

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

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

Solving Pdes Using Laplace Transforms Chapter 15

Siddappa N.Byrareddy



Solving Pdes Using Laplace Transforms Chapter 15:

Advanced Numerical and Semi-Analytical Methods for Differential Equations Snehashish Chakraverty, Nisha Mahato, Perumandla Karunakar, Tharasi Dilleswar Rao, 2019-04-10 Examines numerical and semi analytical methods for differential equations that can be used for solving practical ODEs and PDEs This student friendly book deals with various approaches for solving differential equations numerically or semi analytically depending on the type of equations and offers simple example problems to help readers along Featuring both traditional and recent methods Advanced Numerical and Semi Analytical Methods for Differential Equations begins with a review of basic numerical methods It then looks at Laplace Fourier and weighted residual methods for solving differential equations A new challenging method of Boundary Characteristics Orthogonal Polynomials BCOPs is introduced next The book then discusses Finite Difference Method FDM Finite Element Method FEM Finite Volume Method FVM and Boundary Element Method BEM Following that analytical semi analytic methods like Akbari Ganji s Method AGM and Exp function are used to solve nonlinear differential equations Nonlinear differential equations using semi analytical methods are also addressed namely Adomian Decomposition Method ADM Homotopy Perturbation Method HPM Variational Iteration Method VIM and Homotopy Analysis Method HAM Other topics covered include emerging areas of research related to the solution of differential equations based on differential quadrature and wavelet approach combined and hybrid methods for solving differential equations as well as an overview of fractal differential equations Further uncertainty in term of intervals and fuzzy numbers have also been included along with the interval finite element method This book Discusses various methods for solving linear and nonlinear ODEs and PDEs Covers basic numerical techniques for solving differential equations along with various discretization methods Investigates nonlinear differential equations using semi analytical methods Examines differential equations in an uncertain environment Includes a new scenario in which uncertainty in term of intervals and fuzzy numbers has been included in differential equations Contains solved example problems as well as some unsolved problems for self validation of the topics covered Advanced Numerical and Semi Analytical Methods for Differential Equations is an excellent text for graduate as well as post graduate students and researchers studying various methods for solving differential equations numerically and semi analytically

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Modern Mathematical Methods For Scientists And Engineers: A Street-smart Introduction Athanassios Fokas, Efthimios Kaxiras, 2022-12-12 Modern Mathematical Methods for Scientists and Engineers is a modern introduction to basic topics in mathematics at the undergraduate level with emphasis on explanations and applications to real life problems There is also an Application section at the end of each chapter with topics drawn from a variety of areas including neural networks fluid dynamics and the behavior of put and call options in financial markets The book presents several modern important and computationally efficient topics including feedforward neural networks wavelets generalized functions stochastic optimization methods and numerical methods A unique and novel feature of the book is the introduction of a recently developed method for solving partial differential equations PDEs called the unified transform PDEs are the mathematical cornerstone for describing an astonishingly wide range of phenomena from quantum mechanics to ocean waves to the diffusion of heat in matter and the behavior of financial markets Despite the efforts of many famous mathematicians physicists and engineers the solution of partial differential equations remains a challenge The unified transform greatly facilitates this task For example two and a half centuries after Jean d'Alembert formulated the wave equation and presented a solution for solving a simple problem for this equation the unified transform derives in a simple manner a generalization of the d'Alembert solution valid for general boundary value problems Moreover two centuries after Joseph Fourier introduced the classical tool of the Fourier series for solving the heat equation the unified transform constructs a new solution to this ubiquitous PDE with important analytical and numerical advantages in comparison to the classical solutions The authors present the unified transform pedagogically building all the necessary background including functions of real and of complex variables and the Fourier transform illustrating the method with numerous examples Broad in scope but pedagogical in style and content the book is an introduction to powerful mathematical concepts and modern tools for students in science and engineering

U.S.S.R. Computational Mathematics and Mathematical Physics, 1969 **Memoirs of the Scientific Sections of the Academy of the Socialist Republic of Romania**, 2007 **Mathematics Catalog 2005** Neil Thomson, 2004-10

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