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MAT 462  
Take-home final exam  
Spring 2006

Consider the heat equation in a rectangular plate:

$$u_t = k(u_{xx} + u_{yy}) + F(x, y), \quad 0 < x < a, \quad 0 < y < b, \quad t > 0,$$

with boundary conditions

$$u(x, 0, t) = 0, \quad u(x, b, t) = f(x), \quad u_x(0, y) = 0, \quad u_x(a, y) = g(y),$$

and initial condition  $u(x, y, 0) = u_0(x, y)$ .

1. Find the steady-state solution  $v(x, y)$ .  
(*Hint: split the steady-state problem into 3 simpler problems*).
2. Find the solution  $u$  to the heat equation and show that it will approach the steady state as  $t \rightarrow \infty$ .
3. Let

$$E(t) := \int_0^a \int_0^b u(x, y, t) \, dy \, dx.$$

This represents the energy in the plate. Find an expression for  $dE/dt$  and try to identify the physical significance of each term.

4. Let

$$J(t) := \int_0^a \int_0^b [u(x, y, t) - v(x, y)]^2 \, dy \, dx.$$

This quantity is useful for mathematical purposes, but does not seem to have any physical significance. Compute  $dJ/dt$ . Can you draw any conclusions?