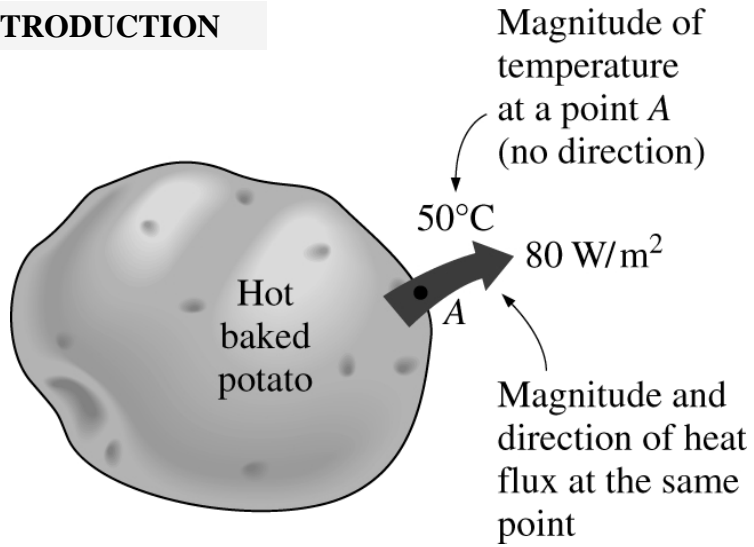


FIGURE 2-1

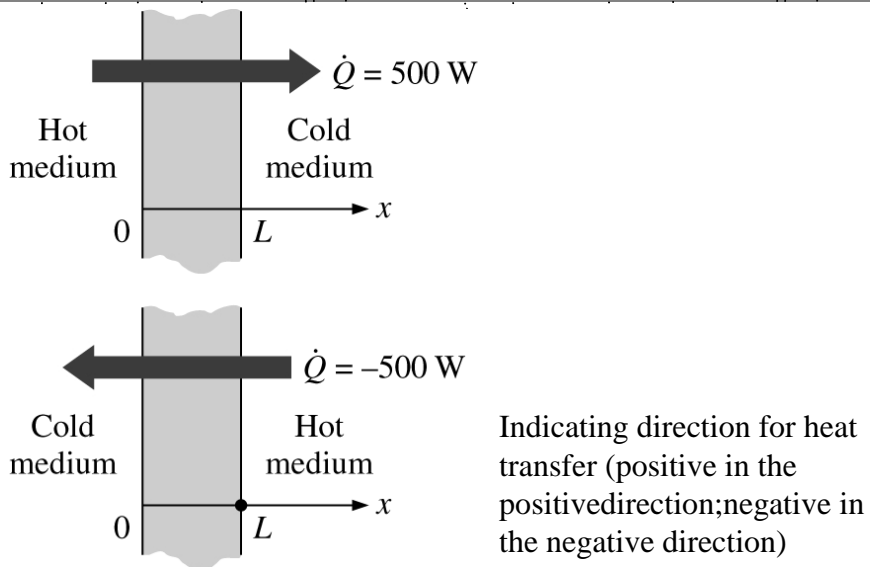
2.1 INTRODUCTION



1

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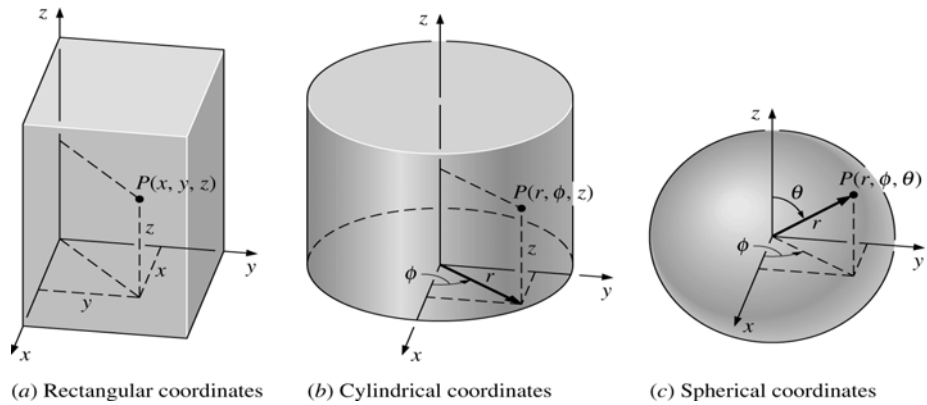
FIGURE 2-2



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FIGURE 2-3



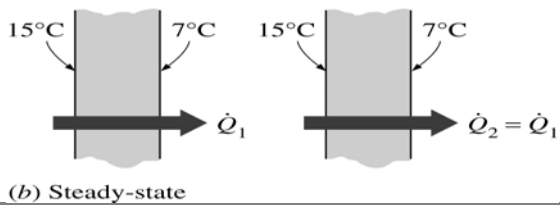
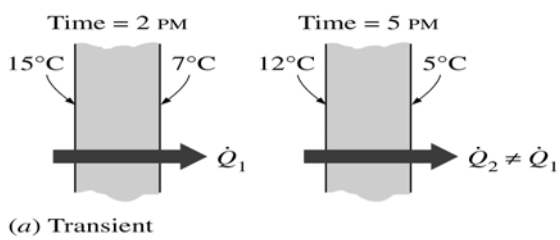
The various distances and angles involved when describing the location of a point in different coordinate systems

3

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FIGURE 2-4

Steady versus Transient Heat Transfer



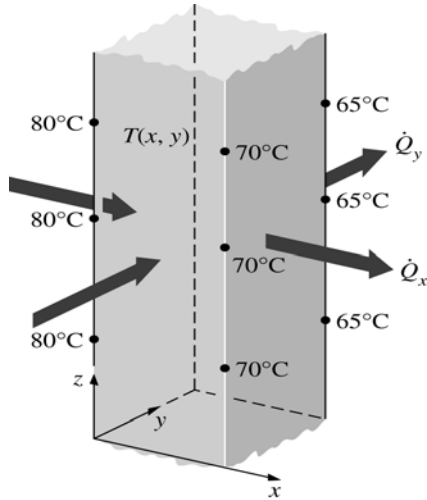
Steady and transient heat conduction in a plane wall

4

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FIGURE 2-5

Multidimensional Heat Transfer



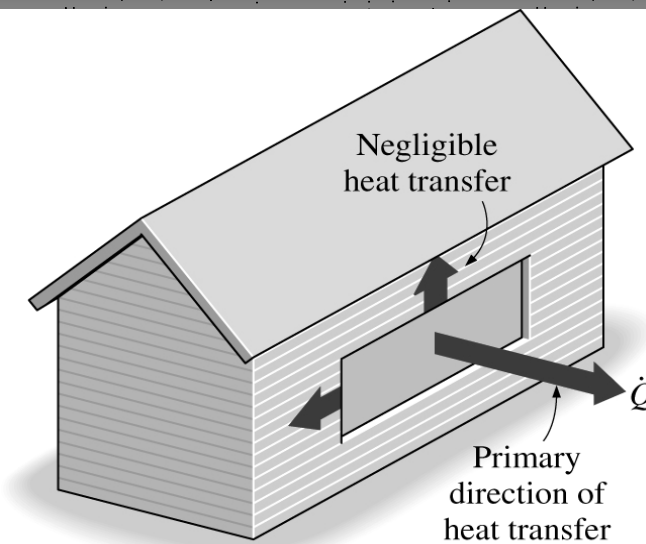
Two-dimensional heat transfer in a long rectangular bar

5

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FIGURE 2-6

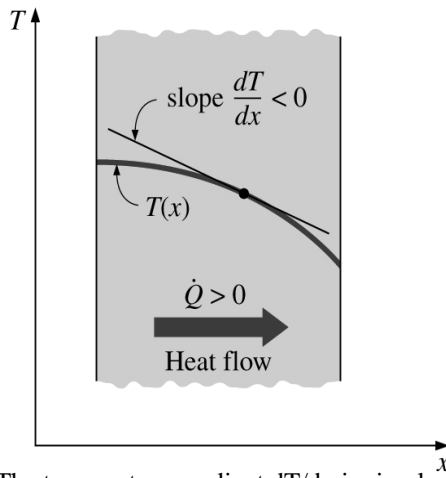
Heat transfer through the window of a house can be taken to be one-dimensional



6

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FIGURE 2-7



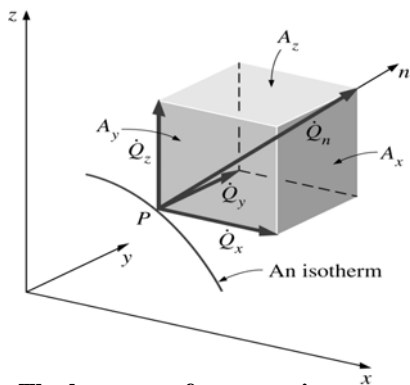
$$\dot{Q}_{cond} = -kA \frac{dT}{dx} \quad (W)$$

The temperature gradient dT/dx is simply the slope of the temperature curve on a T-x diagram

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FIGURE 2-8



The heat transfer vector is always normal to an isothermal surface and can be resolved into its components like any other vector

Fourier's law as

$$\dot{Q}_n = -kA \frac{\partial T}{\partial n} \quad (W)$$

Expressed in term of its component as

$$Q_n = Q_x i + Q_y j + Q_z k$$

Heat transfer rate in the x,y,z direction

$$\dot{Q}_x = -kA_x \frac{\partial T}{\partial x} \quad \dot{Q}_y = -kA_y \frac{\partial T}{\partial y}$$

$$\dot{Q}_z = -kA_z \frac{\partial T}{\partial z}$$

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FIGURE 2-9

Heat Generation



Heat is generated in the heating coils of an electric range as a result of the conversion of electrical energy to heat

FIGURE 2-10

The absorption of solar radiation by water can be treated as heat generation

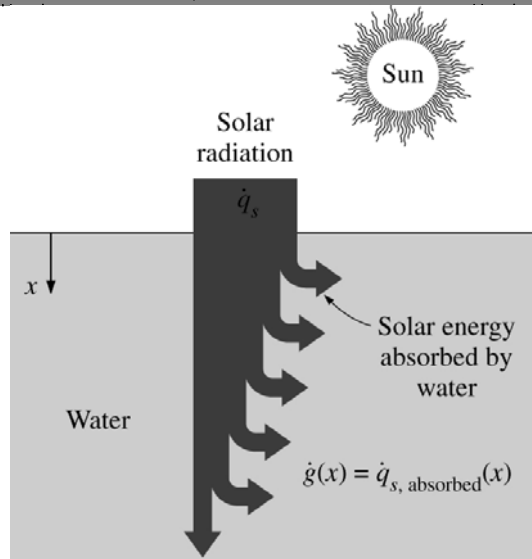
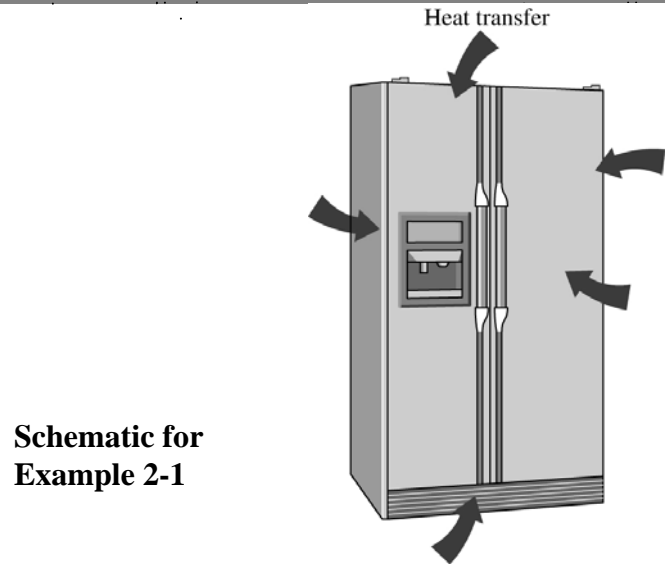


FIGURE 2-11

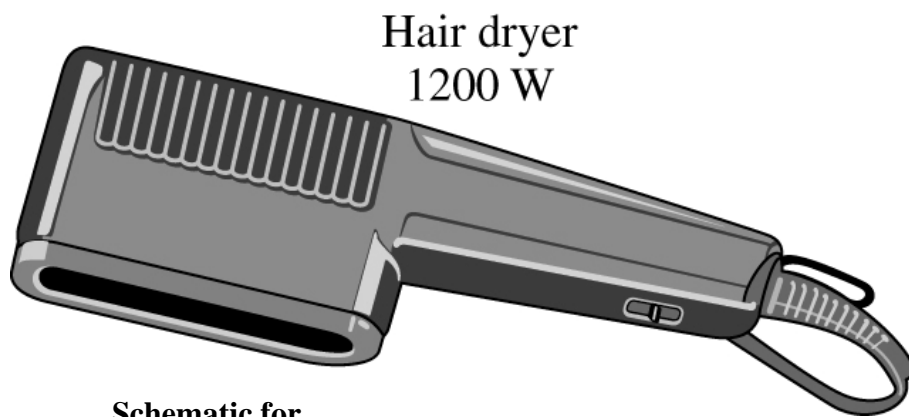


Schematic for Example 2-1

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FIGURE 2-12

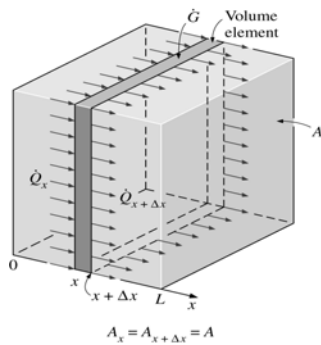


Schematic for Example 2-2

12

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FIGURE 2-13



One-dimensional heat conduction through a volume element in a large plane wall

2.2 ONE-DIMENSIONAL HEAT CONDUCTION EQUATION

$$\dot{Q}_x - \dot{Q}_{x+\Delta x} + \dot{G}_{element} = \frac{\Delta E_{element}}{\Delta t}$$

$$\Delta E_{element} = \rho C A \Delta x (T_{t+\Delta t} - T_t)$$

$$\dot{G}_{element} = \dot{g} A \Delta x$$

$$\dot{Q}_x - \dot{Q}_{x+\Delta x} + \dot{g} A \Delta x = \rho C A \Delta x \frac{T_{t+\Delta t} - T_t}{\Delta t}$$

$$-\frac{1}{A} \frac{\dot{Q}_{x+\Delta x} - \dot{Q}_x}{\Delta x} + \dot{g} = \rho C \frac{T_{t+\Delta t} - T_t}{\Delta t}$$

Continue FIGURE 2-13.

$$\Rightarrow \frac{1}{A} \frac{\partial}{\partial x} \left(kA \frac{\partial T}{\partial x} \right) + \dot{g} = \rho C \frac{\partial T}{\partial t} \Rightarrow \frac{\partial}{\partial x} \left(k \frac{\partial T}{\partial x} \right) + \dot{g} = \rho C \frac{\partial T}{\partial t}$$

Constant conductivity $\frac{\partial^2 T}{\partial x^2} + \frac{\dot{g}}{k} = \frac{1}{\alpha} \frac{\partial T}{\partial t}$

Steady-state ($\partial / \partial t = 0$) $\frac{d^2 T}{dx^2} + \frac{\dot{g}}{k} = 0$

Transient, no heat generation ($\dot{g} = 0$) $\frac{d^2 T}{dx^2} = \frac{1}{\alpha} \frac{\partial T}{\partial t}$

Steady-state, no heat generation ($\partial / \partial t = 0$ and $\dot{g} = 0$) $\frac{d^2 T}{dx^2} = 0$

FIGURE 2-14

General, one dimensional:

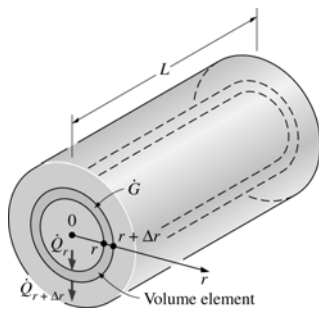
No Steady-generation state

$$\frac{\partial^2 T}{\partial x^2} + \frac{\dot{g}}{k} = \frac{1}{\alpha} \frac{\partial T}{\partial t}$$

Steady, one-dimensional:

$$\frac{d^2 T}{dx^2} = 0$$

FIGURE 2-15



One-dimensional heat conduction through a volume element in a long cylinder

$$\dot{Q}_r - \dot{Q}_{r+\Delta r} + \dot{G}_{element} = \frac{\Delta E_{element}}{\Delta t}$$

$$\Delta E_{element} = \rho C A \Delta r (T_{t+\Delta t} - T_t)$$

$$\dot{G}_{element} = \dot{g} A \Delta r$$

$$\dot{Q}_r - \dot{Q}_{r+\Delta r} + \dot{g} A \Delta r = \rho C A \Delta r \frac{T_{t+\Delta t} - T_t}{\Delta t}$$

$$-\frac{1}{A} \frac{\dot{Q}_{r+\Delta r} - \dot{Q}_r}{\Delta r} + \dot{g} = \rho C \frac{T_{t+\Delta t} - T_t}{\Delta t}$$

Continue FIGURE 2-15.

$$\Rightarrow \frac{1}{A} \frac{\partial}{\partial r} \left(kA \frac{\partial T}{\partial r} \right) + \dot{g} = \rho C \frac{\partial T}{\partial t} \quad \Rightarrow \quad \frac{1}{r} \frac{\partial}{\partial r} \left(kr \frac{\partial T}{\partial r} \right) + \dot{g} = \rho C \frac{\partial T}{\partial t}$$

Constant conductivity $\frac{1}{r} \frac{\partial}{\partial r} \left(r \frac{\partial T}{\partial r} \right) + \frac{\dot{g}}{k} = \frac{1}{\alpha} \frac{\partial T}{\partial t}$

Steady state ($\partial/\partial t = 0$) $\frac{1}{r} \frac{d}{dr} \left(r \frac{dT}{dr} \right) + \frac{\dot{g}}{k} = 0$

Transient no heat generation ($\dot{g} = 0$) $\frac{1}{r} \frac{\partial}{\partial r} \left(r \frac{\partial T}{\partial r} \right) = \frac{1}{\alpha} \frac{\partial T}{\partial t}$

Steady state no heat generation ($\partial/\partial t = 0$ and $\dot{g} = 0$) $\frac{d}{dr} \left(r \frac{dT}{dr} \right) = 0$

FIGURE 2-16

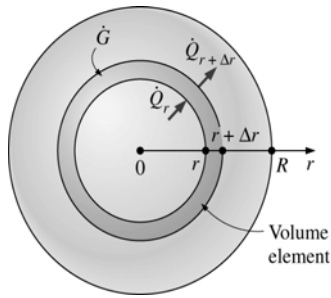
(a) The form that is ready to integrate

$$\frac{d}{dr} \left(r \frac{dT}{dr} \right) = 0$$

(b) The equivalent alternative form

$$r \frac{d^2T}{dr^2} + \frac{dT}{dr} = 0$$

FIGURE 2-17



One-dimensional heat conduction through a volume element in a sphere

Variable conductivity $\frac{1}{r^2} \frac{\partial}{\partial r} \left(r^2 k \frac{\partial T}{\partial r} \right) + \frac{\dot{g}}{k} = \frac{1}{\alpha} \frac{\partial T}{\partial t}$

Constant conductivity $\frac{1}{r^2} \frac{\partial}{\partial r} \left(r^2 \frac{\partial T}{\partial r} \right) + \frac{\dot{g}}{k} = \frac{1}{\alpha} \frac{\partial T}{\partial t}$

Steady state ($\partial / \partial t = 0$) $\frac{1}{r^2} \frac{d}{dr} \left(r^2 \frac{dT}{dr} \right) + \frac{\dot{g}}{k} = 0$

Transient no heat generation ($\dot{g} = 0$) $\frac{1}{r^2} \frac{\partial}{\partial r} \left(r^2 \frac{\partial T}{\partial r} \right) = \frac{1}{\alpha} \frac{\partial T}{\partial t}$

Steady state no heat generation ($\partial / \partial t = 0, \dot{g} = 0$) $\frac{d}{dr} \left(r^2 \frac{dT}{dr} \right) = 0$

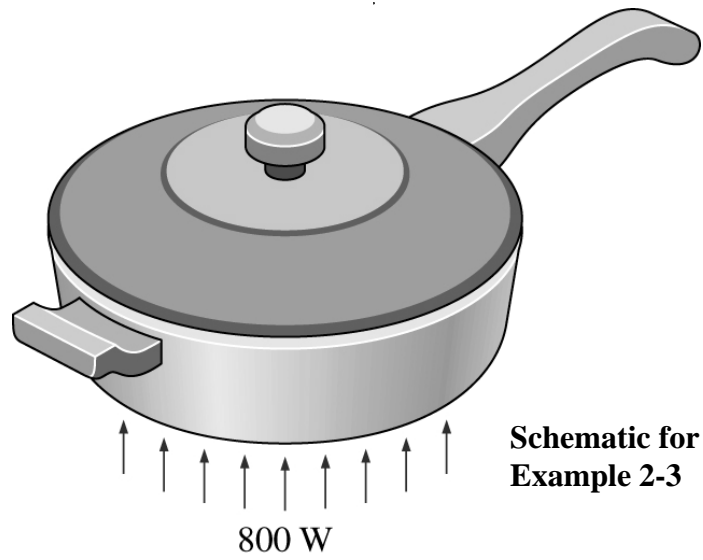
Continue FIGURE 2-17

Constant conductivity $\frac{1}{r^2} \frac{\partial}{\partial r} \left(r^2 \frac{\partial T}{\partial r} \right) + \frac{\dot{g}}{k} = \frac{1}{\alpha} \frac{\partial T}{\partial t}$

Steady state ($\partial / \partial t = 0$) $\frac{1}{r^2} \frac{d}{dr} \left(r^2 \frac{dT}{dr} \right) + \frac{\dot{g}}{k} = 0$

Transient no heat generation ($\dot{g} = 0$) $\frac{1}{r^2} \frac{\partial}{\partial r} \left(r^2 \frac{\partial T}{\partial r} \right) = \frac{1}{\alpha} \frac{\partial T}{\partial t}$ *Steady state no heat generation* ($\partial / \partial t = 0, \dot{g} = 0$) $\frac{d}{dr} \left(r^2 \frac{dT}{dr} \right) = 0$

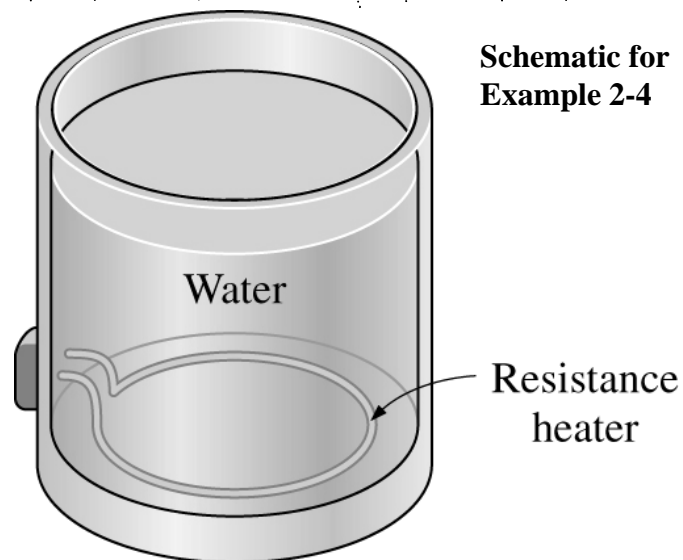
FIGURE 2-18



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FIGURE 2-19



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FIGURE 2-20

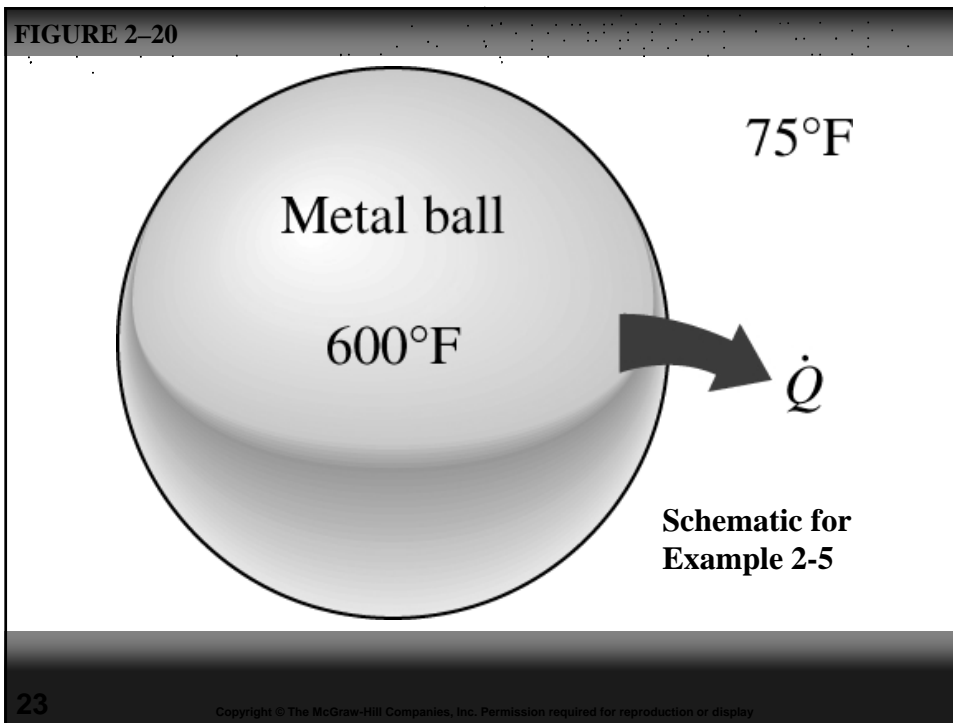
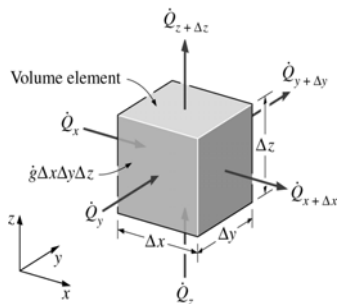


FIGURE 2-21

2.3 GENERAL HEAT CONDUCTION EQUATION

Rectangular Coordinate

Energy balance on this element



$$\dot{Q}_x + \dot{Q}_y + \dot{Q}_z - \dot{Q}_{x+\Delta x} - \dot{Q}_{y+\Delta y} - \dot{Q}_{z+\Delta z} + \dot{G}_{element} = \frac{\Delta E_{element}}{\Delta t}$$

$$\Delta E_{element} = \rho CA \Delta x \Delta y \Delta z (T_{t+\Delta t} - T_t)$$

$$\dot{G}_{element} = \dot{g} A \Delta x \Delta y \Delta z$$

Three-dimensional heat conduction through a rectangular volume element

Continue FIGURE 2-21

$$\Rightarrow \dot{Q}_x + \dot{Q}_y + \dot{Q}_z - \dot{Q}_{x+\Delta x} - \dot{Q}_{y+\Delta y} - \dot{Q}_{z+\Delta z} + \dot{g}\Delta x\Delta y\Delta z = \rho C\Delta x\Delta y\Delta z \frac{(T_{t+\Delta t} - T_t)}{\Delta t}$$

$$\Rightarrow -\frac{1}{\Delta y\Delta z} \frac{\dot{Q}_{x+\Delta x} - \dot{Q}_x}{\Delta x} - \frac{1}{\Delta x\Delta z} \frac{\dot{Q}_{y+\Delta y} - \dot{Q}_y}{\Delta y} - \frac{1}{\Delta x\Delta y} \frac{\dot{Q}_{z+\Delta z} - \dot{Q}_z}{\Delta z} + \dot{g} = \rho C \frac{(T_{t+\Delta t} - T_t)}{\Delta t}$$

$$\Rightarrow \frac{\partial}{\partial x} \left(k \frac{\partial T}{\partial x} \right) + \frac{\partial}{\partial y} \left(k \frac{\partial T}{\partial y} \right) + \frac{\partial}{\partial z} \left(k \frac{\partial T}{\partial z} \right) + \dot{g} = \rho C \frac{\partial T}{\partial t}$$

In case constant thermal conductivity, it reduce to

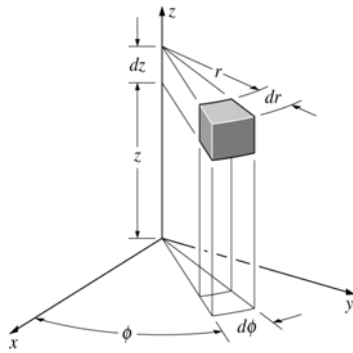
$$\frac{\partial^2 T}{\partial x^2} + \frac{\partial^2 T}{\partial y^2} + \frac{\partial^2 T}{\partial z^2} + \frac{\dot{g}}{k} = \frac{1}{\alpha} \frac{\partial T}{\partial t}$$

FIGURE 2-22 Cont FIGURE 2-21

Steady-state	$\frac{\partial^2 T}{\partial x^2} + \frac{\partial^2 T}{\partial y^2} + \frac{\partial^2 T}{\partial z^2} + \frac{\dot{g}}{k} = 0$
Transient, no heat generate	$\frac{\partial^2 T}{\partial x^2} + \frac{\partial^2 T}{\partial y^2} + \frac{\partial^2 T}{\partial z^2} = \frac{1}{\alpha} \frac{\partial T}{\partial t}$
Steady-state, no heat generate	$\frac{\partial^2 T}{\partial x^2} + \frac{\partial^2 T}{\partial y^2} + \frac{\partial^2 T}{\partial z^2} = 0$

FIGURE 2-23

Cylindrical Coordinates



A differential volume element in cylindrical coordinate.

From

$$x = r \cos \phi, \quad y = r \sin \phi, \quad \text{and} \quad z = z$$

After lengthy manipulations, we obtain

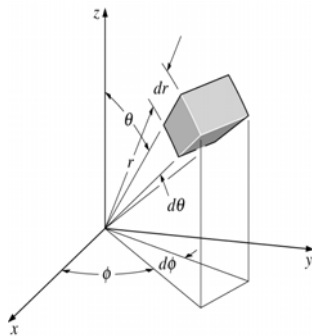
$$\frac{1}{r} \frac{\partial}{\partial r} \left(kr \frac{\partial T}{\partial r} \right) + \frac{1}{r^2} \frac{\partial}{\partial \phi} \left(kr \frac{\partial T}{\partial \phi} \right) + \frac{\partial}{\partial z} \left(k \frac{\partial T}{\partial z} \right) + \dot{g} = \rho c \frac{\partial T}{\partial t}$$

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FIGURE 2-24

Spherical Coordinates



A differential volume element in spherical coordinate.

From

$$x = r \cos \phi \sin \theta, \quad y = r \sin \phi \sin \theta, \quad \text{and} \quad z = r \cos \theta$$

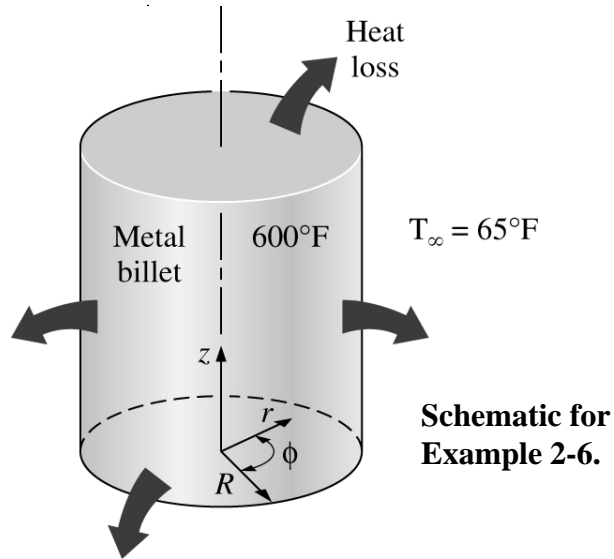
After lengthy manipulations, we obtain

$$\frac{1}{r^2} \frac{\partial}{\partial r} \left(kr^2 \frac{\partial T}{\partial r} \right) + \frac{1}{r^2 \sin^2 \theta} \frac{\partial}{\partial \phi} \left(k \frac{\partial T}{\partial \phi} \right) + \frac{1}{r^2 \sin \theta} \frac{\partial}{\partial \theta} \left(k \sin \theta \frac{\partial T}{\partial \theta} \right) + \dot{g} = \rho c \frac{\partial T}{\partial t}$$

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FIGURE 2-25



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FIGURE 2-26

2.4 BOUNDARY AND INITIAL CONDITION

The differential equation:

$$\frac{d^2T}{dx^2} = 0$$

General solution:

$$T(x) = C_1x + C_2$$

Arbitrary constants

Some specific solutions:

$$T(x) = 2x + 5$$

$$T(x) = -x + 12$$

$$T(x) = -3$$

$$T(x) = 6.2x$$

⋮

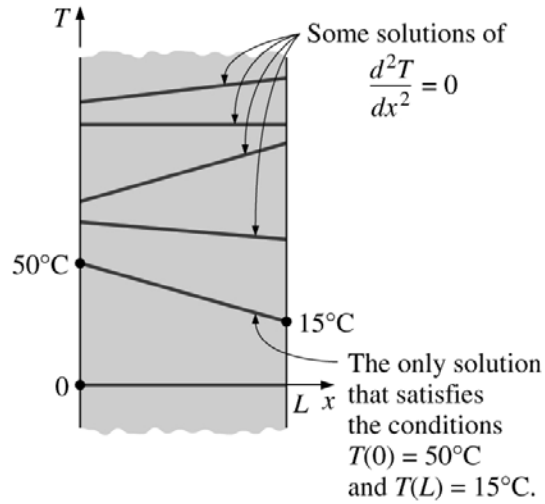
The general solution of a typical differential equation involves arbitrary constants, and thus an infinite number of solutions.

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FIGURE 2-27

To describe a heat transfer problem completely, two boundary conditions must be given for each direction along which heat transfer is significant

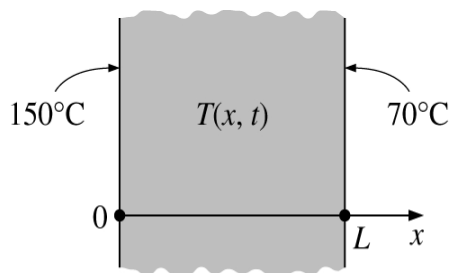


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FIGURE 2-28

Specified Temperature Boundary Condition



$$T(0, t) = T_1$$

$$T(L, t) = T_2$$

$$T(0, t) = 150^\circ\text{C}$$

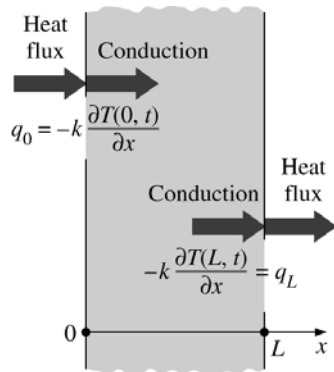
$$T(L, t) = 70^\circ\text{C}$$

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FIGURE 2-29

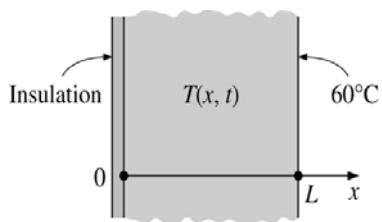
Specified Heat Flux Boundary Condition



$$q = -k \frac{\partial T}{\partial x} = \text{Heat flux in the positive } x\text{-direction} \quad (\text{W/m}^2)$$

FIGURE 2-30

Insulate Boundary



$$\frac{\partial T(0,t)}{\partial x} = 0$$

$$T(L,t) = 60^\circ\text{C}$$

$$k \frac{\partial T(0,t)}{\partial x} = 0$$

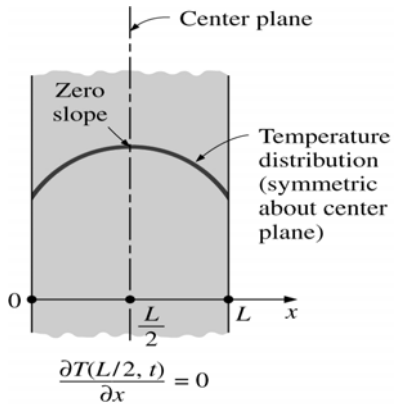
or

$$\frac{\partial T(0,t)}{\partial x} = 0$$

A plane wall with insulation and specified temperature boundary conditions

FIGURE 2-31

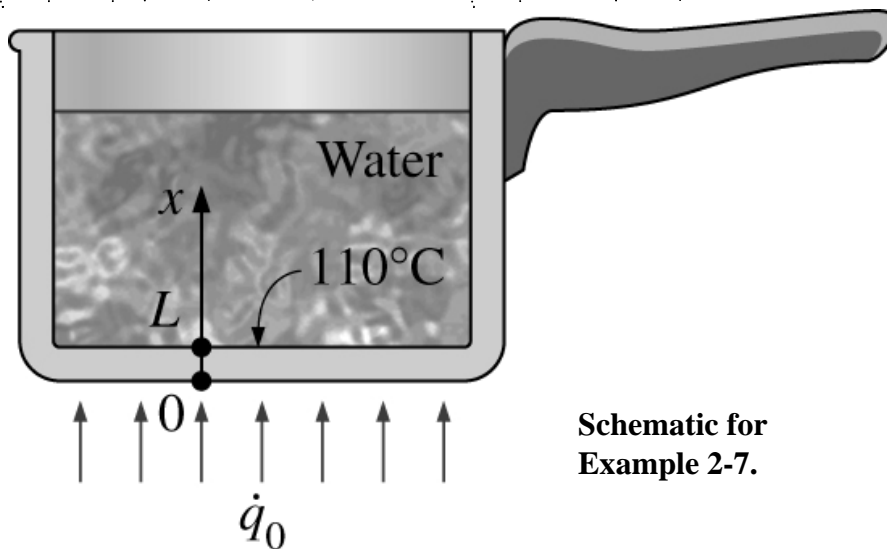
Thermal Symmetry



$$\frac{\partial T(0, t)}{\partial x} = 0$$

Thermal symmetry boundary condition at the center plane of a plane wall

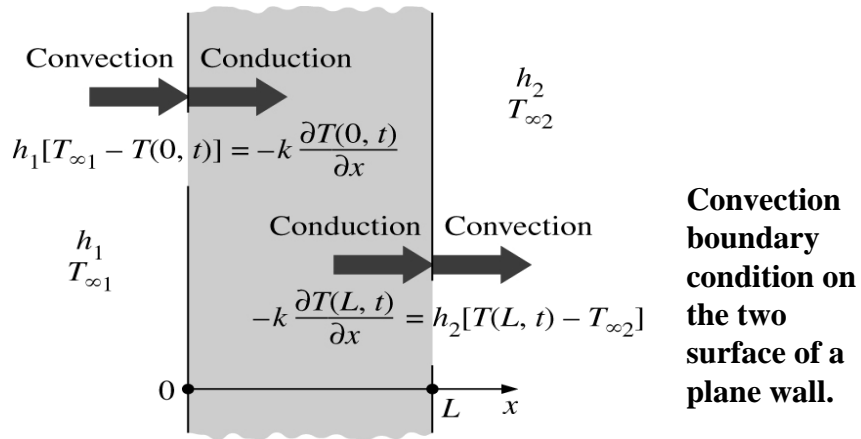
FIGURE 2-32



Schematic for Example 2-7.

FIGURE 2-33

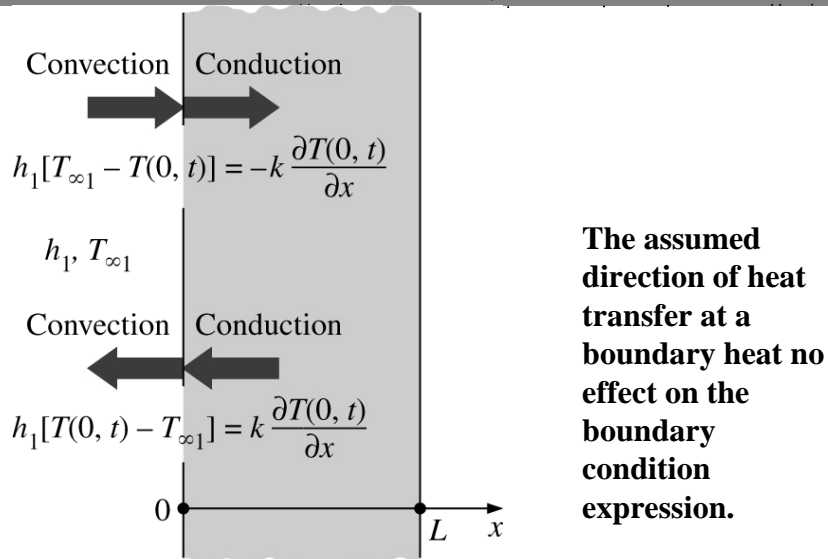
Convection Boundary Condition



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FIGURE 2-34



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FIGURE 2-35

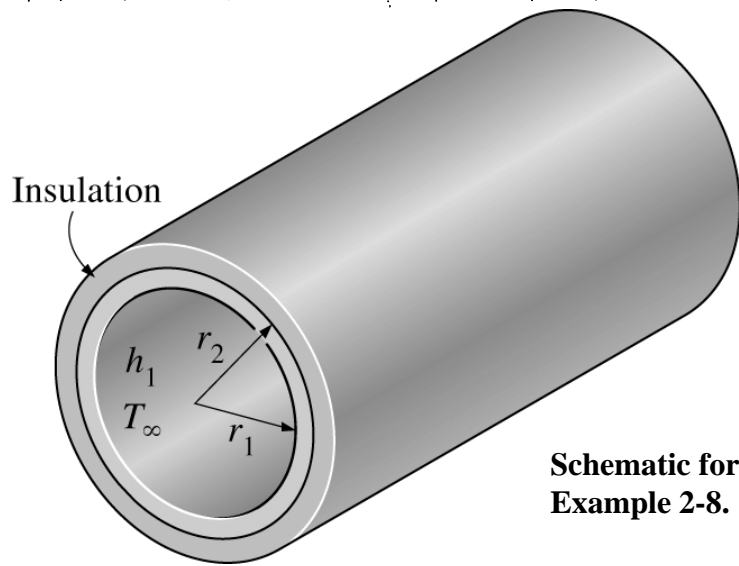
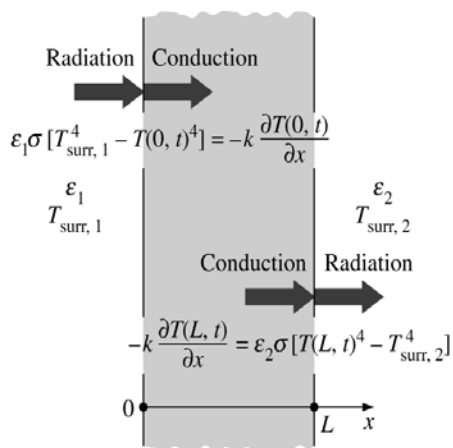


FIGURE 2-36

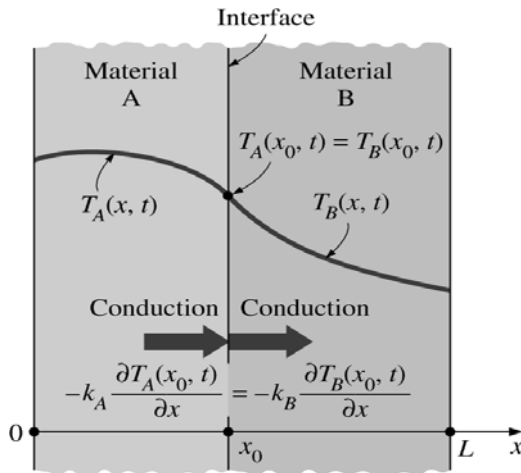
Radiation Boundary Condition



Radiation boundary condition on both surfaces of a plane wall.

FIGURE 2-37

Interface Boundary Condition



Boundary condition at the interface of two bodies in perfect contact.

FIGURE 2-38

Schematic for Example 2-9.

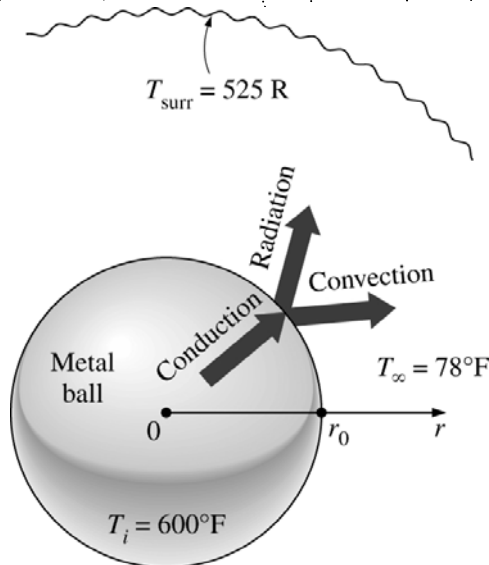


FIGURE 2-39

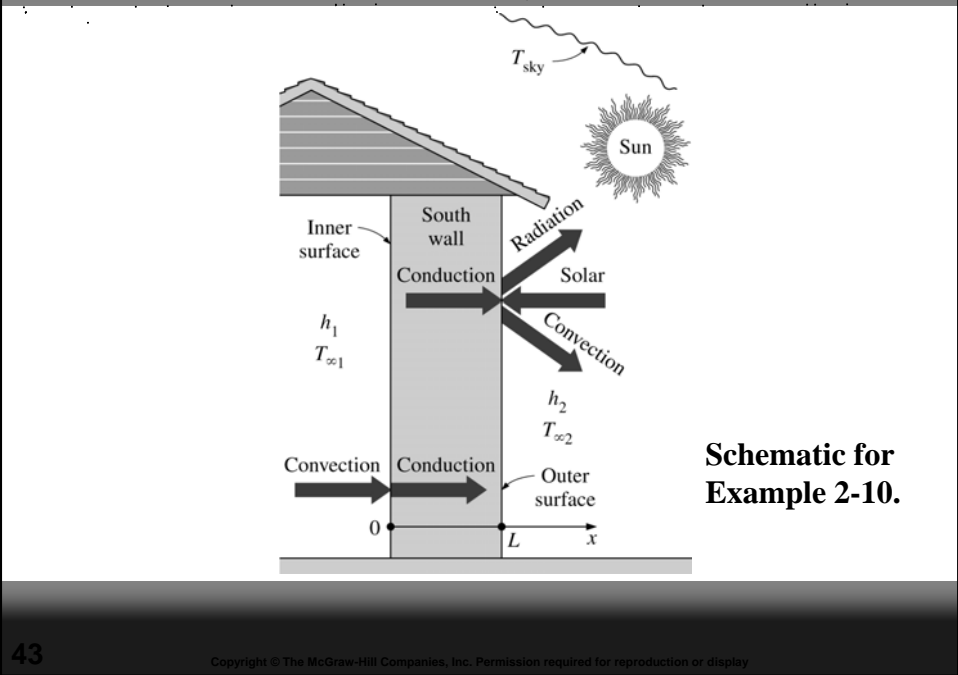
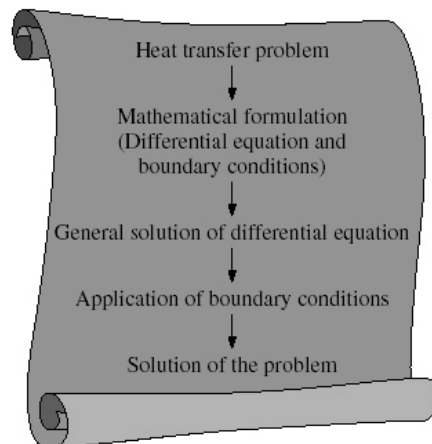


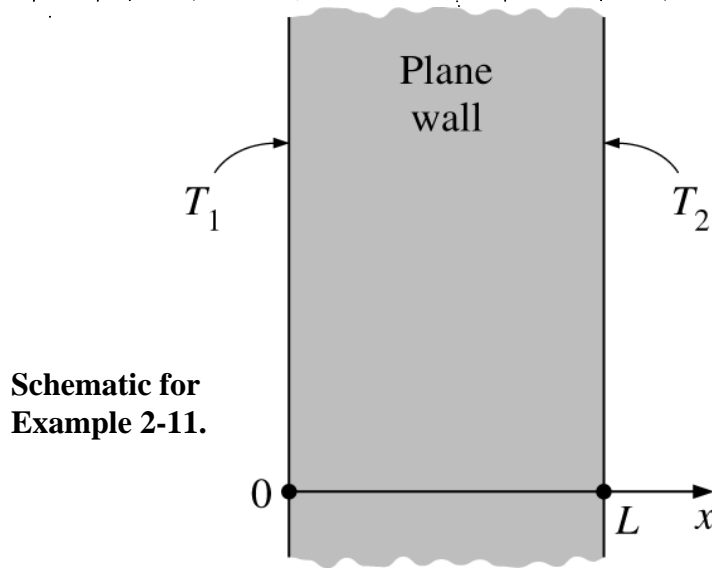
FIGURE 2-40

2.5 SOLUTION OF STEADY ONE-DIMENSIONAL HEAT CONDUCTION PROBLEMS



Basic steps involved in the solution of heat transfer problems.

FIGURE 2-41



Schematic for Example 2-11.

FIGURE 2-42

Differential equation:

$$\frac{d^2T}{dx^2} = 0$$

Integrate:

$$\frac{dT}{dx} = C_1$$

Integrate again:

$$T(x) = C_1x + C_2$$

General solution Arbitrary constants

Obtaining the general solution of a simple second order differential equation by integration.

FIGURE 2-43

Boundary condition:

$$T(0) = T_1$$

General solution:

$$T(x) = C_1x + C_2$$

Applying the boundary condition:

$$T(x) = C_1x + C_2$$

$$\begin{array}{ccc} \uparrow & & \uparrow \\ 0 & & 0 \\ \underbrace{} & & \\ T_1 & & \end{array}$$

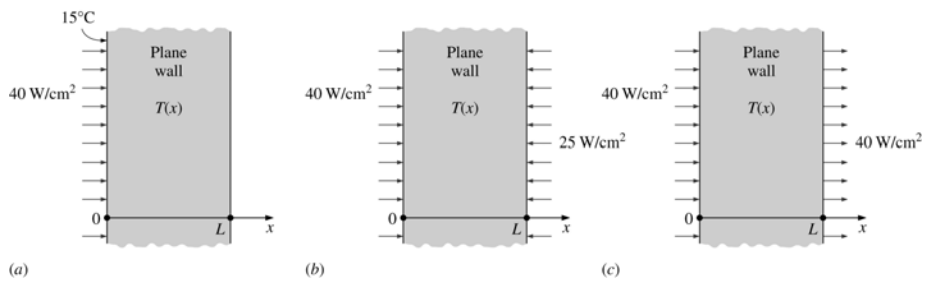
Substituting:

$$T_1 = C_1 \times 0 + C_2 \rightarrow C_2 = T_1$$

It cannot involve x or $T(x)$ after the boundary condition is applied.

When apply a boundary condition to the general solution at a specified point, all occurrences of the dependent and independent variables should be replaced by their specified values at that point.

FIGURE 2-44



Schematic for Example 2-12.

FIGURE 2-45

Differential equation:

$$T''(x) = 0$$

General solution:

$$T(x) = C_1x + C_2$$

(a) Unique solution:

$$\left. \begin{aligned} -kT'(0) &= \dot{q}_0 \\ T(0) &= T_0 \end{aligned} \right\} T(x) = -\frac{\dot{q}_0}{k}x + T_0$$

(b) No solution:

$$\left. \begin{aligned} -kT'(0) &= \dot{q}_0 \\ -kT'(L) &= \dot{q}_L \end{aligned} \right\} T(x) = \text{None}$$

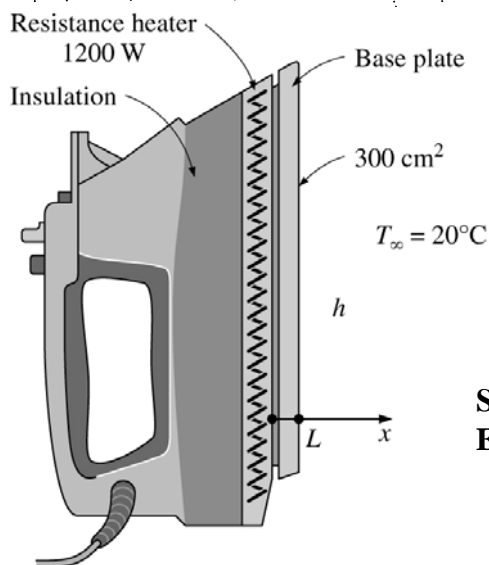
(c) Multiple solutions:

$$\left. \begin{aligned} -kT'(0) &= \dot{q}_0 \\ -kT'(L) &= \dot{q}_0 \end{aligned} \right\} T(x) = -\frac{\dot{q}_0}{k}x + C_2$$

↑
Arbitrary

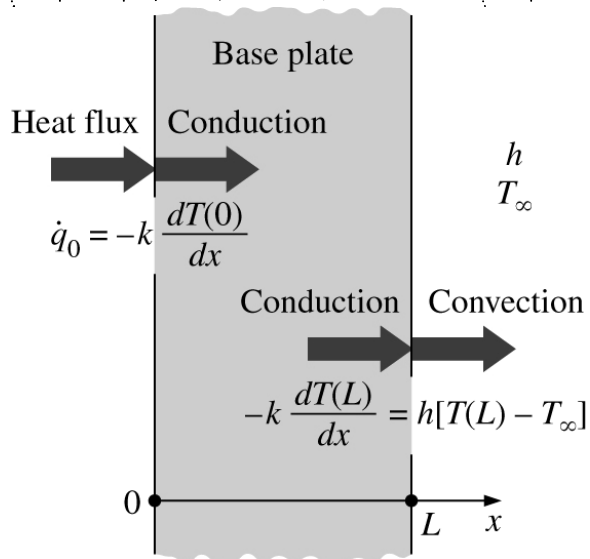
A boundary-value problem may have a unique solution, infinitely many solutions, or no solutions at all.

FIGURE 2-46



Schematic for Example 2-13.

FIGURE 2-47

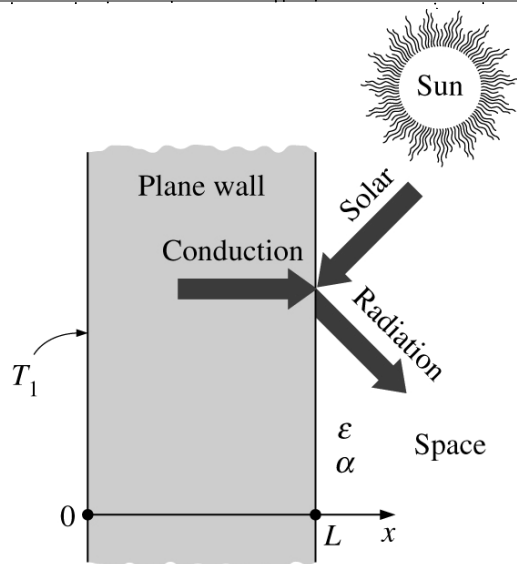


The boundary conditions on the base plate of the iron discussed in example 2-13.

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FIGURE 2-48



Schematic for Example 2-14.

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FIGURE 2-49

(1) Rearrange the equation to be solved:

$$T_L = 310.4 - 0.240975 \left(\frac{T_L}{100} \right)^4$$

The equation is in the proper form since the left side consists of T_L only.

(2) Guess the value of T_L , say 300 K, and substitute into the right side of the equation. It gives

$$T_L = 290.2 \text{ K}$$

(3) Now substitute this value of T_L into the right side of the equation and get

$$T_L = 293.1 \text{ K}$$

(4) Repeat step (3) until convergence to desired accuracy is achieved. The subsequent iterations give

$$T_L = 292.6 \text{ K}$$

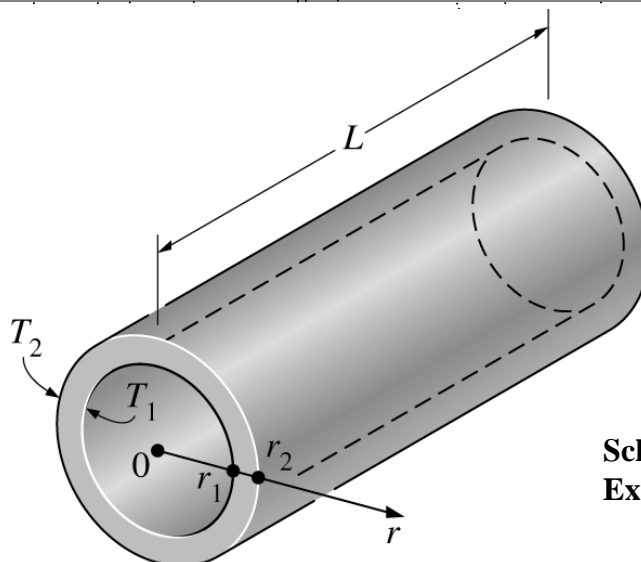
$$T_L = 292.7 \text{ K}$$

$$T_L = 292.7 \text{ K}$$

Therefore, the solution is $T_L = 292.7 \text{ K}$. The result is independent of the initial guess.

A sample method of solving a nonlinear equation is to arrange the equation such that the unknown is alone on the left side while everything else is on the right side, and to iterate after an initial guess until convergence.

FIGURE 2-50



Schematic for Example 2-15.

FIGURE 2-51

Differential equation:

$$\frac{d}{dr} \left(r \frac{dT}{dr} \right) = 0$$

Integrate:

$$r \frac{dT}{dr} = C_1$$

Divide by r ($r \neq 0$):

$$\frac{dT}{dr} = \frac{C_1}{r}$$

Integrate again:

$$T(r) = C_1 \ln r + C_2$$

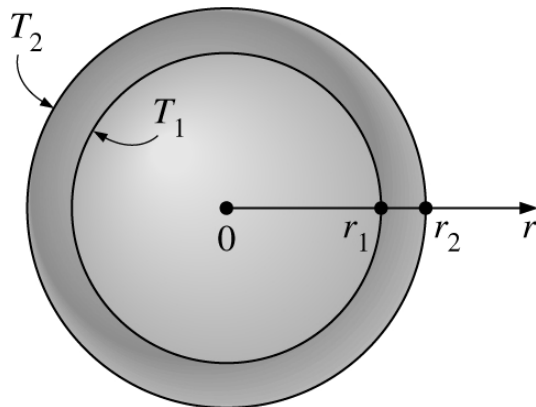
which is the general solution.

Basic steps involved in the solution of the steady one-dimensional heat conduction in cylindrical coordinates.

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FIGURE 2-52

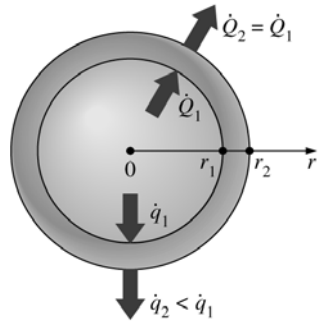


Schematic for Example 2-16

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FIGURE 2-53



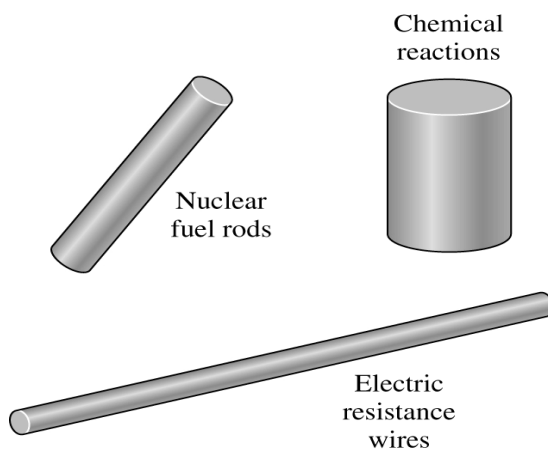
During steady one-dimensional heat conduction in a spherical (or cylindrical) container, the total rate of heat transfer remains constant, but the heat flux decreases with increasing radius.

$$\dot{q}_1 = \frac{\dot{Q}_1}{A_1} = \frac{27.14 \text{ kW}}{4\pi(0.08 \text{ m})^2} = 337.5 \text{ kW/m}^2$$

$$\dot{q}_2 = \frac{\dot{Q}_2}{A_2} = \frac{27.14 \text{ kW}}{4\pi(0.10 \text{ m})^2} = 216.0 \text{ kW/m}^2$$

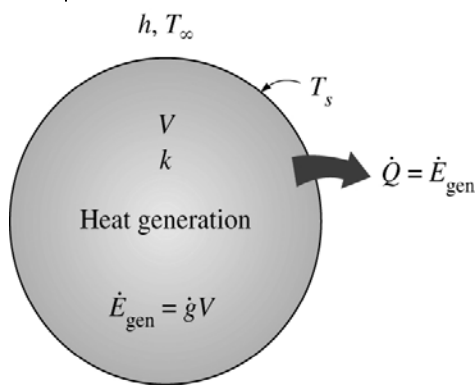
FIGURE 2-54

2.6 HEAT GENERATION IN A SOLID



Heat generation in solid is commonly encountered in practice.

FIGURE 2-55



At steady conditions, the entire heat generated in a solid must leave the solid through its outer surface.

from

$$\dot{Q} = hA_s(T_s - T_\infty) = \dot{g}V$$

We obtain

$$T_s = T_\infty + \frac{\dot{g}V}{hA_s}$$

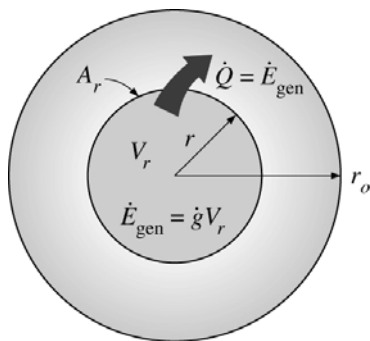
Reduces to

$$T_{s,planewall} = T_\infty + \frac{\dot{g}L}{h}$$

$$T_{s,cylinder} = T_\infty + \frac{\dot{g}r_0}{2h}$$

$$T_{s,sphere} = T_\infty + \frac{\dot{g}r_0}{3h}$$

FIGURE 2-56



Heat conducted through a cylindrical shell of radius r is equal to the heat generated within a shell.

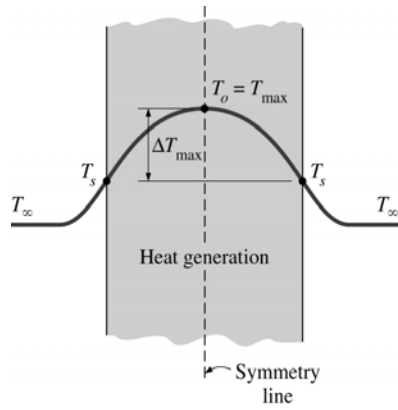
from

$$-kA_r \frac{dT}{dr} = \dot{g}V_r \quad \rightarrow \quad dT = -\frac{\dot{g}}{2k} r dr$$

Int. from $r=0$ to $r=r_0$ where $T(0)=T_0$ and $T(r_0)=T_s$

$$\Delta T_{max,cylinder} = T_0 - T_s = \frac{\dot{g}r_0^2}{4k}$$

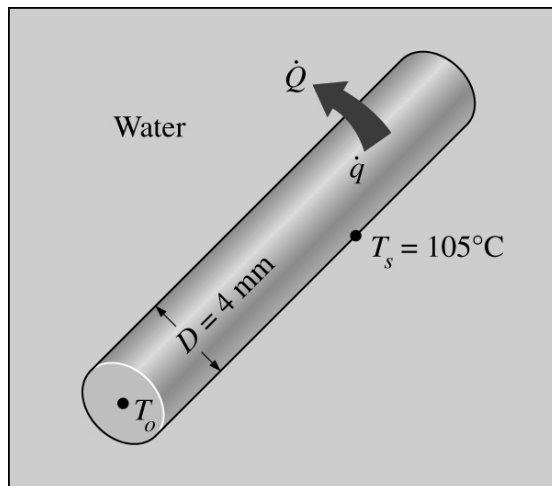
FIGURE 2-57



$$T_{center} = T_0 = T_s + \Delta T_{max}$$

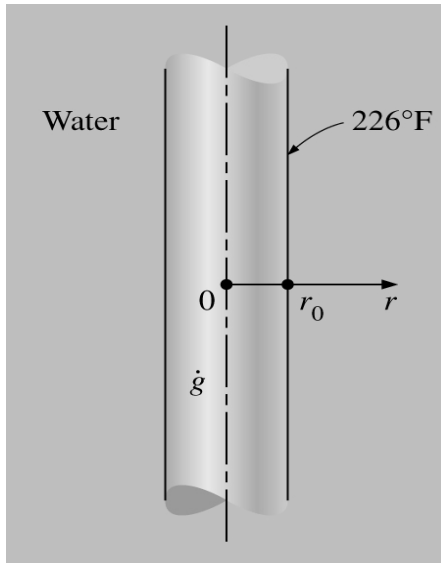
The maximum Temperature in a symmetrical solid with uniform heat generation occurs at its center.

FIGURE 2-58



Schematic for Example 2-17.

FIGURE 2-59

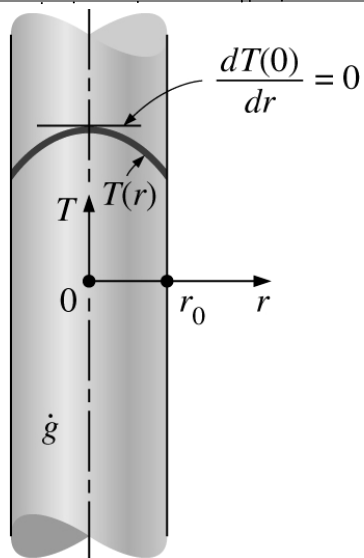


Schematic for Example 2-18.

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FIGURE 2-60

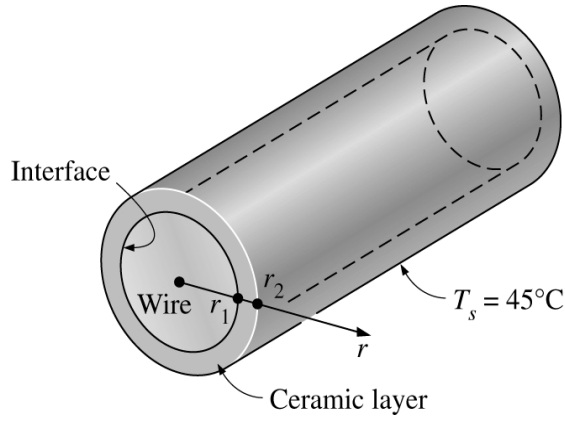


The thermal symmetry condition at the centerline of a wire in which heat is generated uniformly.

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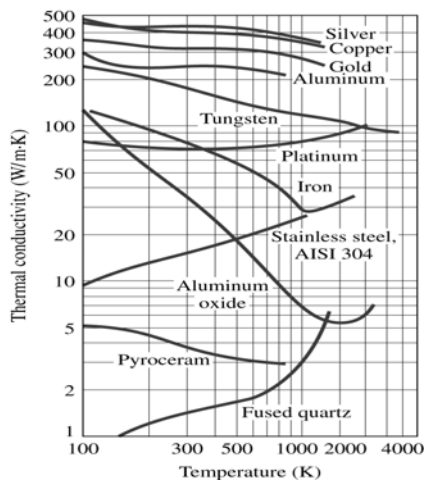
FIGURE 2-61



Schematic for Example 2-19.

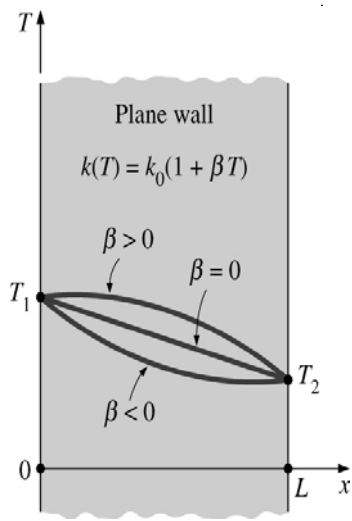
FIGURE 2-62

2.7 VARIABLE THERMAL CONDUCTIVITY, $k(T)$



Variation of the thermal conductivity of some solids with temperature.

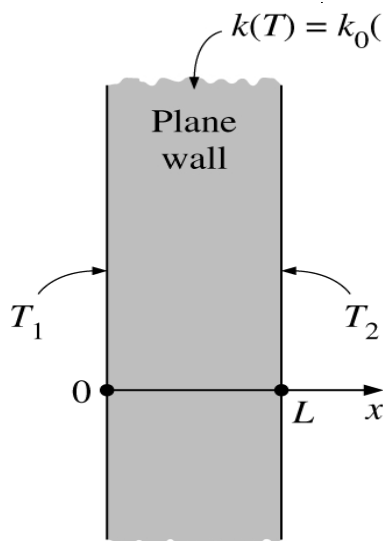
FIGURE 2-63



β is called the **temperature coefficient of thermal conductivity**.

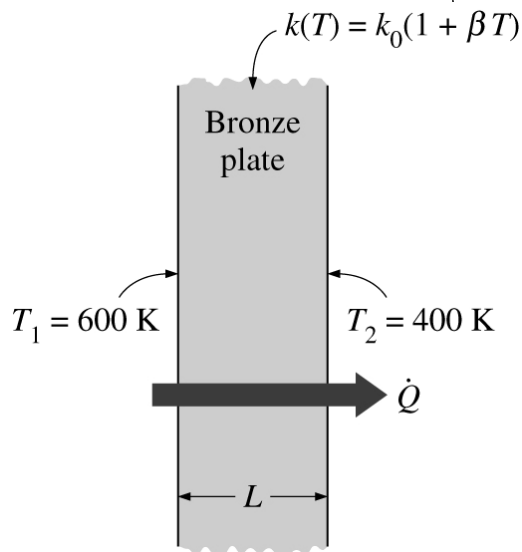
The variation of temperature in a plane wall during steady one-dimensional heat conduction for the case of constant and variable thermal conductivity.

FIGURE 2-64



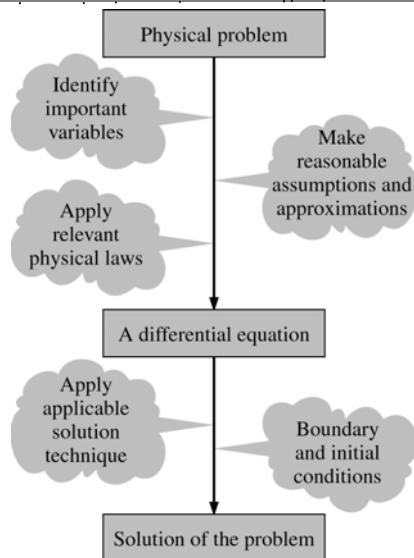
Schematic for Example 2-20.

FIGURE 2-65



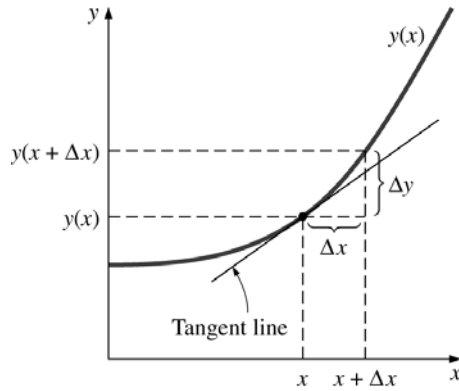
Schematic for Example 2-21.

FIGURE 2-66



Mathematical modeling of physical problems.

FIGURE 2-67



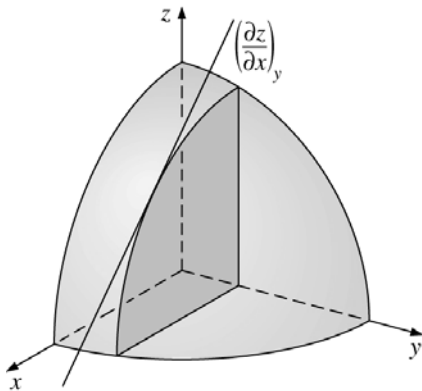
$$y'(x) = \frac{dy(x)}{dx} = \lim_{\Delta x \rightarrow 0} \frac{\Delta y}{\Delta x} = \lim_{\Delta x \rightarrow 0} \frac{y(x + \Delta x) - y(x)}{\Delta x}$$

The derivative of a function at a point represents the slope of the tangent line of the function at the point.

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FIGURE 2-68



$$\frac{\partial y}{\partial x} = \lim_{\Delta x \rightarrow 0} \frac{y(x + \Delta x, t) - y(x, t)}{\Delta x}$$

$$\frac{\partial y}{\partial t} = \lim_{\Delta t \rightarrow 0} \frac{y(x, t + \Delta t) - y(x, t)}{\Delta t}$$

Graphical representation of partial derivative $\partial z / \partial x$

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FIGURE 2-69

$$\int dy = y + C$$
$$\int y' dx = y + C$$
$$\int y'' dx = y' + C$$
$$\int y''' dx = y'' + C$$
$$\int y^{(n)} dx = y^{(n-1)} + C$$

Some indefinite integrals that involve derivatives.

FIGURE 2-70

Classification of Differential Equations

(a) A nonlinear equation:

$$3(y'')^2 - 4yy' + e^{2xy} = 6x^2$$

Power

Product

Other nonlinear functions

(b) A linear equation:

$$3x^2y'' - 4xy' + e^{2xy} = 6x^2$$

A differential equation that is (a) nonlinear and (b) linear. When checking for linearity, we examine the dependent variable only.

FIGURE 2-71

(a) With constant coefficients:

$$y'' + 6y' - 2y = xe^{-2x}$$

Constant

(b) With variable coefficients:

$$y'' - 6x^2y' - \frac{2}{x-1}y = xe^{-2x}$$

Variable

A general form of differential equation

$$y^{(n)} + f_1(x)y^{(n-1)} + \dots + f_{n-1}(x)y' + f_n(x)y = R(x)$$

A differential equation with (a) constant coefficients and (b) variable coefficients.

FIGURE 2-72

Solution of Differential Equations

(a) An algebraic equation:

$$y^2 - 7y - 10 = 0$$

Solution: $y = 2$ and $y = 5$

(b) A differential equation:

$$y' - 7y = 0$$

Solution: $y = e^{7x}$

Unlike those of algebraic equations, the solution of differential equations are typically functions instead of discrete values.

FIGURE 2-73

Function: $f = 3e^{-2x}$

Differential equation: $y'' - 4y = 0$

Derivatives of f :

$$f' = -6e^{-2x}$$

$$f'' = 12e^{-2x}$$

Substituting into $y'' - 4y = 0$:

$$f'' - 4f \stackrel{?}{=} 0$$

$$12e^{-2x} - 4 \times 3e^{-2x} \stackrel{?}{=} 0$$

$$0 = 0$$

Therefore, the function $3e^{-2x}$ is a solution of the differential equation $y'' - 4y = 0$.

Verifying that a given function is a solution of a differential equation.