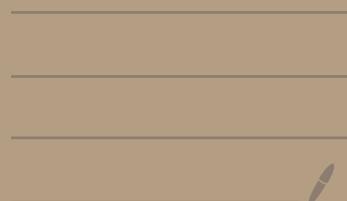


Diffusion & Heat Equation



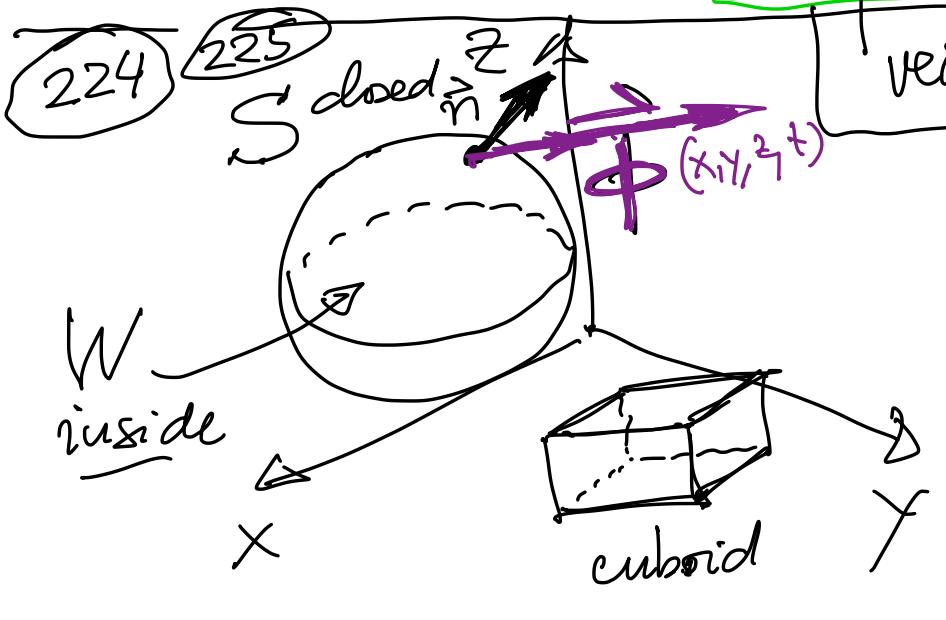
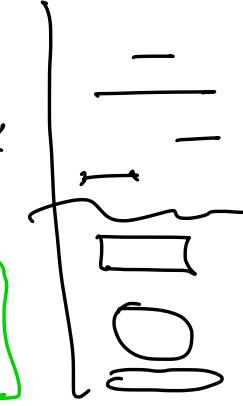
Cons. of dye law

$$\frac{d}{dt} \int_{x_1}^{x_2} u(z, t) dz = -\phi(x_2, t) + \phi(x_1, t)$$

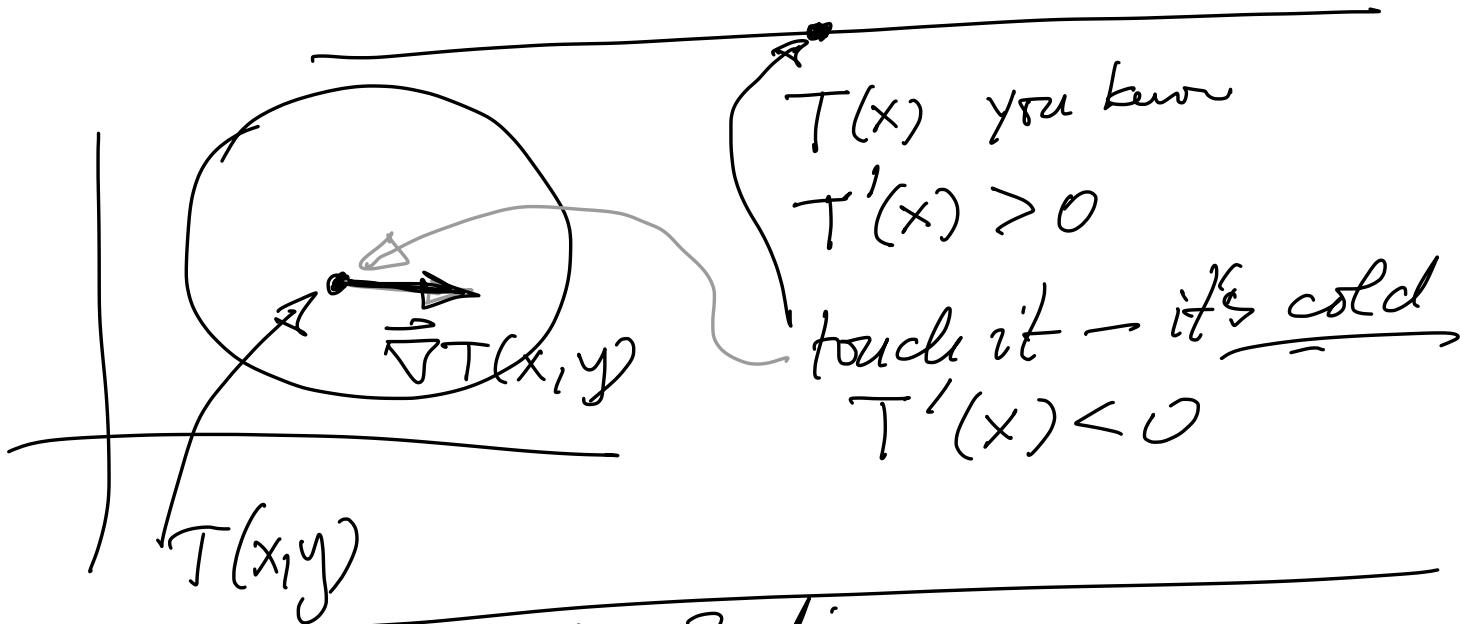
$$\frac{\partial u}{\partial t}(x, t) = \frac{\partial}{\partial x} \left(k(x) \frac{\partial u}{\partial x}(x, t) \right)$$

$\phi(x_1, t) = -k(x) \frac{\partial u}{\partial x}(x_1, t)$

Fick's Law



the unknown function
is $u(x_1, y_1, z_1, t) = u(x, t)$
 x
concentration
of dye



Fick's Law in 3-dim

$\Phi(x, t) = -k \vec{\nabla} u(x, t)$

$x = (x_1, y, z)$

Φ fixed or dep. on x

$F(x, y, z)$ scalar function

$$\vec{\nabla} = \left\langle \frac{\partial}{\partial x}, \frac{\partial}{\partial y}, \frac{\partial}{\partial z} \right\rangle$$

$$\vec{\nabla} F = \left\langle \frac{\partial F}{\partial x}, \frac{\partial F}{\partial y}, \frac{\partial F}{\partial z} \right\rangle$$

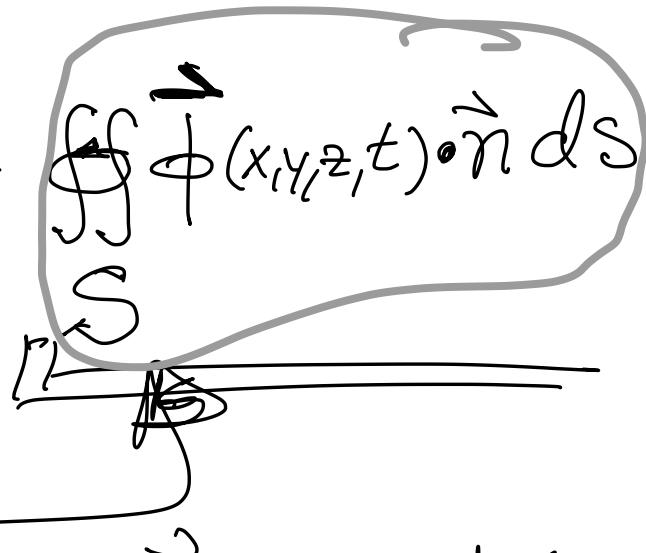
"scaling of $\vec{\nabla}$ by scalar F "

Conservation of dye Law

$$\frac{d}{dt} \iiint_W u(x, y, z, t) dV = -$$

$dxdydz$
element of volume

W



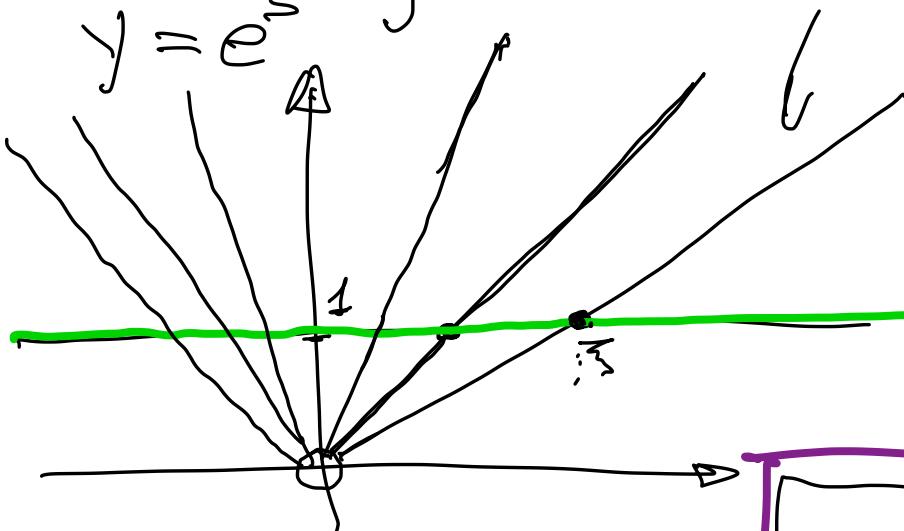
$$\iint_S \vec{F}(x, y, z) \cdot \vec{n} dA = \iiint_W (\operatorname{div} \vec{F})(x, y, z) dV$$

$$\vec{F} = \langle F_1, F_2, F_3 \rangle$$
$$\underbrace{\frac{\partial F_1}{\partial x} + \frac{\partial F_2}{\partial y} + \frac{\partial F_3}{\partial z}}$$

$$x = \sum e^s$$

$$x = y$$

$$\kappa u_x + y u_y = 2u$$



- IC

$$\begin{cases} y=1 \\ x=s \end{cases}$$

It
solves
it.

$$u = e^{x^2 - y^2}$$

$$\begin{aligned} x &= \sum e^s \\ y &= e^s \\ z &= e^{e^{2s}(s^2 - 1)} \end{aligned}$$

by chance