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Courses » Ordinary and Partial Differential Equations and Applications

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Unit 13 - Week 12

Course outline

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Week 12

- Two dimensional wave equation and its solution-I
- Solution of non-homogeneous wave equation
- Solution of homogeneous diffusion equation-I
- Solution of homogeneous diffusion equation-II
- Duhamel's

Assignment 12

The due date for submitting this assignment has passed. As per our records you have not submitted this assignment.

Due on 2018-10-24, 23:59 IST.

1 point

1) *The solution $u(x, t)$ of the heat equation $u_t = \kappa(u_{xx} + u_{yy}), 0 \leq x \leq \pi, 0 \leq y \leq \pi$
 $u(x, y, 0) = xy, 0 \leq x \leq \pi, 0 \leq y \leq \pi$
 $u(0, y, t) = u(\pi, y, t) = u(x, 0, t) = u(x, \pi, t) = 0$
 is given by*

$$4 \sum_{m=1}^{\infty} \sum_{n=1}^{\infty} \frac{(-1)^{m+n}}{mn} e^{-\kappa t(m^2+n^2)} \sin mx \sin ny$$

$$\sum_{m=1}^{\infty} \sum_{n=1}^{\infty} \frac{(-1)^{m+n}}{mn} e^{-\kappa t(m+n)} \sin mx \sin ny$$

$$4 \sum_{m=1}^{\infty} \sum_{n=1}^{\infty} \frac{(-1)^{m+n}}{mn} e^{-\kappa t(m^2+n^2)} \sin mx \cos ny$$

$$4 \sum_{m=1}^{\infty} \sum_{n=1}^{\infty} \frac{(-1)^{m+n}}{mn} e^{-\kappa t(m+n)} \sin ny \cos mx$$

No, the answer is incorrect.

Score: 0

Accepted Answers:

$$4 \sum_{m=1}^{\infty} \sum_{n=1}^{\infty} \frac{(-1)^{m+n}}{mn} e^{-\kappa t(m^2+n^2)} \sin mx \sin ny$$

1 point

2) *Consider the following two dimensional wave equation defined on a rectangular domain as follows :*

$$u_{tt} - c^2(u_{xx} + u_{yy}) = 0, 0 \leq x \leq \pi, 0 \leq y \leq \pi$$

with boundary conditions $u(0, y, t) = u(\pi, y, t) = u(x, 0, t) = u(x, \pi, t) = 0$ and initial conditions $u(x, y, 0) = \sin x \sin y$ and $u_t(x, y, 0) = 0$.

Then the solution $u(x, t)$ is given by

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$$\sum_{m=1}^{\infty} \sum_{n=1}^{\infty} \frac{1}{c\sqrt{m^2 + n^2}} \sin(m^2 + n^2)ct \sin mx \sin ny$$



None of these.

No, the answer is incorrect.

Score: 0

Accepted Answers:

$$\cos \sqrt{2}ct \sin x \sin y$$

3) 1 point

A solution of the following heat equation defined in the region $0 \leq x \leq \pi, t \geq 0$

$$u_t = \kappa u_{xx}, \quad 0 < x < \pi, t > 0$$

$$u(0, t) = u(\pi, t) = 0$$

$$u(x, 0) = \begin{cases} x, & 0 \leq x \leq \pi/2; \\ \pi - x, & \pi/2 \leq x \leq \pi. \end{cases}$$

Then $u(x, t)$ is



$$\sum_{n=1}^{\infty} \frac{e^{-\kappa n^2 t} \sin(n\pi/2)}{n^2} \sin nx$$



$$\frac{4}{\pi} \sum_{n=1}^{\infty} \frac{e^{-\kappa n^2 t} \cos(n\pi/2)}{n^2} \sin nx$$



$$\frac{4}{\pi} \sum_{n=1}^{\infty} \frac{e^{-\kappa n^2 t} \sin(n\pi/2)}{n^2} \sin nx$$



$$\sum_{n=1}^{\infty} \frac{e^{-\kappa n^2 t} \cos(n\pi/2)}{n^2} \sin nx$$

No, the answer is incorrect.

Score: 0

Accepted Answers:

$$\frac{4}{\pi} \sum_{n=1}^{\infty} \frac{e^{-\kappa n^2 t} \sin(n\pi/2)}{n^2} \sin nx$$

4) Let $u(x, t)$ be a solution of the following heat equation in an infinite rod : 1 point

$$u_t = \kappa u_{xx}, \quad -\infty < x < \infty$$

$$u(x, 0) = \begin{cases} A_0, & a < x < b; \\ 0, & x \leq a \text{ or } y \geq b. \end{cases}$$

Then $u(x, t)$ is given by



$$A_0 \left[\operatorname{erf} \left(\frac{b+x}{2\sqrt{\kappa t}} \right) - \operatorname{erf} \left(\frac{a+x}{2\sqrt{\kappa t}} \right) \right]$$



$$\frac{A_0}{2} \left[\operatorname{erf} \left(\frac{b+x}{2\sqrt{\kappa t}} \right) - \operatorname{erf} \left(\frac{a+x}{2\sqrt{\kappa t}} \right) \right]$$



$$\frac{A_0}{2} \left[\operatorname{erf} \left(\frac{b-x}{2\sqrt{\kappa t}} \right) - \operatorname{erf} \left(\frac{a-x}{2\sqrt{\kappa t}} \right) \right]$$



$$A_0 \left[\operatorname{erf} \left(\frac{b-x}{2\sqrt{\kappa t}} \right) - \operatorname{erf} \left(\frac{a-x}{2\sqrt{\kappa t}} \right) \right]$$

No, the answer is incorrect.

Score: 0

Accepted Answers:

$$\frac{A_0}{2} \left[\operatorname{erf}\left(\frac{b-x}{2\sqrt{\kappa t}}\right) - \operatorname{erf}\left(\frac{a-x}{2\sqrt{\kappa t}}\right) \right]$$

5) Let $u(x, t)$ be a solution of the following heat equation in a semi infinite rod 1 point which is given as

$$\begin{aligned} u_t &= \kappa u_{xx}, \quad x \geq 0, t \geq 0 \\ u(0, t) &= u_0, \quad t \geq 0 \\ u(x, 0) &= 0, \quad 0 < x < \infty, \end{aligned}$$

Also, u and $u_x \rightarrow 0$ as $x \rightarrow \infty$ and it is given that

$$\frac{2}{\sqrt{\pi}} \int_y^\infty e^{-x^2} dx = \operatorname{erfc}(y) = 1 - \operatorname{erf}(y),$$

$$\int_0^\infty \frac{\sin ax}{x} dx = \pi/2,$$

$$\int_0^\infty e^{-\omega^2} \frac{\sin 2\omega z}{\omega} d\omega = \frac{\pi}{2} \operatorname{erf}(z).$$

Then $u(x, t)$ is equal to

-
- $u_0 \left[\operatorname{erfc}\left(\frac{x}{2\sqrt{\kappa t}}\right) - 1 \right]$
-
- $u_0 \left[\operatorname{erfc}\left(\frac{x}{2\sqrt{\kappa t}}\right) \right]$
-
- $u_0 \left[\operatorname{erfc}\left(\frac{x}{\sqrt{\kappa t}}\right) \right]$
-
- $u_0 \left[\operatorname{erfc}\left(\frac{x}{\sqrt{\kappa t}}\right) - 1 \right]$

No, the answer is incorrect.

Score: 0

Accepted Answers:

$$u_0 \left[\operatorname{erfc}\left(\frac{x}{2\sqrt{\kappa t}}\right) \right]$$

6) The solution $u(x, t)$ of the wave equation $u_{tt} = u_{xx} + t \sin x, 0 \leq x \leq \pi, t > 0$ 1 point
 $u(0, t) = u(\pi, t) = 0$
 $u(x, 0) = u_t(x, 0) = 0$
 is

-
- $\sum_{n=1}^\infty \frac{1}{n^3} \sin nt \sin nx$
-
- $\sum_{n=1}^\infty \frac{1}{n^2} (n - \sin nt) \sin nx$
-
- $(t - \sin t) \sin x$
-
- none of these.

No, the answer is incorrect.

Score: 0

Accepted Answers:

$$(t - \sin t) \sin x$$

7)

1 point

Consider the wave equation $u_{tt} = c^2 u_{xx}$, $0 < x < 1$ with boundary conditions $u(0, t) = t^2$, $u(1, t) = \sin t$ and initial conditions $u(x, 0) = u_t(x, 0) = 0$. An equivalent formulation is given as $v_{tt} = c^2 v_{xx} + F(x, t)$ with boundary conditions $v(0, t) = 0$, $v(1, t) = 0$ and initial conditions $v(x, 0) = f(x)$, $v_t(x, 0) = g(x)$, where

- $F(x, t) = 2x + x \sin t$
- $f(t) = -t + \sin t$
- $g(x) = x$
- $F(x, t) = 2(x - 1) + x \sin t$

No, the answer is incorrect.

Score: 0

Accepted Answers:

$F(x, t) = 2(x - 1) + x \sin t$

8) 1 point

The solution of the initial value problem $u_{tt} = u_{xx} + \pi^2 \sin \pi x$, $0 < x < 1, t > 0$ with initial conditions $u(x, 0) = u_t(x, 0) = 0$ and boundary conditions $u(0, t) = u(1, t) = 0$ is given by

- $\sin \pi x - \cos \pi t$
- $(1 - \sin \pi x) \cos \pi t$
- $(1 - \cos \pi t) \sin \pi x$
- $(1 - \sin \pi t) \sin \pi x$

No, the answer is incorrect.

Score: 0

Accepted Answers:

$(1 - \cos \pi t) \sin \pi x$

9) The solution of the heat equation $u_t = u_{xx} + x(\pi - x)$, $0 < x < \pi, t > 0$ 1 point

$u(0, t) = u(\pi, t) = 0$
 $u(x, 0) = 0$

using Duhamel's principle is given by $u(x, t) = \sum_{n=1}^{\infty} \int_0^t a_n(\tau) e^{-n^2(t-\tau)} d\tau \sin nx$

where $a_n(\tau)$ is

- $\begin{cases} \frac{4}{n^3}, & n \text{ is odd;} \\ 0, & n \text{ is even.} \end{cases}$
- $\begin{cases} \frac{8}{\pi n^3}, & n \text{ is odd;} \\ 0, & n \text{ is even.} \end{cases}$
- $\begin{cases} \frac{4}{n^3}, & n \text{ is even;} \\ 0, & n \text{ is odd.} \end{cases}$

$$\begin{cases} \frac{8}{\pi n^3}, & n \text{ is even;} \\ 0, & n \text{ is odd.} \end{cases}$$

No, the answer is incorrect.

Score: 0

Accepted Answers:

$$\begin{cases} \frac{8}{\pi n^3}, & n \text{ is odd;} \\ 0, & n \text{ is even.} \end{cases}$$

10)

1 point

The solution of the heat equation

$$u_t = u_{xx} - x^2, 0 < x < \pi, t > 0$$

$$u(0, t) = 0, t \geq 0$$

$$u(\pi, t) = -\pi^2 t, t \geq 0$$

$$u(x, 0) = 0$$

using Duhamel's principle is given by $u(x, t) = \sum_{n=1}^{\infty} \int_0^t a_n(\tau) e^{-n^2(t-\tau)} d\tau \sin nx$ where $a_n(\tau)$



$$\begin{cases} \frac{4}{n^3}, & n \text{ is odd;} \\ 0, & n \text{ is even.} \end{cases}$$



$$\begin{cases} \frac{8}{\pi n^3}, & n \text{ is odd;} \\ 0, & n \text{ is even.} \end{cases}$$



$$\begin{cases} \frac{4}{n^3}, & n \text{ is even;} \\ 0, & n \text{ is odd.} \end{cases}$$



$$\begin{cases} \frac{8}{\pi n^3}, & n \text{ is even;} \\ 0, & n \text{ is odd.} \end{cases}$$

No, the answer is incorrect.

Score: 0

Accepted Answers:

$$\begin{cases} \frac{8}{\pi n^3}, & n \text{ is odd;} \\ 0, & n \text{ is even.} \end{cases}$$

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