

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

J Rink



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Solving Pdes Using Laplace Transforms Chapter 15 Book Review: Unveiling the Magic of Language

In a digital era where connections and knowledge reign supreme, the enchanting power of language has become more apparent than ever. Its power to stir emotions, provoke thought, and instigate transformation is really remarkable. This extraordinary book, aptly titled "**Solving Pdes Using Laplace Transforms Chapter 15**," published by a highly acclaimed author, immerses readers in a captivating exploration of the significance of language and its profound effect on our existence. Throughout this critique, we shall delve to the book's central themes, evaluate its unique writing style, and assess its overall influence on its readership.

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Table of Contents Solving Pdes Using Laplace Transforms Chapter 15

1. Understanding the eBook Solving Pdes Using Laplace Transforms Chapter 15
 - The Rise of Digital Reading Solving Pdes Using Laplace Transforms Chapter 15
 - Advantages of eBooks Over Traditional Books
2. Identifying Solving Pdes Using Laplace Transforms Chapter 15
 - Exploring Different Genres
 - Considering Fiction vs. Non-Fiction
 - Determining Your Reading Goals
3. Choosing the Right eBook Platform
 - Popular eBook Platforms
 - Features to Look for in an eBook Solving Pdes Using Laplace Transforms Chapter 15
 - User-Friendly Interface
4. Exploring eBook Recommendations from Solving Pdes Using Laplace Transforms Chapter 15
 - Personalized Recommendations
 - Solving Pdes Using Laplace Transforms Chapter 15 User Reviews and Ratings
 - Solving Pdes Using Laplace Transforms Chapter 15 and Bestseller Lists

5. Accessing Solving Pdes Using Laplace Transforms Chapter 15 Free and Paid eBooks
 - Solving Pdes Using Laplace Transforms Chapter 15 Public Domain eBooks
 - Solving Pdes Using Laplace Transforms Chapter 15 eBook Subscription Services
 - Solving Pdes Using Laplace Transforms Chapter 15 Budget-Friendly Options
6. Navigating Solving Pdes Using Laplace Transforms Chapter 15 eBook Formats
 - ePub, PDF, MOBI, and More
 - Solving Pdes Using Laplace Transforms Chapter 15 Compatibility with Devices
 - Solving Pdes Using Laplace Transforms Chapter 15 Enhanced eBook Features
7. Enhancing Your Reading Experience
 - Adjustable Fonts and Text Sizes of Solving Pdes Using Laplace Transforms Chapter 15
 - Highlighting and Note-Taking Solving Pdes Using Laplace Transforms Chapter 15
 - Interactive Elements Solving Pdes Using Laplace Transforms Chapter 15
8. Staying Engaged with Solving Pdes Using Laplace Transforms Chapter 15
 - Joining Online Reading Communities
 - Participating in Virtual Book Clubs
 - Following Authors and Publishers Solving Pdes Using Laplace Transforms Chapter 15
9. Balancing eBooks and Physical Books Solving Pdes Using Laplace Transforms Chapter 15
 - Benefits of a Digital Library
 - Creating a Diverse Reading Collection Solving Pdes Using Laplace Transforms Chapter 15
10. Overcoming Reading Challenges
 - Dealing with Digital Eye Strain
 - Minimizing Distractions
 - Managing Screen Time
11. Cultivating a Reading Routine Solving Pdes Using Laplace Transforms Chapter 15
 - Setting Reading Goals Solving Pdes Using Laplace Transforms Chapter 15
 - Carving Out Dedicated Reading Time
12. Sourcing Reliable Information of Solving Pdes Using Laplace Transforms Chapter 15
 - Fact-Checking eBook Content of Solving Pdes Using Laplace Transforms Chapter 15
 - Distinguishing Credible Sources
13. Promoting Lifelong Learning

- Utilizing eBooks for Skill Development
 - Exploring Educational eBooks
14. Embracing eBook Trends
- Integration of Multimedia Elements
 - Interactive and Gamified eBooks

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