

## TEMPERATURE OF A NONLINEARLY RADIATING SEMI-INFINITE SOLID\*

By JOSEPH B. KELLER (*New York University, University Heights, and Courant Institute*)

AND

W. E. OLMSTEAD (*Northwestern University*)

**1. Introduction.** Let  $T(x, t)$  be the temperature of a semi-infinite heat-conducting solid occupying the half-space  $x \geq 0$ . We suppose that its surface radiates energy at a rate proportional to  $[T(0, t)]^n$  and that the surface is heated by a source at a rate proportional to a given function  $f(t)$ . Here  $n$  is a positive constant, the value  $n = 1$  corresponding to Newton's law of cooling and  $n = 4$  to Stefan's radiation law. If  $T = 0$  initially, then for  $t > 0$ ,  $T$  is determined by the following initial boundary value problem:

$$T_t(x, t) = T_{xx}(x, t), \quad x > 0, \quad t > 0, \quad (1.1)$$

$$T_x(0, t) = \alpha T^n(0, t) - f(t), \quad t > 0, \quad (1.2)$$

$$T(x, 0) = 0, \quad x \geq 0, \quad (1.3)$$

$$T \rightarrow 0 \quad \text{as } x \rightarrow \infty, \quad t \geq 0. \quad (1.4)$$

Here  $\alpha > 0$  is a given constant.

This problem has been considered by Mann and Wolf [1], Roberts and Mann [2] and Padmavally [3], while Friedman [4] has considered more general problems of a similar kind. From their work we can conclude that if  $f(t)$  is a piecewise continuous bounded function then the above problem has a solution and it is unique. In addition Padmavally [3] has shown that if  $f(t)$  is nondecreasing in the interval  $0 \leq t \leq \tau$  then  $T(0, t)$  is also nondecreasing in this interval.

Our aim is to obtain more detailed information about the surface temperature  $T(0, t)$  when  $f(t) \geq 0$  and  $f(t)$  is integrable. First we shall obtain a sequence of upper and lower bounds on  $T(x, t)$ , which incidentally provide a constructive proof of its existence, and we shall also show its uniqueness. Then we shall show that as  $t \rightarrow \infty$ ,  $T(0, t) \sim \pi^{1/2} E(\infty) t^{-1/2}$  where  $E(\infty)$  is the net energy flux into the solid through the surface. Furthermore, we shall show that  $E(\infty) > 0$  for  $n \geq 3$  while  $E(\infty) = 0$  for  $n \leq 2$ . Thus for  $n \geq 3$  some of the energy which enters the solid remains there, while for  $n \leq 2$  it is all ultimately radiated away. We shall also examine the behavior of  $T(0, t)$  for small values of  $t$  as well as for large and small values of  $\alpha$ .

**2. Equivalent integral equation.** A solution  $T(x, t)$  of (1.1)–(1.4) can be represented in terms of  $T(0, t)$  by the formula

$$T(x, t) = \int_0^t f(s) G_\rho(x, t, s) ds$$

\* Received March 7, 1971. The research reported in this paper was supported by the Army Research Office, Durham, under Contract No. DA-31-124-ARO-D-361.

$$+ \int_0^t [\rho(s) - \alpha T^{n-1}(0, s)] T(0, s) G_\rho(x, t, s) ds, \quad t \geq 0, \quad x \geq 0. \quad (2.1)$$

This formula is obtained by applying Green's theorem to  $T(x, t)$  and the Green's function  $G_\rho$  defined by the following linear problem:

$$G_{\rho,tt} = G_{\rho,xx}, \quad x > 0, \quad t \geq s \geq 0, \quad (2.2)$$

$$G_{\rho,x}(0, t, s) = \rho(t) G_\rho(0, t, s) - \delta(t - s), \quad t \geq s, \quad (2.3)$$

$$G_\rho(x, t, s) = 0, \quad t < s, \quad x \geq 0, \quad (2.4)$$

$$G_\rho(x, t, s) \rightarrow 0 \quad \text{as } x \rightarrow \infty, \quad t \geq s. \quad (2.5)$$

The nonnegative function  $\rho(t)$  in (2.3) is arbitrary, and can be chosen to facilitate the analysis. Any solution  $T(x, t)$  of (2.1) satisfies (1.1)–(1.4).

We now set  $x = 0$  in (2.1) to obtain a nonlinear integral equation for  $T(0, t)$ :

$$\begin{aligned} T(0, t) &= \int_0^t f(s) G_\rho(0, t, s) ds \\ &+ \int_0^t [\rho(s) - \alpha T^{n-1}(0, s)] T(0, s) G_\rho(0, t, s) ds, \quad t \geq 0. \end{aligned} \quad (2.6)$$

Once  $T(0, t)$  is found from (2.6), it can be used in (2.1) to yield a solution  $T(x, t)$  of (1.1)–(1.4). Thus the problem is reduced to solving (2.6).

Let us denote by  $u_\rho(x, t)$  the first term on the right side of (2.1), i.e.

$$u_\rho(x, t) = \int_0^t f(s) G_\rho(x, t, s) ds. \quad (2.7)$$

It is evident that  $u_\rho$  is the solution of the linear problem (2.2)–(2.5) with  $\delta(t - s)$  replaced by  $f(t)$ . Now (2.6) can be written in the form

$$T(0, t) = u_\rho(0, t) + \int_0^t [\rho(s) - \alpha T^{n-1}(0, s)] T(0, s) G_\rho(0, t, s) ds. \quad (2.8)$$

When  $\rho(t) \equiv 0$ , (2.6) and (2.8) become the following simple-looking equation:

$$T(0, t) = \pi^{-1/2} \int_0^t [f(s) - \alpha T^n(0, s)] (t - s)^{-1/2} ds. \quad (2.9)$$

**3. Bounds on  $T(x, t)$ .** Let us define the sequences of functions  $u_j$  and  $\rho_j$  as follows:

$$\begin{aligned} u_j(x, t) &= u_{\rho_j}(x, t), \quad j = 1, 2, \dots, \\ \rho_0(t) &\equiv 0, \quad \rho_j(t) = \alpha [u_{j-1}(0, t)]^{n-1}, \quad j = 1, 2, \dots. \end{aligned} \quad (3.1)$$

By the maximum principle,  $G_\rho \geq 0$  and then from (2.7) and the assumption that  $f \geq 0$  we have  $u_j \geq 0$ . Now for any two functions  $\rho(t)$  and  $\bar{\rho}(t)$ , the functions  $u_\rho$  and  $u_{\bar{\rho}}$  given by (2.7) are related by the integral equation

$$u_\rho(x, t) = u_{\bar{\rho}}(x, t) + \int_0^t [\rho(s) - \bar{\rho}(s)] u_{\bar{\rho}}(0, s) G_\rho(x, t, s) ds. \quad (3.2)$$

From (3.2) it follows first that  $u_1 \leq u_0$ , and then that  $u_1 \leq u_2 \leq u_0$ . By induction we

find

$$0 \leq u_1 \leq u_3 \leq \dots \leq u_{2j-1} \leq \dots \leq u_{2j} \leq \dots \leq u_2 \leq u_0, \quad x \geq 0, \quad t \geq 0. \quad (3.3)$$

The functions  $u_{2j-1}$  form a monotone increasing sequence bounded above by  $u_0$ , while the  $u_{2j}$  form a monotone decreasing sequence bounded below by zero. Thus both sequences converge to limits,  $u^0$  and  $u^e$ , defined by

$$\lim_{j \rightarrow \infty} u_{2j-1} = u^0, \quad \lim_{j \rightarrow \infty} u_{2j} = u^e. \quad (3.4)$$

By using (3.2) in a suitable way, we can show that  $u^e = u^0 = u(x, t)$ , say, and that  $u(0, t)$  is the unique solution of (2.9). Furthermore,  $u(x, t)$  is the unique solution of (1.1)–(1.4). (See Appendix A for details.) Thus the sequence  $u_i(0, t)$  converges to the unique solution  $T(0, t)$  of (2.9), providing a constructive proof of its existence, as was shown by Mann and Wolf [1] for a different sequence. From (3.4) and (3.3) it follows that the  $u_{2j-1}$  form an increasing sequence of lower bounds on  $T(x, t)$  while the  $u_{2j}$  form a decreasing sequence of upper bounds:

$$0 \leq u_1 \leq u_3 \leq \dots \leq u_{2j-1} \leq \dots \leq T \leq \dots \leq u_{2j} \leq \dots \leq u_2 \leq u_0, \quad x \geq 0, \quad t \geq 0, \quad (3.5)$$

In particular, (3.5) yields  $T(x, t) \geq 0$ .

Another interesting lower bound on  $T(0, t)$  can be obtained by choosing  $\rho(t) = \rho^*(t)$  in (2.3) where

$$\rho^*(t) = \alpha M t^{-1}, \quad t > 0, \quad M > 0. \quad (3.6)$$

In Appendix B we show that as  $t \rightarrow \infty$ ,

$$u_{\rho^*}(0, t) \sim C^* t^{-1/2}, \quad C^* > 0. \quad (3.7)$$

We now use  $\rho^*$  and  $u_{\rho^*}$  in (2.8) to obtain

$$T(0, t) = u_{\rho^*}(0, t) + \alpha \int_0^t \{M s^{-1} - [T(0, s)]^{n-1}\} T(0, s) G_{\rho^*}(0, t, s) ds, \quad t \geq 0. \quad (3.8)$$

Now  $T(0, t)$  is positive, bounded, and decays at least as fast as  $t^{-1/2}$  as  $t \rightarrow \infty$ , as we see from (3.5) and (4.8). Therefore it is possible to choose  $M$  so large that  $M t^{-1} - [T(0, t)]^{n-1} \geq 0$  for all  $t > 0$  provided that  $n \geq 3$ . Then it follows from (3.8) and (3.7) that

$$T(0, t) \geq u_{\rho^*}(0, t) \sim C^* t^{-1/2}, \quad C^* > 0, \quad n \geq 3. \quad (3.9)$$

We now assume that  $0 \leq f(t) \leq C$  where  $C > 0$ . Then we define  $\mu$  and  $K$  by

$$\mu = \alpha n K^{n-1}, \quad K = (C/\alpha)^{1/n}. \quad (3.10)$$

Upon setting  $\rho = \mu$  in (2.8), we obtain

$$\begin{aligned} T(0, t) &= u_{\mu}(0, t) + \alpha(n-1)K^n \int_0^t G_{\mu}(0, t, s) ds \\ &\quad - \alpha \int_0^t [(n-1)K^n - nK^{n-1}T(0, s) + T^n(0, s)] G_{\mu}(0, t, s) ds. \end{aligned} \quad (3.11)$$

In (3.11) we use the easily proved inequality  $(n-1)K^n - nK^{n-1}T + T^n \geq 0$  if  $n \geq 1$ ,  $T \geq 0$ ,  $K \geq 0$ . We also use the fact stated above that  $G_{\mu} \geq 0$ , and then (3.11) yields

$$\begin{aligned}
T(0, t) &\leq u_\mu(0, t) + \alpha(n-1)K^n \int_0^t G_\mu(0, t, s) ds \\
&\leq [C + \alpha(n-1)K^n] \int_0^t G_\mu(0, t, s) ds, \quad n \geq 1. \quad (3.12)
\end{aligned}$$

In Appendix C we show that the integral in (3.12) is bounded above by  $\mu^{-1}$ , so (3.12) becomes

$$T(0, t) \leq K = (C/\alpha)^{1/n}, \quad n \geq 1. \quad (3.13)$$

To obtain another lower bound we define  $\gamma$  by

$$\gamma = \alpha K^{n-1} = \alpha^{1/n} C^{1-1/n}. \quad (3.14)$$

Then we set  $\rho = \gamma$  in (2.8) and then use (3.13) to obtain

$$\begin{aligned}
T(0, t) &= u_\gamma(0, t) \\
&+ \alpha \int_0^t \{K^{n-1} - [T(0, s)]^{n-1}\} T(0, s) G_\gamma(0, t, s) ds \geq u_\gamma(0, t), \quad n \geq 1. \quad (3.15)
\end{aligned}$$

The lower bound  $u_\gamma$  in (3.15) is given by (2.7). For any constant  $\gamma > 0$ ,  $G_\gamma$  is given by

$$G_\gamma(0, t, s) = \pi^{-1}(t-s)^{-1/2} \int_0^\infty \frac{\xi^{1/2} e^{-\xi}}{\xi + \gamma^2(t-s)} d\xi, \quad t > s, \quad \gamma \geq 0. \quad (3.16)$$

We now use (3.16) in (2.7) and evaluate  $u_\gamma$  for  $t$  large. Then (3.15) yields

$$T(0, t) \geq u_\gamma(0, t) \sim C_\gamma t^{-3/2}, \quad C_\gamma > 0, \quad n \geq 1. \quad (3.17)$$

**4. Behavior of  $T(0, t)$  for  $t \rightarrow \infty$ .** By integrating (1.1) with respect to  $x$  from 0 to  $\infty$  and with respect to  $t$  from 0 to  $t$  and using (1.2)–(1.4), we obtain

$$\int_0^t [f(s) - \alpha T^n(0, s)] ds = \int_0^\infty T(x, t) dx. \quad (4.1)$$

The left side of (4.1) is  $E(t)$ , the net energy flow into the solid up to time  $t$ , while the right side is the energy in the solid at time  $t$ . We have shown above that if  $f \geq 0$  then  $T(x, t) \geq 0$ , and thus the right side of (4.1) is nonnegative. Therefore (4.1) yields

$$E(t) \equiv \int_0^t [f(s) - \alpha T^n(0, s)] ds \geq 0 \quad \text{if } f \geq 0. \quad (4.2)$$

From (4.2) we obtain

$$\int_0^\infty T^n(0, s) ds < \infty \quad \text{if } \int_0^\infty f(s) ds < \infty. \quad (4.3)$$

We can now determine the behavior of  $T(0, t)$  for  $t \rightarrow \infty$  by utilizing (4.3) to evaluate the integral in (2.9) asymptotically. We see at once that

$$T(0, t) \sim \pi^{-1/2} \int_0^\infty [f(s) - \alpha T^n(0, s)] ds t^{-1/2} \sim \pi^{-1/2} E(\infty) t^{-1/2}. \quad (4.4)$$

Upon using (4.4) in (3.9) we obtain

$$E(\infty) \geq \pi^{1/2} C^* > 0, \quad n \geq 3. \quad (4.5)$$

By using (4.4) in (4.3), we see that when  $E(\infty) > 0$  the integral of  $T^n$  is finite only if  $n > 2$ . It follows that

$$E(\infty) = 0, \quad n \leq 2. \tag{4.6}$$

Thus (4.4) shows only that  $T(0, t) = o(t^{-1/2})$  for  $n \leq 2$ . On the other hand, (3.17) shows that  $T(0, t)$  does not decrease faster than  $t^{-3/2}$  for  $n \geq 1$ .

When  $n = 1$  the explicit solution of (2.8) is

$$T(0, t) = u_\alpha(0, t) \sim C_\alpha t^{-3/2}, \quad C_\alpha > 0, \quad n = 1, \quad \alpha > 0. \tag{4.7}$$

Thus for  $n = 1$ ,  $T(0, t)$  decays at the fastest rate permitted by (3.17). However if  $\alpha = 0$ , which we have hitherto excluded, then (2.9) shows that  $T(0, t)$  is independent of  $n$  and is given by

$$T(0, t) = u_0(0, t) \sim C_0 t^{-1/2}, \quad C_0 > 0, \quad \alpha = 0. \tag{4.8}$$

Comparison of (4.4) with (4.8) shows that for  $n > 2$ ,  $T(0, t)$  decays at the same slow rate  $O(t^{-1/2})$  as if the boundary were not radiating. To understand this we write the radiation rate  $\alpha T^n$  as  $\alpha'(t)T$  with the effective radiation constant  $\alpha'(t) = \alpha T^{n-1}$ . Now for  $n > 1$ ,  $\alpha'(t)$  tends to zero as  $t \rightarrow \infty$ , so the boundary tends to behave as a nonradiating boundary ( $\alpha = 0$ ) as  $t \rightarrow \infty$ . Evidently for  $1 < n < 2$ ,  $\alpha'(t)$  does not tend to zero fast enough to make  $T(0, t)$  decay as slowly as  $t^{-1/2}$ , but for  $n > 2$  it does.

**5. Perturbation expansions.** To find  $T(0, t)$  for small values of  $\alpha$ , we use (2.9) and solve it by iterations. For  $\alpha$  small we can write the results as

$$\begin{aligned} T(0, t) = u_0(0, t) - \alpha\pi^{-1/2} \int_0^t \frac{u_0^n(0, s)}{(t-s)^{1/2}} ds \\ + n\alpha^2\pi^{-1} \int_0^t \frac{u_0^{n-1}(0, s)}{(t-s)^{1/2}} \int_0^s \frac{u_0^n(0, r)}{(s-r)^{1/2}} dr ds + O(\alpha^3). \end{aligned} \tag{5.1}$$

For  $t$  small, we require  $f(t)$  to be such that  $u_0(0, t)$  has the expansion

$$u_0(0, t) = at^h + bt^q + O(t^g), \quad t \rightarrow 0, \quad q > h. \tag{5.2}$$

Then the iterative solution of (2.9) yields

$$\begin{aligned} T(0, t) = at^h + bt^q + O(t^g) - \alpha\pi^{-1/2} a^n \Gamma_{nh} t^{nh+1/2} [1 + O(t^{q-h})] \\ + \alpha^2 n\pi^{-1} a^{2n-1} I_{nh} I_{2nh-h+1/2} t^{(2n-1)h+1} [1 + O(t^{q-h})], \quad t \rightarrow 0. \end{aligned} \tag{5.3}$$

Here we have introduced  $I_d$ , defined by

$$I_d = \int_0^1 \frac{s^d}{(1-s)^{1/2}} ds. \tag{5.4}$$

To find  $T(0, t)$  for  $\alpha$  large, we first use the Abel inversion formula to solve (2.9) for  $T^n$  in the form

$$T^n(0, t) = \frac{f(t)}{\alpha} - \frac{1}{\alpha\pi^{1/2}} \frac{d}{dt} \int_0^t (t-s)^{1/2} T(0, s) ds. \tag{5.5}$$

Then we iterate (5.5) to obtain

$$T(0, t) = \alpha^{-1/n} [f(t)]^{1/n} - \alpha^{-2/n} n^{-1} \pi^{-1/2} [f(t)]^{1/n-1} \frac{d}{dt} \int_0^t [f(s)]^{1/n} (t-s)^{-1/2} ds + O(\alpha^{-3/n}), \quad t > 0. \quad (5.6)$$

The result (5.6) cannot be valid at  $t = 0$  because  $f(0)$  may not be zero, whereas  $T(0, 0)$  must be zero. It is not valid for  $t$  large if  $f(t)$  decays too fast. Thus an initial layer expansion is required at and near  $t = 0$ , and another expansion may be needed for large  $t$ , but we shall not determine it.

**Appendix A. Existence and uniqueness.** To show that  $u^c \equiv u^0$ , we consider (3.2) with  $\rho(t) = \alpha[u_{2i}(0, t)]^{n-1}$  and  $\bar{\rho}(t) = \alpha[u_{2i-1}(0, t)]^{n-1}$ . Then taking limits as  $j \rightarrow \infty$  yields the equation

$$u^c(x, t) - u^0(x, t) = \int_0^t [u^c(0, s) - u^0(0, s)] \mathfrak{H}(x, t, s) ds, \quad t \geq 0, \quad x \geq 0, \quad (A.1)$$

where

$$\mathfrak{H}(x, t, s) = \frac{[u^c(0, s)]^{n-1} - [u^0(0, s)]^{n-1}}{u^c(0, s) - u^0(0, s)} u^c(0, s) G_\rho(x, t, s) \geq 0. \quad (A.2)$$

By setting  $x = 0$  in (A.1) we obtain

$$u^c(0, t) - u^0(0, t) = \int_0^t [u^c(0, s) - u^0(0, s)] \mathfrak{H}(0, t, s) ds, \quad t \geq 0. \quad (A.3)$$

This can be viewed as a homogeneous integral equation of the second kind for  $u^c(0, t) - u^0(0, t)$  with  $\mathfrak{H}(0, t, s)$  as the kernel. If we choose a  $t$  such that  $|u^c(0, s) - u^0(0, s)| \leq |u^c(0, t) - u^0(0, t)|$  for  $0 \leq s \leq t$ , then (A.3) yields

$$|u^c(0, t) - u^0(0, t)| \leq |u^c(0, t) - u^0(0, t)| \int_0^t \mathfrak{H}(0, t, s) ds. \quad (A.4)$$

For  $t$  sufficiently small, say  $0 \leq t \leq \epsilon$ , the integral in (A.4) is less than unity, which implies that  $u^c(0, t) = u^0(0, t)$  for  $t \leq \epsilon$ . Using this fact in (A.3), we can show that  $u^c(0, t) = u^0(0, t)$  in a larger interval. This procedure can be repeated to show that  $u^c(0, t) = u^0(0, t)$  for all  $t \geq 0$ . Then (A.1) shows that  $u^c(x, t) = u^0(x, t)$  for all  $x \geq 0$ ,  $t \geq 0$ . Thus there is a common limit  $u(x, t)$ , so

$$u(x, t) = u^c(x, t) = u^0(x, t), \quad x \geq 0, \quad t \geq 0. \quad (A.5)$$

It follows from the definition (3.1) of  $u_i$  and from (3.2) that  $u_i$  and  $u_{i-1}$  satisfy

$$u_i(x, t) = u_\rho(x, t) + \int_0^t \{\rho(s) - \alpha[u_{i-1}(0, s)]^{n-1}\} u_i(0, s) G_\rho(x, t, s) ds. \quad (A.6)$$

Then since  $u_i \rightarrow u$  and  $u_{i-1} \rightarrow u$ , it is clear from (A.6) that  $u$  satisfies (2.1).

To show that the nonnegative solution constructed above is unique, we assume that there are two solutions  $T_1$  and  $T_2$ . By subtracting (2.9) for  $T_2$  from (2.9) for  $T_1$  we obtain

$$T_1(0, t) - T_2(0, t) = \pi^{-1/2} \alpha \int_0^t [T_1(0, s) - T_2(0, s)] \left\{ \frac{T_1^n(0, s) - T_2^n(0, s)}{T_1(0, s) - T_2(0, s)} (t - s)^{-1/2} \right\} ds. \tag{A.7}$$

Now by the same arguments used above to show that  $u^e(0, t) = u^0(0, t)$ , it follows that  $T_1(0, t) = T_2(0, t)$ . Then from (2.1) it follows that  $T_1(x, t) = T_2(x, t)$ .

**Appendix B. Asymptotic behavior of  $u_{\rho^*}(0, t)$ .** To establish the asymptotic property (3.7) for  $u_{\rho^*}(0, t)$ , we consider the initial boundary value problem (2.2)-(2.5) for  $u_{\rho^*}$  with  $\rho(t) = \rho^*(t) = \alpha M t^{-1}$  and with  $\delta(t - s)$  replaced by  $f(t)$ . Applying the Laplace transform to this problem yields

$$\hat{u}_{\rho^*xx}(x, p) + p \hat{u}_{\rho^*}(x, p) = 0, \quad x > 0, \tag{B.1}$$

$$\hat{u}_{\rho^*}(0, p) = \alpha M \int_0^\infty e^{-pt} t^{-1} u_{\rho^*}(0, t) dt - \hat{f}(p), \tag{B.2}$$

$$\hat{u}_{\rho^*}(x, p) \rightarrow 0, \quad x \rightarrow \infty. \tag{B.3}$$

Here  $\hat{u}_{\rho^*}(x, p)$  and  $\hat{f}(p)$  are defined by

$$\hat{u}_{\rho^*}(x, p) = \int_0^\infty e^{-pt} u_{\rho^*}(x, t) dt, \quad \hat{f}(p) = \int_0^\infty e^{-pt} f(t) dt. \tag{B.4}$$

The solution of (B.1) satisfying (B.3) is

$$\hat{u}_{\rho^*}(x, p) = A(p) e^{-p^{1/2} x}. \tag{B.5}$$

Here  $A(p) = \hat{u}_{\rho^*}(0, p)$  must be determined from the boundary condition (B.2). Upon substitution of (B.5) into (B.2) we obtain

$$-p^{1/2} A(p) = \alpha M \int_0^\infty e^{-pt} t^{-1} u_{\rho^*}(0, t) dt - \hat{f}(p). \tag{B.6}$$

Differentiation of (B.6) with respect to  $p$  yields

$$-\frac{d}{dp} [p^{1/2} A(p)] = -\alpha M A(p) - \frac{d}{dp} \hat{f}(p). \tag{B.7}$$

The solution of (B.7) which satisfies (B.6) is

$$A(p) = -p^{-1/2} \exp [2\alpha M p^{1/2}] \int_p^\infty \exp [-2\alpha M \xi^{1/2}] \hat{f}'(\xi) d\xi. \tag{B.8}$$

As  $p \rightarrow 0$ , (B.8) implies that

$$A(p) \sim p^{-1/2} \int_0^\infty \exp [-2\alpha M \xi^{1/2}] \int_0^\infty t f(t) e^{-\xi t} dt d\xi \quad \text{as } p \rightarrow 0. \tag{B.9}$$

Then a classical asymptotic result on Laplace transforms shows that

$$u_{\rho^*}(0, t) \sim C t^{-1/2} \quad \text{as } t \rightarrow \infty, \quad C > 0. \tag{B.10}$$

**Appendix C. Estimation of an integral.** To estimate the integral in (3.12) we consider (2.2)-(2.5) with  $\rho(t) = \mu = \text{constant}$ . Upon integrating the differential equa-

tion (2.2) we obtain

$$\int_{0^-}^{t^+} \int_0^\infty G_{\mu,t}(x, t, s) ds dx = \int_{0^-}^{t^+} \int_0^\infty G_{\mu,xx}(x, t, s) ds dx = - \int_{0^-}^{t^+} G_{\mu,x}(0, t, s) ds \quad (\text{C.1})$$

By virtue of the boundary condition (2.3) we then have

$$\int_{0^-}^{t^+} \int_0^\infty G_{\mu,t}(x, t, s) ds dx = 1 - \mu \int_0^t G_\mu(0, t, s) ds. \quad (\text{C.2})$$

Since  $G_\mu(x, t, s)$  depends on the difference  $t - s$ ,  $G_{\mu,t} = -G_{\mu,s}$  and (C.2) becomes

$$0 \leq \int_0^\infty G_\mu(x, t, 0) dx = 1 - \mu \int_0^t G_\mu(0, t, s) ds, \quad t > 0. \quad (\text{C.3})$$

This gives the desired inequality

$$\int_0^t G_\mu(0, t, s) ds \leq \mu^{-1}. \quad (\text{C.4})$$

#### REFERENCES

- [1] W. R. Mann and F. Wolf, *Heat transfer between solids and gases under nonlinear boundary conditions*, Quart. Appl. Math. 9, 163-184 (1951)
- [2] J. H. Roberts and W. R. Mann, *A certain nonlinear integral equation of the Volterra type*, Pacific J. Math. 1, 431-445 (1951)
- [3] K. Padmavally, *On a nonlinear integral equation*, J. Math. Mech. 7, 533-555 (1958)
- [4] A. Friedman, *Generalized heat transfer between solids and gases under nonlinear boundary conditions*, J. Math. Mech. 8, 161-183 (1959)