MAE/MSE502 Partial Differential Equations in Engineering

Fall 2015 Mon/Wed 12:00-1:15 PM Classroom: LSE 106

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Office: **ERC 359**
Office hours: Monday 3-5 PM, Tuesday 3-5 PM, or by appointment

Course website

http://www.public.asu.edu/~hhuang38/MAE502.html

- **Updated schedule**

- **Homework assignments/solutions**

- **(Formal) supplementary slides**

- **Matlab examples**

Transparencies for most lectures will be scanned and posted online at a separate (private) website - detail forthcoming

Course Outline

(See syllabus)

I. Analytic solution of linear PDE
    1. Overview of PDE
        Commonly encountered PDEs in engineering and science
        Types of PDEs, the physical phenomena they represent, and relevant boundary conditions
    2. Method of separation of variables; eigenfunction expansion
    3. Short review of Sturm-Louville Problem and orthogonal functions;
        Representation using orthogonal basis
    4. Fourier Series
        Solution of ODE and PDE by Fourier Series expansion
    5. Fourier transform and other integral transform methods
        Solution of PDE by Fourier transform; Behavior of solution in spectral space
    6. PDE in non-Cartesian geometry
    7. Forced problem and brief introduction to Green's function

II. Additional topics
    8. Brief introduction to nonlinear PDE
        Examples of nonlinear PDEs for real world phenomena; Behavior of their solutions;
        Conservation laws
    9. Method of cheracteristics; Solutions of first order PDEs.

Textbook:
Applied Partial Differential Equation, by R. Haberman, **Required**
(Both 5th and 4th editions will work)

Additional lecture notes/slides will be provided by instructor

Remarks on textbook ...

A useful 2nd reference:
   Partial differential equations for scientists and engineers,
   Stanley J. Farlow, Dover Publications
This book is well written and cheap (~ $10)
- a great "Cliffs Notes" on the subject

Grade: Homework 50%
Midterm 20%
Final 30%

Specific rules for collaboration on homework
will be released at a later time.

Matlab will be needed for basic
computations and plotting of solutions for homework.

The use of languages/tools (Fortran, C, C++, Java, Python, etc.)
other than Matlab is acceptable, but be aware that those tools may
or may not support the graphic functions needed for homework

- ASU students have free access to Matlab through My Apps;
  *You can access the software using your own laptop, even from home,
  by logging on to My ASU/My Apps*

- Public computers/printers are available through the campus
  (Noble Library, etc.)

- Instructor will provide initial help on Matlab
  Please contact instructor individually

This course focuses on the analytic solutions of PDEs

Nevertheless, you will need to perform numerical computations
for some homework assignments

Although this course is called 'partial differential equations",
it also serves the purpose of synthesizing many math subjects
you have learned before (calculus, ODE, linear algebra, numerical
methods). It is useful to review those subjects.

A very short introduction ...

Examples of "classical" linear PDEs

To draw the correspondence between a PDE and a real world phenomenon, we will use t to denote time and (x, y, z) to denote the 3 spatial coordinates

Heat (or diffusion) equation: $\dfrac{\partial u}{\partial t} = \dfrac{\partial^2 u}{\partial x^2}$, *describes the diffusion of temperature or the density of a chemical constituent from an initially concentrated distribution (e.g., a "hot spot" on a metal rod, or a speck of pollutant in the open air)*

A typical solution (when the initial distribution of u is a "spike"): $u(x,t) = \dfrac{1}{\sqrt{t}} \exp\left(-\dfrac{x^2}{4t}\right)$

(Exercise: Verify that this solution satisfies the PDE)

The figure in next page shows this solution at a few different times. As time increases, $u(x)$ becomes broader, its maximum decreases, but its "center of mass" does not move. These features characterize a "diffusion process".
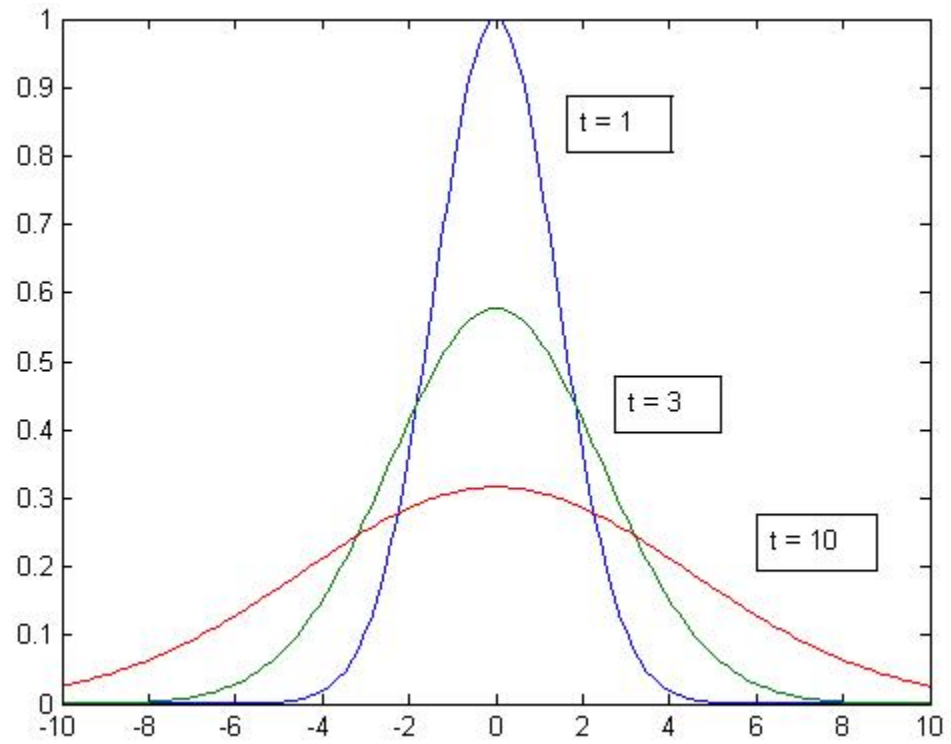
Solution of the heat equation at different times. The three curves are
$u(x, 1)$, $u(x, 3)$, and $u(x,10)$

Linear advection equation: $\dfrac{\partial u}{\partial t} = c\,\dfrac{\partial u}{\partial x}$, *describes the constant movement of an initial distribution of u with a "speed" of* $-c$ *along the x-axis. The distribution moves while preserving its shape.*

A typical solution: $u(x, t) = F(\xi)$, $\xi \equiv x + ct$; F can be any function that depends only on $x + ct$.
(Exercise: Verify that this is indeed a solution of the original equation.)
The following figure illustrates the behavior of the solution with c = 1. The initial condition, $u(x, t = 0)$, is a "top hat" structure. At later times, this structure moves to the left with a "speed" of $\delta x/\delta t = -1$ while preserving its shape. (The δx and δt here are the increments in space and time in the following diagrams.)
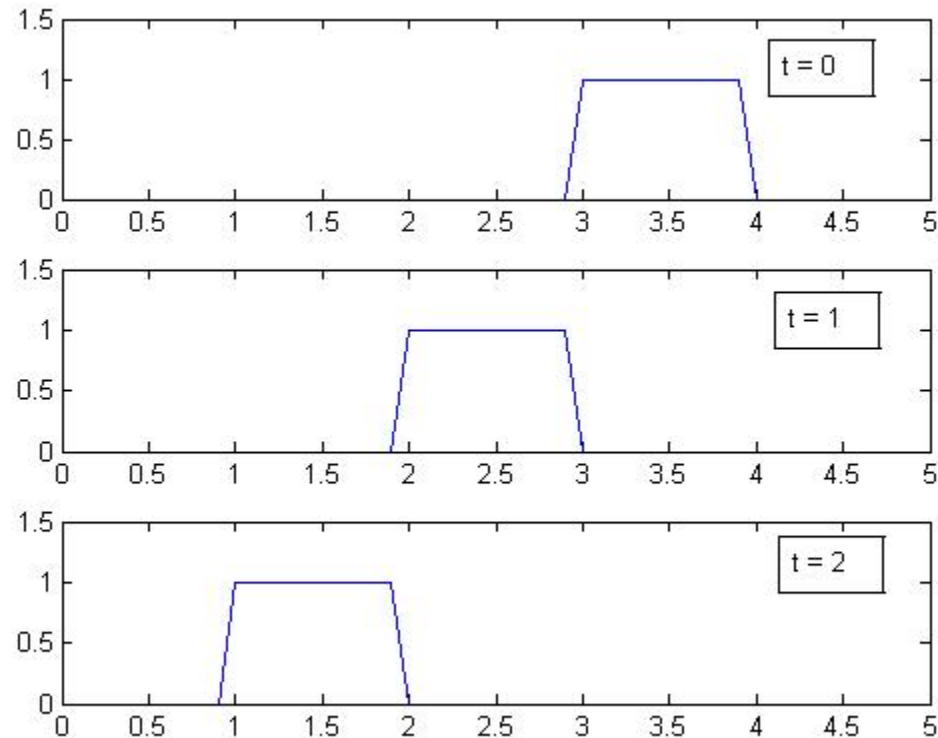
The 3 panels are $u(x, 0)$, $u(x, 1)$, and $u(x, 2)$

Linear wave equation: $\dfrac{\partial^2 u}{\partial t^2} = c^2 \dfrac{\partial^2 u}{\partial x^2}$, *describes wave motion*

For example, a simple traveling sinusoidal structure, $u(x, t) = sin(x + ct)$, as illustrated below, is a solution of the equation. (While at this solution is similar to the solution of the linear advection equation, more complicated behavior would emerge when we consider the superposition of different sinusoidal "modes", and when more complicated boundary conditions are introduced for the wave equation.)
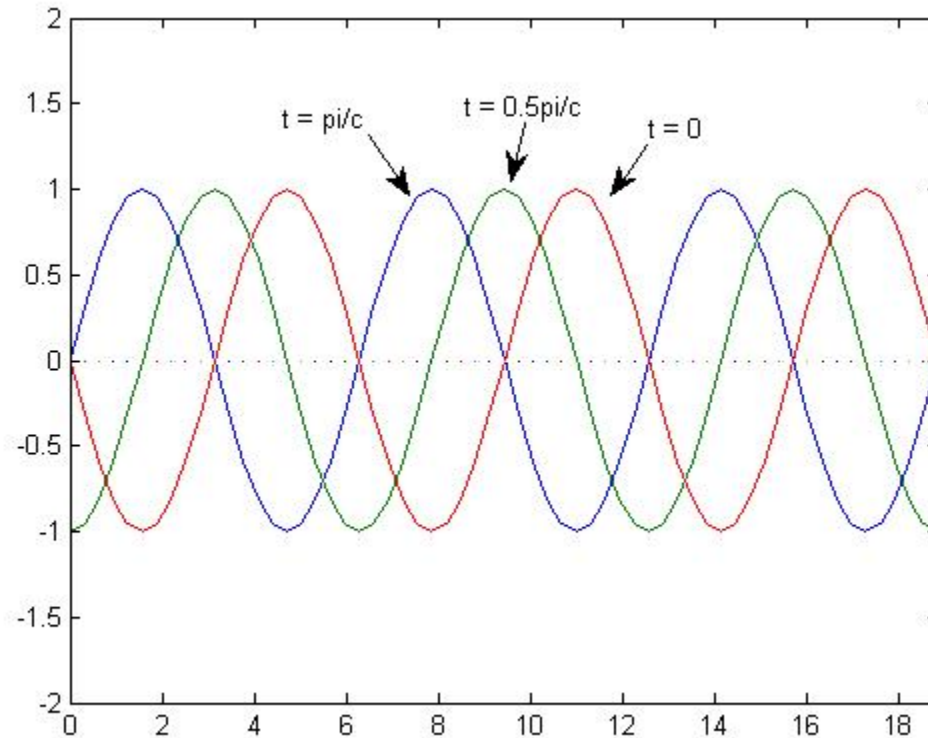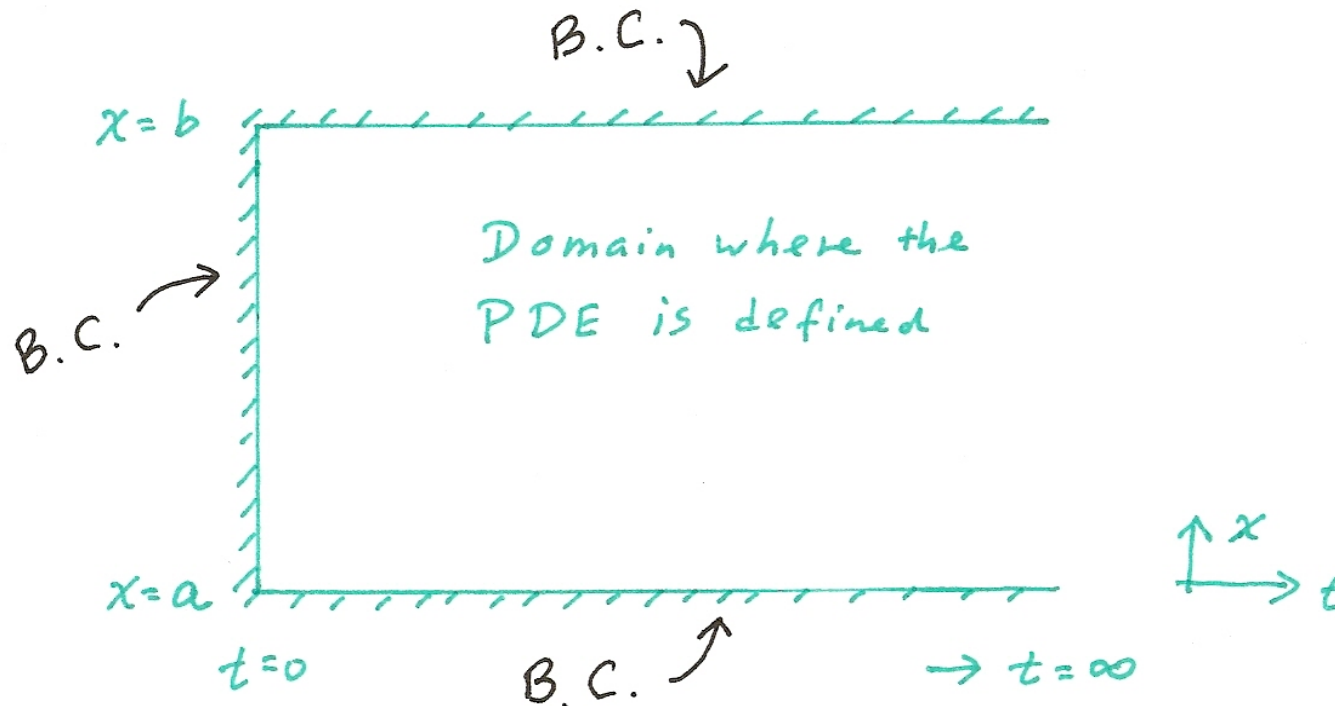
Boundary conditions (I)

In the three preceding examples, we glossed over the role of boundary conditions. The solutions of the heat equation and linear advection equation described before are valid for an unbounded domain in space, $-\infty < x < \infty$, and a "semi-infinite" domain in time, $0 < t < \infty$. The first boundary condition we have is simply that u is well-behaved as $x \to \infty$ and $x \to -\infty$. We also need a boundary condition (essentially an "initial condition" in t), $u(x, 0) = G(x)$. The following diagram illustrates the relevant domain in the x-t plane.
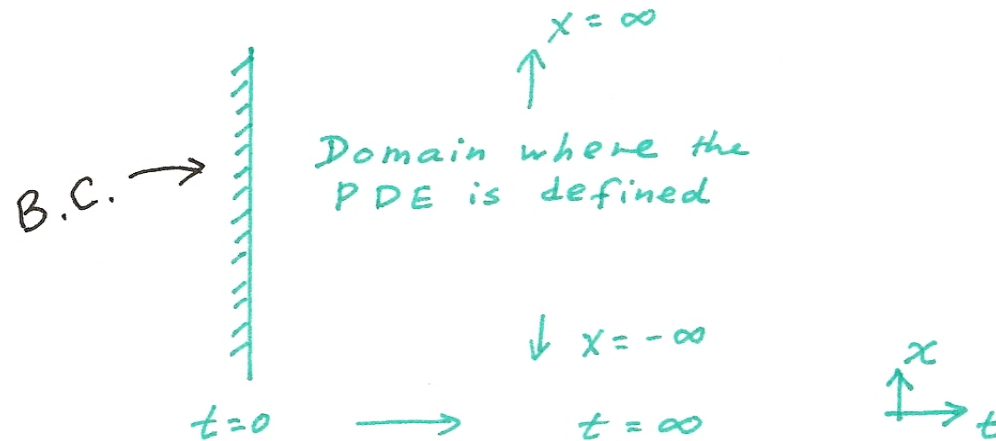
Boundary conditions (II)

In real world applications, the heat equation is often defined on a finite interval in x, $a \leq x \leq b$, and on a semi-infinite domain in t (consider $u(x,t)$ as the temperature distribution along a finite metal rod at a given time, t). The following diagram illustrates the relevant domain in the x-t plane in this case. In addition to the boundary condition at $t = 0$, $u(x,0) = G(x)$, two more b.c.'s are needed at $x = a$ and $x = b$ for all t. They can be written as $u(a, t) = P(t)$ and $u(b, t) = Q(t)$. Note that $G(x)$ itself has to satisfy the two boundary conditions, $G(a) = P(0)$ and $G(b) = Q(0)$.

B.C. ↴

$x = b$

B.C. ↗

Domain where the PDE is defined

$x = a$

$t = 0$

B.C. ↗
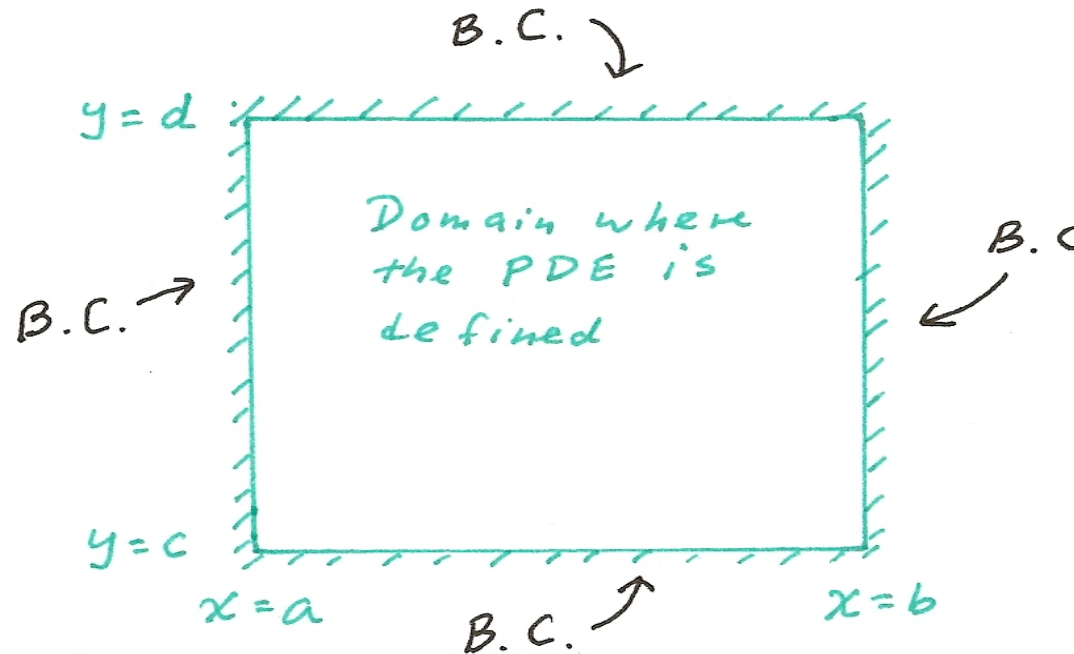
→ $t = \infty$

↑ x
→ t

Boundary conditions (III) - Laplace's equation

There are yet other situations when a PDE is defined on a closed domain. A famous example is

Laplace's equation: $\dfrac{\partial^2 u}{\partial x^2} + \dfrac{\partial^2 u}{\partial y^2} = 0$. (It belongs to the more general class of *elliptic equations*.)

The closed domain is illustrated in the following. In this case, boundary conditions need to be specified at all of the four walls.

Remark: Different types of PDEs often need to be matched with different types of boundary conditions in order for their solutions to exist and be unique.

Heat equation in two- and three-dimensions:

$$\frac{\partial u}{\partial t} = \frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} \qquad\qquad \text{(2-D)}$$

$$\frac{\partial u}{\partial t} = \frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} + \frac{\partial^2 u}{\partial z^2} \qquad \text{(3-D)}$$

The behavior of the solutions of these equations is similar to that of the 1-D heat equation. An initially concentrated distribution in u will spread in space as t increases.

For a closed domain with u specified on the "walls", the solution may reach "equilibrium" as $t \rightarrow \infty$. At this limit, u ceases to change further so $\partial u/\partial t \approx 0$. Then, the heat equation is reduced to Laplace's equation. In other words, Laplace's equation describes the equiribrium solution (or "steady state solution") of the heat transfer or diffusion problem.
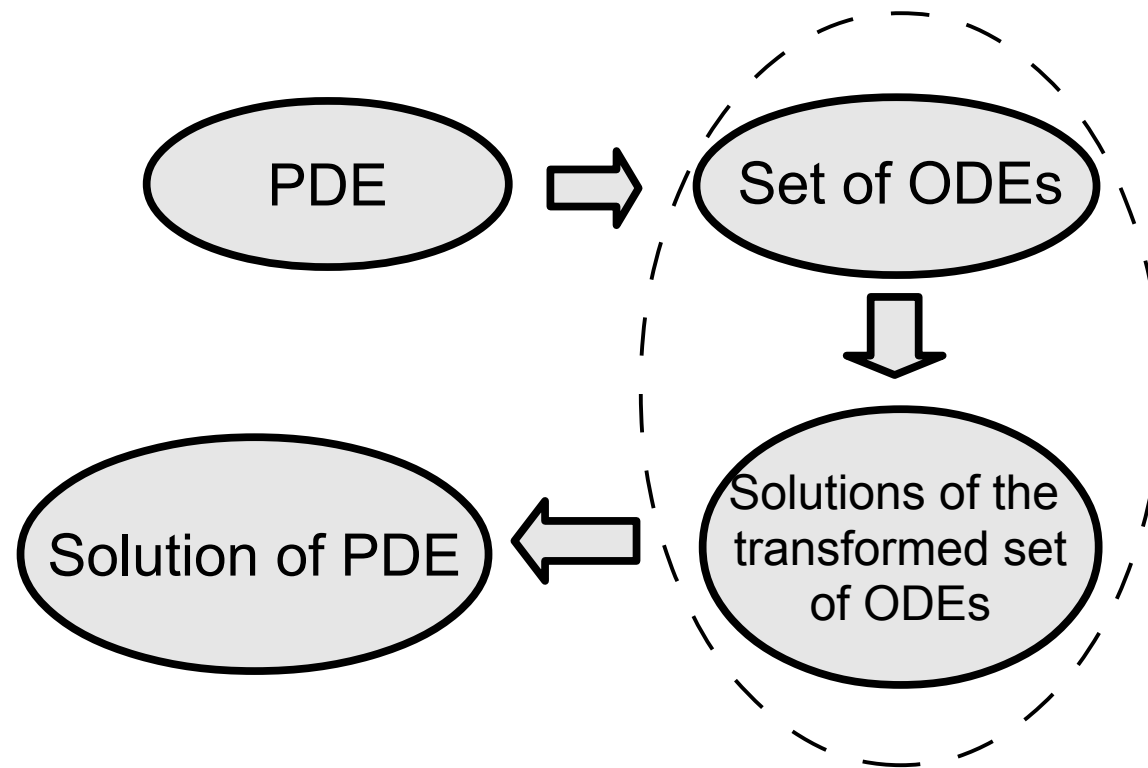
Where to begin?

If you can't solve a problem, then there's an easier problem that
 you can solve. Find it.

-- G. Polya

Most of the techniques for solving a PDE relies on transforming the equation into *something simpler* that we know how to solve

Example: Method of Fourier series expansion / Spectral method

Example: Finite difference method for Laplace's equation