

Integral form of heat eq.

$$\int_a^b \rho c_p \frac{\partial T}{\partial t} dx = \left[k \frac{\partial T}{\partial x} \right]_a^b + \int_a^b S dx$$

But $\int_a^b I(x) dx = 0 \Rightarrow I(x) = 0$ if a & b are arbitrary.

$$\Rightarrow \rho c_p \frac{\partial T}{\partial t} = k \frac{\partial^2 T}{\partial x^2} + S \quad (\text{if } k \text{ is const.})$$

→ differential form.

Scaling: often we can remove constant coeffs. by rescaling the independent variables. (eg. $x = \alpha \hat{x}$
 $t = \beta \hat{t}$)

This eliminates distracting constants

(which are physically important as one must reconcile dimensional units, but not for subsequent math manipulation).

So, our equat. is basically $u_t = u_{xx} + q$

Solution by Separation of Variables of

$$u_t = u_{xx} \quad u = 0 \text{ at } x = 0, \pi$$

$$u = f(x) \text{ at } t = 0.$$

(set $q=0$ for now)

$$\frac{T'}{T} = \frac{X''}{X}$$

(prime is derivative w.r.t. argument)

$$f_{uu}(t) \quad f_{uu}(x)$$

→ only true if both equal a const.

$\lambda \equiv$ separation const.

anticipate decay for diffusion

$$\therefore T' = -\lambda T, \quad X'' = -\lambda X$$

$$\Rightarrow u = (a \cos \sqrt{\lambda} x + b \sin \sqrt{\lambda} x) e^{-\lambda t}$$

But $u = 0$ at $x = 0$
 $\Rightarrow a = 0.$

Then $u = 0$ at $x = \pi \Rightarrow \lambda = n^2$ for $n = 1, 2, 3, \dots$

Gen. Sol. $u(x, t) = \sum_{n=1}^{\infty} b_n \sin(nx) e^{-n^2 t}$ Wrong sign choice for λ would fail here.

Last, $f(x) = \sum_{n=1}^{\infty} b_n \sin nx$ is satisfied if $b_n = \frac{2}{\pi} \int_0^{\pi} f \sin nx dx$