

THE SOLUTION OF THE NONLINEAR HEAT-CONDUCTION PROBLEM FOR BOUNDARY CONDITIONS OF THE FOURTH KIND

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Inzhenerno-Fizicheskii Zhurnal, Vol. 13, No. 5, pp. 754-758, 1967

UDC 536.2.01

Certain exact solutions have been derived for the nonlinear heat-conduction problem for boundary conditions of the fourth kind.

On the basis of the method proposed by the authors in [1], we have derived exact solutions for the heat-conduction problem under boundary conditions of the fourth kind. The thermophysical parameters are functions of temperature.

§1. Let us examine the system of equations

$$c_1(\theta_1) \gamma_1(\theta_1) \frac{\partial \theta_1}{\partial t} = \frac{\partial}{\partial x} \left(\lambda_1(\theta_1) \frac{\partial \theta_1}{\partial x} \right) \quad (t > 0, \quad x > 0), \quad (1.1)$$

$$c_2(\theta_2) \gamma_2(\theta_2) \frac{\partial \theta_2}{\partial t} = \frac{\partial}{\partial x} \left(\lambda_2(\theta_2) \frac{\partial \theta_2}{\partial x} \right) \quad (t > 0, \quad x < 0) \quad (1.2)$$

for the following boundary conditions:

$$\theta_1(x, 0) = \theta_{10} \quad (x > 0), \quad \theta_2(x, 0) = \theta_{20} \quad (x < 0); \quad (1.3)$$

$$\theta_1(0, t) = \theta_2(0, t), \quad \lambda_1 \frac{\partial \theta_1(0, t)}{\partial x} = \lambda_2 \frac{\partial \theta_2(0, t)}{\partial x}, \quad (1.4)$$

where θ_{10} and θ_{20} are constants.

We assume that

$$\xi = \frac{|x|}{2\sqrt{t}}, \quad (1.5)$$

so that with consideration of (1.5) Eqs. (1.1) and (1.2) assume the form

$$\frac{d}{d\xi} \left[\lambda_1(\theta_1) \frac{d\theta_1}{d\xi} \right] = -2\xi \frac{d\theta_1}{d\xi} c_1(\theta_1) \gamma(\theta_1), \quad (1.6)$$

$$\frac{d}{d\xi} \left[\lambda_2(\theta_2) \frac{d\theta_2}{d\xi} \right] = -2\xi \frac{d\theta_2}{d\xi} c_2(\theta_2) \gamma(\theta_2), \quad (1.7)$$

which we will solve for the boundary conditions

$$[\theta_1]_{\xi=\infty} = \theta_{10}, \quad [\theta_2]_{\xi=-\infty} = \theta_{20}; \quad (1.8)$$

$$[\theta_1]_{\xi=0} = [\theta_2]_{\xi=0}, \quad \lambda_1 \left[\frac{d\theta_1}{d\xi} \right]_{\xi=0} = - \left[\frac{d\theta_2}{d\xi} \right]_{\xi=0} \lambda_2. \quad (1.9)$$

§2. Let us indicate the method of solving equations of the form of (1.6) and (1.7) (we drop the subscripts).

Let us introduce the substitution

$$u = \int_{\theta_0}^{\theta} \lambda(\theta) d\theta + \alpha, \quad (2.1)$$

where α is a constant equal to the value of the anti-derivative at the lower limit.

With (2.1) we modify (1.6) to the form

$$\frac{d^2 u}{d\xi^2} = -2\xi \frac{du}{d\xi} f(u), \quad (2.2)$$

where

$$f(u) = c(\theta) \gamma(\theta) / \lambda(\theta) = \bar{c}(u) \bar{\gamma}(u) / \bar{\lambda}(u).$$

By means of the substitution

$$du/d\xi = \varphi(u) \quad (2.3)$$

we reduce (2.2) to the form

$$\frac{d\varphi}{du} F(u) = -2\xi, \quad (2.4)$$

where

$$F(u) = [f(u)]^{-1}. \quad (2.5)$$

Differentiating with respect to ξ in (2.4) and assuming that

$$y = \varphi \sqrt{F(u)}, \quad (2.6)$$

we obtain

$$y'' + I(u)y = -2/y, \quad (2.7)$$

where

$$I(u) = \frac{1}{4} \{ 2[\ln f(u)]'' - ([\ln f(u)]')^2 \}. \quad (2.8)$$

§3. Let us investigate Eq. (2.7).

Let us assume

$$I(u) = \beta, \quad (3.1)$$

where β is a constant.

Let

$$\beta \neq 0. \quad (3.2)$$

Equation (2.7) then assumes the form

$$y'' + \beta y = -2/y. \quad (3.3)$$

Its solution is

$$u = \int_0^y \frac{dy'}{\sqrt{D - 4 \ln y' - \beta y'^2}} + A, \quad (3.4)$$

where D and A are constants.

Having solved (3.1) with consideration of (3.2), we find that the function $f(u)$ can assume the following form:

$$f(u) = R \exp[\pm \sqrt{-\beta} u], \quad (3.5)$$

$$f(u) = \frac{M}{\cos^2 [\sqrt{\beta} (u + K)]} \quad (\beta > 0), \quad (3.6)$$

$$f(u) = \frac{N}{\operatorname{ch}^2 [\sqrt{-\beta} (u + K)]} \quad (\beta < 0, \quad |\operatorname{th} [\sqrt{-\beta} (u + K)]| < 1), \quad (3.7)$$

$$f(u) = \frac{N}{\operatorname{sh}^2 [\sqrt{-\beta} (u + K)]} \quad (\beta < 0, \quad |\operatorname{th} [\sqrt{-\beta} (u + K)]| > 1), \quad (3.8)$$

where R , M , N , and K are constants.

Let

$$\beta = 0. \quad (3.9)$$

In this case solution (3.3) is derived from (3.4) with consideration of (3.9).

Solution (3.1) with consideration of (3.9) yields

$$f(u) = B, \quad (3.10)$$

$$f(u) = a/(u + b)^2, \quad (3.11)$$

where B , a , and b are constants.

§4. Consequently, for cases (3.5)–(3.8) and (3.10) and (3.11) we have derived a solution in quadratures in the form of (3.4).

From the systems of equations

$$\begin{aligned} c(\theta) \gamma(\theta) / \lambda(\theta) &= f(u), \\ u &= \int_{\theta_0}^{\theta} \lambda(\theta) d\theta + \alpha, \end{aligned} \quad (4.1)$$

eliminating u , we find the form for the variable thermophysical parameters for cases (3.5)–(3.8) and (3.10) and (3.11), arbitrarily specifying the form of any two parameters.

The formula

$$c(\theta) \gamma(\theta) = \lambda(\theta) f \left[\int_{\theta_0}^{\theta} \lambda(\theta) d\theta + \alpha \right] \quad (4.2)$$

is convenient to find $c(\theta)\gamma(\theta)$ from the given $\lambda(\theta)$; however, it is not convenient to find $\lambda(\theta)$ from $c(\theta)$ and $\gamma(\theta)$. In the latter case differentiation in (4.2) should be employed to derive the equation for the determination of $\lambda(\theta)$.

§5. Solutions (1.6) and (1.7), respectively, have the forms

$$u_1 = \int_0^{y_1} \frac{dy}{\sqrt{D_1 - 4 \ln y - \beta_1 y^2}} + A_1, \quad (5.1)$$

$$u_2 = \int_0^{y_2} \frac{dy}{\sqrt{D_2 - 4 \ln y - \beta_2 y^2}} + A_2, \quad (5.2)$$

Boundary conditions (1.8) and (1.9), with consideration of (2.1), assume the forms

$$[u_1]_{\xi=\infty} = \alpha_1, \quad (5.3)$$

$$[u_2]_{\xi=\infty} = \alpha_2, \quad (5.4)$$

$$[u_1]_{\xi=0} = \int_{\theta_{10}}^{\theta_{1\xi=0}} \lambda_1(\theta) d\theta + \alpha_1 = \Phi_1(\{\theta_1\}_{\xi=0}), \quad (5.5)$$

$$[u_2]_{\xi=0} = \int_{\theta_{20}}^{\theta_{2\xi=0}} \lambda_2(\theta) d\theta + \alpha_2 = \Phi_2(\{\theta_2\}_{\xi=0}), \quad (5.6)$$

where $\Phi_1(\theta_1)$ and $\Phi_2(\theta_2)$ are the antiderivatives of the functions in (5.5) and (5.6), respectively. We denote

$$[u_1]_{\xi=0} = m, \quad [u_2]_{\xi=0} = n, \quad (5.7)$$

where m and n are constants.

From (5.5) and (5.6), with consideration of (5.7), we find

$$[\theta_1]_{\xi=0} = \Psi_1[m],$$

$$[\theta_2]_{\xi=0} = \Psi_2[n],$$

and, substituting into (1.9), we obtain

$$\Psi_1[m] = \Psi_2[n]. \quad (5.8)$$

The second condition in (1.4), with consideration of (2.1), (2.4) and (2.6), assumes the form

$$\left(\frac{y_1}{\sqrt{F_1(u_1)}} \right)_{u_1=m} = - \left(\frac{y_2}{\sqrt{F_2(u_2)}} \right)_{u_2=n}. \quad (5.9)$$

The constants in (5.1) and (5.2) are found from (5.3), (5.4) and (5.8), (5.9). Since

$$\left[\frac{du_1}{d\xi} \right]_{\xi=\infty} = [\varphi_1(u_1)]_{u_1=\alpha_1} = 0, \quad (5.10)$$

$$\left[\frac{du_2}{d\xi} \right]_{\xi=\infty} = [\varphi_2(u_2)]_{u_2=\alpha_2} = 0, \quad (5.11)$$

and it follows from (2.4) that

$$\left[\frac{d\varphi_1}{du_1} \right]_{u_1=m} = \left[\frac{d\varphi_2}{du_2} \right]_{u_2=n} = 0 \quad (5.12)$$

(we assume that $[F_1(u_1)]_{u_1=m} \neq 0$ and $[F_2(u_2)]_{u_2=n} \neq 0$), so that boundary conditions (5.1) and (5.2), with consideration of (2.6) and (5.10)–(5.11), are written as follows:

$$[y_1]_{u_1=\alpha_1} = [\varphi_1 \sqrt{F_1(u_1)}]_{u_1=\alpha_1} = 0, \quad (5.13)$$

$$[y_2]_{u_2=\alpha_2} = [\varphi_2 \sqrt{F_2(u_2)}]_{u_2=\alpha_2} = 0, \quad (5.14)$$

and since

$$\frac{d\varphi_1}{du_1} = \frac{dy_1}{du_1} \frac{1}{\sqrt{F_1(u_1)}} - \frac{F_1'(u_1) y_1}{2F_1(u_1) \sqrt{F_1(u_1)}},$$

with consideration of (5.12) we obtain

$$\left[\frac{d\varphi_1}{du_1} \right]_{u_1=m} = \left[\frac{dy_1}{du_1} - \frac{F_1'(u_1) y_1}{2F_1(u_1)} \right]_{u_1=m} = 0 \quad (5.15)$$

and analogously

$$\left[\frac{d\varphi_2}{du_2} \right]_{u_1=n} = \left[\frac{dy_2}{du_2} - \frac{F_2'(u_2) y_2}{2F_2(u_2)} \right]_{u_2=n} = 0. \quad (5.16)$$

Substituting (5.1) and (5.2) into (5.13) and (5.14), respectively, we find that

$$A_1 = \alpha_1, \quad A_2 = \alpha_2. \quad (5.17)$$

Substituting (5.1) and (5.2) into (5.15) and (5.16), respectively, we derive a system of equations from which we define the constants D_1 and D_2 :

$$\left(\sqrt{D_1 - 4 \ln y_1 - \beta_1 y_1^2} - \frac{F_1'(u_1) y_1}{2F_1(u_1)} \right)_{u_1=m} = 0,$$

$$\left(\sqrt{D_2 - 4 \ln y_2 - \beta_2 y_2^2} - \frac{F_2'(u_2) y_2}{2F_2(u_2)} \right)_{u_2=n} = 0,$$

$$\Psi_1(m) = \Psi_2(n),$$

$$\left(\frac{y_1}{\sqrt{F_1(u_1)}} \right)_{u_1=m} = - \left(\frac{y_2}{\sqrt{F_2(u_2)}} \right)_{u_2=n},$$

$$u_1 = \int_0^{y_1} \frac{dy}{\sqrt{D_1 - 4 \ln y - \beta_1 y^2}} + \alpha_1,$$

$$u_2 = \int_0^{y_2} \frac{dy}{\sqrt{D_2 - 4 \ln y - \beta_2 y^2}} + \alpha_2,$$

$$[u_1]_{\xi=0} = m, \quad [u_2]_{\xi=0} = n. \quad (5.18)$$

After we have found the constants from system (5.18), from (5.1) and (5.2)—considering (2.3) and (2.6)—we find u_1 and u_2 as functions of ξ . Finally, we obtain an answer in the form

$$\theta_1(x, t) = \Psi_1[u_1], \quad \theta_2(x, t) = \Psi_2[u_2]. \quad (5.19)$$

REFERENCES

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4 October 1966

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