

Ordinary and Partial Differential Equations and Applications
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Lecture - 49
Laplace Equation - I

Hello friends. Welcome to my lecture on Laplace equation. This is first lecture on Laplace equation. We shall start with 2-dimensional Laplace equation.

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Laplace equation: First let us consider the two dimensional case:

$$\nabla^2 u = 0, \quad (1)$$

We know that two dimensional heat equation is given by

$$\frac{\partial u}{\partial t} = c^2 \left(\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} \right), \quad (2)$$

where c^2 is the **diffusivity of the material**.

In the steady state, $u(x, y, t)$ is independent of t so $\frac{\partial u}{\partial t} = 0$ and the equation (2) reduces to

$$\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = 0$$

which is the well known **Laplace equation in two dimensions**.

Let us consider the 2-dimensional case. Del square $u=0$, del square is the Laplacian operator defined as del square in the 2-dimensional case del square/del x square+ del square/del y square. So del square $u=$ del square u /del x square+ del square u /del y square. Del square $u=0$ gives us this 2-dimensional Laplace equation and these 2-dimensional Laplace equations occur say for example in the case of 2-dimensional heat equation.

2-dimensional heat equation is given by del u /del $t=c$ square del square u /del x square+del square u /del y square, c square is the diffusivity of the material. Now in the steady state case, the temperature u x, y, t no longer depends on time, so the partial derivative of u with respect to t is 0 and therefore this equation this 2-dimensional heat equation reduces to $u/xx+u/yy=0$ which is the well-known Laplace equation in 2 dimensions.

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Separation of variables method: Let us assume

$$u(x, y) = X(x)Y(y)$$

Then

$$\frac{X''}{X} = -\frac{Y''}{Y} = k$$

which implies

$$\frac{d^2 X}{dx^2} - kX = 0 \quad \text{and} \quad \frac{d^2 Y}{dy^2} + kY = 0$$

$$k=0, k>0, k<0$$

$$\begin{aligned}
 u(x,y) &= X(x)Y(y) \\
 \frac{\partial u}{\partial x} &= \frac{dX}{dx} Y \\
 \frac{\partial^2 u}{\partial x^2} &= \frac{d^2 X}{dx^2} Y \\
 \frac{\partial u}{\partial y} &= X \frac{dY}{dy} \\
 \frac{\partial^2 u}{\partial y^2} &= X \frac{d^2 Y}{dy^2} \\
 \frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} &= 0 \\
 Y \frac{d^2 X}{dx^2} + X \frac{d^2 Y}{dy^2} &= 0 \\
 \frac{1}{X} \frac{d^2 X}{dx^2} + \frac{1}{Y} \frac{d^2 Y}{dy^2} &= 0 \\
 \frac{1}{X} X'' + \frac{1}{Y} Y'' &= 0 \\
 \frac{1}{X} X'' &= -\frac{1}{Y} Y'' = k
 \end{aligned}$$

We will solve this 2-dimensional Laplace equation by using the separation of variables method. $u(x, y)$ is a function of X and Y . So we assume that $u(x, y)$ can be expressed as a function of X * function of Y , this is called as separation of variables method. Now if X, Y is assumed as product of a function of x and product of end function of y then you find its partial derivative.

Partial derivative of u with respect to x is $\frac{du}{dx} = \frac{dX}{dx} * Y$ and then $\frac{\partial^2 u}{\partial x^2} = \frac{d^2 X}{dx^2} * Y$. Similarly, $\frac{\partial^2 u}{\partial y^2}$ will be X times $\frac{d^2 Y}{dy^2}$ and now $\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = 0$ gives us Y times $\frac{d^2 X}{dx^2} + X$ times $\frac{d^2 Y}{dy^2}$. We can divide this equation by $X * Y$ and write it as $\frac{1}{X} \frac{d^2 X}{dx^2} + \frac{1}{Y} \frac{d^2 Y}{dy^2} = 0$.

Or we can write it as $\frac{1}{X} X''$, X'' denotes the derivative of X with respect to X of second order and similarly this is $-\frac{1}{Y} Y''$. Now left hand side is a function of X only because X is a function of x , its twice second order derivative will be a function of X/x so left hand side is a function of x , right hand side is a function of y , x and y are independent variables.

This can happen only when they are equal to a constant, so let us write it as some constant k so $\frac{X''}{X} = -\frac{Y''}{Y} = \text{some constant } k$. Now these equations $\frac{X''}{X} = k$ and $\frac{Y''}{Y} = -k$, they give rise to 2 second order ordinary differential equations $\frac{d^2 X}{dx^2} - kX = 0$ and $\frac{d^2 Y}{dy^2} + kY = 0$. Now k is an arbitrary

constant here. So there arise 3 cases, $k=0$, $k>0$ and $k<0$. Let us discuss these 3 cases one by one.

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Case $k = 0$: $X(x) = Ax + B$, $Y(y) = Cy + D$.

Case $k > 0$: Suppose $k = \mu^2$ then
 $X(x) = Ae^{\mu x} + Be^{-\mu x}$, $Y(y) = C \cos \mu y + D \sin \mu y$.

Case $k < 0$: Suppose $k = -\mu^2$ then
 $X(x) = A \cos \mu x + B \sin \mu x$, $Y(y) = Ce^{\mu y} + De^{-\mu y}$.

So in the first case when $k=0$, $k=0$ means $d^2 X/dx^2 = 0$ and $d^2 Y/dy^2 = 0$. So when second derivative of X with respect to x is 0, it means X is a linear function so $X = Ax + B$ and similarly $Y = Cy + D$. So we have $X = Ax + B$, $Y = Cy + D$. Now in the case when $k > 0$ we can write k as square of some real number, so $k = \mu^2$. So when $k = \mu^2$ in this case we have $d^2 X/dx^2 - k X = 0$ and for Y we have $d^2 Y/dy^2 + k Y = 0$.

Now this is second order linear differential equation, its ordinary equation is $m^2 - k = 0$ so $m = \pm \sqrt{k}$. This is $k = \mu^2$, so this is μ^2 . So this is $d^2 X/dx^2 - \mu^2 X = 0$ and this is $\mu^2 Y = 0$ so $m^2 - \mu^2 = 0$ gives you $m = \pm \mu$ and therefore this equation let me call it Roman I, Roman II so I gives us the solution as $X = Ae^{\mu x} + Be^{-\mu x}$ because there are 2 real roots $\pm \mu$.

In the other case second case, we have $m^2 + \mu^2 = 0$ so we get 2 complex roots $m = \pm i \mu$. So we get $Y = C \cos \mu y + D \sin \mu y$ and in the case of $k < 0$, k can be written as $-\mu^2$ then we will have the equations $d^2 X/dx^2 + \mu^2 X = 0$ where the solution will be $X = A \cos \mu x + B \sin \mu x$. With respect to Y we will have $d^2 Y/dy^2 - \mu^2 Y = 0$.


So we will get $Y = C e^{\mu y} + D e^{-\mu y}$ and so $u(x, y)$ will be product of X and Y for the equations $k=0, k>0, k<0$. Now which case will be suitable for our problem this will depend on the given boundary conditions.

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Thus, the various possible solutions are

$$u(x, y) = (Ax + B)(Cy + D)$$

$$u(x, y) = (Ae^{\mu x} + Be^{-\mu x})(C \cos \mu y + D \sin \mu y)$$

$$u(x, y) = (A \cos \mu x + B \sin \mu x)(Ce^{\mu y} + De^{-\mu y}).$$


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So let us see how we tackle for a given problem, so these are the various possibilities.

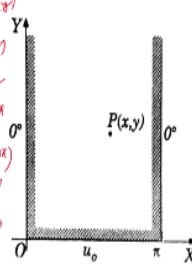
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Example: An infinitely long plane uniform plate is bounded by two parallel edges and an end at right angles to them. The breadth is π ; this end is maintained at a temperature u_0 at all points and other edges are at zero temperature. Determine the temperature at any point of the plate in the steady state.

Handwritten notes:

$u_{xx} + u_{yy} = 0$
 $u(0, y) = 0, u(\pi, y) = 0$
 $u(x, 0) = u_0, u(x, \infty) = 0$
 $u(x, y) = X(x)Y(y)$
 $u(x, y) = (Ax + B)(Cy + D)$
 $u(0, y) = B(Cy + D) = 0 \Rightarrow B = 0 \text{ or } C = D = 0$
 We take $B = 0$
 $u(x, y) = A(Cy + D) = Ey + F$
 $u(x, \infty) = \infty \Rightarrow E = 0$
 $u(x, y) = F$
 $F = u_0$
 $u(x, y) = u_0$

$k > 0: k = \mu^2$
 $u(x, y) = (Ae^{\mu x} + Be^{-\mu x})(C \cos \mu y + D \sin \mu y)$
 $u(x, y) = 0 = (Ae^{\mu x} + Be^{-\mu x})(C \cos \mu y + D \sin \mu y)$



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Now let us look at an infinitely long uniform plate, it is bounded by 2 parallel edges, these are 2 parallel edges and at an end at right angles to them this angle is at right end to them, this end is maintained at a temperature u_0 , this temperature u_0 here and at all points and other edges are at temperature 0, so here the temperature is 0, here is the temperature 0. We have to find the temperature at any point of the plate in the steady state.

So we have to solve this equation $u_{xx} + u_{yy} = 0$. The boundary conditions are on this y axis $x=0$ so $u(0, y) = 0$ for all y and on this axis, this is $x=\pi$ okay so we have $u(\pi, y) = 0$ for all y okay and for all y and for all $y > 0$ and $u(x, 0) = u_0$ okay. So we are given and then what happens is that when y goes to infinity okay u goes to zero so $\lim_{y \rightarrow \infty} u(x, y) = 0$ okay.

So these are the boundary conditions. Let us solve the given equation u_{xx} , so we assume that $u(x, y) = X(x)Y(y)$. So we get the solutions $k=0$ the solution is $u(x, y) = Ax + B \cdot Cy + D$ okay now what happens when you take $x=0$ let us apply the boundary conditions so $u(0, y) = 0$ this is small x and this is small y okay so $x=0$ means $B \cdot Cy + D = 0$ okay when $x=0$. Now this means that either $B=0$ or $C=D=0$.

If $C=D=0$ okay then y will be $=0$ then $Cy + D$ will be $=0$, so then $u(x, y)$ will be 0 for all x and y. So this is not possible okay so we take $B=0$ okay and then $u(x, y)$ becomes $B \cdot Cy + D$. I can write it as BC , BC is a new constant, I can write it as $Ey + F$ okay. Now we are given another condition what we have is that $u(0, y) = 0$; $u(\pi, y) = 0$ and $u(x, 0) = u_0$ okay, so what do we get, we will have $u(x, y) = 0$ as y goes to infinity okay.

See as y goes to infinity okay $u(x, y)$ goes to 0 so E must be 0 okay, as y goes to infinity u goes to 0 so E has to be 0 otherwise the temperature will not remain finite okay. So $E=0$ means $u(x, y) = F$, we have $u(x, y) = F$ and we see that $u(x, y) = F$ is not possible because we are given that $u(\pi, y) = 0$ okay. So since $u(\pi, y) = 0$ okay F must be 0 okay. So $u(x, y)$ has to be 0 and therefore this case is not possible $u(x, y) = Ax + B \cdot Cy + D$.

Let us take then $k > 0$, when k is > 0 we can take k to be $= \mu^2$ and then the solution $u(x, y)$ is of the type we have $A e^{\mu x} + B e^{-\mu x} + C \cos \mu y + D \sin \mu y$. Now again let us put $x=0$, when we put $x=0$ we get $u(0, y) = A + B + C \cos \mu y + D \sin \mu y$ okay. This is 0 for all y okay so either $A+B=0$ or $C=D=0$ must be 0 okay. $C=D=0$ gives $u(x, y) = 0$, this gives you $u(x, y) = 0$ for all x and y so not possible so $A+B=0$ okay.

Now let us use the other condition, $u(\pi, y) = 0 = A e^{\mu \pi} + B e^{-\mu \pi} + C \cos \mu y + D \sin \mu y$. So what happens either $A e^{\mu \pi} + B e^{-\mu \pi} = 0$ or $C=D=0$. $C=D=0$ makes $u(x, y) = 0$, so $C=D=0$ is not possible. So we have $A e^{\mu \pi} + B e^{-\mu \pi} = 0$

the power $\mu \pi + B e$ to the power $-\mu \pi = 0$. Now from this equation $B = -A$ so I can write it as A times e to the power $\mu \pi - e$ to the power $-\mu \pi = 0$.

Now what happens either $A=0$ or e to the power $\mu \pi - e$ to the power $-\mu \pi = 0$. If $A=0$ then what will happen we have $B=0$, $A=0$ means $B=0$. When $A=0$, $B=0$ will make $u(x, y) = 0$ which is not possible. So the other possibility is e to the power $\mu \pi - e$ to the power $-\mu \pi = 0$ and which makes e to the power $\mu \pi = e$ to the power $-\mu \pi$ or we can say e to the power $2 \mu \pi = 1$ which gives $\mu = 0$.

And $\mu = 0$ case we have already seen, $\mu = 0$ means $k = 0$, $k = 0$ case we have already discussed. It is not possible so here if e to the power $\mu \pi = e$ to the power $-\mu \pi$ then we get the case $k = 0$ which is not possible so this gives you $A = 0$ and $A = 0$ gives $B = 0$ so we get $u(x, y) = 0$. So this $k > 0$ is also not possible.

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Case III: $k = -\mu^2$
 $u(x, y) = (A \cos \mu x + B \sin \mu x) (C e^{\mu y} + D e^{-\mu y})$
 $u(0, y) = 0 = A(C e^{\mu y} + D e^{-\mu y})$ with $A = 0$ or $C = D = 0$
 $\Rightarrow A = 0$
 $u(x, 0) = 0 = (B \sin \mu x) (C e^{\mu \cdot 0} + D e^{-\mu \cdot 0})$ $B = 0$ not possible
 $\sin \mu x = 0 \Rightarrow \mu = n, n = 1, 2, \dots$
 $\mu = n, n = 1, 2, \dots$
 $u(x, y) = B_n (C_n e^{ny} + D_n e^{-ny}) \sin nx$
 $u(x, y) = \sin nx (E_n e^{ny} + F_n e^{-ny})$
 $u(x, y) = \sin nx (G_n e^{ny} + H_n e^{-ny})$
 $u(x, y) = \sum_{n=1}^{\infty} F_n \sin nx e^{-ny}$
 $u_0 = u(x, 0) = \sum_{n=1}^{\infty} F_n \sin nx$
 $F_n = \frac{2}{\pi} \int_0^{\pi} u_0 \sin nx dx$
 $= \frac{240}{\pi} \left[\frac{-\cos nx}{n} \right]_0^{\pi}$
 $= \frac{240}{\pi} (1 - \cos 2n\pi)$

Hence, the solution is given by

$$u(x, y) = \frac{4u_0}{\pi} \left[e^{-y} \sin x + \frac{1}{3} e^{-3y} \sin 3x + \frac{1}{5} e^{-5y} \sin 5x + \dots \right]$$

Let us go to the third case. In the third case, we have case III let us say $k = -\mu^2$, when k is $-\mu^2$ $u(x, y) = A \cos \mu x + B \sin \mu x C e^{\mu y} + D e^{-\mu y}$. Now $u(0, y)$ let us put 0 , $u(0, y) = 0$ gives you $A = 0$ and then this term become 0 , then $C e^{\mu y} + D e^{-\mu y} = 0$ means either $A = 0$ or $C = D = 0$.

$C = D = 0$ is not possible, so $A = 0$ so this gives you $A = 0$. Then, $u(x, 0)$ let us use this one, so this gives you A term is already 0 so we have $B \sin \mu x C e^{\mu \cdot 0} + D e^{-\mu \cdot 0}$ to the power $-\mu y$. Now this is 0 means either $B = 0$, $B = 0$ gives you $A = 0$, $B = 0$ gives you $u(x, y) = 0$

so $B=0$ not possible okay. $C e^{\mu y} + D e^{-\mu y}$ cannot be 0 because for that C and D both have to be 0s.

And when C and D both are 0s again $u(x, y)$ is 0, so what will happen $\sin \mu \pi = 0$ which gives you $\mu = n$, n taking values 0, +1, +2 and so on. Now here if your $n=0$ $\mu=0$, $\mu=0$ means $k=0$, $k=0$ is not possible so $n=0$ cannot be taken. When n is taking negative values then what will happen, we know that $\sin(-\theta) = -\sin \theta$ so taking negative values of n will only add a negative sign to the expression.

And negative sign will be absorbed in the constant appearing here and therefore we can only take the positive values of n . So we will take $\mu = n$ where $n=1, 2, 3$, and so on okay and then what will happen, so we will have $\mu = n$ and then this will be $u(x, y) =$ we had $A=0$, B will be absorbed inside there and we will get $u(x, y) = \sin nx$, $\mu = n$ and then BC will become some constant say E_n then $E_n e^{\mu y} + F_n e^{-\mu y}$.

So we will have this $\sin nx$ times $E_n e^{\mu y} + F_n e^{-\mu y}$. Now we have to see there are 2 constants E_n and F_n , so let us put F_n okay. E_n and F_n , let us see that as y goes to infinity $u(x, y)$ goes to 0, $u(x, y)$ goes to 0 as y goes to infinity, so this condition means that the E_n 's must be 0s okay otherwise the solution will not remain finite. So this means that E_n will have to be 0 so we will have $u(x, y) = \sin nx * F_n e^{-ny}$ okay.

Now these are solutions of the Laplace equation for every value of $n=1, 2, 3$ and so on but we have to still get the condition this one this condition we have. We have not still used the condition $u(x, 0) = u_0$. So this condition has to be used, so what we do is for this condition to be used we will need the general solution $u(x, y) = \sum_{n=1}^{\infty} F_n \sin nx * e^{-ny}$ okay. So let me put $y=0$, when we put $y=0$, $u(x, 0) = \sum_{n=1}^{\infty} F_n \sin nx$.

$u(x, 0)$ is given to be u_0 , so this is Fourier sine series for the function u_0 . So we will have $F_n = \frac{2}{\pi}$ half range Fourier sine series it is 0 to π and we will have $u_0 \sin nx \, dx$ okay. So we can integrate this, so $2 u_0$, u_0 is constant, this is $-\cos nx/n$. We have here π , here 0, so we get $2 u_0/n \pi$ and we get $1 - \cos n\pi$ okay 0 to π . So what we get, $2 u_0/n \pi (1 - \cos n\pi)$ this is = when n is even this is 0 and it is $= 4 u_0/n \pi$ when n is odd because \cos and π will be -1.

So $4 u_0/n \pi$ we have and therefore the solution $u(x, y)$ will be so we take here when n takes even values F_n is 0 and when n takes odd values F_n becomes $4 u_0/n \pi$ so $u(x, y)$ will be let me write $n = 2m-1$ so $m=1$ to infinity F_{2m-1} and $\sin(2m-1)x$ to the power $-2m-1$ okay and $F_{2m-1} = 4 u_0/2m-1 \pi$. So summation $m=1$ to infinity of $4 u_0/2m-1 \pi$ and then $\sin(2m-1)x$ to the power $-2m-1$ okay. You can take $m=1, 2, 3$, and so on you get these solutions.

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Laplace's equation in polar co-ordinates:

While solving boundary value problems for PDE's it is better to use co-ordinates with respect to which the boundary of the region under consideration has a simple representation. To deal with circular plates or membranes, the polar co-ordinates (r, θ) will be appropriate. Hence we have to transform the Laplacian

$$\nabla^2 u = \frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2}$$

into these new co-ordinates.

Handwritten notes on the slide:

- $x = r \cos \theta, y = r \sin \theta$
- $r^2 = x^2 + y^2, \theta = \tan^{-1} \frac{y}{x} \Rightarrow \frac{\partial \theta}{\partial x} = \frac{1}{r^2} (-\frac{y}{x^2})$
- $2r \frac{\partial \theta}{\partial x} = -\frac{2y}{x^2} \Rightarrow \frac{\partial \theta}{\partial x} = -\frac{y}{x^2}$
- $2r \frac{\partial \theta}{\partial y} = \frac{2x}{x^2} \Rightarrow \frac{\partial \theta}{\partial y} = \frac{x}{x^2} = \frac{1}{x}$
- $\frac{\partial x}{\partial r} = \cos \theta, \frac{\partial x}{\partial \theta} = -r \sin \theta$
- $\frac{\partial y}{\partial r} = \sin \theta, \frac{\partial y}{\partial \theta} = r \cos \theta$
- $\frac{\partial^2 u}{\partial x^2} = \frac{\partial}{\partial x} \left(\frac{\partial u}{\partial x} \right) = \frac{\partial}{\partial x} \left(\cos \theta \frac{\partial u}{\partial r} - r \sin \theta \frac{\partial u}{\partial \theta} \right)$
- $\frac{\partial^2 u}{\partial y^2} = \frac{\partial}{\partial y} \left(\frac{\partial u}{\partial y} \right) = \frac{\partial}{\partial y} \left(\sin \theta \frac{\partial u}{\partial r} + r \cos \theta \frac{\partial u}{\partial \theta} \right)$

Final result from handwritten notes:

$$\nabla^2 u = \frac{1}{r^2} \left(\frac{\partial^2 u}{\partial r^2} + \frac{\partial^2 u}{\partial \theta^2} \right) + \frac{1}{r} \frac{\partial u}{\partial r}$$

So Laplace equation in polar co-ordinates, while solving boundary value problems for partial differential equations, it is better to use co-ordinates with respect to which the boundary of the region under consideration has a simple representation. To deal with circular plates or circular membranes, the polar co-ordinates r, θ will be appropriate so we have to transform the Laplacian $\nabla^2 u$ to polar co-ordinates.

So let us see the representation of $\nabla^2 u$ in the polar co-ordinates. Let me see the relationship between Cartesian and polar co-ordinates $x=r \cos \theta, y=r \sin \theta$ and this gives you $r^2 = x^2 + y^2$ and $\theta = \tan^{-1} y/x$. So this gives you $2r \frac{\partial r}{\partial x} = 2x$ and $2r \frac{\partial r}{\partial y} = 2y$. This gives you $\frac{\partial r}{\partial x} = x/r, x/r$ means $\cos \theta$ and this gives you $\frac{\partial r}{\partial y} = y/r$ means $\sin \theta$ and here this gives you $\frac{\partial \theta}{\partial x} = -y/x^2$ and $\frac{\partial \theta}{\partial y} = x/y^2$.

So this is $-\frac{y}{x^2}$ and this is $-\frac{y \sin \theta}{r^2}$ so $-\frac{\sin \theta}{r}$ and similarly $\frac{\partial \theta}{\partial y} = \frac{1}{r} \frac{\partial \theta}{\partial y} = \frac{1}{r} \frac{1}{\cos \theta} = \frac{1}{r \cos \theta}$. So we get here $\frac{x}{x^2 + y^2}$ which is $\frac{\cos \theta}{r}$. So we get $\frac{\partial \theta}{\partial x} = -\frac{y}{x^2 + y^2}$. Let us now write the partial derivative of u with

respect to x . So this is $\frac{\partial u}{\partial r} \frac{\partial r}{\partial x} + \frac{\partial u}{\partial \theta} \frac{\partial \theta}{\partial x}$. I can put the value $\frac{\partial r}{\partial x}$ is $\cos \theta$ so $\cos \theta \frac{\partial u}{\partial r} + \frac{\partial u}{\partial \theta} \frac{\partial \theta}{\partial x}$ is $-\sin \theta / r$ so $-\sin \theta / r \frac{\partial u}{\partial \theta}$.

Similarly, $\frac{\partial u}{\partial y}$ we can write $= \frac{\partial u}{\partial r} \frac{\partial r}{\partial y} + \frac{\partial u}{\partial \theta} \frac{\partial \theta}{\partial y}$ and I can write it as $\frac{\partial r}{\partial y}$ is $\sin \theta$ so $\sin \theta \frac{\partial u}{\partial r} + \frac{\partial u}{\partial \theta} \frac{\partial \theta}{\partial y}$ is $\cos \theta / r$ so $\cos \theta / r \frac{\partial u}{\partial \theta}$. Now let us write $\frac{\partial^2 u}{\partial x^2}$. We have to find value of this, so $\frac{\partial^2 u}{\partial x^2} = \frac{\partial}{\partial x}$ of $\frac{\partial u}{\partial x}$.

Let us notice that $\frac{\partial u}{\partial x}$ is $\cos \theta \frac{\partial u}{\partial r} - \sin \theta / r \frac{\partial u}{\partial \theta}$ so this gives the differential operator $\frac{\partial}{\partial x}$ as $\cos \theta \frac{\partial}{\partial r} - \sin \theta / r \frac{\partial}{\partial \theta}$ okay. So I can put it here so $\cos \theta \frac{\partial}{\partial r} - \sin \theta / r \frac{\partial}{\partial \theta}$ okay applied to $\frac{\partial u}{\partial x}$ and $\frac{\partial u}{\partial x}$ is $\cos \theta \frac{\partial u}{\partial r} - \sin \theta / r \frac{\partial u}{\partial \theta}$ okay.

Now let us apply $\cos \theta \frac{\partial}{\partial r}$ to this okay, so what we get $\cos \theta \frac{\partial}{\partial r}$ of $\cos \theta \frac{\partial u}{\partial r} - \sin \theta / r \frac{\partial u}{\partial \theta}$ okay. So $\cos \theta \frac{\partial}{\partial r}$ we applied to this then we apply $-\sin \theta / r \frac{\partial}{\partial \theta}$ to this expression, $\cos \theta \frac{\partial u}{\partial r} - \sin \theta / r \frac{\partial u}{\partial \theta}$ okay and let us see what we have, you see this is $= \cos \theta \frac{\partial}{\partial r}$ of $\cos \theta$, r and θ are independent.

So $\frac{\partial}{\partial r}$ of $\cos \theta$ will be 0, so what we get $\cos \theta$ times $\frac{\partial}{\partial r}$ of $\frac{\partial u}{\partial r}$ that is u_{rr} okay. Now we apply $\frac{\partial}{\partial r}$ to $\sin \theta$ which again r and θ are independent so $-\sin \theta$ when we differentiate with respect to r it will be 0. So we differentiate $1/r$ and $1/r$ gives you $-1/r^2$, $-$ becomes $+$ so we get $\cos \theta \sin^2 \theta / r^2 \frac{\partial u}{\partial \theta}$ and then we apply to u_{θ} .

So $-\sin \theta \cos \theta / r \frac{\partial u}{\partial \theta}$ okay, we are differentiating u_{θ} with respect to r so $u_{\theta r}$; u_{θ} , r and $u_{r \theta}$ will be taken as m . We are assuming that second order partial derivatives are continuous. So this is the expression 1 okay and similarly we can find the other expression $-\sin \theta / r$ times when we differentiate with respect to θ , so derivative of $\cos \theta$ is $-\sin \theta$.

So we get $-\sin \theta u_r$ okay then we have $\cos \theta$ times $u_r \theta$, so we have differentiated this term. Now we have multiplied $\cos \theta$, we have put here $\cos \theta u_{rr}$ and then I have multiplied $\cos \theta$ inside, so I think this $\cos \theta$ has to be multiplied inside here, $\cos^2 \theta$ it should be actually okay so we have what $\cos^2 \theta u_{rr}$ we have. Now here what we have we have differentiated $\cos \theta$ we got $-\sin \theta u_r$.

Then, we get $\cos \theta u_r \theta$ then we differentiate this $\sin \theta$ what we get $-\cos \theta/r$ so $-\cos \theta/r$ and we get $u_r \theta$ and then $1/r$ when differentiated with respect to θ will give 0. So we get $-\sin \theta/r$ and we get $u_r \theta$, θ okay so what terms we now have $\cos^2 \theta u_{rr}$ okay, $\sin \theta \cos \theta/r^2 u_r \theta$ okay and here we will get $-\sin \theta/r^2 - \cos \theta/r \sin \theta \cos \theta/r^2 u_r \theta$.

So we get $2 \sin \theta \cos \theta/r^2 u_r \theta$ okay. Here we get $-\sin \theta \cos \theta/r u_r \theta$ and here what do we get $-\sin \theta/r \cos \theta u_r \theta$ so $-\sin \theta/r u_r \theta$ so we get $-2 \sin \theta \cos \theta/r u_r \theta$ okay. Now what do we have so we have combined this term and this term with the 2 terms here, this one and this one okay and we get $\sin^2 \theta/r^2 u_{rr}$ okay, $\sin^2 \theta/r^2 u_{\theta\theta}$ and we also have one more term $\sin^2 \theta/r^2 u_r \theta$ okay.

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Applying chain rule,

$$u_{xx} = \cos^2 \theta u_{rr} + \frac{\sin^2 \theta}{r} u_r - \frac{2 \cos \theta \sin \theta}{r} u_{r\theta} + \frac{2 \cos \theta \sin \theta}{r^2} u_\theta + \frac{\sin^2 \theta}{r^2} u_{\theta\theta}.$$

Similarly,

$$u_{yy} = \sin^2 \theta u_{rr} + \frac{\cos^2 \theta}{r} u_r + \frac{2 \cos \theta \sin \theta}{r} u_{r\theta} - \frac{2 \cos \theta \sin \theta}{r^2} u_\theta + \frac{\cos^2 \theta}{r^2} u_{\theta\theta}.$$

So this is what we get as u_{xx} . We can check it in the next slide $u_{xx} = \cos^2 \theta u_{rr}$ then we get $2 \sin \theta \cos \theta/r^2 u_r \theta$, so $2 \sin \theta \cos \theta/r^2 u_r \theta$ and then we get $-2 \sin \theta \cos \theta/r u_r \theta$. So we get $-2 \sin \theta \cos \theta/r^2 u_r \theta$ and

then we get sin square theta/r ur, so we get that and then we get sin square theta/r square u theta theta so we get this.

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we have $u_y = \frac{\sin \theta}{r} u_r + \frac{\cos \theta}{r} u_\theta \Rightarrow \frac{\partial}{\partial y} \left(\frac{\sin \theta}{r} + \frac{\cos \theta}{r} \right)$

$u_{yy} = \frac{\partial}{\partial y} (u_y)$

$= \left(\frac{\sin \theta}{r} + \frac{\cos \theta}{r} \right) \left(\frac{\partial}{\partial r} \frac{\partial u}{\partial r} + \frac{\partial}{\partial \theta} \frac{\partial u}{\partial \theta} \right)$

$= \frac{\sin \theta}{r} \left(\frac{\partial^2 u}{\partial r^2} + \frac{\cos \theta}{r} \frac{\partial u}{\partial \theta} \right) + \frac{\cos \theta}{r} \left(\frac{\partial^2 u}{\partial r^2} + \frac{\sin \theta}{r} \frac{\partial u}{\partial \theta} \right)$

$= \frac{\sin \theta}{r} \left[\frac{\partial^2 u}{\partial r^2} + \frac{\cos \theta}{r} \frac{\partial u}{\partial \theta} \right] + \frac{\cos \theta}{r} \left[\frac{\partial^2 u}{\partial r^2} + \frac{\sin \theta}{r} \frac{\partial u}{\partial \theta} \right]$

$= \frac{\sin \theta}{r} \frac{\partial^2 u}{\partial r^2} + \frac{\cos \theta}{r} \frac{\partial^2 u}{\partial r^2} + \frac{\sin \theta \cos \theta}{r^2} \frac{\partial u}{\partial \theta} + \frac{\cos \theta \sin \theta}{r^2} \frac{\partial u}{\partial \theta}$

$= \frac{\sin \theta}{r} \frac{\partial^2 u}{\partial r^2} + \frac{\cos \theta}{r} \frac{\partial^2 u}{\partial r^2} + \frac{2 \sin \theta \cos \theta}{r^2} \frac{\partial u}{\partial \theta}$

$= \frac{\sin \theta}{r} \frac{\partial^2 u}{\partial r^2} + \frac{\cos \theta}{r} \frac{\partial^2 u}{\partial r^2} + \frac{\sin 2\theta}{r^2} \frac{\partial u}{\partial \theta}$

Now we go to u_{yy} okay so we have u_y , u_y we found to be equal to let us see u_y , $u_y = \sin \theta / r u_r + \cos \theta / r u_\theta$. So here also we can find u_{yy} , $u_{yy} = \partial/\partial y$ of u_y okay. Now this gives you the differential after $\partial/\partial y$, $\sin \theta / r \partial/\partial r + \cos \theta / r \partial/\partial \theta$ applied to $\sin \theta / r u_r + \cos \theta / r u_\theta$ to this value okay $+ \cos \theta / r \partial/\partial \theta$.

We apply this first term to both the terms here, so we get $\sin \theta / r \partial/\partial r$ of $\sin \theta / r u_r + \cos \theta / r u_\theta$ and then we apply the second term $\cos \theta / r \partial/\partial \theta$ to $\sin \theta / r u_r + \cos \theta / r u_\theta$, what we get $\sin \theta / r$ and θ are independent so derivative of $\sin \theta$ with respect to r will be 0, so we get $\sin \theta / r u_{rr}$. Then, we apply $\partial/\partial r$ to $\cos \theta / r u_\theta$, it is 0.

We apply to $1/r$ we get $-\cos \theta / r^2 u_\theta$ and then we get $\cos \theta / r^2 u_\theta$ okay. When we apply here we get $\cos \theta / r$, we get $\partial/\partial \theta$ if $\sin \theta$ is $\cos \theta / r$ then we apply to u_r so $\sin \theta / r u_\theta$ then we have here $\partial/\partial \theta$ of $\cos \theta / r$ will be $-\sin \theta / r$ so $-\sin \theta / r u_\theta$. Then, we have derivative of $1/r$ with respect to θ is 0 so we get $\cos \theta / r^2 u_\theta$.

So we can get here $\sin^2 \theta / r u_{rr} - \sin \theta \cos \theta / r^2 u_\theta$. Then, we have $\sin \theta \cos \theta / r u_\theta$ and then we have $\cos^2 \theta / r u_\theta$. Then, we get $\sin \theta \cos \theta / r^2 u_\theta$.

ur theta, we have missed 1/r here I think yes sin theta delta/delta r cos theta/r, this cos theta/r we have missed so this cos theta/r we have missed. So we get cos square theta/r ur then sin theta cos theta/r ur theta and then -sin theta cos theta/r u theta okay.

This one -sin theta cos theta/r square u theta and then cos square theta/r square u theta theta okay. So what we get, sin square theta u rr-2 sin theta cos theta/r square mu theta okay. This one and this one and then we take this and this okay. So this one and this one, so we get 2 sin theta cos theta/r ur theta okay. We get cos square theta/r ur and then we get cos square theta/r square u theta theta.

So this is the value of u yy okay. Let us check this, so sin square theta u rr we have, cos square theta/r ur we have okay, 2 sin theta cos theta/r ur theta we have, -2cos theta sin theta/r square u theta we have and we have cos square theta/r square u theta theta okay. This one so now we add u xx and u yy and we can see easily that we get u rr+1/r ur+1/r square u theta theta.

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Hence
$$u_{xx} + u_{yy} = u_{rr} + \frac{1}{r}u_r + \frac{1}{r^2}u_{\theta\theta}.$$

Thus, the Laplace equation in polar co-ordinates is given by

$$u_{rr} + \frac{1}{r}u_r + \frac{1}{r^2}u_{\theta\theta} = 0. \quad (3)$$

Solution of Laplace's equation: Assume that a solution of (3) is of the form $u(r, \theta) = R(r)\phi(\theta)$.

Then substituting it in (3), we get

$$\frac{r^2 R'' + rR'}{R} = -\frac{\phi''}{\phi} = k \text{ (a constant)} \quad (4)$$

Handwritten notes:
 $\frac{\partial u}{\partial r} = \frac{dR}{dr} \phi$
 $\frac{\partial u}{\partial \theta} = R \frac{d\phi}{d\theta}$
 $\frac{\partial^2 u}{\partial r^2} = \frac{d^2 R}{dr^2} \phi$
 $\frac{\partial^2 u}{\partial \theta^2} = R \frac{d^2 \phi}{d\theta^2}$

Thus, the Laplacian del square in polar co-ordinates is given by this expression, so del square u is u rr+1/r ur+1/r square u theta theta=0. Now let us solve this equation by again separation of variable method. We are having 2 independent variables r and theta, so let us take u r, theta=R r*phi theta. When you use this equation u rr=R r*phi theta in this equation what you get delta u/delta r=dR/dr*phi okay.

And $\frac{d^2 u}{dr^2}$ then gives you $\frac{d^2 R}{dr^2} \cdot \phi$ okay and when you find u_r , u_r we have already got, $u_{\theta\theta}$ similarly will give you $u_{\theta\theta}$ will be your $r^2 \frac{d^2 \phi}{d\theta^2}$ and $u_{\theta\theta}$ will be $r^2 \frac{d^2 \phi}{d\theta^2}$. So let us substitute these values in this equation and then what will happen we will bring all functions of r on one side, so we will have $r^2 \frac{d^2 R}{dr^2} + r \frac{dR}{dr} - kR = -\frac{d^2 \phi}{d\theta^2}$ we will have.

Now this is the function of r , left hand side is the function of r only, this right hand side is the function of θ only, so r and θ are independent variables so this is possible on even each is equal to a constant. Let us take the constant as k , so we have $r^2 \frac{d^2 R}{dr^2} + r \frac{dR}{dr} - kR = -\frac{d^2 \phi}{d\theta^2} = k$. Now it will lead us to 2 differential equations of second order.

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Then (4) lead us to ordinary differential equations

$$r^2 R_{rr} + r R_r - kR = 0 \quad (5)$$

and $\phi_{\theta\theta} + k\phi = 0$. $R \frac{d^2 R}{dr^2} - k^2 R \Rightarrow m^2 - \mu^2 = 0 \Rightarrow m = \pm \mu$ $R = A e^{\mu r} + B e^{-\mu r} = A r^{\mu} + B r^{-\mu}$ $\phi_{\theta\theta} + k^2 \phi = 0 \Rightarrow m^2 + \mu^2 = 0 \Rightarrow m = \pm i\mu$ $\phi = C \cos \mu\theta + D \sin \mu\theta$ (7)



Putting $r = e^z$, (5) transforms to

$$R_{zz} - kR = 0$$

Case $k = 0$: $u(r, \theta) = (A \ln r + B)(C \theta + D)$.

Case $k > 0$: Suppose $k = \mu^2$ then

$$u(r, \theta) = (A r^{\mu} + B r^{-\mu})(C \cos \mu\theta + D \sin \mu\theta).$$



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So we will have $r^2 R_{rr} + r R_r - kR = 0$, $\phi_{\theta\theta} + k\phi = 0$. Now this is Cauchy-Euler equation. In this standard method is that you would replace the independent variable r by say e to the power z , then it transforms to a second order differential equation with constant coefficients we get $\frac{d^2 R}{dz^2} - kR = 0$. So it is a linear differential equation with constant coefficient.

And the second equation is again a linear differential equation with constant coefficient. Now here what we have $m^2 + \mu^2 = 0$ so what will happen let us now take the various cases $k=0$, when $k=0$ $\phi_{\theta\theta} = 0$, so ϕ will be $= C\theta + D$, $R_{zz} = 0$ will give you $R = Az + B$ but $z = \ln r$ so $\ln r + B$ you will have so $u(r, \theta) = A \ln r + B \cdot C\theta + D$. When $k = \mu^2$ then what we will have, $R_{zz} - \mu^2 R = 0$.

So it is a linear differential equation with constant coefficient, the auxiliary equation is $m^2 - \mu^2 = 0$. So $m = \pm \mu$ and therefore r will be $A e^{\mu z} + B e^{-\mu z}$ but $e^z = r$ so we have $A r^\mu + B r^{-\mu}$ and the other equation is $\phi'' + \mu^2 \phi = 0$. So here we have the auxiliary equation $m^2 + \mu^2 = 0$.

So $m = \pm i \mu$, so $\phi = A \cos \mu \theta + B \sin \mu \theta$ because we have complex roots. So A we have already taken, so let me write them as C and D okay. So $\phi = C \cos \mu \theta + D \sin \mu \theta$. So this is the solution in the case $k > 0$.


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Case $k < 0$: Suppose $k = -\mu^2$ then

$$u(r, \theta) = (A \cos(\mu \ln r) + B \sin(\mu \ln r))(C e^{i\mu\theta} + D e^{-i\mu\theta}).$$

Example: The diameter of a semi-circular plate of radius 'a' is at 0°C and the temperature at the semi-circular boundary is $T^\circ\text{C}$. Find the steady state temperature in the plate.

Solution: Considering the centre of the semi-circular plate as the pole and bounding diameter as the initial line, the steady state temperature $u(r, \theta)$ at any point $P(r, \theta)$ satisfies the equation



$$u_{rr} + \frac{1}{r} u_r + \frac{1}{r^2} u_{\theta\theta} = 0.$$

$u(r, 0) = 0, u(r, \pi) = 0, u(a, \theta) = T, 0 < \theta < \pi$

Handwritten notes on the slide:
 $R^2 z + k^2 R = 0$
 $m = \pm i\mu$
 $\phi = C \cos \mu \theta + D \sin \mu \theta$
 $R = A \cos(\mu \ln r) + B \sin(\mu \ln r)$
 $\phi = C \cos \mu \theta + D \sin \mu \theta$
 $u = (A \cos(\mu \ln r) + B \sin(\mu \ln r))(C \cos \mu \theta + D \sin \mu \theta)$

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Now we take the case $k < 0$ when $k = -\mu^2$ square. So when $k = -\mu^2$ square $R^2 z + \mu^2 R = 0$ we will get and therefore the auxiliary equation will have 2 complex roots $\pm i \mu$. So R will be $A \cos z + B \sin z$ and this will give you $A \cos \ln r + B \sin \ln r$ because z is $\ln r$ and ϕ double dash $+k = -\mu^2$ square okay. So $k = -\mu^2$ square you will get yeah $-\mu^2 \phi = 0$ so ϕ double dash $-\mu^2 \phi = 0$.

So here we will real roots $m = \pm \mu$ and therefore ϕ will be $C \cos \mu \theta + D \sin \mu \theta$ okay. So we will get this solution, this will be $\pm \mu$ so they are real roots so they are not complex so we will get $C e^{\mu \theta} + D e^{-\mu \theta}$ okay. Now let us take the case of a physical problem. The diameter of a semi-circular plate of radius a is at 0 degree and the temperature at the semi-circular boundary is T degree.

Find the steady state temperature in the plate. Considering the center of the semi-circular plate as the pole, so let us draw the figure. This semi-circular plate, this pole is taken as the center of the semi-circular plate, initial line is this bounding diameter, this is bounding diameter this initial line, so here this is pole okay. Pole means $r=0$, here $\theta=0$, here $\theta=\pi$.

Bounding diameter is taken and the radius is taken as a because we had given the radius as a okay and the temperature at the boundary is T degree centigrade, let the bounding diameter is 0 degree centigrade okay, so we have solve this equation $u_{rr} + \frac{1}{r} u_r + \frac{1}{r^2} u_{\theta\theta} = 0$. Now let us see what are the boundary conditions $u(r, \theta)$ when $\theta=0$ okay we have temperature 0 .

Then, when $\theta=\pi$ we again have temperature 0 okay here and then $u(a, \theta) = T$ degree where θ is $0 < \theta < \pi$. So we have the boundary conditions $u(r, 0) = 0$; $u(r, \pi) = 0$; $u(a, \theta) = T$ okay.

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The boundary conditions are

$$u(r, 0) = 0, \quad u(r, \pi) = 0, \quad u(a, \theta) = T.$$

Case $k=0$:

$$u(r, \theta) = (A \ln r + B)(C \theta + D)$$

$$u(r, 0) = 0 \Rightarrow D = 0$$

$$u(r, \pi) = (A \ln r + B)C = 0 \Rightarrow AC = 0, BC = 0$$

$$u(r, \pi) = (A \ln r + B)C = 0 \Rightarrow AC = 0, BC = 0$$

Case $k > 0$:

$$u(r, \theta) = (A r^k + B r^{-k})(C \cos \mu \theta + D \sin \mu \theta)$$

$$u(r, 0) = 0 \Rightarrow C = 0$$

$$u(r, \pi) = (A r^k + B r^{-k})D \sin \mu \pi = 0$$

$$u(r, \pi) = (A r^k + B r^{-k})D \sin \mu \pi = 0$$

$$T = u(a, \theta) = \int_{-\pi/2}^{\pi/2} E_n a^n \sin n \theta d\theta$$

Handwritten notes:

- $E_n a^n = \frac{2}{\pi} \int_0^{\pi} T \sin n \theta d\theta$
- $= \frac{2T}{\pi} \left[-\frac{\cos n \theta}{n} \right]_0^{\pi}$
- $= \frac{2T}{\pi} \left(\frac{1 - \cos n \pi}{n} \right)$
- If $D=0$ then $u(r, \theta) = 0$ (no data)
- hence $\sin \mu \pi = 0$ (if $\mu \pi$ odd)
- $\mu \pi = n \pi$
- $\mu = n, n=0, \pm 1, \pm 2$
- then $\mu = n, n=1, 2, \dots$
- NTW, $u(r, \theta) = (E r^k + B r^{-k}) \sin \mu \theta$
- Since $u=0$ at $r=0$ we take $B=0$ & hence
- $u(r, \theta) = \int_{-\pi/2}^{\pi/2} E_n r^n \sin n \theta d\theta$
- $n \neq 0$

Let us go to these boundary conditions $u(r, 0) = 0$; $u(r, \pi) = 0$; $u(a, \theta) = T$. Now let us solve these equations, so we consider the case $k=0$, so when consider $k=0$ we go to the solution for $k=0$, $k=0$ the solution is $u(r, \theta) = A \ln r + B \theta + C$ okay. So let us write $u(r, \theta) = A \ln r + B \theta + C$ okay. Put $\theta=0$, so what do we get $u(r, 0) = 0$ which implies that $D=0$ okay. Then, what will happen $u(r, \theta)$ will become $A \ln r + B \theta + C$.

So $AC \cos \theta + BC \sin \theta$ okay. Now we are given that when $\theta = \pi$ okay $\theta = \pi$ again $u, \theta = 0$ okay, so $u, \theta = \pi = AC \cos \pi + BC \sin \pi$ okay, $\pi = 0$ so this implies that $AC = 0$ and $BC = 0$ which means that $u, \theta = 0$. So this gives you because either $C = 0$ or D is already 0, if $C = 0$ the solution will be 0, if C is not 0 then A and B both will be 0. So we will have again the 0 solution.

And therefore this is an interesting case so let us consider case $k > 0$. In this case, what we have we have $k = \mu^2$ and $k = \mu^2$ when we have we have the solution as $A r^\mu + B r^{-\mu} + C \cos \mu \theta + D \sin \mu \theta$ okay. Now here what happens when $\theta = 0$ okay we have $u, \theta = 0$; $u, \theta = 0 = 0$ so $0 = A r^\mu + B r^{-\mu} + C \cos \mu \theta + D \sin \mu \theta$ okay $\theta = 0$ means what this is C okay this is 0.

So this implies $C = 0$ or $A = B = 0$ okay. If $C = 0$ okay then what will happen we will have $u, \theta = A r^\mu + B r^{-\mu} + D \sin \mu \theta$ okay. $D \sin \mu \theta$ we will have and what will have happened when $\theta = 2\pi$ okay $u, \theta = \pi$. We have $A r^\mu + B r^{-\mu} + D \sin \mu \pi$ okay. If either $\sin \mu \pi$ is 0 or $D = 0$ or $A = B = 0$. $A = B = 0$ is not possible because u, θ will be 0.

So either $D = 0$ or $\sin \mu \pi = 0$. If $D = 0$ then we get what will happen $C = 0$ okay and $D = 0$, so u, θ will be 0 okay. Hence, $\sin \mu \pi$ must be 0 okay, so $\sin \mu \pi = 0$ means we will have here $\mu \pi = n \pi$ okay or $\mu = n$. So n takes value 0, $+1$, $+2$ and so on okay. So when $n = 0$ $k = 0$ okay, $k = 0$ is not possible right because $k = 0$ we have already considered. When $n = \text{negative integer}$ then $\sin -\theta = -\sin \theta$, so $-$ will be absorbed in the arbitrary constants here.

So we can take n to the positive values, then $\mu = n$ and n takes values 1, 2, 3 and so on okay. So we have found this and D can be merged inside the constants A and B . We can write now $u, \theta = D$ can be merged in A and we can write new constants say $E r^\mu + B r^{-\mu} + \sin \mu \theta$ okay. Now let us look at this when $r = 0$, $r = 0$ means pole, at pole, pole lies on the initial line, on the initial line the temperature is 0.

So u is 0 when $r = 0$, so if $r = 0$ this r to the power μ will make it infinite so what will happen for this temperature to remain finite at $r = 0$, we shall take $B = 0$ so since $u = 0$ at $r = 0$ we have

take $B=0$ and now let us replace μ/n , when we replace μ/n for each value of n we will get a constant E so we will write u and $r \theta = E_n r^n \sin n \theta$ okay and one more condition is there which is that at $r=a$ that is the semi-circular boundary the temperature is T degree.

So for that we need to consider u and $r \theta$ as $\sum_{n=1}^{\infty} E_n r^n \sin n \theta$ okay so u okay so u at $r=a$, θ will be $\sum_{n=1}^{\infty} E_n a^n \sin n \theta$. Now u at $r=a$, $\theta=T$ okay, this is half range Fourier sine series. So $E_n a^n$ okay can be now determined, this is $\frac{2}{\pi} \int_0^{\pi} T \sin n \theta d\theta$ okay.

So this is $\frac{2T}{\pi} \int_0^{\pi} \frac{1 - \cos n \theta}{n} d\theta$ and we get $\frac{2T}{\pi} \left[\frac{\theta}{n} - \frac{\sin n \theta}{n^2} \right]_0^{\pi}$ okay $1 - \cos n \pi$ and $\cos n \pi = 1$ when n is even. So this will be $=0$ when n is even and this will be $\frac{4T}{n\pi}$ if n is odd because $1 - \cos n \pi$ will become double okay. So we will have E_n okay. $E_n a^n$ to the power $n = \frac{4T}{\pi} \frac{1}{n}$ when n is even and $\frac{4T}{n\pi}$ when n is odd and therefore the Fourier series so u okay.

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Handwritten equations on the slide:

$$u(r, \theta) = \sum_{n=1}^{\infty} E_n r^n \sin n \theta$$

$$= \sum_{m=1}^{\infty} E_{2m-1} r^{2m-1} \sin(2m-1)\theta$$

$$= \sum_{m=1}^{\infty} \dots$$

Thus, steady state temperature is given by

$$u(r, \theta) = \frac{4T}{\pi} \sum_{n=1}^{\infty} \frac{1}{(2n-1)\pi} \left(\frac{r}{a}\right)^{2n-1} \sin(2n-1)\theta.$$

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So now what is u okay, u at $r=a$, $\theta = \sum_{n=1}^{\infty} E_n a^n \sin n \theta$ okay. The value of E_n is what $E_n =$ this okay so we can put the value of E_n now, so we will get E_n and m has to be taken odd okay so $m=1$ to infinity E to $m-1$ r to the power $2m-1$ $\sin 2m-1 \theta$ okay.

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The boundary conditions are $u(r, 0) = 0, u(r, \pi) = 0, u(a, \theta) = T$.

Case $k=0$
 $u(r, \theta) = (A \ln r + B)(C \theta + D)$
 $u(r, 0) = 0 \Rightarrow D = 0$
 $u(r, \pi) = (A \ln r + B)C = 0 \Rightarrow AC = 0, BC = 0$
 $u(r, \pi) = (A \ln r + B)C = 0 \Rightarrow AC = 0, BC = 0$

Case $k > 0$
 $k = \mu^2$
 $u(r, \theta) = (A r^\mu + B r^{-\mu})(C \cos \mu \theta + D \sin \mu \theta)$
 $B \Rightarrow 0 \Rightarrow (A r^\mu + B r^{-\mu})C = 0$
 $\Rightarrow C = 0$ or $A = B = 0$
 $u(r, \theta) = (A r^\mu + B r^{-\mu})D \sin \mu \theta$
 $u(r, \pi) = (A r^\mu + B r^{-\mu})D \sin \mu \pi = 0$
 $T = u(a, \theta) = \sum_{n=1}^{\infty} E_n a^n \sin n \theta$

Case $k < 0$
 $k = -\mu^2$
 $u(r, \theta) = (A r^\mu + B r^{-\mu})(C \cos \mu \theta + D \sin \mu \theta)$
 $B \Rightarrow 0 \Rightarrow (A r^\mu + B r^{-\mu})C = 0$
 $\Rightarrow C = 0$ or $A = B = 0$
 $u(r, \theta) = (A r^\mu + B r^{-\mu})D \sin \mu \theta$
 $u(r, \pi) = (A r^\mu + B r^{-\mu})D \sin \mu \pi = 0$
 $T = u(a, \theta) = \sum_{n=1}^{\infty} E_n a^n \sin n \theta$

$E_n a^n = \frac{2}{\pi} \int_0^\pi T \sin n \theta d\theta$
 $= \frac{2T}{\pi} \left[-\frac{\cos n \theta}{n} \right]_0^\pi$
 $= \frac{2T}{\pi} \left(\frac{1 - \cos n \pi}{n} \right)$
 If $D=0$ then $u(r, \theta) = 0$
 hence $\sin \mu \pi = 0 \Rightarrow \mu \pi = n\pi$
 $\mu = n, n=0, \pm 1, 2, \dots$
 then $\mu = n, n=1, 2, \dots$
 $u(r, \theta) = (A r^\mu + B r^{-\mu}) \sin \mu \theta$
 Since $u=0$ at $r=0$
 we take $B=0$ & hence
 $u(r, \theta) = \sum_{n=1}^{\infty} E_n r^n \sin n \theta$

And this is summation $m=1$ to infinity $e^{2m-1} e^{2m-1}$ from here, e to $m-1$ will be $=4T/2m-1 * \pi$ and then a to the power $2m-1$ okay.

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$u(r, \theta) = \sum_{n=1}^{\infty} E_n r^n \sin n \theta$
 $= \sum_{m=1}^{\infty} E_{2m-1} r^{2m-1} \sin(2m-1) \theta$
 $= \sum_{m=1}^{\infty} \frac{4T}{\pi (2m-1) \pi} \left(\frac{r}{a} \right)^{2m-1} \sin(2m-1) \theta$
 $= \frac{4T}{\pi} \sum_{n=1}^{\infty} \frac{1}{(2n-1) \pi} \left(\frac{r}{a} \right)^{2n-1} \sin(2n-1) \theta$

Thus, steady state temperature is given by

$$u(r, \theta) = \frac{4T}{\pi} \sum_{n=1}^{\infty} \frac{1}{(2n-1) \pi} \left(\frac{r}{a} \right)^{2n-1} \sin(2n-1) \theta.$$

So we can write that so this is $4T/2m-1 * \pi$ and r/a to the power $2m-1$ $\sin 2m-1$ theta and that is nothing but this $4T/\pi$ I can write summation $n=1$ to infinity $1/2n-1$ r/a to the power $2n-1$ $\sin 2n-1$ theta okay. Now this case $k=-\mu^2$, this $k=-\mu^2$ can be seen, it is not possible okay because what we have we have $u, 0=0$ when $\theta=0$ okay.

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Case $k < 0$: Suppose $k = -\mu^2$ then

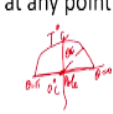
$$u(r, \theta) = (A \cos(\mu \ln r) + B \sin(\mu \ln r))(C e^{\mu \theta} + D e^{-\mu \theta}).$$

Example: The diameter of a semi-circular plate of radius 'a' is at 0°C and the temperature at the semi-circular boundary is $T^\circ\text{C}$. Find the steady state temperature in the plate.

Solution: Considering the centre of the semi-circular plate as the pole and bounding diameter as the initial line, the steady state temperature $u(r, \theta)$ at any point $P(r, \theta)$ satisfies the equation

$$u_{rr} + \frac{1}{r} u_r + \frac{1}{r^2} u_{\theta\theta} = 0.$$

Handwritten notes:
 $u(r, \theta) = 0$
 $C + D = 0$
 $C e^{\mu \theta} + D e^{-\mu \theta}$
 $C(e^{\mu \theta} - e^{-\mu \theta})$
 $C = 0 \Rightarrow D = 0$
 $R_{zz} + \mu^2 R = 0$
 $m = \pm i\mu$
 $R = A \cos z + B \sin z$
 $= A \cos(\ln r) + B \sin(\ln r)$
 $\theta = \text{constant}$
 $= C e^{\mu \theta} + D e^{-\mu \theta}$
 $u(r, 0) = 0, u(r, \pi) = 0, u(a, \theta) = T, 0 < \theta < \pi$



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So what do we have, $u(r, 0) = 0$ this means that $C + D = 0$ or $A = B = 0$, $A = B = 0$ will make your $\theta = 0$ so we have to take $C + D = 0$ okay and when $u(r, \pi) = 0$ similarly we will have $A \cos \ln r + B \sin \ln r + C e^{\mu \pi} + D e^{-\mu \pi} = 0$ and then what will happen this A and B cannot be 0 again, so $C e^{\mu \pi} + D e^{-\mu \pi} = 0$ will have to be taken 0 okay.

So that will make it C , you put $D = -C$ so we get $C e^{\mu \pi} - C e^{-\mu \pi} = 0$ okay. So if C is 0, D is 0 okay if C is not 0 then $e^{\mu \pi} - e^{-\mu \pi} = 0$ which means that $e^{2\mu \pi} = 1$ which will mean that $\mu = 0$, $\mu = 0$ will make it $k = 0$ which we have already discussed okay, so C has to be 0 and D has to be 0 will give you $D = 0$.

So this case is not possible okay, so we have the case $k = \mu^2$ which gives us the solution okay. So with that I would like to end my lecture. Thank you very much for your attention.