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V. L. RVACHEV'S QUASI-GREEN'S FUNCTIONS METHOD
IN THE THEORY OF HEAT CONDUCTION

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We present a generalization of V. L. Rvachev's method of quasi-Green's functions in connection with the solution of mixed problems for the heat-conduction equation in noncylindrical domains.

Let Ω be a domain in a space of $n + 1$ dimensions ($n = 2, 3$), the boundary $\partial\Omega(S_{t_0} + S_{t'} + S_B)$ of which is represented by the normalized equation $\omega(P, t) = 0$, where P is a point with the coordinates (x_1, x_2, \dots, x_n) . We assume that $\omega(P, t)$ is twice continuously differentiable with respect to the spatial coordinates and once continuously differentiable with respect to t ; moreover, $\omega(P, t) > 0$ for all $(P, t) \in \Omega/\partial\Omega$ [1].

In the domain Ω we consider the problem of finding a solution of the heat-conduction equation

$$Lu = f \left(L = \Delta - \frac{1}{a^2} \frac{\partial}{\partial t} \right), \quad (1)$$

satisfying the conditions

$$u|_{S_{t'}} = 0, \quad (2)$$

$$u|_{t=t_0} = 0. \quad (3)$$

It was shown in [2] that an arbitrary solution of the heat-conduction equation (1), twice continuously differentiable with respect to (x_1, \dots, x_n) and continuously differentiable with respect to t , can be represented in the following form:

$$u(P, t) = -a^2 \int_{t_0}^t \int_{S_{t'}}^{(n-1)} \left(v \frac{\partial u}{\partial n'} - u \frac{\partial v}{\partial n'} \right) dS' dt' + \\ + \int_{G_{t_0}}^{(n)} \int uv d\tau' + \int_{S_B}^{(n-1)} uv \cos(n^*, t) dS' - a^2 \int_{t_0}^t \int_{G_{t'}}^{(n)} v Lu d\tau' dt', \quad (4)$$

where

$$v = \delta(P, P', t, t') = \left(\frac{1}{2a \sqrt{\pi(t-t')}} \right)^n \exp \left(-\frac{r^2}{4a^2(t-t')} \right); \quad (5)$$

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δ is the fundamental solution of the heat-conduction equation.

Green's second formula for Eq. (1) may be written

$$\begin{aligned} \int_{t_0}^t \int_{G_{t'}}^{(n)} \int (gL u - uMg) d\tau' dt' &= - \int_{t_0}^t \int_{S_{t'}}^{(n-1)} \int \left(g \frac{\partial u}{\partial n'} - u \frac{\partial g}{\partial n'} \right) dS' dt' + \int_{G_{t_0}}^{(n)} \int \frac{ug}{a^2} d\tau' + \\ &+ \int_{S_B}^{(n-1)} \int \frac{ug}{a^2} \cos(n^*, \mathbf{t}) dS' - \int_{G_{t'}}^{(n)} \int \frac{ug}{a^2} d\tau', \end{aligned} \quad (6)$$

where $M = \Delta + 1/a^2 \partial/\partial t$ is the operator adjoint to the heat-conduction operator L .

It follows from Eqs. (4) and (6) that

$$\begin{aligned} u(P, t) &= -a^2 \int_{t_0}^t \int_{G_{t'}}^{(n)} \int (gL u - uMg) d\tau' dt' - \\ &- a^2 \int_{t_0}^t \int_{S_{t'}}^{(n-1)} \int \left(g \frac{\partial u}{\partial n'} - u \frac{\partial g}{\partial n'} \right) dS' dt' + \int_{G_{t_0}}^{(n)} \int ug d\tau' - \int_{G_t}^{(n)} \int ug d\tau' + \\ &+ \int_{S_B}^{(n-1)} \int ug \cos(n^*, \mathbf{t}) dS' - a^2 \int_{t_0}^t \int_{S_{t'}}^{(n-1)} \int \left(\delta \frac{\partial u}{\partial n'} - u \frac{\partial \delta}{\partial n'} \right) dS' dt' + \\ &+ \int_{G_{t_0}}^{(n)} \int u \delta d\tau' + \int_{S_B}^{(n-1)} \int u \delta \cos(n^*, \mathbf{t}) dS' - a^2 \int_{t_0}^t \int_{G_{t'}}^{(n)} \int \delta L u d\tau' dt'. \end{aligned}$$

We rewrite the last relation in the form

$$\begin{aligned} u(P, t) &= -a^2 \int_{t_0}^t \int_{G_{t'}}^{(n)} \int (g + \delta) L u d\tau' dt' + a^2 \int_{t_0}^t \int_{G_{t'}}^{(n)} \int u M g d\tau' dt' + \int_{G_{t_0}}^{(n)} \int u (g + \delta) d\tau' - \\ &- a^2 \int_{t_0}^t \int_{S_{t'}}^{(n-1)} \int \left[(g + \delta) \frac{\partial u}{\partial n'} - u \frac{\partial}{\partial n'} (g + \delta) \right] dS' dt' + \int_{S_B}^{(n-1)} \int u (g + \delta) \cos(n^*, \mathbf{t}) dS' - \int_{G_t}^{(n)} \int u g dS'. \end{aligned} \quad (7)$$

As g we choose the function

$$g(P, P', t, t') = \left(\frac{1}{2a \sqrt{\pi(t-t')}} \right)^n \exp \left(- \frac{r^2 + 4\omega(P, t)\omega(P', t')}{4a^2(t-t')} \right). \quad (8)$$

By virtue of the relations (5) and (8) we have

$$g + \delta|_{t=t', P \neq P'} = 0, \quad g + \delta|_{S_B} = 0. \quad (9)$$

We then obtain from the relation (7), taking into account the relations (1)-(3) and (9),

$$u(P, t) = -a^2 \int_{t_0}^t \int_{G_{t'}}^{(n)} \int (g + \delta) f d\tau' dt' + a^2 \int_{t_0}^t \int_{G_{t'}}^{(n)} \int u(P', t') K(P, P', t, t') d\tau' dt', \quad (10)$$

where

$$\begin{aligned} K(P, P', t, t') &= \frac{\omega(P, t)}{a^2(t-t')(2a\sqrt{\pi(t-t')})^n} \exp \left(- \frac{r^2 + 4\omega(P, t)\omega(P', t')}{4a^2(t-t')} \right) \times \\ &\times \left[\frac{\omega(P, t)(\nabla\omega(P', t'))^2 - \mathbf{r} \cdot \nabla\omega(P, t) - \omega(P', t')}{a^2(t-t')} - M\omega(P', t') \right]. \end{aligned}$$

Ordinary considerations [1] readily serve to establish the continuity of $K(P, P', t, t')$ in the domain Ω ; Eq. (10), therefore, represents a Fredholm integral equation of the second kind for determining the solution of the initial problem (1)-(3). Established numerical methods [3] may be employed to solve Eq. (10).

This version of V. L. Rvachev's quasi-Green's function method may also be immediately generalized to the case of nonhomogeneous initial and boundary conditions.

NOTATION

G , a finite domain of a three- or two-dimensional space; S , the piecewise-smooth boundary of the domain G ; $G_t, (G_{t_0})$, the spatial domain for $t' = \text{const}$ ($t_0 = \text{const}$) with the boundary $S_t, (S_{t_0})$; t , time; dS' , area element of the boundary G ; $d\tau'$, volume element of the domain G ; $\mathbf{n}' = \mathbf{n}'(P', t')$, inner normal to the boundary S_t at the point P' ; $r = \sqrt{(x-x')^2 + (y-y')^2 + (z-z')^2}$ in the three-dimensional case, $r = \sqrt{(x-x')^2 + (y-y')^2}$ in the two-dimensional case; \mathbf{n}^* , inner normal to the boundary of the domain Ω ; \mathbf{t} , unit vector along the Ot axis.

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