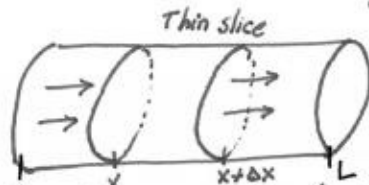


CHAPTER I

Derivation of the Heat Equation

Unsteady heat conduction in a rod laterally perfectly insulated



Conservation Law: Conservation of Heat Energy.

Rate of change of heat energy inside slice per unit of time.	=	Net flow of heat energy across boundaries per unit of time	+	Heat energy generated or taken away inside slice per unit of time	(1)
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$e(x,t)$: Thermal energy density, $[e] = \frac{E}{L^3}$

$\phi(x,t)$: Heat Flux,

$[\phi] = \frac{E}{L^2 t}$

$\phi > 0 \Rightarrow$ Heat energy flowing right
 $\phi < 0 \Rightarrow$ Heat energy flowing left.

$Q(x,t)$: Heat Sources or Sinks

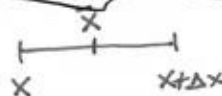
$[Q] = \frac{E}{L^3 t}$

Conservation Law ⁽¹⁾ is equivalent to (assuming thermal energy varies only from one cross-section to another).

$$\frac{\partial}{\partial t} (e(\bar{x},t)) A \Delta x = \phi(x,t) A - \phi(x+\Delta x,t) A + Q(\bar{x},t) A \Delta x$$

(1.2)

Dividing by $A \Delta x$ and letting $\Delta x \rightarrow 0$



$$\frac{\partial e}{\partial t}(x,t) = -\frac{\partial \phi}{\partial x}(x,t) + Q(x,t)$$

(1.3)

Equation (1.2) is obtained from

$$\frac{d}{dt} \left[\int_x^{x+\Delta x} e(x,t) A dx \right] = \phi(x,t) A - \phi(x+\Delta x,t) A + \int_x^{x+\Delta x} Q(x,t) A dx \quad (2.1)$$

Recall mean value theorem for integrals

f conts. on $[a,b]$, then there is c in (a,b)

Such that
$$\int_a^b f(x) dx = f(c) (b-a).$$

then (2.1) transforms into

$$\frac{d}{dt} [e(\bar{x},t) A \Delta x] = \phi(x,t) A - \phi(x+\Delta x,t) A + Q(\bar{x},t) A \Delta x$$

where $\bar{x}, \bar{x}$ are in $[x, x+\Delta x]$

then dividing by $A \Delta x$

$$\frac{\partial e}{\partial t}(\bar{x},t) = \frac{\phi(x,t) - \phi(x+\Delta x,t)}{\Delta x} + Q(\bar{x},t)$$

taking limit $\Delta x \rightarrow 0$

$$\boxed{\frac{\partial e}{\partial t}(x,t) = -\frac{\partial \phi}{\partial x}(x,t) + Q(x,t)} \quad (2.2)$$

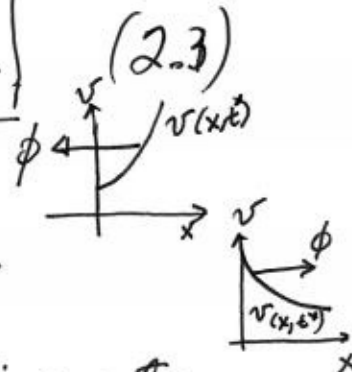
Now, we introduce

I) Fourier's law of Heat conduction:

$$\boxed{\phi(x,t) = -k_0(x) \frac{\partial v}{\partial x}(x,t)} \quad (2.3)$$

Explain properties:

1) Flux From Hotter to Colder $\rightarrow$



2) Flow is greater when $\frac{\partial v}{\partial x}$ is greater
(temperature Variations)

3) No flow is $\frac{\partial v}{\partial x} = 0$.

4) Flow depends on material.

II) Relationship between heat energy^{density} and temperature.

$$\boxed{e(x,t) = c(x) \rho(x) v(x,t)} \quad (2.4)$$

So $[e] = \frac{E}{L^3}$, $[c] = \frac{E}{M \cdot T}$, $[v] = T$, $[\rho] = \frac{M}{L^3}$

So the physical units match.

Substituting (2.3) and (2.4) into (2.2)

$$C(x) \rho(x) \frac{\partial v}{\partial t}(x,t) = \frac{\partial}{\partial x} \left(k_0(x) \frac{\partial v}{\partial x} \right) + Q(x,t)$$

Dividing by $C(x)\rho(x)$

$$\boxed{\frac{\partial v}{\partial t}(x,t) = \frac{1}{C(x)\rho(x)} \frac{\partial}{\partial x} \left(k_0(x) \frac{\partial v}{\partial x} \right) + \frac{Q(x,t)}{C(x)\rho(x)}} \quad (2.5)$$

If C, ρ and k_0 are constants

then

$$\frac{\partial v}{\partial t}(x,t) = \frac{k_0}{C\rho} \frac{\partial^2 v}{\partial x^2}(x,t) + \frac{1}{C\rho} Q(x,t)$$

or

$$\boxed{\frac{\partial v}{\partial t} = K \frac{\partial^2 v}{\partial x^2} + \tilde{Q} \quad 0 < x < L, t > 0} \quad (2.6)$$

$K \equiv \frac{k_0}{C\rho}$: Thermal conductivity
Thermal diffusivity

Therefore, a good law is given by
(or relationship)

$$\boxed{\phi(x,t) = -K_0(x) \frac{\partial u}{\partial x}(x,t)} \quad (*)$$

Explain why the previous (4) Conditions are Satisfied.

Exercise: (add to the homework in section 1.2)

Find the physical units of $K_0(x)$. in terms of Energy (E), Length (L), Temperature (T), time (t).

Diffusion of Chemical Pollutant:

$u(x,t)$: density of chemical $[u] = \frac{\text{Amount of chemical}}{L^3}$

$$\frac{\partial u}{\partial t} = - \frac{\partial \phi}{\partial x}$$

$$\left\{ \begin{array}{l} \phi(x,t) = -K \frac{\partial u}{\partial x} \\ \text{Fick's Law of diffusion} \end{array} \right.$$

$$\Rightarrow \boxed{\frac{\partial u}{\partial t} = K \frac{\partial^2 u}{\partial x^2}} \quad \begin{array}{l} \text{Same as} \\ \text{Heat conduction.} \end{array}$$

→ Chemical diffusivity.

Chemicals spread out from regions of high concentration to regions of low concentration.

1.3 Boundary Conditions.

A) Prescribed Temperature:

$$V(a, t) = A(t), \quad a = 0 \text{ or } L$$

Prescribed flux or
B) Insulated boundary:

$$\phi(a, t) = -K_0(a) \frac{\partial V}{\partial x}(a, t) = f(t).$$

C) or simply $\boxed{\frac{\partial V}{\partial x}(a, t) = g(t)}$
if $g(t) \equiv 0$ insulated

Newton's Law of Cooling:

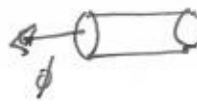
$$\phi(0, t) = -K_0(0) \frac{\partial V}{\partial x}(0, t) = -H [V(0, t) - V_B(t)].$$

Surrounding rod temperature

(I) If rod temperature > Surrounding
at $x=0$

$$\Rightarrow V(0, t) - V_B(t) > 0 \Rightarrow \phi^{(0, t)} < 0$$

heat flows out of rod



(II) If rod temp < Surrounding.
at $x=0$

$$\Rightarrow V(0, t) - V_B(t) < 0 \Rightarrow$$

$\phi(0, t) > 0$ → 
Heat flows from the surrounding to the rod.

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Plus an initial Condition:

$$V(x,0) = f(x), \quad 0 < x < L.$$

The set of equations:

$$\left\{ \begin{array}{l} \frac{\partial V}{\partial t} = K \frac{\partial^2 V}{\partial x^2} + \frac{Q}{c\rho}, \quad 0 < x < L, \quad t > 0 \\ V(0,t) = A, \quad t > 0 \\ \frac{\partial V}{\partial x}(L,t) = 0, \quad t > 0 \\ V(x,0) = f(x), \quad 0 < x < L \end{array} \right.$$

form an initial boundary value problem (IBVP).

There are several analytic techniques to obtain its solution