

## C: The Multi-Dimensional Diffusion Equation

Consider a fixed spatial domain  $\Omega \subset \mathcal{R}^3$ , with  $\mathbf{x} \in \Omega$ ,  $u(\mathbf{x}, t)$  being the temperature at location  $\mathbf{x}$  at time  $t$ . Let  $\mathbb{D} \subset \Omega$  be any subdomain of  $\Omega$ , with boundary  $S$ , and let  $\nu = \nu(\mathbf{x})$  be the unit outward normal vector at  $\mathbf{x} \in S$ , assumed defined everywhere on surface  $S$ . Then  $\phi \cdot \nu < 0$  and the outward flow of heat is negative. (This is just a sign convention.)

The heat energy in  $\mathbb{D}$  is  $\int_{\mathbb{D}} c\rho u d\mathbf{x}$  (the same as before in the 1D case, with  $c$  being specific heat capacity,  $\rho$  being density). The energy balance law is now

$\{\text{rate of change of heat energy}\} = \{\text{net heat energy into } \mathbb{D} \text{ from the boundary per unit time}\} + \{\text{heat energy generated within } \mathbb{D} \text{ per unit time}\}$ .  
This gives

$$\frac{\partial}{\partial t} \int_{\mathbb{D}} c\rho u d\mathbf{x} = - \int_{\partial\mathbb{D}} \phi \cdot \nu \, ds + \int_{\mathbb{D}} Q(x, t) d\mathbf{x} . \quad (1)$$

Applying the Divergence theorem to (1) yields

$$\frac{\partial}{\partial t} \int_D c\rho u d\mathbf{x} = - \int_D \nabla \cdot \phi \, dx + \int_D Q \, d\mathbf{x} .$$

With  $c, \rho$  being constants, we have

$$\int \{c\rho \frac{\partial u}{\partial t} + \nabla \cdot \phi - Q\} d\mathbf{x} = 0 .$$

Since this holds for every subdomain of  $\Omega$  with smooth boundary, then by a straight-forward generalization of the Lemma on page 2 of Section 3,

$$c\rho \frac{\partial u}{\partial t} + \nabla \cdot \phi = Q \text{ in } \Omega .$$

Now, Fourier's law, which is a constitutive relation, not an actual law, states that  $\phi = -k\nabla u = -k \text{ grad}(u)$  ( $k$  = constant thermal conductivity). If we write  $D := k/c\rho$ ,  $F := Q/c\rho$ , we have the multi-dimensional version of the diffusion (heat) equation

$$\frac{\partial u}{\partial t} = D \nabla^2 u + F . \quad (2)$$