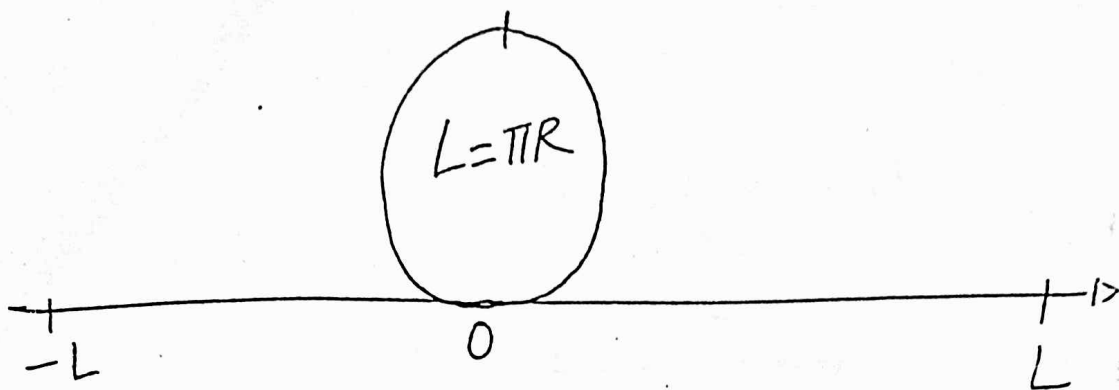


Heat conduction in a <sup>thin</sup> uniform circular ring

Physically, the ring of circumference  $2L$  shown in the Fig. can be regarded as a rod of length  $2L$  that, for continuity reasons, has the same temperature and heat flux at the two endpoints  $x = -L$  and  $x = L$ .



Thus, the corresponding IBVP is

$$u_t(x, t) = k u_{xx}(x, t), \quad -L < x < L, \quad t > 0 \quad \text{--- (1)}$$

$$\left. \begin{aligned} u(-L, t) &= u(L, t), \\ u_x(-L, t) &= u_x(L, t), \end{aligned} \right\} t > 0 \quad \text{--- (2)}$$

$$u(x, 0) = f(x), \quad -L < x < L. \quad \text{--- (3)}$$

The PDE and BCs are *homogeneous*, so, as before, we seek a solution of the form

$$u(x, t) = X(x)T(t) \quad \text{--- (4)}$$

Using (4) in (1) we get:

$$\frac{X''}{X} = \frac{T'}{kT} = -\lambda$$

$$\Rightarrow \boxed{\begin{aligned} X'' + \lambda X &= 0, \quad -L < x < L, \\ T' + \lambda k T &= 0, \quad t > 0, \end{aligned}} \quad \text{--- (5)}$$

From (2) and (4) we get:

$$u(-L, t) = u(L, t)$$

$$X(-L)T(t) = X(L)T(t)$$

$$\Rightarrow \boxed{X(-L) = X(L)}$$

$$u_x(-L, t) = u_x(L, t)$$

$$X'(-L) T(t) = X'(L) T(t)$$

$$\Rightarrow \boxed{X'(-L) = X'(L)}$$

$$\therefore \boxed{\begin{matrix} X(-L) = X(L) \\ X'(-L) = X'(L) \end{matrix}} \rightarrow \textcircled{6}$$

From (5) for  $\lambda > 0$

$$(\nabla^2 + \lambda) X = 0$$

$$X(x) = A_1 \cos \sqrt{\lambda} x + A_2 \sin \sqrt{\lambda} x \rightarrow \textcircled{7}$$

$$X(-L) = A_1 \cos \sqrt{\lambda} L - A_2 \sin \sqrt{\lambda} L$$

$$X(L) = A_1 \cos \sqrt{\lambda} L + A_2 \sin \sqrt{\lambda} L$$

using (6)

$$A_1 \cos \sqrt{\lambda} L - A_2 \sin \sqrt{\lambda} L = A_1 \cos \sqrt{\lambda} L + A_2 \sin \sqrt{\lambda} L$$

$$\Rightarrow 2A_2 \sin \sqrt{\lambda} L = 0 \rightarrow$$

$$\boxed{A_2 = 0}$$



$$X(x) = A_1 \cos \sqrt{\lambda} x \rightarrow \textcircled{8}$$

$$X'(x) = -\sqrt{\lambda} A_1 \sin \sqrt{\lambda} x$$

$$X'(-L) = -\sqrt{\lambda} A_1 \sin \sqrt{\lambda} (-L)$$

$$= \sqrt{\lambda} A_1 \sin \sqrt{\lambda} L \rightarrow \textcircled{9}$$

$$X'(L) = -\sqrt{\lambda} A_1 \sin \sqrt{\lambda} L \rightarrow \textcircled{10}$$

$$X'(-L) = X'(L) \Rightarrow \text{from (9) and (10) as}$$

$$\sqrt{\lambda} A_1 \sin \sqrt{\lambda} L = -\sqrt{\lambda} A_1 \sin \sqrt{\lambda} L$$

$$2\sqrt{\lambda} A_1 \sin \sqrt{\lambda} L = 0$$

$A_1 \neq 0$  for non-trivial solution so

$$2\sqrt{\lambda} \sin \sqrt{\lambda} L = 0$$

$$2\sqrt{\lambda} \neq 0 \text{ so } \sin \sqrt{\lambda} L = 0$$

$$\Rightarrow \sin \sqrt{\lambda} L = \sin n\pi$$

$$\sqrt{\lambda_n} L = n\pi.$$

$$\boxed{\sqrt{\lambda_n} = \frac{n\pi}{L}} \rightarrow \textcircled{11}$$

$n = 0, 1, 2, \dots$

$$\boxed{X_{in}(x) = A_n \cos \frac{n\pi}{L} x} \rightarrow \textcircled{12}$$

from (8).

Consider (7)

$$X'(x) = -\sqrt{\lambda} A_1 \sin \sqrt{\lambda} x + A_2 \sqrt{\lambda} \cos \sqrt{\lambda} x$$

$$X'(-L) = \sqrt{\lambda} A_1 \sin \sqrt{\lambda} L + A_2 \sqrt{\lambda} \cos \sqrt{\lambda} L$$

$$X'(L) = -\sqrt{\lambda} A_1 \sin \sqrt{\lambda} L + A_2 \sqrt{\lambda} \cos \sqrt{\lambda} L$$

$$X'(-L) = X'(L) \text{ then}$$

$$\sqrt{\lambda} A_1 \sin \sqrt{\lambda} L + A_2 \sqrt{\lambda} \cos \sqrt{\lambda} L$$

$$= -\sqrt{\lambda} A_1 \sin \sqrt{\lambda} L + A_2 \sqrt{\lambda} \cos \sqrt{\lambda} L$$

$$2\sqrt{\lambda} A_1 \sin \sqrt{\lambda} L = 0$$

$$\Rightarrow \boxed{A_1 = 0}$$

$\therefore$  From (7)

$$X(x) = A_2 \sin \sqrt{\lambda_0} x \rightarrow \textcircled{13}$$

$$X(-L) = -A_2 \sin \sqrt{\lambda_0} L$$

$$X(L) = A_2 \sin \sqrt{\lambda_0} L$$

$$X(-L) = X(L) \text{ then}$$

$$-A_2 \sin \sqrt{\lambda_0} L = A_2 \sin \sqrt{\lambda_0} L$$

$$\Rightarrow 2A_2 \sin \sqrt{\lambda_0} L = 0$$



$2A_2 \neq 0$  (for non-trivial soln)

$$\sin \sqrt{\lambda} L = 0 = \sin n\pi$$

$$\boxed{\sqrt{\lambda}_n = \frac{n\pi}{L}}$$

$$\therefore X(x) = B_n \sin \left( \frac{n\pi}{L} x \right) \quad \text{from (13)}$$

$n=1, 2, \dots \rightarrow (14)$

From (5)

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

$\rightarrow (15)$

$\therefore$  From (4), (12), (14) and (15) we have

$$u(x,t) = \sum_{n=0}^{\infty} a_n \frac{\cos \frac{n\pi}{L} x}{L} e^{-\left(\frac{n\pi}{L}\right)^2 k t}$$
$$+ \sum_{n=1}^{\infty} b_n \frac{\sin \frac{n\pi}{L} x}{L} e^{-\left(\frac{n\pi}{L}\right)^2 k t}$$
$$= a_0 + \sum_{n=1}^{\infty} a_n \frac{\cos \frac{n\pi}{L} x}{L} e^{-\left(\frac{n\pi}{L}\right)^2 k t}$$
$$+ \sum_{n=1}^{\infty} b_n \frac{\sin \frac{n\pi}{L} x}{L} e^{-\left(\frac{n\pi}{L}\right)^2 k t}$$

$$u(x,t) = a_0 + \sum_{n=1}^{\infty} \left[ a_n \frac{\cos \frac{n\pi}{L} x}{L} + b_n \frac{\sin \frac{n\pi}{L} x}{L} \right] e^{-\left(\frac{n\pi}{L}\right)^2 k t}$$

where  $a_0 = \frac{1}{2L} \int_{-L}^L f(x) dx,$

$\rightarrow (16)$

$$a_n = \frac{1}{L} \int_{-L}^L f(x) \cos \frac{n\pi x}{L} dx, \quad n=1, 2, \dots;$$

$$b_n = \frac{1}{L} \int_{-L}^L f(x) \sin \frac{n\pi x}{L} dx, \quad n=1, 2, \dots;$$

**Example** Consider the IBVP

$$u_t(x, t) = u_{xx}(x, t), \quad -1 < x < 1, \quad t > 0, \quad \textcircled{1}$$

$$\left. \begin{aligned} u(-1, t) &= u(1, t), \\ u_x(-1, t) &= u_x(1, t), \end{aligned} \right\} t > 0 \quad \textcircled{2}$$

$$u(x, 0) = x+1, \quad -1 < x < 1, \quad \textcircled{3}$$

here  $L=1$  and  $f(x)=1$  so from the analysis of previous question the soln is

$$u(x, t) = a_0 + \sum_{n=1}^{\infty} \left( a_n \cos n\pi x + \frac{b_n}{n} \sin n\pi x \right) e^{-n^2 \pi^2 t} \quad \textcircled{4}$$

where

$$a_0 = \frac{1}{2} \int_{-1}^1 (x+1) dx = \frac{1}{2} \left[ \frac{1}{2} x^2 + x \right]_{-1}^1 = 1,$$

$$a_n = \int_{-1}^1 (x+1) \cos(n\pi x) dx$$

$$= \left[ \left[ (x+1) \frac{1}{n\pi} \sin n\pi x \right]_{-1}^1 - \int_{-1}^1 \frac{1}{n\pi} \sin n\pi x dx \right]$$

$$= -\frac{1}{n\pi} \int_{-1}^1 \sin n\pi x dx = \frac{-1}{n\pi} \left[ -\frac{\cos n\pi x}{n\pi} \right]_{-1}^1$$

$$= \frac{1}{n^2 \pi^2} [\cos n\pi - \cos n\pi] = 0$$

A

$$\begin{aligned}
 b_n &= \int_{-1}^1 (x+1) \sin n\pi x \, dx \\
 &= \left\{ \left[ (x+1) \left( -\frac{1}{n\pi} \right) \cos n\pi x \right]_{-1}^1 + \int_{-1}^1 \frac{1}{n\pi} \cos n\pi x \, dx \right\} \\
 &= -\frac{2}{n\pi} \cos n\pi + \frac{1}{n^2\pi^2} \left[ \sin n\pi x \right]_{-1}^1 \\
 &= (-1)^{n+1} \frac{2}{n\pi}
 \end{aligned}$$

Hence the solution (4) is

$$u(x,t) = 1 + \sum_{n=1}^{\infty} (-1)^{n+1} \frac{2}{n\pi} \sin(n\pi x) e^{-n^2\pi^2 t}$$