

(b) We are asked to solve for $u(x,y,t)$ on $(0 < x < L)$, $(0 < y < H)$, $(0 < t < \infty)$ with the PDE, BCs, and IC as follows:

$$\frac{\partial u}{\partial t} = k \left(\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} \right) \quad (1)$$

$$u(0, y, t) = 0, \quad \frac{\partial u}{\partial x}(L, y, t) = 0 \quad (2)$$

$$\frac{\partial u}{\partial y}(x, 0, t) = 0, \quad \frac{\partial u}{\partial y}(x, H, t) = 0 \quad (3)$$

$$u(x, y, 0) = f(x, y) \quad (4)$$

To do so we must first separate variables.

$$u(x, y, t) = X(x)Y(y)T(t) \quad (5)$$

$$T'XY = k(X''YT + Y''XT) = 0 \quad (6)$$

$$\frac{T'}{Tk} = \frac{X''}{X} + \frac{Y''}{Y} = -\varphi \quad (7)$$

$$\frac{X''}{X} = -\mu, \quad \frac{Y''}{Y} = -\varphi + \mu \quad (8)$$

We can then apply the boundary conditions to obtain:

$$X(x) = A\sin(\sqrt{\mu}x) + B\cos(\sqrt{\mu}x) \quad (9)$$

$$X'(x) = \sqrt{\mu}A\cos(\sqrt{\mu}x) - \sqrt{\mu}B\sin(\sqrt{\mu}x) \quad (10)$$

$$X(0) = 0 = B \quad (11)$$

$$X'(L) = 0 = \sqrt{\mu}A\cos(\sqrt{\mu}L) \quad (12)$$

$$\sqrt{\mu} = \frac{(m-\frac{1}{2})\pi}{L} \quad (13)$$

We can find $Y(y)$ in a similar fashion.

$$Y(y) = C\sin(\sqrt{\varphi - \mu}y) + D\cos(\sqrt{\varphi - \mu}y) \quad (14)$$

$$Y'(y) = \sqrt{\varphi - \mu}C\cos(\sqrt{\varphi - \mu}y) - \sqrt{\varphi - \mu}D\sin(\sqrt{\varphi - \mu}y) \quad (15)$$

$$Y'(0) = 0 = \sqrt{\varphi - \mu}C \quad (16)$$

$$Y'(H) = 0 = \sqrt{\varphi - \mu} D \sin(\sqrt{\varphi - \mu} H) \quad (17)$$

$$\sqrt{\varphi - \mu} = \frac{n\pi}{H} \quad (18)$$

$$\varphi = \left(\frac{n\pi}{H}\right)^2 + \left(\frac{(m-\frac{1}{2})\pi}{L}\right)^2 \quad (19)$$

Additionally, we can solve for $T(t)$, completing all of the equations necessary for $u(x,y,t)$.

$$T(t) = e^{-\varphi kt} \quad (20)$$

With φ , our eigenvalues, we can write:

$$u(x, y, t) = \sum_{m=1}^{\infty} \sum_{n=0}^{\infty} c_{mn} \sin\left(\frac{(m-\frac{1}{2})\pi}{L} x\right) \cos\left(\frac{n\pi}{H} y\right) e^{-\varphi kt} \quad (21)$$

The initial condition must then be used in order to determine c_{mn} .

$$f(x, y) = \sum_{m=1}^{\infty} \sum_{n=0}^{\infty} c_{mn} \sin\left(\frac{(m-\frac{1}{2})\pi}{L} x\right) \cos\left(\frac{n\pi}{H} y\right) \quad (22)$$

The Fourier formulas are then applied twice:

$$\sum_{n=0}^{\infty} c_{mn} \cos\left(\frac{n\pi}{H} y\right) = \frac{2}{L} \int_0^L f(x, y) \sin\left(\frac{(m-\frac{1}{2})\pi}{L} x\right) dx \quad (23)$$

$$c_{mn} = \frac{2}{LH} \int_0^H dy \int_0^L dx \left[f(x, y) \sin\left(\frac{(m-\frac{1}{2})\pi}{L} x\right) \cos\left(\frac{n\pi}{H} y\right) \right] \quad (24)$$

$$c_{m0} = \frac{2}{LH} \int_0^H dy \int_0^L dx \left[f(x, y) \sin\left(\frac{(m-\frac{1}{2})\pi}{L} x\right) \right] \quad (25)$$