

Symbol Index

q Flow rate of heat energy

k Thermal conductivity

$u_x \equiv \frac{\partial u}{\partial x}$ Partial derivative of u with respect to x

$u_t \equiv \frac{\partial u}{\partial t}$ Partial derivative of u with respect to t

$u_{xx} \equiv \frac{\partial^2 u}{\partial x^2}$ Second partial derivative of u with respect to x

c Heat capacity

ρ Density of the conductor

Δx Change in x

Δt Change in t

κ Thermal diffusivity $(\rho c)^{-1}k$

$\exp\{x\} \equiv e^x$, $e = 2.71828\dots$

$\sin x \equiv \frac{e^{ix} - e^{-ix}}{2i}$, $i = \sqrt{-1}$

$\cos x \equiv \frac{e^{ix} + e^{-ix}}{2}$

$\sinh x \equiv \frac{e^x - e^{-x}}{2}$

$$\cosh x \equiv \frac{e^x + e^{-x}}{2}$$

$$p_n(x, t) \equiv n! \sum_{k=0}^{\lfloor n/2 \rfloor} \frac{t^k}{k!} \frac{x^{n-2k}}{(n-2k)!} \quad \text{Heat polynomials}$$

$$\Gamma(a) = \int_0^\infty x^{a-1} e^{-x} dx, \quad 0 < a < \infty \quad \text{The gamma function}$$

$$n! = 1 \cdot 2 \cdot 3 \cdots n = \Gamma(n+1)$$

R Real numbers

D Open domain in $\mathbb{R}^2 = \mathbb{R} \times \mathbb{R}$

$D_T = D \cap \{(x, t) \in \mathbb{R}^2 \mid t \leq T\} \cup$ certain boundary points (x, T) to form the parabolic domain

B_T The parabolic boundary of D_T

\in Belongs to

ϵ Positive real number

\subset Inclusion of a set in a set. For example, for $A \subset B$ read: A is a subset of B .

\cup Union of sets

\cap Intersection of sets

$\{x \in A \mid P(x)\}$ Set-builder notation: $x \in A$ such that property $P(x)$ is satisfied.

$f^{(j)}(t)$ j th derivative of f with respect to its argument

$$K(x, t) \equiv (4\pi t)^{-1/2} \exp\left\{-\frac{x^2}{4t}\right\}, \quad t > 0 \quad \text{The fundamental solution of the heat equation}$$

$G(x, \xi, t) \equiv K(x - \xi, t) - K(x + \xi, t)$ The Green's function for the semi-infinite conductor

$N(x, \xi, t) \equiv K(x - \xi, t) + K(x + \xi, t)$ The Neumann function for the semi-infinite conductor

$$\theta(x, t) = \sum_{n=-\infty}^{\infty} K(x + 2n, t) \quad \text{The theta function}$$

$$\|\psi\|_t = \sup_{0 < \tau < t} |\psi(\tau)| \quad \text{or} \quad \max_i \{\|\psi_i\|_t\} \quad \text{for a vector function } \psi$$

$$\|f\|_{[a,b]} = \sup_{a \leq x \leq b} |f(x)|$$

$$\|E\|_j = \max_{0 \leq i \leq m} |E_{i,j}| \quad \text{Vector norm for the vector } E \equiv E_j = (E_{i,j}, \dots, E_{m,j}), \quad E_{i,j} \in \mathbb{R}.$$

$$\|\psi\|_2 = \left\{ \int_D |\psi|^2 \right\}^{1/2} \quad \text{The } L^2 \text{ norm}$$

C, C_i, i positive integer Positive constants

$C(I)$ Where I is an interval or domain, denotes the continuous functions on I

$C^1(I)$ Denotes the space of continuously differentiable functions on I

$C^\beta(I), 0 < \beta \leq 1$ Denotes the space of Hölder continuous functions on I with Hölder exponent β . The space of Lipschitz continuous functions, $\beta = 1$, presents some confusion which is removed by the context of the usage below.

$|\psi|_B = \sup_{\substack{t, t+\delta \in I \\ \delta > 0}} \delta^{-\beta} |\psi(t+\delta) - \psi(t)|$ The Hölder seminorm or constant for ψ

$C^0_\nu(I), 0 < \nu \leq 1$ The subspace of $C(I), I = (0, T]$, such that $\|\psi\|^{(\nu)}_I = \sup_{t \in I} t^{1-\nu} |\psi(t)| < \infty$

$C^\epsilon_\nu(I), \epsilon > 0$ The subspace of $C^0_\nu(I), I = (0, T]$, such that $|\psi|^{(\nu)}_\epsilon = \sup_{\substack{t, t+\delta \in I \\ \delta > 0}} t^{1-\nu+\epsilon} \delta^{-\epsilon} |\psi(t+\delta) - \psi(t)| < \infty$

P Used in Chapter 16 to denote a closed polygonal region

Q Used in Chapter 1 to denote heat content and in Chapter 16 to denote a point (x, t)

$\mathcal{L}(u) \equiv u_{xx} - u_t$ Used to assist in the repetitive usage of the heat operator

$M_P\psi$ Denotes the function used in Chapter 16 formed from the function ψ defined in D as follows:

$$M_P\psi(Q) = \begin{cases} \psi, & Q \in D - P^0 \text{ (} P^0 \text{ is the interior of } P\text{)}, \\ \mathcal{L}(\psi) = 0, & Q \in P^0. \end{cases}$$

$s(h, t) = \sup_{0 < \tau < t} h(\tau)$ Used in Chapter 13

$i(h, t) = \inf_{0 < \tau < t} h(\tau)$ Also used in Chapter 13

$\dot{s}(t)$ Derivative of s with respect to t

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