

Operational Calculus Method for Some Mixed Boundary Problems

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Abstract

Parper devoted to dual integral equations involving nonstationary heat condition equation in the Laplace transform image (L-transform) for two dimensional symmetrical under mixed discontinuous boundary conditions acted on level surface of semi-space in cylindrical coordinates. We consider a nonstationary heat conduction equation to determine a temperature distribution function of moving solid object a long a surface of semi-space with velocity v and heat source $m_1(r, \tau)$ inside a disk of radius b , $r < b$, outside the disk $r > b$ a temperature fuction $m_2(r, \tau)$ is given. The solution of the given boundary value problem is given with the aid of operational calculus method and dual integral equations

Keywords: Dual integral equation, mixed boudary conditions, heat conduction equation.

1. Introduction

Dual integral equations method arises in a study of mixed boundary value problems in mathematical physics equation of elliptic type in different areas of applications such as: potential theory, diffraction, elasticityan steady state heat eqation [9-11]. In the last few years some papers involving nonstationary heat equation with application of dual integral were published [1,2,6]. In this paper, we will discuss the solution of heat equation related to moving solid heat object with the use of optional calculus method and dual integral

equations with kernel of a Bessel function of the first kind of order zero and unknown function, weight function, free term with dependence of a Laplace transform parameter. The dual integral equations were reduced to a Fredholm integral equation of the second kind by using some known discontinuous integrals.

2. Mathematical Formulation Of The Problem

Consider a process of heat body moves along x -axis with velocity v on a semi-space $z > 0$ in a cartesian coordinates xyz of a solid object., with a heat source moves inside a disk $x^2 + y^2 < b^2$, [3]. Outside the disk $x^2 + y^2 > b^2$, a temperature function is given. Find the temperature distribution of this body.

It is it required to solve a non-stationary heat conductivity differential equation

$$\nabla^2 T - \frac{v}{a} \frac{\partial T}{\partial x} = \frac{1}{a} \frac{\partial T}{\partial \tau}, v > 0, \tau > 0, a > 0, \quad (2.1)$$

∇^2 is a Laplaces operator, $T = T(x, y, z)$, where x, y, z cartesian coordinates, The heat coefficient a is independent of a temperature or coordinates (constant). Use the substitution $T = u \exp(-wx)$, $w = v/2a$, equation (2.1) should be written as [3]

$$\nabla^2 u - w^2 u = \frac{1}{a} \frac{\partial u}{\partial \tau}, \quad (2.2)$$

$u = u(x, y, z)$. $\nabla^2 u$ in cylindrical coordinates should be written as

$$\nabla^2 u = [\partial^2 / \partial z^2 + \frac{1}{r} \partial / \partial r (r \partial / \partial r)] u$$

The initial condition

$$u(r, z, 0) = T(r, z, 0) - T_0 = 0 \quad (2.3)$$

The boundary conditions are

$$\frac{\partial u}{\partial r} \Big|_{r=0} = \frac{\partial u}{\partial r} \Big|_{r \rightarrow \infty} = u \Big|_{z \rightarrow \infty} = \frac{\partial u}{\partial z} \Big|_{r \rightarrow \infty} = 0 \quad (2.4)$$

and under the mixed discontinuous boundary conditions along the level surface $z = 0$

$$\frac{\partial u}{\partial z} = -m_1(r, \tau), \quad r \in (0, b) \quad (2.5)$$

$$u = m_2(r, \tau), \quad r \in (b, \infty) \quad (2.6)$$

$m_1(r, \tau)$ is a heat flux (heat source) obey Newtons low of heating inside the disk $r < b$, $m_2(r, \tau)$ is a temperature function acted outside the disk $r > b$. The known functions $m_i(r, \tau), i = 1, 2$ continuous and have the limited variation with respect of each of the variables r and τ , moreover [2]

$$\int_0^\infty |m_i(r, \tau)| dr < \infty \quad \int_0^\infty |m_i(r, \tau)| d\tau < \infty, \quad i = 1, 2.$$

These restrictions allow to apply Laplace transform with respect to τ and Hankle transform with respect to r moreover, we assume that the functions $m_i(r, \tau)$, $i = 1, 2$ have absolutely continuous derivative with respect to r .

Applying a Laplace transform to (2.2)-(2.6), where

$$\bar{u}(r, z, s) = \int_0^\infty u(r, z, \tau) \exp(-s\tau) d\tau$$

A general solution of the given problem becomes

$$\bar{u}(r, z, s) = \int_0^\infty \bar{A}(p, s) \exp(-z\gamma(p, s)) J_0(pr) dp, \tag{2.7}$$

$$\gamma(p, s) = \sqrt{p^2 + (w^2 + s/a)}.$$

Use mixed boundary conditions (2.5) and (2.6) in the Laplace transform image, we get the pair of dual integral equations to find the unknown function $\bar{A}(p, s)$

$$\int_0^\infty \bar{A}(p, s) \gamma(p, s) J_0(pr) dp = \bar{m}_1(r, s), \quad r \in (0, b) \tag{2.8}$$

$$\int_0^\infty \bar{A}(p, s) J_0(pr) dp = \bar{m}_2(r, s), \quad r \in (b, \infty) \tag{2.9}$$

At $w \rightarrow 0$, the solution of (2.7),(2.8) tends to known results [1]

To solve (2.7),(2.8), let us to express a function $\bar{m}_2(r, s)$ as

$$\bar{m}_2(r, s) = \int_0^\infty \bar{G}(y, s) J_0(pr) dy \tag{2.10}$$

$\bar{G}(p, s)$ is a known function, applying the inverse Hankel transform to expression (2.9)

$$\bar{G}(p, s) = \int_0^\infty yp \bar{m}_2(y, s) J_0(py) dy.$$

Next, take $\bar{B}(p, s) - \bar{G}(p, s) = \bar{A}(p, s)$, the dual integral equations were obtained to determine $\bar{B}(p, s)$

$$\int_0^\infty \bar{B}(p, s) \gamma(p, s) J_0(pr) dp = \bar{M}(r, s), \quad r \in (0, b) \tag{2.11}$$

$$\int_0^\infty \overline{B}(p,s) J_0(pr) dp = 0, \quad r \in (b, \infty) \tag{2.12}$$

$$\overline{M}(r,s) = \overline{m}_2(r,s) - \int_0^\infty \sqrt{p^2+d} \overline{G}(p,s) J_0(pr) dp$$

To solve, (2.10), (2.11), replace $\overline{B}(p,s)$ by another unknown function with help of the relation

$$\overline{B}(p,s) = \int_0^b \overline{\phi}(t,s) \Gamma(t,p) dt, \tag{2.13}$$

$$\Gamma(t,p) = \frac{P}{\sqrt{p^2+d}} \sin(t\sqrt{p^2+d}), \quad d = w^2 + s/a$$

use the discontinuous integrals[4]

$$\int_0^\infty \frac{p J_0(pr)}{\sqrt{p^2+d}} \sin(t\sqrt{p^2+d}) dp = \begin{cases} 0 & r > t \\ \frac{\cos\sqrt{(t^2-r^2)d}}{\sqrt{t^2-r^2}} & t > r \end{cases} \tag{2.14}$$

$$\int_0^\infty J_1(pr) \sin(t\sqrt{p^2+d}) dp = \frac{1}{r} \begin{cases} \sin(t\sqrt{d}) - \frac{-t}{\sqrt{t^2-r^2}} \sin(\sqrt{(t^2-r^2)d}), & 0 < r < t < b, \\ \sin(t\sqrt{d}) - \frac{t}{\sqrt{r^2-t^2}} \exp(-\sqrt{(r^2-t^2)d}), & 0 < t < r < b. \end{cases} \tag{2.15}$$

Substitution expression (2.12) into (2.11) and use (2.13), ensure the equality zero. Substitution (2.12) into relation (2.10), use some discontinuous integrals(2.15), we get a first kind singular integral equations to determine $\overline{\psi}(t,s)$

$$\int_0^r \frac{ch\sqrt{(r^2-t^2)d}}{\sqrt{r^2-t^2}} \overline{\psi}(t,s) dt = \overline{M}(r,s) \tag{2.16}$$

$$+ \int_0^b \left\{ \frac{\sin\sqrt{(t^2-r^2)d}}{\sqrt{t^2-r^2}} - \frac{\sin(\sqrt{d}t)}{t} \right\} \overline{\psi}(t,s) dt \quad r \in (0,b)$$

Where $\overline{\psi}(t,s) = t\overline{\phi}(t,s)$. Treating (2.16) as an Abels integral equation, a Fredholm

integral equation of the second kind is obtained with the unknown function $\bar{\psi}(t, s)$

$$\bar{\psi}(t, s) + \int_0^R \bar{\psi}(\xi, s) \bar{K}(\xi, s, t) dt = \bar{F}(t, s) \quad , \quad r \in (0, b) \quad (2.17)$$

the free term and the kernel

$$\bar{F}(t, s) = \frac{2}{\pi} \frac{d}{dt} \int_0^t y \frac{\cos \sqrt{(t^2 - y^2)d}}{\sqrt{t^2 - y^2}} \bar{M}(y, s) dy \quad (2.18)$$

$$\bar{K}(t, \xi, s) = \frac{2}{\pi} \frac{d}{dt} \int_0^t y \frac{\cos \sqrt{(t^2 - y^2)d}}{\sqrt{t^2 - y^2}} \left(\frac{\sin \sqrt{(\xi^2 - y^2)d}}{\sqrt{\xi^2 - y^2}} - \frac{\sin(\sqrt{d} \xi)}{\xi} \right) dy \quad (2.19)$$

(2.18) and (2.19) should be satisfied

$$\int_0^b |\bar{F}(r, s)| dr < \infty \quad \text{and} \quad \int_0^b \int_0^b |\bar{K}^2(r, t, s)| dr < \infty \quad [7]$$

Integral equation (2.17) should be solved numerically or by successive approximation techniques by expanding $\sin(x), \cos(x)$ in appropriate Maclaurin series with the help of some math software [5,7]. The inverse Laplace transform exists for (2.19) by multiplying the left and right sides of the equation by $\exp(-s)$, $\text{Re } s > 0$. If $w \rightarrow 0$, we can use the expression

$$\bar{\psi}(t, s) = \sum_{m=-\infty}^{-1} \psi_m(t) s^{m/2} + \exp(-bk) \sum_{m=0}^{\infty} \psi_m(t) s^{\frac{m}{2}-1}, \quad k^2 = s/a$$

if we substitute the last expression in (2.19), we receive a recurrent formula for determination $\psi_m(t), n = 0, 1, 2, \dots$ [1]. Above theory involving dual integral equation can be used to solve several problems of mathematical physics equations involving heat conduction equation.

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