



## 1.7. Heat Equation of the Form $\frac{\partial w}{\partial t} = a \left( \frac{\partial^2 w}{\partial r^2} + \frac{2}{r} \frac{\partial w}{\partial r} \right) + \Phi(r, t)$

### *Nonhomogeneous heat (diffusion) equation with central symmetry.*

#### 1.7-1. Solutions of boundary value problems in terms of the Green's function.

We consider boundary value problems in domain  $0 \leq r \leq R$  with the general initial condition

$$w = f(r) \quad \text{at} \quad t = 0$$

and various homogeneous boundary conditions (the solutions bounded at  $r = 0$  are sought). The solution can be represented in terms of the Green's function as

$$w(x, t) = \int_0^R f(\xi)G(r, \xi, t) d\xi + \int_0^t \int_0^R \Phi(\xi, \tau)G(r, \xi, t - \tau) d\xi d\tau.$$

#### 1.7-2. Domain: $0 \leq r \leq R$ . First boundary value problem for heat equation.

A boundary condition is prescribed:

$$w = 0 \quad \text{at} \quad r = R.$$

Green's function:

$$G(r, \xi, t) = \frac{2\xi}{Rr} \sum_{n=1}^{\infty} \sin\left(\frac{n\pi r}{R}\right) \sin\left(\frac{n\pi \xi}{R}\right) \exp\left(-\frac{an^2\pi^2 t}{R^2}\right).$$

#### 1.7-3. Domain: $0 \leq r \leq R$ . Second boundary value problem for heat equation.

A boundary condition is prescribed:

$$\frac{\partial w}{\partial r} = 0 \quad \text{at} \quad r = R.$$

Green's function:

$$G(r, \xi, t) = \frac{3\xi^2}{R^3} + \frac{2\xi}{Rr} \sum_{n=1}^{\infty} \frac{\mu_n^2 + 1}{\mu_n^2} \sin\left(\frac{\mu_n r}{R}\right) \sin\left(\frac{\mu_n \xi}{R}\right) \exp\left(-\frac{a\mu_n^2 t}{R^2}\right),$$

where the  $\mu_n$  are positive roots of the transcendental equation  $\tan \mu - \mu = 0$ . The first five roots are

$$\mu_1 = 4.4934, \quad \mu_2 = 7.7253, \quad \mu_3 = 10.9041, \quad \mu_4 = 14.0662, \quad \mu_5 = 17.2208.$$

### References

Carslaw, H. S. and Jaeger, J. C., *Conduction of Heat in Solids*, Clarendon Press, Oxford, 1984.  
Polyanin, A. D., *Handbook of Linear Partial Differential Equations for Engineers and Scientists*, Chapman & Hall/CRC, 2002.