

Solving PDEs using Laplace Transforms, Chapter 15

Given a function $u(x, t)$ defined for all $t > 0$ and assumed to be bounded we can apply the Laplace transform in t considering x as a parameter.

$$L(u(x, t)) = \int_0^{\infty} e^{-st} u(x, t) dt \equiv U(x, s)$$

In applications to PDEs we need the following:

$$L(u_t(x, t)) = \int_0^{\infty} e^{-st} u_t(x, t) dt = e^{-st} u(x, t) \Big|_0^{\infty} + s \int_0^{\infty} e^{-st} u(x, t) dt = sU(x, s) - u(x, 0)$$

so we have

$$L(u_t(x, t)) = sU(x, s) - u(x, 0)$$

In exactly the same way we obtain

$$L(u_{tt}(x, t)) = s^2 U(x, s) - su(x, 0) - u_t(x, 0).$$

We also need the corresponding transforms of the x derivatives:

$$L(u_x(x, t)) = \int_0^{\infty} e^{-st} u_x(x, t) dt = U_x(x, s)$$

$$L(u_{xx}(x, t)) = \int_0^{\infty} e^{-st} u_{xx}(x, t) dt = U_{xx}(x, s)$$

Consider the following examples.

Example 1.

$$\frac{\partial u}{\partial x} + \frac{\partial u}{\partial t} = x, \quad x > 0, \quad t > 0,$$

with boundary and initial condition

$$u(0, t) = 0 \quad t > 0, \quad \text{and} \quad u(x, 0) = 0, \quad x > 0.$$

As above we use the notation $U(x, s) = L(u(x, t))(s)$ for the Laplace transform of u . Then applying the Laplace transform to this equation we have

$$\frac{dU}{dx}(x, s) + sU(x, s) - u(x, 0) = \frac{x}{s} \quad \Rightarrow \quad \frac{dU}{dx}(x, s) + sU(x, s) = \frac{x}{s}.$$

This is a constant coefficient first order ODE. We solve it by finding the integrating factor

$$\mu = e^{\int s dx} = e^{sx}$$

Thus we have

$$\frac{d}{dx} [e^{sx} U(x, s)] = e^{sx} \frac{x}{s}.$$

We integrate both sides to get

$$U(x, s) = \frac{e^{-sx}}{s} \left(\int e^{sx} x dx \right) + C e^{-sx}.$$

Solving Pdes Using Laplace Transforms Chapter 15

Larry C. Andrews



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web after reading tell tale heart by poe answer the following questions using short answers they do not need to be complete sentences but answer each part of the question thoroughly 1

putting it all together tone analysis the tell tale heart - Jan 08 2023

web the tell tale heart foundation lesson middle school read the following excerpt from edgar allan poe s short story the tell tale heart then follow the steps in the handout to analyze the passage i had my head in and was about to open the lantern when my thumb slipped upon the tin

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web was the beating of the old man s heart it increased my fury as the beating of a drum stimulates6 the soldier into courage but even yet i refrained and kept still i scarcely breathed i held the lantern motionless i tried how steadily i could maintain

the ray upon the eve meantime the hellish tattoo of the heart increased

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web the tell tale heart activity packet edgar allan poe name period your score out of 30 points possible the tell tale heart literary focus narrator a narrator is a person who tells a story a story s narrator may be a

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web in this lesson students participate in a directed listening thinking activity dlta in which they listen to the tell tale heart by edgar allan poe and answer prediction questions at designated stopping points during the reading

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web our premium lesson plans and activities for the tell tale heart include a response journal filled with writing and discussion prompts to facilitate students reading of the text