

# Advanced Mathematical techniques in Chemical Engineering

## Module X : Solution of linear, homogeneous PDEs by separation of variables

### Exercises

1. Consider the PDE  $\frac{\partial u}{\partial t} = \frac{\partial^2 u}{\partial x^2}$

Solve the above parabolic equation subject to the following conditions:

At  $t=0, u=0$ ; at  $x=0, u=1$  and at  $x=1, \frac{\partial u}{\partial x} = 0$

2. Consider the PDE  $\frac{\partial u}{\partial t} = \frac{\partial^2 u}{\partial x^2}$

Solve the above parabolic equation subject to the following conditions:

At  $t=0, u=1$ ; at  $x=0, u=0$  and at  $x=1, \frac{\partial u}{\partial x} = 5$

3. Consider the PDE  $\frac{\partial u}{\partial t} = \frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2}$

Solve the above parabolic equation subject to the following conditions:

At  $t=0, u=1$ ; at  $x=0, u=1$  and at  $x=1, \frac{\partial u}{\partial x} = 0$ ; at  $y=0, \frac{\partial u}{\partial x} = 0$  and at  $y=1, u=0$

4. Consider the PDE  $\frac{\partial u}{\partial t} = \frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2}$

Solve the above parabolic equation subject to the following conditions:

At  $t=0, u=1$ ; at  $x=0, u=0$  and at  $x=1, \frac{\partial u}{\partial x} = 0$ ; at  $y=0, \frac{\partial u}{\partial y} = 0$  and at  $y=1, u=0$

5. Consider the PDE  $0 = \frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2}$

Solve the above parabolic equation subject to the following conditions:

at  $x=0, u=1$  and at  $x=1, \frac{\partial u}{\partial x} = 0$ ; at  $y=0, \frac{\partial u}{\partial y} = 0$  and at  $y=1, u=0$