

c) The initial boundary-value problem can thus be constructed:

$$\textcircled{1}: \quad \frac{\partial u}{\partial t} = k \left(\frac{\partial^2 u}{\partial r^2} + \frac{1}{r} \frac{\partial u}{\partial r} \right); \quad 0 < r < a, \quad t > 0.$$

$$\textcircled{2}: \quad \frac{\partial u}{\partial r} = -hu(a, t)$$

$$\textcircled{3}: \quad u(r, 0) = c, \quad |u(0, t)| < \infty \quad \forall t.$$

To find the solution, $u(r, t)$, we first need to separate the variables. Therefore,

$$u(r, t) = R(r)T(t) \quad \dots \quad \textcircled{A}$$

Substituting \textcircled{A} into $\textcircled{1}$ yields:

$$\frac{\partial u}{\partial t} = \frac{\partial (R(r)T(t))}{\partial t} = R(r) \frac{\partial T(t)}{\partial t} = RT'$$

$$\frac{\partial u}{\partial r} = \frac{\partial (R(r)T(t))}{\partial r} = T(t) \frac{\partial R(r)}{\partial r} = TR'$$

$$\frac{\partial^2 u}{\partial r^2} = \frac{\partial (T(t)R'(r))}{\partial r} = T(t) \frac{\partial^2 R(r)}{\partial r^2} = TR''.$$

Now, $\textcircled{1}$ becomes:

$$RT' = k(TR'' + \frac{1}{r}TR')$$

$$\Rightarrow \frac{1}{kT}T' = \frac{1}{R}\left(R'' + \frac{1}{r}R'\right)$$

Now, we set $RH = LH = -\lambda^2$

$$\Rightarrow R'' + \frac{1}{r}R' + R\lambda^2 = 0$$

and $T' + kT\lambda^2 = 0$

$$\Rightarrow rR'' + R' + rR\lambda^2 = 0 \quad \dots \quad \textcircled{4}$$

and $T' + kT\lambda^2 = 0 \quad \dots \quad \textcircled{5}$

The general solution of (4) is given by:

$$y(x) = A_1 J_p(x) + A_2 Y_p(x).$$

$y(x)$ is the general solution for the Bessel equation.

$J_p(x)$ is the Bessel function of the first kind and

$Y_p(x)$ is the Bessel function of the second kind.

$J_p(x)$ is bounded at 0; $Y_p(x)$ is unbounded at 0.

Proceeding with the general solution of (4), we know it is of the form:

$$R(r, \lambda) = A_1 J_0(\lambda r) + A_2 Y_0(\lambda r). \quad \dots \dots \dots (5)$$

The general solution for (5) is simply

$$T = A_3 e^{-k\lambda^2 t}.$$

Since the problem is bounded at $r=0$ (from (3)),

$$A_2 \text{ in (5)} = 0.$$

\Rightarrow Solution

$$\begin{aligned} u(r, t) &= R(r)T(t) \\ &= A_1 J_0(\lambda r) A_3 e^{-k\lambda^2 t} \\ &= A J_0(\lambda r) e^{-k\lambda^2 t}. \end{aligned}$$

$$\textcircled{2} \text{ now becomes: } \lambda J_0'(\lambda a) + h A J_0(\lambda a) e^{-k\lambda^2 t} = 0$$

When we apply superposition of the two solutions, we find

$$u(r, t) = \sum_{n=1}^{\infty} A_n e^{-k\lambda^2 t} J_0(\lambda_n r).$$

$$\text{Since by (3), } u(r, 0) = C = \sum_{n=1}^{\infty} A_n J_0(\lambda_n r)$$