

Heat Equation II

Still trying to solve $\frac{\partial u}{\partial t} = k \frac{\partial^2 u}{\partial x^2}$. Last time, we sought

factorizable solutions of the form $u(x,t) = X(x)T(t)$

$$\frac{dT}{dt}(t) X(x) = k \frac{d^2 X}{dx^2}(x) T(t)$$

$$\frac{1}{kT(t)} \frac{dT}{dt}(t) = \frac{1}{X(x)} \frac{d^2 X}{dx^2}(x)$$

Recall: LHS doesn't depend on x , RHS doesn't depend on t , so both are constant. We call the constant $-\lambda$.

$$\frac{1}{kT} \frac{dT}{dt} = -\lambda = \frac{1}{X} \frac{d^2 X}{dx^2}$$

ie. $\frac{d^2 X}{dx^2} = -\lambda X$ and $\frac{dT}{dt} = -k\lambda T$

ie. $\left. \begin{array}{l} \frac{d^2 X}{dx^2} + \lambda X = 0 \\ \frac{dT}{dt} = -k\lambda T \end{array} \right\}$ for some value of λ .

These are ordinary differential equations and we know how to solve them!

$$\frac{dT}{dt} = -k\lambda T \implies T(t) = C e^{-k\lambda t} \quad (C \text{ constant})$$