting temperature profile along the rod, which affects how heat diffuses over time. The specific form of the initial condition allows for the use of techniques like Fourier series to find the temperature evolution.

What method is typically used to solve the heat conduction problem with these boundary and initial conditions?

The standard approach is to use separation of variables to decompose the problem into eigenfunctions, then apply Fourier series to incorporate the initial temperature distribution and find the solution.

Can the initial condition $U(x, 0) = X$ be directly used in the solution, or does it need to be expanded in a series?

Since $U(x, 0) = X$ is a constant initial condition, it can be expanded into a Fourier sine series to match the boundary conditions, facilitating the solution process.

What is the general form of the solution to the heat conduction problem with these boundary conditions?

The solution generally takes the form of an infinite series: $U(x,t) = \sum [A_n \sin(n\pi x/40) e^{(-\alpha(n\pi/40)^2 t)}]$, where A_n are coefficients determined by the initial condition.

How do you determine the coefficients A_n for the series solution?

Coefficients A_n are found by projecting the initial condition $U(x, 0) = X$ onto the eigenfunctions using Fourier sine series integrals: $A_n = (2/40) \int_0^{40} X \sin(n\pi x/40) dx$.

What is the significance of the eigenvalues in the solution, and how are they related to the problem?

The eigenvalues, $\lambda_n = (n\pi/40)^2$, determine the rate at which each mode decays over time. They arise from solving the spatial part of the differential equation with boundary conditions, shaping the heat distribution evolution.

Are there any special considerations or limitations when solving this heat conduction problem with a constant initial condition?

Yes, since the initial condition is a constant, the Fourier sine series simplifies, but one must ensure the series converges and accurately captures the initial distribution. Additionally, the solution is valid for the homogeneous boundary conditions specified.

Additional Resources

Solve The Heat Conduction Problem: $U(0,t) = 0$, $U(40,t) = 0$, $U(x, 0) = X$, $0 < X < 40$, $T > 0$ Set

Introduction

The study of heat conduction within bounded media is a foundational topic in mathematical physics and engineering. It involves understanding how temperature distributions evolve over time within a domain subjected to specific boundary and initial conditions. The problem under consideration—solving the heat conduction equation with fixed boundary temperatures and a specified initial temperature distribution—serves as a classical model with broad practical applications, from thermal management in engineering systems to geophysical processes.

This article offers an in-depth examination of the problem:

- Boundary conditions: $U(0,t) = 0$ and $U(40,t) = 0$,
- Initial condition: $U(x,0) = X$, with $(0 < X < 40)$,
- Domain: $x \in (0, 40)$,
- Time domain: $(t > 0)$.

The goal is to rigorously solve this problem, explore its properties, and interpret the physical implications of the solution. We will employ classical methods—separation of variables, eigenfunction expansion, and Fourier series—to derive the solution, analyze its behavior, and discuss possible extensions.

Mathematical Formulation of the Heat Conduction Problem

Governing Equation

The heat conduction within a one-dimensional rod (or domain) of length 40 units is governed by the diffusion equation:

$$\frac{\partial U}{\partial t} = \alpha^2 \frac{\partial^2 U}{\partial x^2},$$

where:

- $U(x,t)$ is the temperature at position x and time t ,
- α^2 is the thermal diffusivity of the medium.

Boundary and Initial Conditions

The problem is specified with Dirichlet boundary conditions:

$$U(0,t) = 0, \quad U(40,t) = 0, \quad \text{quad } t > 0,$$

and an initial temperature distribution:

$$U(x,0) = f(x) = X, \quad \text{quad } 0 < X < 40.$$

The initial condition indicates a uniform but arbitrary temperature X within the domain, which is physically feasible but requires decomposition into the eigenfunctions of the problem.

Analytical Solution via Separation of Variables

Step 1: Homogenization of Boundary Conditions

Given the homogeneous boundary conditions, the classical approach involves seeking solutions of the form:

$$U(x,t) = v(x,t) + w(x),$$

where $w(x)$ is a steady-state solution satisfying the boundary conditions, and $v(x,t)$ accounts for the transient behavior. Since the boundary conditions are zero, the steady-state solution is simply:

$$w(x) = 0,$$

allowing us to directly focus on solving the homogeneous PDE with zero boundary conditions.

Step 2: Separation of Variables

Assuming solutions of the form:

$$U(x,t) = X(x)T(t),$$

substituting into the PDE yields:

$$X(x) T'(t) = \alpha^2 X''(x) T(t).$$

Dividing both sides by $(X(x) T(t))$ gives:

$$\frac{T'(t)}{\alpha^2 T(t)} = \frac{X''(x)}{X(x)} = -\lambda,$$

where $(\lambda > 0)$ is the separation constant.

Step 3: Eigenvalue Problem in Space

The spatial part satisfies:

$$\begin{aligned} X''(x) + \lambda X(x) &= 0, \\ X(0) &= 0, \quad X(40) = 0. \end{aligned}$$

This is a Sturm-Liouville problem with eigenfunctions:

$$X_n(x) = \sin \left(\frac{n \pi x}{40} \right), \quad n=1,2,3,\dots,$$

and eigenvalues:

$$\lambda_n = \left(\frac{n \pi}{40} \right)^2.$$

Step 4: Temporal Solution

Corresponding to each eigenvalue, the temporal component is:

$$T_n(t) = A_n e^{-\alpha^2 \lambda_n t} = A_n e^{-\alpha^2 \left(\frac{n \pi}{40} \right)^2 t}$$

$$\pi\}^{40} \right)^2 t}.$$

$$\]$$

Step 5: General Solution

The general solution is a superposition of eigenfunctions:

$$\begin{aligned} U(x,t) = \sum_{n=1}^{\infty} A_n \sin \left(\frac{n \pi x}{40} \right) e^{-\alpha^2 \left(\frac{n \pi}{40} \right)^2 t}. \end{aligned}$$

$$\]$$

Determining the Coefficients (A_n)

Step 1: Initial Condition Projection

At $(t=0)$:

$$\begin{aligned} U(x,0) = f(x) = X. \end{aligned}$$

$$\]$$

Expressing $(f(x))$ as a Fourier sine series:

$$\begin{aligned} f(x) = \sum_{n=1}^{\infty} A_n \sin \left(\frac{n \pi x}{40} \right). \end{aligned}$$

$$\]$$

The coefficients are obtained via orthogonality:

$$\begin{aligned} A_n &= \frac{2}{40} \int_0^{40} f(x) \sin \left(\frac{n \pi x}{40} \right) dx \\ &= \frac{1}{20} \int_0^{40} X \sin \left(\frac{n \pi x}{40} \right) dx, \end{aligned}$$

$$\]$$

since $(f(x) = X)$ is constant.

Step 2: Computing Coefficients

Carrying out the integral:

$$\begin{aligned} A_n &= \frac{X}{20} \int_0^{40} \sin \left(\frac{n \pi x}{40} \right) dx. \end{aligned}$$

$$\]$$

The integral evaluates to:

$$\begin{aligned} \int_0^{40} \sin \left(\frac{n \pi x}{40} \right) dx &= \left[-\frac{40}{n} \right] \end{aligned}$$

$$\cos\left(\frac{n\pi x}{40}\right)\Big|_{x=0}^{x=40} = -\frac{40}{n\pi}\cos(n\pi) - 1\Big|_{x=0}^{x=40}.$$

Note that:

$$\cos(n\pi) = (-1)^n.$$

Thus,

$$A_n = \frac{X}{20} \times \left(-\frac{40}{n\pi}\right) \left((-1)^n - 1\right) = -\frac{2X}{n\pi} \left((-1)^n - 1\right).$$

Observe that:

- When (n) is odd, $((-1)^n = -1)$, so $((-1)^n - 1 = -2)$,
- When (n) is even, $((-1)^n = 1)$, so $((-1)^n - 1 = 0)$.

Therefore:

$$A_n = \begin{cases} \frac{4X}{n\pi}, & \text{if } n \text{ is odd,} \\ 0, & \text{if } n \text{ is even.} \end{cases}$$

Final Form of the Solution

The temperature distribution is:

$$U(x,t) = \sum_{n=1, \text{ odd}}^{\infty} \frac{4X}{n\pi} \sin\left(\frac{n\pi x}{40}\right) e^{-\alpha^2 \left(\frac{n\pi}{40}\right)^2 t}.$$

This series converges uniformly for $(x \in [0,40])$, $(t > 0)$, representing the temperature evolution.

Physical Interpretation and Behavior

Long-Term Behavior

As $(t \rightarrow \infty)$:

$$\lim_{U(x,t) \rightarrow 0},$$

since all exponential terms decay to zero. This reflects the physical expectation that the temperature eventually stabilizes at the boundary temperature 0 , with the initial uniform temperature dissipating over time.

Transients and Decay Rates

The dominant term for large t is the one corresponding to $n=1$:

$$U_1(x,t) = \frac{4X}{\pi} \sin \left(\frac{\pi x}{40} \right) e^{-\alpha^2 \left(\frac{\pi}{40} \right)^2 t}.$$

The decay rate:

$$\text{Decay rate} = \alpha^2 \left(\frac{\pi}{40} \right)^2,$$

indicates how quickly the system approaches equilibrium.

Effect of Initial Uniform Temperature

Interestingly, despite the initial uniform temperature X , the solution's Fourier series representation projects the initial condition onto the sine eigenfunctions, which are zero at the boundaries. The uniform initial distribution decomposes into an infinite series of sine functions, with only odd modes

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