

Find the solution to the equation

$$u_t = 4u_{xx}$$

with IC  $u(x,0) = 6x$

and BCs  $u_x(0,t) = 4$

$$u_x(1,t) = 4$$

$$u_{ss}(x) = ax + b$$

$$\frac{\partial u_{ss}}{\partial x}(0) = a = 4 = \frac{\partial u_{ss}}{\partial x}(1)$$

To determine  $b$ , note that

$$J_0 = -Du_x(0,t) = -1b = -Du_x(1,t) = J_1$$

so that the total amount of mass (assuming  $u(x,t)$  is mass/unit length) inside the domain  $[0,1]$  is constant in time. That is,

$$\int_0^1 u(x,t) dx = \text{Total mass} = \text{constant.}$$

So initial mass = mass at steady state

$$\int_0^1 u(x,0) dx = \int_0^1 6x dx = \int_0^1 (4x + b) dx$$

$$3x^2 \Big|_0^1 = 2x^2 + bx \Big|_0^1$$

$$3 = 2 + b$$

$$\rightarrow b = 1$$

$$u_{ss}(x) = 4x + 1$$

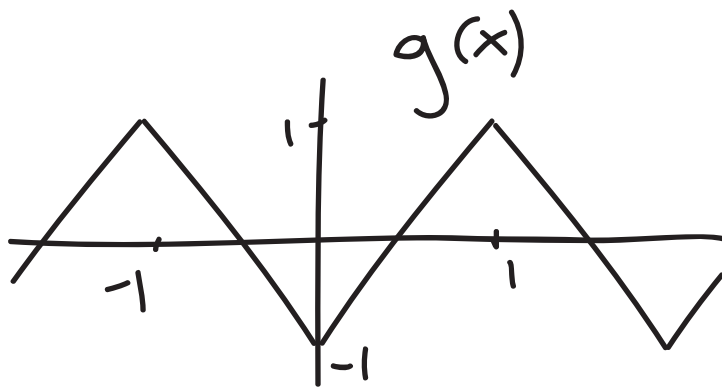
$$u(x, t) = 4x + 1 + \frac{a_0}{2} + \sum_{n=1}^{\infty} a_n e^{-4n^2\pi^2 t} \cos n\pi x$$

$$u(x, 0) = 4x + 1 + \frac{a_0}{2} + \sum_{n=1}^{\infty} a_n \cos n\pi x = 6x$$

Choose  $a_n$  so that

$$\frac{a_0}{2} + \sum_{n=1}^{\infty} a_n \cos n\pi x = 2x - 1 \text{ on } (0, 1).$$

Extend  $2x - 1$  as an even function about  $x = 0$ . Then extend that function as a periodic function with period 2.



$$a_0 = \int_{-1}^1 g(x) dx = 2 \int_0^1 (2x - 1) dx = 0$$

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

$$= 2 \int_0^1 (2x - 1) \cos n\pi x dx$$

$$= \frac{4}{n^2\pi^2} ((-1)^n - 1)$$

Note: This is zero precisely because we subtracted the s.s.

This is zero for  $n$  even because  $2x - 1$  happens to be odd about  $x = \frac{1}{2}$ .

$$u(x, t) = 4x + 1 + \sum_{n=1}^{\infty} a_n e^{-4n^2\pi^2 t} \cos n\pi x$$

$$\text{where } a_n = \frac{4}{n^2\pi^2} ((-1)^n - 1).$$