

Heat Equation on Unbounded Intervals

MATH 467 *Partial Differential Equations*

J. Robert Buchanan

Department of Mathematics

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Objectives

In this lesson we will learn about:

- ▶ the fundamental solution to the heat equation,
- ▶ solutions to the heat equation for $0 \leq x < \infty$, and
- ▶ solutions to the heat equation for $-\infty < x < \infty$.

Fundamental Solution

For $t > 0$ define the function

$$U(x, t) = \frac{1}{\sqrt{4\pi kt}} e^{-x^2/(4kt)}.$$

Remarks:

- ▶ $U(x, t)$ is related to the probability density function for a normally distributed random variable.
- ▶ While defined only for $t > 0$, the limit as $t \rightarrow 0^+$ exists.
- ▶ $U(x, t)$ solves the heat equation.

Connection to Normal Distribution

A normally distributed, continuous random variable X with mean μ and standard deviation σ has a probability distribution of

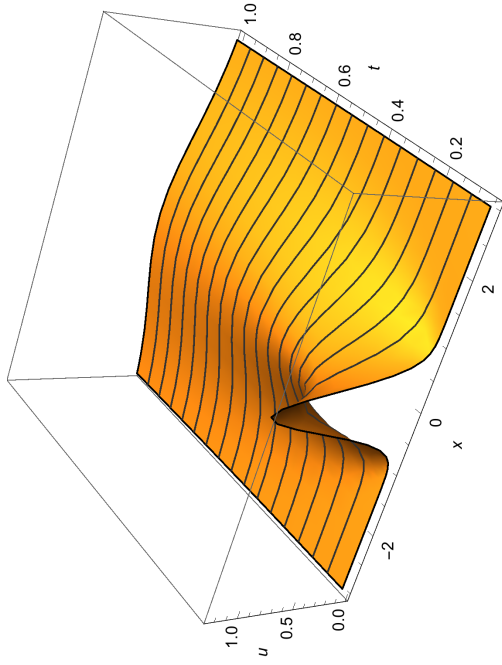
$$f_X(x) = \frac{1}{\sigma\sqrt{2\pi}} e^{-(x-\mu)^2/(2\sigma^2)} \text{ for } -\infty < x < \infty.$$

Consider the fundamental solution to the heat equation,

$$U(x, t) = \frac{1}{\sqrt{4\pi k t}} e^{-x^2/(4kt)} = \frac{1}{\sqrt{2k t} \sqrt{2\pi}} e^{-x^2/(2(\sqrt{2k t})^2)}.$$

For every $t > 0$ the heat energy is distributed normally with mean $\mu = 0$ and standard deviation $\sigma = \sqrt{2k t}$.

Graph



$$\lim_{t \rightarrow 0^+} U(x, t)$$

If $x \neq 0$ then

$$\lim_{t \rightarrow 0^+} U(x, t) = \lim_{t \rightarrow 0^+} \frac{1}{\sqrt{4\pi kt}} e^{-x^2/(4kt)} = 0.$$

If $x = 0$ then

$$\lim_{t \rightarrow 0^+} U(0, t) = \lim_{t \rightarrow 0^+} \frac{1}{\sqrt{4\pi kt}} = \infty.$$

Justification

Suppose $x \neq 0$ then

$$\begin{aligned}\lim_{t \rightarrow 0^+} U(x, t) &= \lim_{t \rightarrow 0^+} \frac{1}{\sqrt{4\pi kt}} e^{-x^2/(4kt)} \\&= \lim_{t \rightarrow 0^+} \frac{1/\sqrt{t}}{\sqrt{4\pi k} e^{x^2/(4kt)}} \quad (\text{indeterminate } \infty/\infty) \\&= \lim_{t \rightarrow 0^+} \frac{-1/(2t^{3/2})}{-\frac{x^2}{4kt^2} \sqrt{4\pi k} e^{x^2/(4kt)}} \\&= \lim_{t \rightarrow 0^+} \frac{1}{\frac{x^2}{4kt^{1/2}} \sqrt{\pi k} e^{x^2/(4kt)}} \\&= 0.\end{aligned}$$

Area Under the Curve

Assume that for fixed $t > 0$ the improper integral

$$\int_{-\infty}^{\infty} U(x, t) \, dx$$

converges. Find the value of the integral.

Solution

$$\begin{aligned}\text{If } S &= \int_{-\infty}^{\infty} U(x, t) \, dx \\ S^2 &= \left(\int_{-\infty}^{\infty} U(x, t) \, dx \right) \left(\int_{-\infty}^{\infty} U(y, t) \, dy \right) \\ &= \frac{1}{4\pi kt} \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} e^{-x^2/(4kt)} \, dx \int_{-\infty}^{\infty} e^{-y^2/(4kt)} \, dy \\ &= \frac{1}{4\pi kt} \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} e^{-(x^2+y^2)/(4kt)} \, dx \, dy \\ &= \frac{1}{4\pi kt} \int_0^{2\pi} \int_0^{\infty} r e^{-r^2/(4kt)} \, dr \, d\theta \\ &= \frac{1}{2kt} \int_0^{\infty} r e^{-r^2/(4kt)} \, dr \\ S^2 &= 1 \implies S = 1.\end{aligned}$$

Dirac Delta Function

Since

▶ for $x \neq 0$, $\lim_{t \rightarrow 0^+} U(x, t) = 0$ and

▶ $\int_{-\infty}^{\infty} U(x, t) dx = 1$ for all $t > 0$

then

$$\lim_{t \rightarrow 0^+} \frac{1}{\sqrt{4\pi kt}} e^{-x^2/(4kt)} = \delta(x)$$

the **Dirac delta function**.

Logarithmic Differentiation (1 of 2)

$$U(x, t) = \frac{1}{\sqrt{4\pi kt}} e^{-x^2/(4kt)}$$

$$\ln U = -\frac{1}{2} \ln(4\pi kt) - \frac{x^2}{4kt}$$

$$\frac{\partial}{\partial t} [\ln U] = \frac{\partial}{\partial t} \left[-\frac{1}{2} \ln(4\pi kt) - \frac{x^2}{4kt} \right]$$

$$\frac{U_t}{U} = -\frac{1}{2t} + \frac{x^2}{4kt^2}$$

$$U_t = \frac{1}{\sqrt{4\pi kt}} e^{-x^2/(4kt)} \left(-\frac{1}{2t} + \frac{x^2}{4kt^2} \right)$$

Logarithmic Differentiation (2 of 2)

$$\begin{aligned}U(x, t) &= \frac{1}{\sqrt{4\pi kt}} e^{-x^2/(4kt)} \\ \frac{\partial}{\partial x} [\ln U] &= \frac{\partial}{\partial x} \left[-\frac{1}{2} \ln(4\pi kt) - \frac{x^2}{4kt} \right] \\ \frac{U_x}{U} &= -\frac{x}{2kt} \\ U_x &= -U \left(\frac{x}{2kt} \right) \\ U_{xx} &= -U_x \left(\frac{x}{2kt} \right) - U \left(\frac{1}{2kt} \right) \\ &= U \left(\frac{x^2}{4k^2 t^2} \right) - U \left(\frac{1}{2kt} \right) \\ U_{xx} &= \frac{1}{\sqrt{4\pi kt}} e^{-x^2/(4kt)} \left(\frac{x^2}{4k^2 t^2} - \frac{1}{2kt} \right)\end{aligned}$$

Solution to the Heat Equation

$$\begin{aligned}U_t(x, t) &= \frac{1}{4\sqrt{k\pi t}} e^{-x^2/(4kt)} \left(\frac{x^2}{2kt^2} - \frac{1}{t} \right) \\U_{xx}(x, t) &= \frac{1}{4k\sqrt{k\pi t}} e^{-x^2/(4kt)} \left(\frac{x^2}{2kt^2} - \frac{1}{t} \right)\end{aligned}$$

and thus $U_t = kU_{xx}$.

Remark: since the fundamental solution is defined for $-\infty < x < \infty$, no boundary conditions need be considered.

If $u(x, 0) = f(x)$ is an initial condition defined on $-\infty < x < \infty$, how do we form a solution to the IVP?

Solving the IVP

Theorem

Consider the initial value problem

$$\begin{aligned}u_t &= k u_{xx} \text{ for } -\infty < x < \infty \text{ and } t > 0 \\u(x, 0) &= f(x), \text{ for } -\infty < x < \infty.\end{aligned}$$

If $f(x)$ is continuous and if $\int_{-\infty}^{\infty} |f(x)| dx$ converges, then the piecewise defined function

$$u(x, t) = \begin{cases} \int_{-\infty}^{\infty} U(x-y, t) f(y) dy & \text{if } t > 0, \\ f(x) & \text{if } t = 0 \end{cases}$$

solves the heat equation and satisfies the initial condition in the sense that

$$\lim_{(x,t) \rightarrow (x_0, 0^+)} u(x, t) = f(x_0).$$

Uniqueness

Theorem

Consider the initial value problem with conditions imposed as

$$x \rightarrow \pm\infty,$$

$$\begin{aligned}u_t &= ku_{xx}, \text{ for } -\infty < x < \infty \text{ and } t > 0 \\u(x, 0) &= f(x), \text{ for } -\infty < x < \infty\end{aligned}$$

$$\lim_{x \rightarrow \pm\infty} \left(\max_{0 \leq t \leq T} |u(x, t)| \right) = 0$$

for $-\infty < x < \infty$, $t > 0$, and $T > 0$. If $f(x)$ is continuous, if

$\lim_{x \rightarrow \pm\infty} f(x) = 0$, and if $\int_{-\infty}^{\infty} |f(x)| dx$ converges, then

$$u(x, t) = \begin{cases} \int_{-\infty}^{\infty} U(x - y, t) f(y) dy & \text{if } t > 0, \\ f(x) & \text{if } t = 0 \end{cases}$$

is the unique, continuous solution to the initial value problem above on $(-\infty, \infty) \times [0, \infty)$.

Example

Find the unique solution to the following initial boundary value problem.

$$\begin{aligned}u_t &= u_{xx}, \text{ for } -\infty < x < \infty \text{ and } t > 0 \\u(x, 0) &= e^{-x^2} \cos x, \text{ for } -\infty < x < \infty \\ \lim_{x \rightarrow \pm\infty} \left(\max_{0 \leq t \leq T} |u(x, t)| \right) &= 0\end{aligned}$$

Solution (1 of 4)

Since $k = 1$ then

$$\begin{aligned}u(x, t) &= \int_{-\infty}^{\infty} U(x - y, t) e^{-y^2} \cos y \, dy \\&= \int_{-\infty}^{\infty} \frac{1}{\sqrt{4\pi t}} e^{-(x-y)^2/(4t)} e^{-y^2} \operatorname{Re} \left(e^{iy} \right) dy \\&= \frac{1}{\sqrt{4\pi t}} e^{-x^2/(4t)} \int_{-\infty}^{\infty} e^{(2xy - y^2)/(4t)} e^{-y^2} \operatorname{Re} \left(e^{iy} \right) dy \\&= U(x, t) \int_{-\infty}^{\infty} e^{(2xy - [1+4t]y^2)/(4t)} \operatorname{Re} \left(e^{iy} \right) dy \\&= U(x, t) \int_{-\infty}^{\infty} \operatorname{Re} \left(e^{(2xy - [1+4t]y^2)/(4t)} e^{iy} \right) dy \\u(x, t) &= U(x, t) \operatorname{Re} \left(\int_{-\infty}^{\infty} e^{([2x + i4t]y - [1+4t]y^2)/(4t)} dy \right)\end{aligned}$$

Solution (2 of 4)

$$u(x, t) = U(x, t) \operatorname{Re} \left(\int_{-\infty}^{\infty} e^{([2x+i4t]y - [1+4t]y^2)/(4t)} dy \right)$$

Complete the square in the exponent.

$$\begin{aligned} u(x, t) &= U(x, t) \operatorname{Re} \left(\int_{-\infty}^{\infty} e^{-\frac{1+4t}{4t} \left(y^2 - \frac{2x+i4t}{1+4t} y \right)} dy \right) \\ &= U(x, t) \operatorname{Re} \left(\int_{-\infty}^{\infty} e^{-\frac{1+4t}{4t} \left(y^2 - \frac{2x+i4t}{1+4t} y + \left[\frac{x+i2t}{1+4t} \right]^2 - \left[\frac{x+i2t}{1+4t} \right]^2 \right)} dy \right) \\ &= U(x, t) \operatorname{Re} \left(e^{\frac{1+4t}{4t} \left[\frac{x+i2t}{1+4t} \right]^2} \int_{-\infty}^{\infty} e^{-\frac{1+4t}{4t} \left(y - \frac{x+i2t}{1+4t} \right)^2} dy \right) \end{aligned}$$

Solution (3 of 4)

$$u(x, t) = U(x, t) \operatorname{Re} \left(e^{\frac{(x+it)^2}{4t(1+4t)}} \int_{-\infty}^{\infty} e^{-\frac{1+4t}{2t} \left(y - \frac{x+it}{1+4t} \right)^2 / 2} dy \right)$$

$$\text{Substitute } z = \sqrt{\frac{1+4t}{2t}} \left(y - \frac{x+it}{1+4t} \right).$$

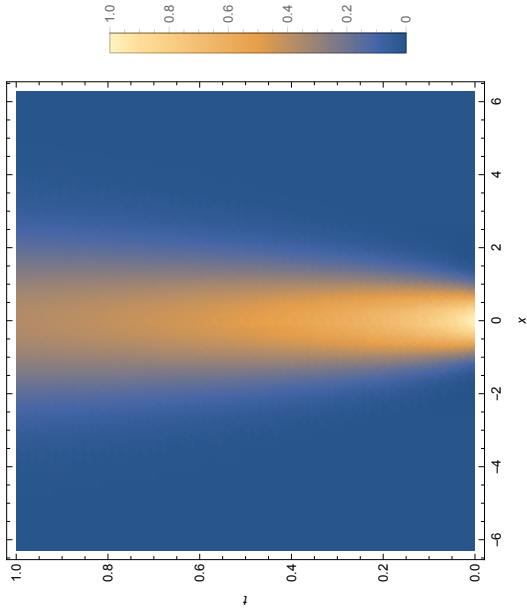
$$\begin{aligned} u(x, t) &= U(x, t) \operatorname{Re} \left(e^{\frac{(x+it)^2}{4t(1+4t)}} \sqrt{\frac{2t}{1+4t}} \int_{-\infty}^{\infty} e^{-z^2/2} dz \right) \\ &= U(x, t) \operatorname{Re} \left(e^{\frac{(x+it)^2}{4t(1+4t)}} \sqrt{\frac{4\pi t}{1+4t}} \right) \\ &= \sqrt{\frac{4\pi t}{1+4t}} U(x, t) \operatorname{Re} \left(e^{\frac{x^2+i4xt-4t^2}{4t(1+4t)}} \right) \end{aligned}$$

Solution (4 of 4)

$$\begin{aligned}u(x, t) &= \sqrt{\frac{4\pi t}{1+4t}} U(x, t) \operatorname{Re} \left(e^{\frac{x^2-4t^2}{4t(1+4t)}} e^{\frac{i4xt}{4t(1+4t)}} \right) \\&= \sqrt{\frac{4\pi t}{1+4t}} U(x, t) e^{\frac{x^2-4t^2}{4t(1+4t)}} \cos \left(\frac{x}{1+4t} \right) \\&= \sqrt{\frac{4\pi t}{1+4t}} \frac{1}{\sqrt{4\pi t}} e^{-\frac{x^2}{4t}} e^{\frac{x^2-4t^2}{4t(1+4t)}} \cos \left(\frac{x}{1+4t} \right) \\&= \frac{1}{\sqrt{1+4t}} e^{-\frac{x^2+t}{1+4t}} \cos \left(\frac{x}{1+4t} \right)\end{aligned}$$

Illustration

$$u(x, t) = \frac{1}{\sqrt{1+4t}} e^{-\frac{x^2+t}{1+4t}} \cos\left(\frac{x}{1+4t}\right)$$



Semi-Infinite Intervals

Theorem

Suppose $f(x)$ is continuous on $[0, \infty)$, $f(0) = 0$, $\lim_{x \rightarrow \infty} f(x) = 0$,

and $\int_0^\infty |f(x)| dx$ converges. The initial boundary value problem

$$\begin{aligned}u_t &= k u_{xx} \text{ for } 0 < x < \infty \text{ and } t > 0 \\u(0+, t) &= 0 \\u(x, 0+) &= f(x) \\\lim_{x \rightarrow \infty} \left(\max_{0 \leq t \leq T} |u(x, t)| \right) &= 0\end{aligned}$$

has a unique, continuous solution defined for $t > 0$,

$$u(x, t) = \int_0^\infty (U(x - y, t) - U(x + y, t)) f(y) dy.$$

Example

Solve the initial, boundary value problem:

$$\begin{aligned}u_t &= u_{xx} \text{ for } 0 < x < \infty \text{ and } t > 0 \\u(0+, t) &= 0 \\u(x, 0+) &= x e^{-x} \\\lim_{x \rightarrow \infty} \left(\max_{0 \leq t \leq T} |u(x, t)| \right) &= 0.\end{aligned}$$

Solution (1 of 3)

For simplicity $k = 1$ and thus

$$\begin{aligned}u(x, t) &= \int_0^\infty \frac{1}{\sqrt{4\pi t}} \left[e^{-(x-y)^2/(4t)} - e^{-(x+y)^2/(4t)} \right] ye^{-y} dy \\&= \frac{1}{\sqrt{4\pi t}} \int_0^\infty y \left[e^{\frac{-(x^2-2(x-2t)y+y^2)}{4t}} - e^{\frac{-(x^2+2(x+2t)y+y^2)}{4t}} \right] dy \\&= \frac{1}{\sqrt{4\pi t}} e^{-\frac{x^2}{4t}} \int_0^\infty y \left[e^{\frac{-(y^2-2(x-2t)y)}{4t}} - e^{\frac{-(y^2+2(x+2t)y)}{4t}} \right] dy \\&= \frac{1}{\sqrt{4\pi t}} e^{-\frac{x^2}{4t}} e^{\frac{(x-2t)^2}{4t}} \int_0^\infty y e^{\frac{-(y-(x-2t))}{4t}} dy \\&\quad - \frac{1}{\sqrt{4\pi t}} e^{-\frac{x^2}{4t}} e^{\frac{(x+2t)^2}{4t}} \int_0^\infty y e^{\frac{-(y+(x+2t))}{4t}} dy\end{aligned}$$

Solution (2 of 3)

$$\begin{aligned}u(x, t) &= \frac{1}{\sqrt{4\pi t}} e^{-x+t} \int_0^\infty (y - (x - 2t) + (x - 2t)) e^{\frac{-(y - (x - 2t))^2}{4t}} dy \\&\quad - \frac{1}{\sqrt{4\pi t}} e^{x+t} \int_0^\infty (y + (x + 2t) - (x + 2t)) e^{\frac{-(y + (x + 2t))^2}{4t}} dy \\&= \frac{1}{\sqrt{\pi}} e^{-x+t} \int_0^\infty \frac{y - (x - 2t)}{2\sqrt{t}} e^{\frac{-(y - (x - 2t))^2}{4t}} dy \\&\quad + \frac{(x - 2t) e^{-x+t}}{\sqrt{4\pi t}} \int_0^\infty e^{-\frac{1}{2} \frac{(y - (x - 2t))^2}{2t}} dy \\&\quad - \frac{1}{\sqrt{\pi}} e^{x+t} \int_0^\infty \frac{y + (x + 2t)}{2\sqrt{t}} e^{\frac{-(y + (x + 2t))^2}{4t}} dy \\&\quad + \frac{(x + 2t) e^{x+t}}{\sqrt{4\pi t}} \int_0^\infty e^{-\frac{1}{2} \frac{(y + (x + 2t))^2}{2t}} dy\end{aligned}$$

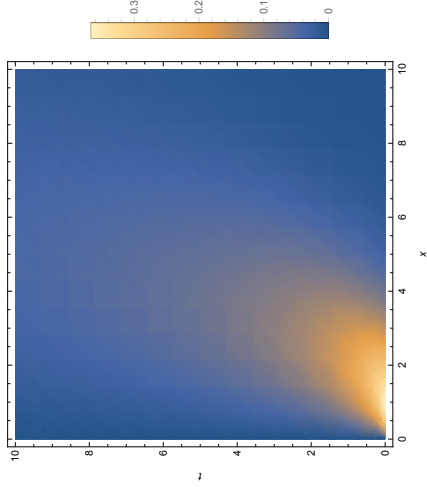
Solution (3 of 3)

$$\begin{aligned}u(x, t) &= \sqrt{\frac{t}{\pi}} e^{-\frac{x^2}{4t}} + \frac{(x-2t)e^{-x+t}}{\sqrt{2\pi}} \int_{-(x-2t)/\sqrt{2t}}^{\infty} e^{-\frac{z^2}{2}} dz \\&\quad - \sqrt{\frac{t}{\pi}} e^{-\frac{x^2}{4t}} + \frac{(x+2t)e^{x+t}}{\sqrt{2\pi}} \int_{(x+2t)/\sqrt{2t}}^{\infty} e^{-\frac{z^2}{2}} dz \\&= (x-2t)e^{-x+t} \left(1 - \Phi \left(\frac{-(x-2t)}{\sqrt{2t}} \right) \right) \\&\quad + (x+2t)e^{x+t} \left(1 - \Phi \left(\frac{x+2t}{\sqrt{2t}} \right) \right)\end{aligned}$$

$$\text{where } \Phi(y) = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^y e^{-y^2/2} dy.$$

Illustration

$$\begin{aligned} u(x, t) &= (x - 2t)e^{-x+t} \left(1 - \Phi \left(-(x - 2t)/\sqrt{2t} \right) \right) \\ &\quad + (x + 2t)e^{x+t} \left(1 - \Phi \left((x + 2t)/\sqrt{2t} \right) \right) \end{aligned}$$



Semi-Infinite Interval, Neumann BCs

Theorem

Suppose $f(x)$ is continuous on $[0, \infty)$, $f(0) = 0$, $\lim_{x \rightarrow \infty} f(x) = 0$,

and $\int_0^\infty |f(x)| dx$ converges. The initial boundary value problem

$$\begin{aligned}u_t &= k u_{xx} \text{ for } 0 < x < \infty \text{ and } t > 0 \\u_x(0+, t) &= 0 \\u(x, 0+) &= f(x) \\\lim_{x \rightarrow \infty} \left(\max_{0 \leq t \leq T} |u(x, t)| \right) &= 0\end{aligned}$$

has a unique, continuous solution defined for $t > 0$,

$$u(x, t) = \int_0^\infty (U(x - y, t) + U(x + y, t)) f(y) dy.$$

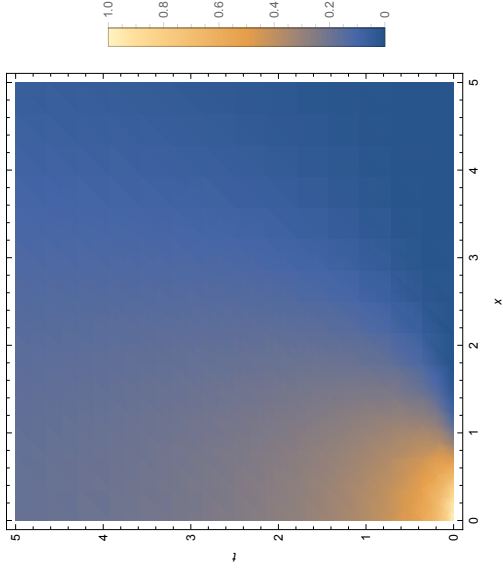
Example

Solve the initial, boundary value problem:

$$\begin{aligned}u_t &= u_{xx} \text{ for } 0 < x < \infty \text{ and } t > 0 \\u_x(0+, t) &= 0 \\u(x, 0+) &= e^{-x^2} \cos x \\ \lim_{x \rightarrow \infty} \left(\max_{0 \leq t \leq T} |u(x, t)| \right) &= 0.\end{aligned}$$

Solution

$$u(x, t) = \frac{1}{\sqrt{1+4t}} e^{-\frac{x^2+t}{1+4t}} \cos\left(\frac{x}{1+4t}\right)$$



Homework

- ▶ Read Section 4.4
- ▶ Exercises: 17, 18, 19