LTMPDE1.TEX

Laplace Transform Method applied to the one-dimensional diffusion equation in half-space. Let u = u(x, t) be the temperature which is the solution of the diffusion equation:

$$u_{xx}=rac{1}{lpha}u_t,\quad t>0,\quad x>0$$

The initial condition for  $x \ge 0$  is u(x,0) = 0. The boundary condition for all t > 0 as  $x \to \infty$  is  $u(x,t) \to 0$ . The boundary condition at the surface x = 0 can be one of the following three conditions:

i) Dirichlet condition:

$$u(0,t) = u_0$$

ii) Neumann condition:

$$u_x(0,t) = -\frac{q_0}{k}$$

where  $q_0$  is the constant incident heat flux and k is the constant thermal conductivity.

iii) Robin condition:

$$u_x(0,t) = -\frac{h}{k}[u_f - u(0,t)]$$

where h is the constant heat transfer coefficient and  $u_f$  is the constant temperature of the fluif which heat the surface.

The Laplace transform of the given PDE gives the ODE

$$rac{d^2 U}{dx^2} = rac{1}{lpha} \left[ s U - u(x,0) 
ight]$$

where U(x,s) is the Laplace transform of the temperature:

$$U(x,s) = \mathcal{L}\left\{u(x,t)
ight\}$$

Appyling the IC: u(x, 0) = 0 gives the ODE:

$$\frac{d^2U}{dx^2} = \frac{s}{\alpha}U = 0, \quad x > 0$$

whose solution is

$$U = C_1 e^{\sqrt{\frac{s}{\alpha}}x} + C_2 e^{-\sqrt{\frac{s}{\alpha}}x}$$

The boundary condition at  $x = \infty$  requires that  $u(\infty) = 0$  or that  $U(\infty, s) = 0$ which requires that the constant  $C_1 = 0$ . The solution and its derivative are

$$U = C_2 e^{-\sqrt{\frac{s}{\alpha}x}}$$
 and  $\frac{dU}{dx} = -C_2 \sqrt{\frac{s}{\alpha}} e^{-\sqrt{\frac{s}{\alpha}x}}$ 

The second constant of integration can be obtained by the application of one of the three boundary conditions at x = 0. Now, we find the Laplace transform of the three boundary conditions.

i) Dirichlet condition

$$\mathcal{L}\left\{u(0,t)\right\} = \mathcal{L}\left\{u_0\right\} = \frac{u_0}{s}, \quad s > 0$$

ii) Neumann condition

$$\mathcal{L}\left\{u_x(0,t)\right\} = \mathcal{L}\left\{\frac{q_0}{k}\right\}$$

which requires

$$rac{dU(0,s)}{dx}=-rac{q_0}{ks}, \quad s>0$$

iii) Robin condition

$$\mathcal{L}\left\{u_x(0,t)
ight\}=\mathcal{L}\left\{rac{h}{k}\left[u_f-u(0,t)
ight]
ight\}$$

which requires

$$rac{dU(0,s)}{dx}=-rac{h}{k}rac{u_f}{s}+rac{h}{k}U(0,s),\quad s>0$$

Solutions in the transform domain for the three boundary conditions. Here the three boundary conditions at x = 0 are applied to find the constant  $C_2$  and the three solutions.

i) Dirichlet boundary condition

$$C_2 \left. e^{-\sqrt{\frac{s}{\alpha}x}} \right|_{x=0} = C_2 = \frac{u_0}{s}$$

The solution is

$$U(x,s) = rac{u_0}{s} e^{-\sqrt{rac{s}{lpha}}x}, \quad s > 0, \quad x \ge 0$$

ii) Neumann boundary condition

$$-C_2 \sqrt{\frac{s}{\alpha}} e^{-\sqrt{\frac{s}{\alpha}}x} \Big|_{x=0} = -C_2 \sqrt{\frac{s}{\alpha}} = -\frac{q_0}{ks}$$

Solving for  $C_2$  gives

$$C_2 = \frac{q_0}{k} \frac{\sqrt{\alpha}}{s^{3/2}}$$

The solution is

$$U(x,s)=rac{q_0}{k}rac{\sqrt{lpha}}{s^{3/2}}\,e^{-\sqrt{rac{s}{lpha}}x},\quad s>0,\quad x\geq 0$$

iii) Robin boundary condition

$$-C_2 \sqrt{\frac{s}{\alpha}} e^{-\sqrt{\frac{s}{\alpha}}x} \Big|_{x=0} = -\frac{h}{k} \frac{u_f}{s} + \frac{h}{k} U(x,s) \Big|_{x=0}$$

Solving for  $C_2$  gives

$$C_2 = \frac{\frac{hu_f}{ks}}{\frac{h}{k} + \sqrt{\frac{s}{\alpha}}}$$

The solution is

$$U(x,s) = \frac{\frac{hu_f}{ks}}{\frac{h}{k} + \sqrt{\frac{s}{\alpha}}} e^{-\sqrt{\frac{s}{\alpha}}x}, \quad s > 0, \quad x \ge 0$$

Solutions for the three boundary conditions. Laplace transform tables can be used to get the solutions u(x,t).