

Lecture 8: Sturm-Liouville, Part I

David Arnold and Katherine Socha

PCMI, Summer 2003

This worksheet contains the example from the eighth lecture.

- Heat Equation with Radiation Boundary Conditions

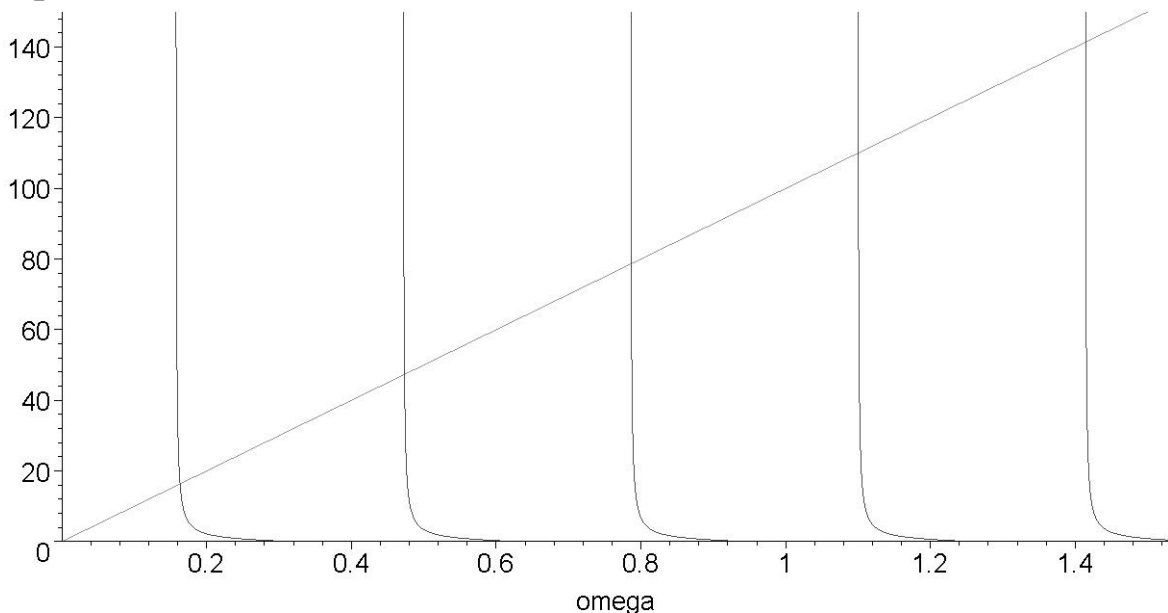
```
[ > restart:
[ > with(plots):
Warning, the name changecoords has been redefined
[ > K:=1: h:=1/100: T1:=75: T2:=-125: L:=10: N:=20:
[ > u_s:=x->(h*(T2-T1)/(1+h*L))*x+T1;

$$u_s := x \rightarrow \frac{h(T2 - T1)x}{1 + hL} + T1$$

[ > surprise:=plot(u_s(x),x=0..L):
[ > F:=x->T1-u_s(x);

$$F := x \rightarrow T1 - u_s(x)$$

[ > plot(F(x),x=0..L):
[ > plot([-tan(omega*L),omega/h],omega=0..(2*N-1)*Pi/(8*L),0..150,numpoints=1000,discont=true);
```



```
> ints:=seq((2*n-1)*Pi/(2*L)..(2*n+1)*Pi/(2*L),n=1..N);
```

```
ints :=  $\frac{\pi}{20}$  ..  $\frac{3\pi}{20}$ ,  $\frac{3\pi}{20}$  ..  $\frac{\pi}{4}$ ,  $\frac{\pi}{4}$  ..  $\frac{7\pi}{20}$ ,  $\frac{7\pi}{20}$  ..  $\frac{9\pi}{20}$ ,  $\frac{9\pi}{20}$  ..  $\frac{11\pi}{20}$ ,  $\frac{11\pi}{20}$  ..  $\frac{13\pi}{20}$ ,  $\frac{13\pi}{20}$  ..  $\frac{3\pi}{4}$ ,  

 $\frac{3\pi}{4}$  ..  $\frac{17\pi}{20}$ ,  $\frac{17\pi}{20}$  ..  $\frac{19\pi}{20}$ ,  $\frac{19\pi}{20}$  ..  $\frac{21\pi}{20}$ ,  $\frac{21\pi}{20}$  ..  $\frac{23\pi}{20}$ ,  $\frac{23\pi}{20}$  ..  $\frac{5\pi}{4}$ ,  $\frac{5\pi}{4}$  ..  $\frac{27\pi}{20}$ ,  $\frac{27\pi}{20}$  ..  $\frac{29\pi}{20}$ ,  

 $\frac{29\pi}{20}$  ..  $\frac{31\pi}{20}$ ,  $\frac{31\pi}{20}$  ..  $\frac{33\pi}{20}$ ,  $\frac{33\pi}{20}$  ..  $\frac{7\pi}{4}$ ,  $\frac{7\pi}{4}$  ..  $\frac{37\pi}{20}$ ,  $\frac{37\pi}{20}$  ..  $\frac{39\pi}{20}$ ,  $\frac{39\pi}{20}$  ..  $\frac{41\pi}{20}$ 
```

```
> Omega:=seq(fsolve(-tan(omega*L)=omega/h,omega=ints[n]),n=1..N);
```

```
Ω := 0.1631994527, 0.4733511802, 0.7866692772, 1.100466110, 1.414423684, 1.728454505,  

2.042524811, 2.356618824, 2.670728184, 2.984848045, 3.298975410, 3.613108321,  

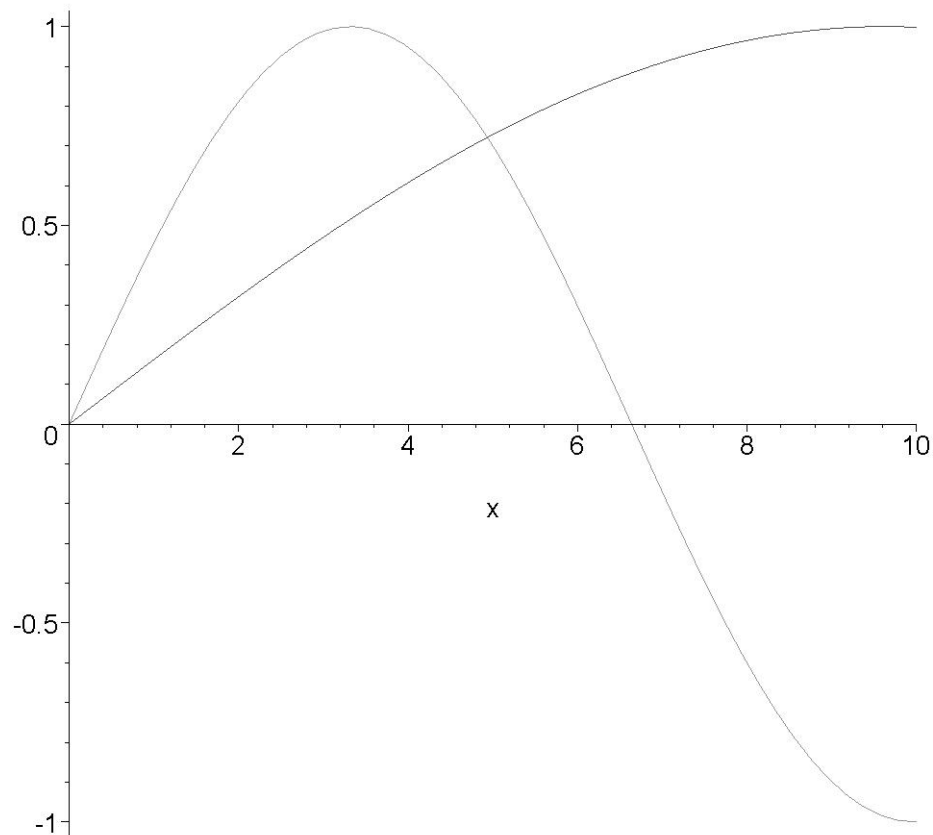
3.927245448, 4.241385854, 4.555528861, 4.869673965, 5.183820786, 5.497969029,  

5.812118463, 6.126268906
```

```
> X:=n->sin(Omega[n]*x);
```

$X := n \rightarrow \sin(\Omega_n x)$

```
> plot([X(1),X(2)],x=0..L);
```



```
> int(X(1)*X(2),x=0..L);
```

0.67331 10⁻⁹

```
> C:=n->int(F(x)*sin(Omega[n]*x),x=0..L)/int(sin(Omega[n]*x)^2,x=0..L);
```

$$C := n \rightarrow \frac{\int_0^L F(x) \sin(\Omega_n x) dx}{\int_0^L \sin(\Omega_n x)^2 dx}$$

```
> c:=seq(C(n),n=1..N);
```

```
c := 14.44974861, -1.776900294, 0.6452669612, -0.3300124268, 0.1998357000,  
-0.1338417200, 0.09585527458, -0.07201105398, 0.05607079795, -0.04489152384,  
0.03675022210, -0.03063819026, 0.02593309564, -0.02223407633, 0.01927349359,  
-0.01686711973, 0.01488480147, -0.01323245249, 0.01184070371, -0.01065751046
```

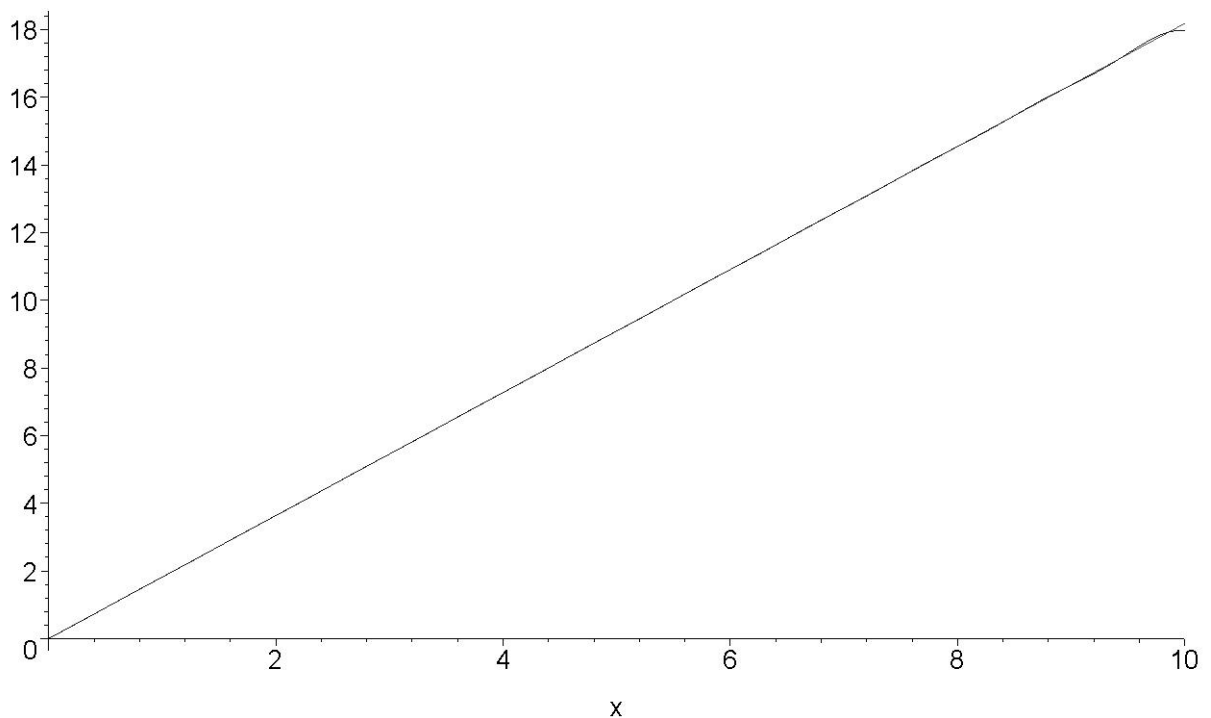
```
> v:=(x,t)->sum(c[n]*exp(-Omega[n]^2*K*t)*sin(Omega[n]*x),n=1..20);
```

$$v := (x, t) \rightarrow \sum_{n=1}^{20} c_n e^{\left(-\Omega_n^2 K t\right)} \sin(\Omega_n x)$$

```
> p1:=plot(v(x,0),x=0..L,color=blue):
```

```
> p2:=plot(F(x),x=0..L,color=red):
```

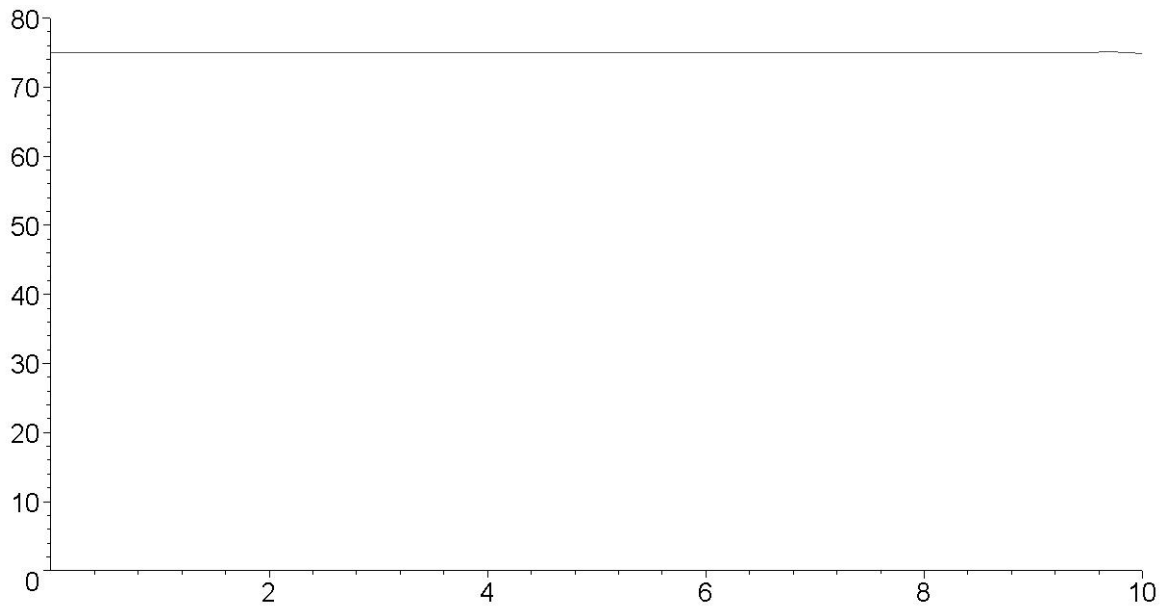
```
> display(p1,p2);
```



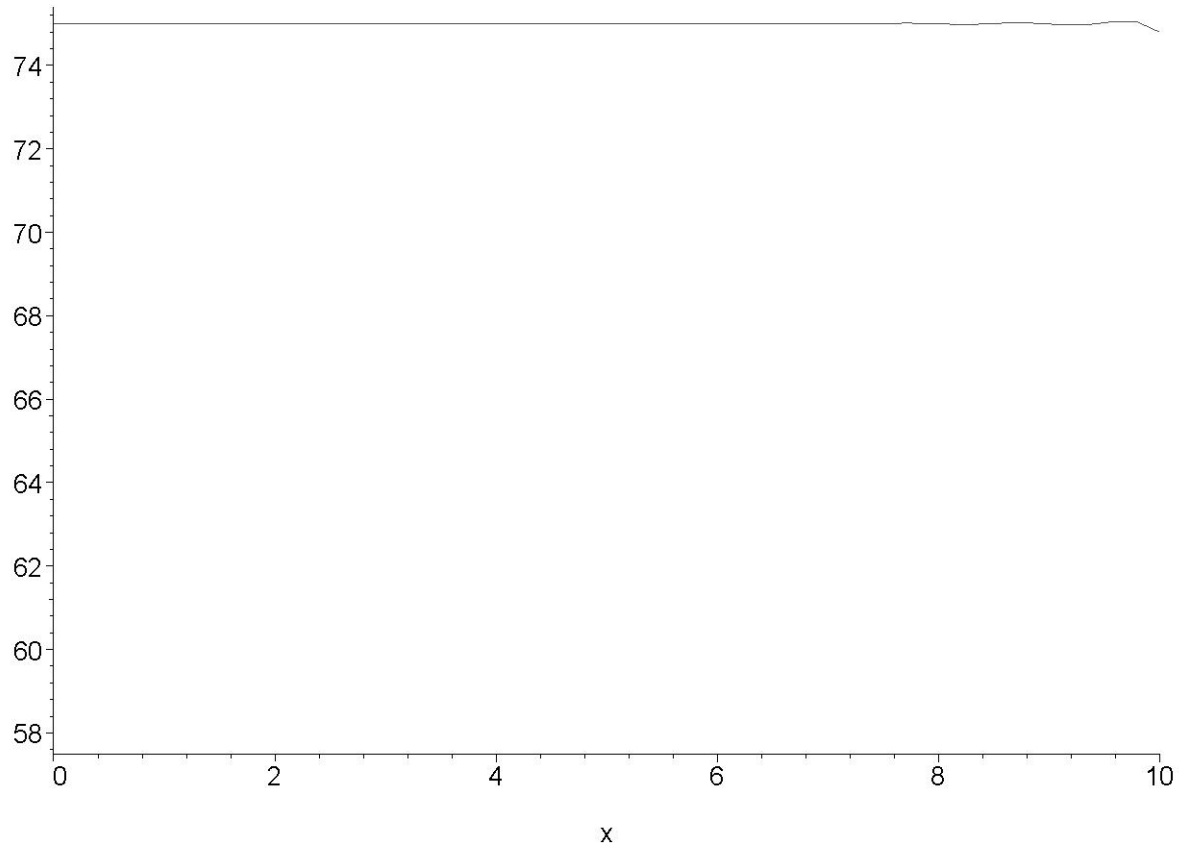
```
> u:=(x,t)->v(x,t)+u_s(x);
```

$$u := (x, t) \rightarrow v(x, t) + u_s(x)$$

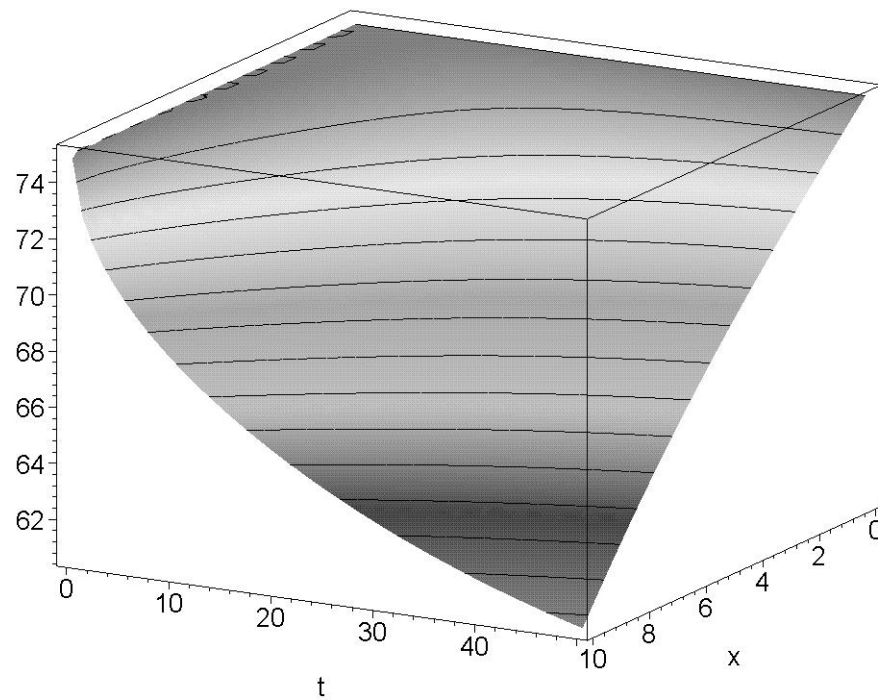
```
> plot(u(x,0),x=0..L,view=[0..L,0..80]);
```



```
> animate(u(x,t),x=0..L,t=0..100,frames=100);
```



```
> plot3d(u(x,t),x=0..L,t=0..50,axes=boxed,grid=[50,50],style=patc  
hcontour,shading=zhue);
```



```
> uend:=plot(u(x,200),x=0..L,color=blue):
```

```
> display(surprise,uend);
```

