

Heat Diffusion

David Gu^{1,2}

¹Computer Science Department
Stony Brook University

²Yau Mathematical Sciences Center
Tsinghua University

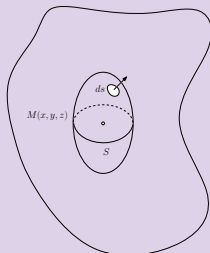
Tsinghua University

Heat Diffusion

Physics

Assume an object in \mathbb{R}^3 has temperature $u(x, y, z, t)$ at the point $M(x, y, z)$, $k(x, y, z)$ represents the heat conductivity coefficient, $c(x, y, z)$ represents the heat capacity ratio, $\rho(x, y, z)$ represents the material density.

Configuration



Fourier's law of conduction

Theorem (Fourier's law of conduction)

*within a infinitesimal small time period dt , the heat transfer dQ through an infinitesimal area ds is proportional to the **negative** directional derivative of the temperature of the object*

$$\frac{\partial u}{\partial \mathbf{n}} = \langle \nabla u, \mathbf{n} \rangle,$$

$$dQ = -k(x, y, z) \frac{\partial u}{\partial \mathbf{n}} ds dt,$$

where \mathbf{n} is the normal to the area element ds , the gradient $\nabla u = (\frac{\partial u}{\partial x}, \frac{\partial u}{\partial y}, \frac{\partial u}{\partial z})$.

The heat transfer always flows from the high temperature area to the low temperature area; the gradient always from low temperature area points to the high temperature area.

Fourier's law of conduction

Get a closed surface S inside the object, the volume inside is denoted as Ω , then from time t_1 to time t_2 the heat transfer through the surface S entering Ω is

$$Q_1 = \int_{t_1}^{t_2} \int_S k \frac{\partial u}{\partial \mathbf{n}} ds dt,$$

According to Stokes theorem

$$Q_1 = \int_{t_1}^{t_2} \int_{\Omega} k \left(\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} + \frac{\partial^2 u}{\partial z^2} \right) dv dt.$$

Heat Transfer Equation

At every point inside Ω , from t_1 to t_2 the temperature change needs the heat

$$Q = \int_{t_1}^{t_2} \int_{\Omega} c(x, y, z) \rho(x, y, z) \frac{\partial u}{\partial t} dv dt.$$

Because Ω and the time interval $[t_1, t_2]$ are arbitrary, let $a^2 = \frac{k}{c\rho}$, then we get the heat transfer equation

Definition (Heat Diffusion Equation)

$$\frac{\partial u}{\partial t} = a^2 \left(\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} + \frac{\partial^2 u}{\partial z^2} \right).$$