

Ordinary and Partial Differential Equations and Applications
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Lecture - 50
Laplace Equation - II

Hello friends. Welcome to my lecture on Laplace equation. This is second lecture on Laplace equation. In the previous lecture, we had considered 2-dimensional Laplace equation in Cartesian coordinates and polar coordinates and we did one example on polar coordinates in that lecture. Now in this lecture, we begin with another example on Laplace equation in polar coordinates.

And then we shall be doing Laplace equation in 3 dimensions and there we shall be considering Laplace equation in cylindrical polar coordinates. So let us begin with the Laplace equation, example on Laplace equation in polar coordinates.

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Example: A circular membrane of unit radius starts vibrating from rest and has initial deflection $u(r,0) = f(r)$. Find the deflection $u(r,t)$ of the membrane at any instant t .

The vibrations of a plane circular membrane are governed by 2-dimensional wave equation. Using polar coordinates, its equation is given by

$$u_{tt} = c^2 \left(u_{rr} + \frac{1}{r} u_r + \frac{1}{r^2} u_{\theta\theta} \right)$$

For a radially symmetric membrane (in which u does not depend on θ), the above equation reduces to

$$u_{tt} = c^2 \left(u_{rr} + \frac{1}{r} u_r \right) \quad (i)$$

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Let us take up the case of a circular membrane of unit radius starts vibrating from rest and has initial deflection $u(r,0) = f(r)$. We have to find the deflection $u(r,t)$ of the membrane at any instant t . Now the vibrations of a plane circular membrane are governed by 2-dimensional wave equation. Using polar coordinates as you know, its equation is given by $u_{tt} = c^2 \left(u_{rr} + \frac{1}{r} u_r + \frac{1}{r^2} u_{\theta\theta} \right)$.

Now for a radially symmetric because circular membrane that we are considering is the radially symmetric membrane, so here u does not depend on θ and therefore the above equation reduces to this term containing u θ θ will become 0 and we shall have $u_{tt} = c^2 u_{rr} + 1/r u_r$.

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Since the membrane is fixed along the boundary $r=1$, the boundary condition is $u(1, t) = 0, \forall t \geq 0$.

For solutions not depending on θ , the initial deflection $u(r, 0) = f(r)$ and we are given

$$\left. \frac{\partial u}{\partial t} \right|_{t=0} = 0 \text{ (i.e. initial velocity is zero)}$$

Using the method of separation of variables, let us assume $u(r, t) = W(r)G(t)$

Handwritten notes on the slide:

- $u_{tt} = c^2(u_{rr} + \frac{1}{r}u_r)$
- $\frac{\partial^2 u}{\partial t^2} = \frac{d^2 W}{dr^2} G + \frac{1}{r} \frac{dW}{dr} G$
- $\frac{\partial^2 u}{\partial t^2} = \frac{d^2 W}{dr^2} G + \frac{1}{r} \frac{dW}{dr} G$
- $u_{tt} = W \frac{d^2 G}{dt^2}$
- $\frac{c^2}{4} \frac{d^2 G}{dt^2} = \frac{1}{W} \left(\frac{d^2 W}{dr^2} + \frac{1}{r} \frac{dW}{dr} \right) = \mu^2$
- $\frac{1}{4} \frac{d^2 G}{dt^2} = \frac{c^2}{W} \left(\frac{d^2 W}{dr^2} + \frac{1}{r} \frac{dW}{dr} \right)$
- $\mu = -k^2$

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Now since the membrane is fixed okay since the membrane is fixed along the boundary $r=1$, the radius of the membrane is given $=1$, so the membrane is fixed along the boundary $r=1$ and therefore the boundary condition is $u(1, t) = 0$ for all $t \geq 0$. Now for solutions not depending on θ because we have to find a solution which is not depending on θ the initial deflection given is $u(r, 0) = f(r)$.

We are given $u(r, 0) = f(r)$ and we are given that it starts initially at rest, it starts vibrating from rest, so we have initial velocity $= 0$ that is $\frac{\partial u}{\partial t}$ at $t=0$, now let us apply the method of separation of variables so using the method of separation of variables let us assume that $u(r, t)$ can be written as a function in r that is $W(r)$ * a function in t that is $G(t)$ and then we put it into the differential equation $u_{tt} = c^2 u_{rr} + 1/r u_r$.

So we put it in here $u_{tt} = c^2 u_{rr} + 1/r u_r$. Now when you find partial derivative of u with respect to r what you get is $dW/dr * G$ and when you find second order derivative you get $d^2 W/dr^2 * G$ and when you find partial derivative with respect to t that is u_t what you get is $W * dG/dt$ and u_{tt} then will become $W * d^2 G/dt^2$. So let us put these values here in the equation, this equation okay and then divide the equation by WG okay.

What we will get is a function we will have the following, see let me put it here so $u_{tt} = W \cdot d^2 G/dt^2$ and the right hand side will be $c^2 u_{rr}$ so $c^2 u_{rr}$ means $d^2 W/dr^2 \cdot G + 1/r \cdot dW/dr \cdot u_r$, $u_r = dw/dr \cdot G$ okay. Now both sides we divide by WG okay. When we divide by WG what do you notice, this W will cancel you will get $d^2 G/dt^2 = c^2$ times this G will cancel with this G .

And this G we will have $1/W \cdot d^2 W/dr^2 + 1/r \cdot dW/dr$ okay or we can write it as $1/c^2$ here $1/G$ is also there, so we have $c^2/G \cdot d^2 G/dt^2 = 1/W \cdot d^2 W/dr^2 + 1/r \cdot dW/dr$. Now you can see left hand side is a function of t alone, this is the function of t only while the right hand side is the function of r only, r and t are independent variables, so they can be equal provided they are equal to a constant okay.

So let us take the constant to be k then we have 2 situations, we are taking $k = \omega$ or you can say let me take here instead of k you can take another constant say μ okay.

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Then, we get
$$\frac{d^2 W}{dr^2} + \frac{1}{r} \frac{dW}{dr} + k^2 W = 0 \quad (ii)$$

and
$$\frac{d^2 G}{dt^2} + c^2 k^2 G(t) = 0. \quad (iii)$$

Putting $s = kr$, (ii) can be written as
$$\frac{d^2 W}{ds^2} + \frac{1}{s} \frac{dW}{ds} + W = 0,$$

which is Bessel's equation. Its general solution is
$$W = c_1 J_0(s) + c_2 Y_0(s),$$

where J_0 and Y_0 are Bessel functions of the first and second kind of order zero. Since the deflection in the membrane is always finite,

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So if you take $\mu = -k^2$ gives you these equations $d^2 W/dr^2 + 1/r \cdot dW/dr + k^2 W = 0$. The other equation is $d^2 G/dt^2 + c^2 k^2 G = 0$. Now why we have taken $-k^2$, $\mu = -k^2$ because if you take there can be 3 possibilities $\mu = 0$, $\mu > 0$ and then $\mu < 0$.

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Since the membrane is fixed along the boundary $r=1$, the boundary condition is $u(1, t) = 0, \forall t \geq 0$.

For solutions not depending on θ , the initial deflection $u(r, 0) = f(r)$ and we are given

$$\left. \frac{\partial u}{\partial t} \right|_{t=0} = 0 \text{ (i.e. initial velocity is zero)}$$

Using the method of separation of variables, let us assume

$$u(r, t) = W(r)G(t)$$

Handwritten notes on the slide:

$$u_{tt} = c^2(u_{rr} + \frac{1}{r}u_r)$$

$$\frac{\partial u}{\partial t} = \frac{dW}{dr} G \quad G(t) = At + B$$

$$\frac{\partial^2 u}{\partial t^2} = \frac{d^2W}{dr^2} G + \frac{1}{r} \frac{dW}{dr} G = W(r)G''(t) + \frac{1}{r}W'(r)G(t)$$

$$u_t = W \frac{dG}{dt}$$

$$u_{tt} = W \frac{d^2G}{dt^2}$$

$$0 = u(1, t) = W(1)G(t) \quad G(t) = 0$$

$$\frac{1}{G} \frac{d^2G}{dt^2} = -\frac{c^2}{W} \left(\frac{d^2W}{dr^2} + \frac{1}{r} \frac{dW}{dr} \right)$$

$$\text{if } \mu = -k^2$$

If you take $\mu=0$ then d^2G/dt^2 will give you $G = At+B$ okay, at $t=0$ we have $f(r)$ okay, $u(r, 0) = f(r)$ so $f(r)$ will be $W(r)G(0)$ okay. Now $W(r)$ = solution in r so this means $G(0)$ must be 0, $W(r)$ cannot be 0 otherwise $f(r)$ will be 0 so $d^2G/dt^2 = 0$ and $G(0) = 0$ so this means that $f(r) = W(r)G(0)$ so $G(0)$ must be some constant okay. So this means at $f(r)$ = some constant times $W(r)$ okay and when we have $u(1, t) = 0$ so $u(1, t) = 0$ means we have $u(r, t) = W(r)G(t)$ okay.

So when you put $r=1$ what you get $u(1, t)$ and $u(1, t=0)$, this is $W(1)G(t)$ okay. So there what do we get $G(t)$ cannot be 0 otherwise u will be 0 so $W(1) = 0$, so what we get is these situations $\mu=0$ and $\mu > 0$ that is $\mu = \text{some constant } k^2$, they lead us to solutions which are not possible where the boundary conditions that we are taking do not provide us solution, they provide us trivial solution.

So what we do is we take $\mu = -k^2$ and when we take $\mu = -k^2$ we get these 2 equations, so putting $s = kr$ in this equation what we get is this equation 2 can be written as $d^2W/ds^2 + 1/s dW/ds + W = 0$ and this equation we know is a Bessel's equation.

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Then, we get
$$\frac{d^2W}{dr^2} + \frac{1}{r} \frac{dW}{dr} + k^2W = 0 \quad (ii)$$

and
$$\frac{d^2G}{dt^2} + c^2k^2G(t) = 0. \quad (iii)$$

Putting $s = kr$, (ii) can be written as

$$\frac{d^2W}{ds^2} + \frac{1}{s} \frac{dW}{ds} + W = 0,$$

which is Bessel's equation. Its general solution is

$$W = c_1 J_0(s) + c_2 Y_0(s),$$

where J_0 and Y_0 are Bessel functions of the first and second kind of order zero. Since the deflection in the membrane is always finite,

*Actually Bessel's equation
 $x^2 \frac{d^2y}{dx^2} + x \frac{dy}{dx} + (x^2 - n^2)y = 0$
 $n \geq 0$
 $x^2 y'' + xy' + x^2 y = 0$
 $y'' + \frac{1}{x} y' + y = 0$*

Actually, the Bessel's equation is of this form. Bessel's equation is $x^2 \frac{d^2y}{dx^2} + x \frac{dy}{dx} + (x^2 - n^2)y = 0$ and $n \geq 0$, $n \geq 0$ is a parameter so here what is happening is you take $n=0$ then you get $x^2 y'' + xy' + x^2 y = 0$ or you get $y'' + \frac{1}{x} y' + y = 0$. So this equation is of this form where we are taking $n=0$ and that is why its general solution is $W = c_1 J_0(s) + c_2 Y_0(s)$ where J_0 and Y_0 are Bessel functions of first and second kind of order 0.

Now we are given that the deflection in the membrane is always finite okay, so Y_0 become infinite as s approaches 0 and therefore what we will have c_2 will be taken $= 0$.

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while Y_0 becomes infinite as s approaches zero, therefore we must choose $c_2 = 0$. It is clear that $c_1 \neq 0$, since otherwise $W \equiv 0$. Taking $c_1 = 1$, we get

$$W(r) = J_0(s) = J_0(kr).$$

On the boundary of membrane $r=1$, $J_0(k) = 0$.
 Let the positive zeros of $J_0(s)$ be denoted by $s = \alpha_1, \alpha_2, \dots$
 So, $k = \alpha_m$, $m = 1, 2, 3, \dots$
 Hence, the functions $W_m(r) = J_0(\alpha_m r)$

are the solutions of (ii) which vanish at $r=1$.

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So c_2 becomes 0 and then what we have $W = c_1 J_0(s)$, now this $W = c_1 J_0(s)$ the constant c_1 will be absorbed while we write the general solution $u(r, t) = W(r) * G(t)$. So this even will be absorbed

in the constants which will come in dt part so we can take without any loss of generality $c_1=1$, so we have $W_r = J_0(s)$, so $J_0(s) = J_0(kr)$ because we are taking $s=kr$, now on the boundary of the membrane $r=1$ and so what we have $J_0(k)$ on the boundary of the membrane $r=1$ so $J_0(k)=0$.

Because on the boundary, we know that $u(1, t=0)$ okay $u(1, t=0)$ means $u(1, t) = W_1 * G(t)$ okay.

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while Y_0 becomes infinite as s approaches zero, therefore we must choose $c_2 = 0$. It is clear that $c_1 \neq 0$, since otherwise $W \equiv 0$. Taking $c_1 = 1$, we get

$$W(r) = J_0(s) = J_0(kr).$$

On the boundary of membrane $r=1$, $J_0(k) = 0$.
 Let the positive zeros of $J_0(s)$ be denoted by $s = \alpha_1, \alpha_2, \dots$
 So, $k = \alpha_m$, $m = 1, 2, 3, \dots$
 Hence, the functions $W_m(r) = J_0(\alpha_m r)$

are the solutions of (ii) which vanish at $r=1$.

Handwritten notes in red:
 $u(1, t) = W_1(r) G(t)$
 $0 = J_0(k) G(t)$
 $J_0(k) = 0$

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Now $u(1, t) = W_1 * G(t)$ and $W_1 = J_0(k) * G(t)$, so either $J_0(k)$ is 0 or $G(t) = 0$ if $G(t) = 0$ then $u(r, t)$ will be 0 so trivial solution we will have and therefore we must take $J_0(k) = 0$ and $J_0(k) = 0$ means the 0 is of the valid Bessel function of order 0. So let the positive 0s of $J_0(s)$ be denoted by $s = \alpha_1, \alpha_2$ and so on so then $k = \alpha_m$ where $m = 1, 2, 3$, and so on. Hence, the functions $W_m(r) = J_0(\alpha_m r)$, for each value of the root of $J_0(s) = 0$ we will have a W_r function.

So we write $W_m(r) = J_0(\alpha_m r)$. They are the solutions of the equation 2 this equation, which vanish at $r=1$. Now hence the general solution of the equation 1 satisfying the boundary conditions is now this part $d^2 G/dt^2 + c^2 G = 0$ is here we have the auxiliary equation $m^2 + c^2 k^2 = 0$ okay.

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Then, we get $\frac{d^2W}{dr^2} + \frac{1}{r} \frac{dW}{dr} + k^2W = 0$ (ii) $m^2 + c^2A^2 = 0$
 $m = \pm i ck$
A cos(ckt) + B sin(ckt)

and $\frac{d^2G}{dt^2} + c^2k^2G(t) = 0$. (iii)

Putting $s = kr$, (ii) can be written as Actually Bessel's equation
 $x^2 \frac{d^2y}{dx^2} + x \frac{dy}{dx} + (x^2 - n^2)y = 0$
 $n \geq 0$
 $x^2 y'' + x y' + x^2 y = 0$
 $y'' + \frac{1}{x} y' + y = 0$

$\frac{d^2W}{ds^2} + \frac{1}{s} \frac{dW}{ds} + W = 0$,

which is Bessel's equation. Its general solution is $W = c_1 J_0(s) + c_2 Y_0(s)$,

where J_0 and Y_0 are Bessel functions of the first and second kind of order zero. Since the deflection in the membrane is always finite,

So $m = \pm i \cdot ck$ okay and so its general solution is of the type $\cos(\text{some constant} \cdot \cos(ckt) + \text{some constant } A \text{ times } \cos(ckt) + B \text{ times } \sin(ckt)$.

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Hence, the general solution of (i) satisfying the boundary conditions is

$$u_m(r, t) = [a_m \cos(c\alpha_m t) + b_m \sin(c\alpha_m t)] J_0(\alpha_m r), \quad m = 1, 2, \dots$$

which are the eigen functions of the problem and corresponding eigen values are $c\alpha_m$.

To find the solution which also satisfies the initial conditions, consider the series

$$u(r, t) = \sum_{m=1}^{\infty} (a_m \cos(c\alpha_m t) + b_m \sin(c\alpha_m t)) J_0(\alpha_m r).$$

And we write that as in this form okay, $a_m \cos c \alpha_m t + b_m \sin c \alpha_m t \cdot J_0 \alpha_m r$ because here k becomes α_m so we write it as $\cos c \alpha_m t$ and the constants A and B which we take in the solution corresponding to this equation, equation number 3 they will change with each value of m so we write them as a_m and b_m okay. So now this $u_m(r, t)$ are then the eigen function of the problem and the corresponding eigen values are $c \alpha_m$.

Now to find the solution which also satisfy the initial conditions let us consider the series $u(r, t) = \sum_{m=1}^{\infty} a_m \cos c \alpha_m t + b_m \sin c \alpha_m t \cdot J_0 \alpha_m r$, m takes values from 1 to infinity.

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Since $u(r,0) = f(r)$, we get

$$a_m = \frac{2}{J_1^2(\alpha_m)} \int_0^1 r f(r) J_0(\alpha_m r) dr, \text{ in view of}$$

$$\int_0^1 r J_0(\alpha_m r) J_0(\alpha_n r) dr, \text{ where } J_0(\alpha_m r) = \begin{cases} 0 & m \neq n \\ \frac{1}{2} J_1^2(\alpha_n) & m = n \end{cases}$$

Similarly, using $\left. \frac{\partial u}{\partial t} \right|_{t=0} = 0$, we get $b_m = 0$.

Now here let us use the initial condition $u(r, 0) = f(r)$, so when you put $t=0$ what do we get here, this part becomes a_m , this part becomes 0 so we get $\sum_{m=1}^{\infty} a_m J_0(\alpha_m r)$.

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Hence, the general solution of (i) satisfying the boundary conditions is

$$u_m(r,t) = [a_m \cos(c\alpha_m t) + b_m \sin(c\alpha_m t)] J_0(\alpha_m r), \quad m = 1, 2, \dots$$

which are the eigen functions of the problem and corresponding eigen values are $c\alpha_m$.

To find the solution which also satisfies the initial conditions, consider the series

$$u(r,t) = \sum_{m=1}^{\infty} (a_m \cos(c\alpha_m t) + b_m \sin(c\alpha_m t)) J_0(\alpha_m r).$$

Handwritten notes:

$$u(r,0) = \sum_{m=1}^{\infty} a_m J_0(\alpha_m r)$$

$$\int_0^1 r J_0(\alpha_n r) u(r,0) dr = \sum_{m=1}^{\infty} a_m \int_0^1 r J_0(\alpha_m r) J_0(\alpha_n r) dr = a_n \int_0^1 r J_0^2(\alpha_n r) dr = a_n \frac{1}{2} J_1^2(\alpha_n)$$

$$\int_0^1 r f(r) J_0(\alpha_n r) dr = \sum_{m=1}^{\infty} a_m \int_0^1 r J_0(\alpha_m r) J_0(\alpha_n r) dr = \sum_{m=1}^{\infty} a_m \delta_{mn} = a_n \int_0^1 r f(r) J_0(\alpha_n r) dr$$

And what we do is that this is putting $t=0$ $u(r,0) = \sum_{m=1}^{\infty} a_m J_0(\alpha_m r)$ then we multiply both sides with r times $J_0(\alpha_n r)$ and then integrate with respect to r over the interval 0 to 1 okay. So $u(r, 0)$ is given to be $f(r)$, $u(r, 0)$ is given to be $f(r)$ so let us put its value there and we will get it as $\int_0^1 r f(r) J_0(\alpha_n r) dr = \sum_{m=1}^{\infty} a_m \int_0^1 r J_0(\alpha_m r) J_0(\alpha_n r) dr$, now a_m here we have integral 0 to 1 $r J_0(\alpha_m r) J_0(\alpha_n r)$.

We know that Bessel functions are orthogonal with respect to the weight function r so $J_0(\alpha_m r) J_0(\alpha_n r)$ they are orthogonal to each other with respect to the weight function r so

we have the value of this integral is 0 when $m \neq n$ and when $m = n$ we write δ_{mn} okay
 integral 0 to 1 $r J_0(\alpha_m r) J_0(\alpha_n r) dr = \delta_{mn}$ let us put it like this we have δ_{mn} okay let me write it as this is okay
 0 to 1 $r J_0(\alpha_m r) J_0(\alpha_n r) dr = \delta_{mn}$ which is 0 when $m \neq n$ okay.

And which is equal to when $m = n$ we will have 0 to 1 $r J_0(\alpha_n r)^2$ or $J_0^2(\alpha_n r)$ so that value will be $1/2 J_1^2(\alpha_n)$ okay. So this will be equal to I can write it as
 okay so 0 to 1 this is $= \delta_{mn}$ so what we will get this will be $= m = n$ so an times $1/2 J_1^2(\alpha_n)$
 square α_n okay so we can get the value of a_n .

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Since $u(r,0) = f(r)$, we get

$$a_m = \frac{2}{J_1^2(\alpha_m)} \int_0^1 r f(r) J_0(\alpha_m r) dr, \text{ in view of}$$

$$\int_0^1 r J_0(\alpha_m r) J_0(\alpha_n r) dr, \text{ where } J_0(\alpha_m r) = \begin{cases} 0 & m \neq n \\ \frac{1}{2} J_1^2(\alpha_n) & m = n \end{cases}$$

Similarly, using $\left. \frac{\partial u}{\partial t} \right|_{t=0} = 0$, we get $b_m = 0$.

Handwritten note: $a_n = \frac{2}{J_1^2(\alpha_n)} \int_0^1 r f(r) J_0(\alpha_n r) dr$

And thus $a_n = \frac{2}{J_1^2(\alpha_n)} \int_0^1 r f(r) J_0(\alpha_n r) dr$ okay. Now n is any integer from 1 to infinity, so we can replace n by m and therefore $a_m = \frac{2}{J_1^2(\alpha_m)} \int_0^1 r f(r) J_0(\alpha_m r) dr$ in view of the orthogonal property of this integral
 0 to 1 $r J_0(\alpha_m r) J_0(\alpha_n r)$ which is 0 when $m \neq n$ and $1/2 J_1^2(\alpha_n)$ when $m = n$.

Since similarly using the partial derivative of u with respect to t at $t=0$ what we get $b_m = 0$,
 you see we have now this, you differentiate with respect to t so we will have here $a_m \sin c \alpha_m t$
 then $c \alpha_m$ and then $b_m \cos c \alpha_m t + c \alpha_m$ and $J_0(\alpha_m r)$.

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Hence, the general solution of (i) satisfying the boundary conditions is

$$u_m(r, t) = [a_m \cos(c\alpha_m t) + b_m \sin(c\alpha_m t)]J_0(\alpha_m r), \quad m = 1, 2, \dots$$

which are the eigen functions of the problem and corresponding eigen values are $c\alpha_m$.

To find the solution which also satisfies the initial conditions, consider the series

$$u(r, t) = \sum_{m=1}^{\infty} (a_m \cos(c\alpha_m t) + b_m \sin(c\alpha_m t))J_0(\alpha_m r).$$

Handwritten notes:
 $u(r, 0) = \sum_{m=1}^{\infty} a_m J_0(\alpha_m r)$
 $\int_0^1 r J_0(\alpha_m r) u(r, 0) dr = \sum_{m=1}^{\infty} a_m \int_0^1 r J_0(\alpha_m r) J_0(\alpha_n r) dr = a_m \int_0^1 r J_0^2(\alpha_m r) dr = \delta_{mn} \int_0^1 r J_0^2(\alpha_m r) dr$
 $\int_0^1 r f(r) J_0(\alpha_m r) dr = \frac{2}{J_1^2(\alpha_m)} \int_0^1 r f(r) J_0(\alpha_m r) dr$

So then when you differentiate this with respect to t and put t=0 what we get cos term will become sin and so when we will put t=0 this term will vanish and here we will get sigma m=1 to infinity bm cos c alpha m*t*c alpha m. So cos c alpha m*t will become 1 so bm c alpha m J0 alpha m r and delta/delta t this is = 0 because we start with the vibrating with rest so this is = 0 so this imply that bm=0 for all m.

And so we get u r, t=sigma m=1 to infinity am cos c alpha m t +bm sin c alpha m t, bm becomes 0 so am cos c alpha m t*J0 alpha m r where am is given by this expression.

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Hence the solution is given by

$$u(r, t) = \sum_{m=1}^{\infty} A_m \cos(c\alpha_m t)J_0(\alpha_m r),$$

where

$$A_m = \frac{2}{J_1^2(\alpha_m)} \int_0^1 r f(r) J_0(\alpha_m r) dr.$$

So what we get is u r, t=sigma m=1 to infinity Am cos c alpha m t J0 alpha m r where m is given by 2/J1 square alpha m 0 to 1 r f r J0 alpha m r dr. So we can omit this one, this is how we solve this problem.

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Laplace equation: One of the most important PDEs in physics is the Laplace equation

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

where $\nabla^2 u$ is the Laplacian of u . In cartesian co-ordinates x, y, z in space

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

The theory of solutions of Laplace equation is called **potential theory**. Solutions of (1) that have continuous second order partial derivatives are called **harmonic functions**.

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Let us go to Laplace equation in 3 dimensions. So one of the foremost important partial differential equation in physics is the Laplace equation $\text{del}^2 u=0$ where $\text{del}^2 u$ is the Laplacian of u . In Cartesian co-ordinates x, y, z in space $\text{del}^2 u$ is $\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} + \frac{\partial^2 u}{\partial z^2}$. The theory of solutions of Laplace equation is called potential theory.

And the solutions of this equation 1 that have continuous second order partial derivatives, they are called as harmonic functions.

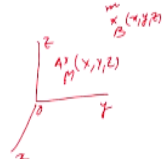
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Importance: It occurs in connection with a gravitation force. For instance, let a particle 'A' of mass 'M' be fixed at a point (X, Y, Z) and the another particle 'B' of mass 'm' be at a point (x, y, z) , then A attracts B, the gravitational force is $\text{grad } u$, where

$$u = \frac{GMm}{r}, \text{ and } r = \sqrt{(x-X)^2 + (y-Y)^2 + (z-Z)^2}.$$

This function u of x, y, z is called the **potential of the gravitational field** and satisfies Laplace's equation.

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



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Now this Laplace equation occurs in connection with gravitational force. For instance, let us take a particle A of mass M which is fixed at a point X, Y, Z so let us say we have a point here

x, y, z and particle is fixed at this point whose mass is m okay and another particle B is here at the point x, y, z of mass m okay, here we have mass to be M , so then this point in the particle at A at rest the particle at B okay and the gravitational force is $\text{grad } u$ where u is $\frac{GMm}{r}$, r is the distance between the point A and the point B okay.

So $x-X$ whole square + $y=Y$ whole square + $z-Z$ whole square, this function u of x, y, z okay. This function u of x, y, z is called the potential of the gravitational force and satisfies Laplace equation. We can show that $\text{del square } u = \frac{GMm}{r^3}$ is a constant, so we have $\text{del square } \frac{1}{r}$ and $\text{del square } \frac{1}{r} = 0$.

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In the case of a continuous distribution of mass, if a mass of density $\rho(X, Y, Z)$ be distributed throughout a region R in space, then the corresponding potential $u(x, y, z)$ at an external point (x, y, z) is given by

$$u(x, y, z) = k \iiint_R \frac{\rho}{r} dX dY dZ, \quad k > 0$$

$$r = \sqrt{(x - X)^2 + (y - Y)^2 + (z - Z)^2}.$$

Since $\nabla^2 \left(\frac{1}{r} \right) = 0$ and ρ is independent of z , we get

$$\nabla^2 u = k \iiint_R \rho \nabla^2 \left(\frac{1}{r} \right) dX dY dZ = 0.$$

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So in the case of a continuous distribution of mass if a mass of density ρ, X, Y, Z be distributed throughout the region R in space then the corresponding potential u, x, y, z at an external point x, y, z is given by $u, x, y, z = k$ the volume integral over the region R and $\rho/r, dX, dY, dZ$. Now here we have $r = \sqrt{(x-X)^2 + (y-Y)^2 + (z-Z)^2}$ whole square.

Since $\text{del square } \frac{1}{r} = 0$ and ρ is independent of x, y, z we get $\text{del square } u = k$ times integral over the region $r^3 \rho \text{ del square } \frac{1}{r} dX dY dZ = 0$.

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⇒ the gravitational potential u given by (2) satisfied Laplace's equation at any point which is not occupied by the matter.

Laplace's equation also occurs in electrostatics and incompressible fluid flow.

If the temperature u is independent of time t (steady state) then the heat equation

$$u_t = \nabla^2 u$$

reduces to the Laplace's equation.

To determine the solution of Laplace's equation satisfying the given boundary conditions on certain surfaces, it is desirable to represent the surfaces in a simple manner. For this we need to transform the Laplacian $\nabla^2 u$ into other co-ordinate system.

Now this implies that the gravitational potential u given by 2 satisfies Laplace equation at any point which is not occupied by the matter. Laplace equation also occurs in electrostatics and incompressible fluid flow. If the temperature u is independent of time that is we are in the steady state, then the heat equation $u_t = \nabla^2 u$ reduces to the Laplace equation. Now to determine the solution of Laplace equation satisfying the given boundary conditions on certain surfaces, it is desirable to represent the surfaces in a simple manner.

For this we need to transform the Laplacian $\nabla^2 u$ into other coordinate systems.

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Laplace equation in cylindrical co-ordinates:

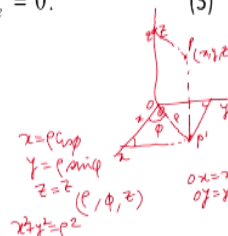
Let cylindrical co-ordinates be (ρ, ϕ, z) , then we have

$$x = \rho \cos \phi, \quad y = \rho \sin \phi, \quad z = z$$

Hence
$$\nabla^2 u = u_{\rho\rho} + \frac{1}{\rho} u_{\rho} + \frac{1}{\rho^2} u_{\phi\phi} + u_{zz} = 0. \quad (3)$$

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

$$u_{\rho\rho} + \frac{1}{\rho} u_{\rho} + \frac{1}{\rho^2} u_{\phi\phi} + u_{zz} = 0$$



So let us look at the Laplace equation in cylindrical coordinates. The cylindrical coordinates we are taking as ρ, ϕ, z . If you take any point x, y, z in space draw the perpendicular from the point is let us say this is ρ on to the x - y plane so this is ρ dash join o to ρ dash, draw

through p dash lines parallel to x and y axis okay. Then, this angle is pi/2, this angle is also pi/2 and what we have this is your rho okay.

Op dash is rho and the angle that op dash makes with x axis this is phi okay. Now this is x, y, z so what we have ox, ox=x and oy=y okay and draw through p line parallel to this op dash, so this is your oz okay. Then, what happens this is your oz now what do we have, this x this is rho so x=rho cos phi and y=rho sin phi and z=z, so the co-ordinates x, y, z are related to the cylindrical, these coordinates are called cylindrical coordinates, rho phi z.

They are called as cylindrical coordinates and they are related to the Cartesian coordinates x, y, z by the relations x=rho, cos, phi; y=rho, sin, phi; z=z and so from here we can see x square+y square=rho square okay. Now we have the del square u=this is del square u in Cartesian coordinate del square u=0 and we have seen that when we change from Cartesian coordinates x, y to the polar coordinates r, theta this u xx+u yy becomes u rr+1/r ur+1/r square u theta theta.

So instead of r theta now here we have rho and phi, so we get for this part u rho rho+1/rho u rho+1/rho square u phi phi okay and z does not change, z remains the same so we get u zz=0. So this is Laplace equation in cylindrical polar coordinates.

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Solution of Laplace's equation in cylindrical co-ordinates :
 We have to solve the differential equation

$$\nabla^2 u = \frac{1}{\rho} \frac{\partial}{\partial \rho} \left(\rho u_{\rho} \right) + \frac{1}{\rho^2} u_{\phi\phi} + u_{zz} = 0. \quad (5)$$

Consider as a possible solution

$$u(\rho, \phi, z) = R(\rho)H(\phi)Z(z). \quad (6)$$

Substituting (6) into (5) we obtain

$$\frac{\nabla^2 u}{u} = \frac{1}{\rho} \frac{d}{d\rho} \left(\rho \frac{dR}{d\rho} \right) + \frac{1}{\rho^2} \frac{d^2 H}{d\phi^2} + \frac{d^2 Z}{dz^2} = 0. \quad (7)$$

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Now let us see how we solve this equation in cylindrical polar coordinates. Again by the method of separation of variables, we will solve it.

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Laplace equation in cylindrical co-ordinates:

Let cylindrical co-ordinates be (ρ, ϕ, z) , then we have

$$x = \rho \cos \phi, y = \rho \sin \phi, z = z$$

Hence
$$\nabla^2 u = u_{\rho\rho} + \frac{1}{\rho} u_{\rho} + \frac{1}{\rho^2} u_{\phi\phi} + u_{zz} = 0. \quad (3)$$

Handwritten derivations for the Laplace equation in cylindrical coordinates:

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

$$\frac{1}{\rho} \frac{\partial}{\partial \rho} \left(\rho \frac{\partial u}{\partial \rho} \right) + \frac{1}{\rho^2} \frac{\partial^2 u}{\partial \phi^2} + \frac{\partial^2 u}{\partial z^2} = 0$$

$$\frac{1}{\rho} \frac{\partial}{\partial \rho} \left(\rho \frac{\partial u}{\partial \rho} \right) = \frac{1}{\rho} \left(u_{\rho} + \rho u_{\rho\rho} \right)$$

$$= u_{\rho\rho} + \frac{1}{\rho} u_{\rho}$$

Coordinate relations shown in the diagram:

$$x = \rho \cos \phi$$

$$y = \rho \sin \phi$$

$$z = z$$

$$x^2 + y^2 = \rho^2$$

So we have to solve the equation, we can write this equation you can see we can write this equation also as $1/\rho$ if I multiply the partial derivative of u with respect to ρ and multiply $1/\rho$ then what do we get, this is $= 1/\rho$ times derivative of ρ with respect to ρ is 1 so we get u_{ρ} and then we get $\rho u_{\rho\rho}$. So what we get here $u_{\rho\rho} + 1/\rho u_{\rho}$.

So $u_{\rho\rho} + 1/\rho u_{\rho}$ this part of the Laplace equation in cylindrical polar coordinates can also be expressed as $1/\rho \text{ del/del } \rho \rho u_{\rho}$ okay. So I can also write it as $1/\rho$ so this $+ 1/\rho$ square $u_{\phi\phi} + u_{zz} = 0$ this is another way of writing this equation okay. So what we do is we have $1/\rho \text{ del/del } \rho \rho u_{\rho} + 1/\rho$ square $u_{\phi\phi} + u_{zz} = 0$. Now let us consider a possible solution $r \rho * H \phi * z z$ okay.

R is a function of ρ only, H is a function of ϕ only, Z is a function of z only. When we substitute this solution u_{ρ}, ϕ, z into this equation and divide by RHZ then what do we get $\text{del}^2 u/u, u$ is RHZ , so we will get $1/\rho \text{ d/d } \rho \rho \text{ dR/d } \rho / R + 1/\rho$ square $\text{d}^2 \text{ square } H/\text{d } \phi^2 / H + \text{d}^2 \text{ square } Z/\text{d } z^2 / Z = 0$. Now what we can do, this term and this term let us say this is term 1 okay this is term 2 okay.

(Refer Slide Time: 30:29)

Solution of Laplace's equation in cylindrical co-ordinates :

We have to solve the differential equation

$$\nabla^2 u = \frac{1}{\rho} \frac{\partial}{\partial \rho} (\rho u_{,\rho}) + \frac{1}{\rho^2} u_{,\phi\phi} + u_{,zz} = 0. \quad (5)$$

Consider as a possible solution

$$u(\rho, \phi, z) = R(\rho)H(\phi)Z(z). \quad (6)$$

Substituting (6) into (5) we obtain

$$\frac{\nabla^2 u}{u} = \frac{1}{\rho} \frac{d}{d\rho} \left(\rho \frac{dR}{d\rho} \right) \frac{1}{R} + \frac{1}{\rho^2} \frac{d^2 H}{d\phi^2} \frac{1}{H} + \frac{d^2 Z}{dz^2} \frac{1}{Z} = 0. \quad (7)$$

$I + II = -III = k$
LHS is independent of z = RHS depends on z only

So if you write I+II and this is III okay=-III written term I and II on the left, take term III to the write okay then you have the left side depends only on rho and phi, left hand side is independent of Z okay. Right hand side depends on Z only okay, left hand side is a function of r and phi which are independent of Z and r and phi themselves are independent with each other, so each side will be equal to a constant so I+II=-III=some constant we have.

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or

$$\frac{1}{\rho} \frac{d}{d\rho} \left(\rho \frac{dR}{d\rho} \right) \frac{1}{R} + \frac{1}{\rho^2} \frac{d^2 H}{d\phi^2} \frac{1}{H} = -\frac{d^2 Z}{dz^2} \frac{1}{Z} = k \text{ (a constant)}$$

Let $k = m^2$, then $\frac{1}{H} \frac{d^2 H}{d\phi^2} = m^2$

then

$$\frac{d^2 H}{d\phi^2} - m^2 H = 0 \Rightarrow H(\phi) = c_1 e^{m\phi} + c_2 e^{-m\phi}. \quad (8)$$

Since in cylindrical coordinates, ϕ must be unique e.g.

$$H(\phi + 2\pi) = H(\phi),$$

it follows that (8) is not satisfied for this case.

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Now let us stake so this I have written this is the first term, this is second term=d square Z/dz square/Z=let us put equal to this is – here –d square z/dz square will be dividing by R, H and Z so we get this equation. This is equal to some constant. Now let us take the constant to be = m square when we take the constant to be m square then take this constant is m square and here we take 1/H d square H/d phi square=m square another constant.

Then, $\frac{1}{H} \frac{d^2 H}{d\phi^2} = -m^2$ gives you $H = e^{im\phi} + e^{-im\phi}$ to power $m\phi + c_2 e^{-m\phi}$. Now in cylindrical coordinates, the ϕ must be unique, so $H(\phi + 2\pi) = H(\phi)$ should be $H(\phi)$ but here if you replace $\phi/\phi + 2\pi$ you do not get back $H(\phi)$ and therefore this solution is not appropriate for our problem. So we consider $\frac{1}{H} \frac{d^2 H}{d\phi^2}$ to be equal to $-m^2$.

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So let us take

$$\frac{1}{H} \frac{d^2 H}{d\phi^2} = -m^2 \Rightarrow H(\phi) = A \sin(m\phi) + B \cos(m\phi)$$

Now, the condition $H(\phi + 2\pi) = H(\phi)$ means that m must be an integer.

Now consider,

$$\frac{1}{Z} \frac{d^2 Z}{dz^2} = \lambda^2 \Rightarrow Z(z) = A \sinh(\lambda z) + B \cosh(\lambda z) \quad (9)$$

or, alternatively

$$\frac{1}{Z} \frac{d^2 Z}{dz^2} = -\lambda^2 \Rightarrow Z(z) = A \sin(\lambda z) + B \cos(\lambda z)$$

Handwritten notes on the slide:
 $\frac{d^2 e}{dz^2} - \lambda^2 e = 0$
 $m^2 - \lambda^2 = 0$
 $m = \pm \lambda$
 $e = A e^{\lambda z} + B e^{-\lambda z}$

And when we consider $-m^2$ we get $H(\phi) = A \sin m\phi + B \cos m\phi$. Now $H(\phi + 2\pi) = H(\phi)$, we can see from here because $H(\phi)$ consist of some trigonometric functions. Now for this $H(\phi + 2\pi) = H(\phi)$ it is necessary that m be an integer. So for the condition $H(\phi + 2\pi) = H(\phi)$ we have to assume that m is an integer. Now consider $\frac{1}{Z} \frac{d^2 Z}{dz^2} = \lambda^2$.

So here what do we notice $\frac{d^2 Z}{dz^2} = \lambda^2 Z$ okay, let us take λ to be equal to $-\lambda^2$, so when we take $-\lambda^2 Z = A \sinh \lambda z + B \cosh \lambda z$ because this is $\frac{d^2 Z}{dz^2} - \lambda^2 Z = 0$. So its auxiliary equation is $m^2 - \lambda^2 = 0$, $m = \pm \lambda$ so it has 2 distinct real roots and therefore we have $Z = A e^{\lambda z} + B e^{-\lambda z}$.

And this can also be written in terms of sin hyperbolic cos hyperbolic functions, so we have $A \sinh \lambda z + B \cosh \lambda z$. If you choose this λ to be λ^2 , then $\frac{d^2 Z}{dz^2} = -\lambda^2 Z$. So if we choose $-\lambda^2$ we get the solution as $A \sin \lambda z + B \cos \lambda z$. Now corresponding to these 2 different solutions we will have 2 different solutions of the given equation.

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For the choice (9), (7) reduces to

$$\frac{\rho \frac{d}{d\rho} \left(\rho \frac{dR}{d\rho} \right)}{R} + \lambda^2 \rho^2 = - \frac{d^2 H}{H} = m^2$$


or

$$\rho \frac{d}{d\rho} \left(\rho \frac{dR}{d\rho} \right) + (\lambda^2 \rho^2 - m^2) R = 0$$

which is the Bessel's equation having solution

$$R = C J_m(\lambda \rho) + D N_m(\lambda \rho),$$

where J_m and N_m are Bessel and Neumann functions of order m .



Now here rho d/d rho rho dR/d rho and now when we choose here this quantity if we choose it to be lambda square okay, we have chosen this to be lambda square okay. So this we choose as lambda square and d square Z/dz square/Z if you choose lambda square then we will get this one, rho square and then lambda square rho square because we had chosen it as m square so lambda square rho square-m square*R=0.

This is the case this one when we choose here this one 1/Z d square Z/dz square when we chose a lambda square. So we get this equation and this is Bessel's equation and where the solutions are R=CJm lambda rho+DNm lambda rho, C and D are constants, Jm and Nm are Bessel functions and Neumann functions of order m.

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In the case,

$$\frac{1}{Z} \frac{d^2 Z}{dz^2} = -\lambda^2$$

we get


$$\rho \frac{d}{d\rho} \left(\rho \frac{dR}{d\rho} \right) + (-\lambda^2 \rho^2 - m^2) R = 0$$

whose solution is

$$R = E I_m(\lambda \rho) + F K_m(\lambda \rho),$$

where $I_m(\lambda \rho)$ and $K_m(\lambda \rho)$ are modified Bessel functions of order m .

Note: $K_m(\lambda \rho)$ and $N_m(\lambda \rho)$ diverge at $r=0$, so if region of interest includes $r=0$, then we must take F and D equal to zero respectively while if $r \rightarrow \infty$, then $J_m(\lambda \rho)$ and $I_m(\lambda \rho)$ diverge. So in this we must take C and D equal to zero.



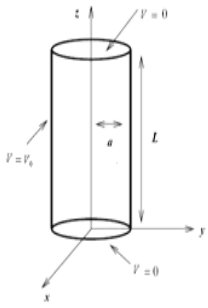
And if you take $1/Z d^2 Z/dz^2$ to be $-\lambda^2$, you get here $-\lambda^2$ whose solution is $R = E \text{Im } \lambda \rho + F \text{Km } \lambda \rho$, E and F are constants, $\text{Im } \lambda \rho$ and $\text{Km } \lambda \rho$ are modified Bessel functions of order m . Now let us note the following, $\text{Km } \lambda \rho$ and $\text{Nm } \lambda \rho$ this $\text{Nm } \lambda \rho$, they diverge at $R=0$.

So if region of interest includes $R=0$ then we must take this $F=0$ or this $D=0$ respectively while if R tends to infinity then $\text{Jm } \lambda \rho$ and $\text{Im } \lambda \rho$ diverge, so in this case we must take $C=0$ and $D=0$, this $C=0$ and this $E=0$. So we have to see the problem and then decide whether if the region includes $R=0$, if the region includes $R=0$ and if it is appropriate to choose $-\lambda^2$ you will have this solution.

In this solution, you will take this $F=0$, for your problem this is the solution then you will have this solution, in this solution you will take $D=0$ and if the region includes the case of R tending to infinity and your equation is this, you choose $E=0$ if your equation is this you choose $C=0$, so this is how we do it.

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Example: A hollow right circular cylinder of radius " a " has its axis coincident with the z -axis and its ends are at $z = 0$ and $z = L$. The potential on the end faces is zero, while the potential on the cylindrical surface is given as a constant V_0 . Find the potential anywhere inside the cylinder.



The diagram shows a 3D perspective of a hollow cylinder. The vertical axis is labeled z . The horizontal axes are labeled x and y . The radius of the cylinder is labeled a , and its length is labeled L . The top and bottom circular faces are labeled $V=0$. The curved cylindrical surface is labeled $V=V_0$.

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Now let us consider a hollow right circular cylinder of radius a which has its axis coincident with z -axis and its ends are at $z=0$ and $z=L$ this is $z=L$, this is $z=0$, the potential on the end surface is 0, potential on this face $V=0$ potential on this face $V=0$ and potential on this cylindrical surface is given as a constant V_0 , on this curved surface potential is given as V_0 . Now we have to find the potential anywhere inside the cylinder.

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Solution: We have to solve the equation

$$\frac{\partial^2 u}{\partial \rho^2} + \frac{1}{\rho} \frac{\partial u}{\partial \rho} + \frac{1}{\rho^2} \frac{\partial^2 u}{\partial \phi^2} + \frac{\partial^2 u}{\partial z^2} = 0.$$

The boundary conditions are

$$\begin{aligned} u(\rho, \phi, 0) &= 0 \\ u(\rho, \phi, L) &= 0 \\ u(a, \phi, z) &= V_0 \\ u(0, \phi, z) &= \text{finite} . \end{aligned}$$

Now here in this solution we have taken potential as u okay. So I have denoted it by u, so we have to solve the equation $\frac{\partial^2 u}{\partial \rho^2} + \frac{1}{\rho} \frac{\partial u}{\partial \rho} + \frac{1}{\rho^2} \frac{\partial^2 u}{\partial \phi^2} + \frac{\partial^2 u}{\partial z^2} = 0$. The boundary conditions are now when $z=0$ the end faces are at 0 potential okay and faces this end this are at 0 potential, so $\rho, \phi, 0$ is 0, $u(\rho, \phi, L)$ is 0 and when ρ is equal to a on the curved surface potential is V_0 .

And when $\rho=0$ here this one okay here at this point is $R=0$ so here the potential is finite.



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Let $u(\rho, \phi, z) = R(\rho)H(\phi)Z(z)$ then we have

$$\frac{1}{R} \left(\frac{d^2 R}{d\rho^2} + \frac{1}{\rho} \frac{dR}{d\rho} + \frac{1}{\rho^2 H} \frac{d^2 H}{d\phi^2} + \frac{1}{Z} \frac{d^2 Z}{dz^2} \right) = 0$$

We know $\frac{1}{H} \frac{d^2 H}{d\phi^2} = -m^2$, should be taken for the angle ϕ to be unique

e.g. $H(\phi + 2\pi) = H(\phi)$ and so $H(\phi) = A \cos(m\phi) + B \sin(m\phi)$ with m being an integer.



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Now let us consider $u(\rho, \phi, z) = R(\rho)H(\phi)Z(z)$ then we have this equation. We know that $\frac{1}{H} \frac{d^2 H}{d\phi^2} = -m^2$ because if you take $+m^2$ you get e to the power $m\phi$ and e to the power $-m\phi$ where we notice that when $H(\phi + 2\pi) = H(\phi)$ so we have to

consider $-m$ square and there when this consist of $\cos m \phi + B \sin m \phi$, H will be equal to $A \cos m \phi + B \sin m \phi$.

So $H \phi + 2 \pi$ will be $= H \phi$ provided m is an integer, so here for $H \phi + 2 \pi$ to be $= H \phi$, m has to be taken an integer.

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Further, since $u(\rho, \phi, z) = 0$ at $z=0$ and $z=L$, we must consider

$$\frac{1}{Z} \frac{d^2 Z}{dz^2} = -k^2 \Rightarrow Z(z) = C \sin(kz) + D \cos(kz).$$

Thus, R must be the solution of the equation

$$\frac{d^2 R}{d\rho^2} + \frac{1}{\rho} \frac{dR}{d\rho} + \left(-k^2 - \frac{m^2}{\rho^2} \right) R = 0$$

$$\Rightarrow R = E I_m(k\rho) + F K_m(k\rho).$$

Now, since $u(\rho, \phi, 0) = 0$, $D = 0$.

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And $u \rho, \phi, z=0$ at $z=0$ and $z=L$ therefore $1/Z d^2 Z/dz^2$ will have to be taken $-k^2$ and $+k^2$ will not do so that will lead us to a trivial solution. So $Z = C \sin kz + D \cos kz$. Now R therefore must be a solution of this equation because we have taken it as $-k^2$ so we have $-k^2$ here and this is taken as $-m^2/\rho^2$ so we get $-m^2/\rho^2 - k^2$ square R , so this is the Bessel's equation of order m and its solution is $R = E I_m(k\rho) + F K_m(k\rho)$.

Now $u \rho, \phi, 0=0$, at $z=0$ u is 0 , so u is 0 means D must be 0 okay.

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Further $u(\rho, \phi, L) = 0 \Rightarrow \sin(kL) = 0$

$$\Rightarrow kL = n\pi \Rightarrow k = \frac{n\pi}{L}, n = 1, 2, \dots$$

Now, $u(0, \phi, z) = \text{finite}$. Hence $F=0$ and thus

$$u(\rho, \phi, z) = \sum_{n=1}^{\infty} \sum_{m=0}^{\infty} I_m\left(\frac{n\pi}{L}\rho\right) \sin\left(\frac{n\pi}{L}z\right) \times (A_{mn} \cos m\phi + B_{mn} \sin m\phi).$$

And $u(\rho, \phi, L) = 0$ at $z=L$ and $u(\rho, \phi, z) = 0$ at $z=0$, so we shall have $\sin kL=0$ and $\sin kL=0$ will give you $k = n\pi/L$, $n=0$ will lead us to a trivial solution when n is negative integer because of sin function $\sin(-\theta) = -\sin \theta$, so $-\sin$ will be absorbed in the constants and therefore we take positive integral values of n . Now $u(0, \phi, z) = \text{finite}$ so $u(0, \phi, z) = \text{finite}$ means the region includes $R=0$ and when region includes $R=0$ we have to consider $F=0$ this constant $F=0$.

So F is 0 and therefore $u(\rho, \phi, z)$ becomes $\sum_{n=1}^{\infty} \sum_{m=0}^{\infty} I_m\left(\frac{n\pi}{L}\rho\right) \sin\left(\frac{n\pi}{L}z\right) (A_{mn} \cos m\phi + B_{mn} \sin m\phi)$. This m comes from $H(\phi)$ and n comes from this one this equation okay from here we get this n . So there will be double summation.

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Now, using $u(a, \phi, z) = V_0$, we get

$$V_0 = \sum_{n=1}^{\infty} \sum_{m=0}^{\infty} I_m\left(\frac{n\pi}{L}a\right) \sin\left(\frac{n\pi}{L}z\right) \times (A_{mn} \cos m\phi + B_{mn} \sin m\phi)$$

$$\int_0^L V_0 \sin\left(\frac{p\pi}{L}z\right) dz = \sum_{n=1}^{\infty} \sum_{m=0}^{\infty} I_m\left(\frac{n\pi}{L}a\right) \int_0^L \sin\left(\frac{n\pi}{L}z\right) \sin\left(\frac{p\pi}{L}z\right) dz \times (A_{mn} \cos m\phi + B_{mn} \sin m\phi)$$

Now we put here $u = a \cos \phi$, $z = V_0$, let us use this equation, put $\rho = a$, when $\rho = a$, $u = a \cos \phi$, $z = B_0$ so B_0 will be equal to this I_m and pL here we will have A and this is what we will get. Now multiply both sides by $\sin \frac{p\pi}{L} z$ and then integrate over 0 to L . So we will have left side like this, right side will integral 0 to $L \sin \frac{n\pi}{L} z \sin \frac{p\pi}{L} z dz$ and now this integral is $L/2$ okay when $n = p$ and when is $n \neq p$ this integral is 0 .

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$$\Rightarrow -V_0 \left[\cos \left(\frac{p\pi}{L} z \right) \frac{L}{p\pi} \right] = \sum_{m=0}^{\infty} I_m \left(\frac{p\pi}{L} a \right) \frac{L}{2} \times (A_{mp} \cos m\phi + B_{mp} \sin m\phi)$$

$$\text{or, } \frac{V_0}{p\pi} (1 - (-1)^p) = \frac{1}{2} \sum_{m=0}^{\infty} I_m \left(\frac{p\pi}{L} a \right) \times (A_{mp} \cos m\phi + B_{mp} \sin m\phi)$$

So we will have the following, $-V_0 \cos \frac{p\pi}{L} z = L/p\pi$ this is $L/2$ this and then $-V_0/p\pi \cos \frac{p\pi}{L} z = -1$ to the power p we have this equation and this we have half L we have cancelled both sides, this L with this and we get this equation $I_m \frac{p\pi}{L}$ this one okay.

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$$\text{or } \sum_{m=0}^{\infty} I_m \left(\frac{p\pi}{L} a \right) (A_{mp} \cos m\phi + B_{mp} \sin m\phi) = \begin{cases} \frac{4V_0}{p\pi}, & \text{if } p \text{ is odd} \\ 0, & \text{if } p \text{ is even} \end{cases}$$

Hence, if p is odd

$$\sum_{m=0}^{\infty} I_m \left(\frac{p\pi}{L} a \right) (A_{mp} \cos m\phi + B_{mp} \sin m\phi) = \frac{4V_0}{p\pi}$$

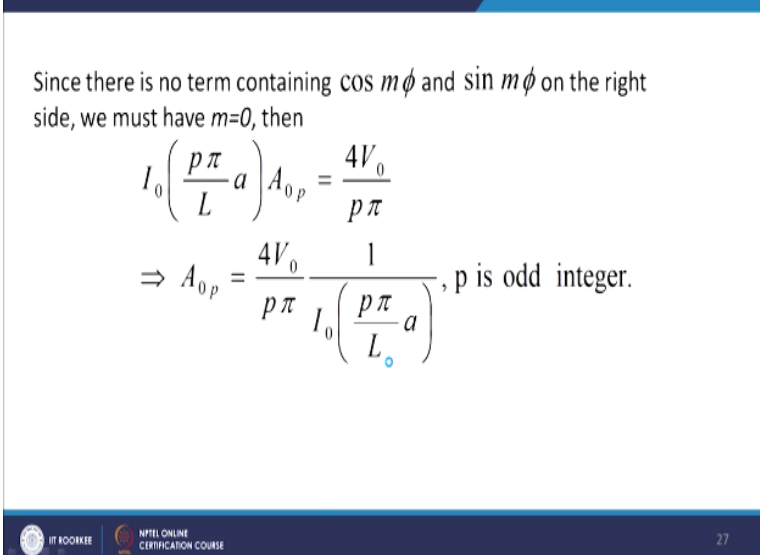
Or we can say $\sum_{m=0}^{\infty} I_m \frac{p\pi}{L} a (A_{mp} \cos m\phi + B_{mp} \sin m\phi) = \frac{4V_0}{p\pi}$ where p is odd 0 when p is even. Hence, if p is an odd integer okay we have $\sum_{m=0}^{\infty}$

infinity $\sum_{m=1}^{\infty} \frac{p\pi}{L} a \cos m\phi + B_m p \sin m\phi = \frac{4V_0}{p\pi}$. Now left hand side contains $\cos m\phi \sin m\phi$ terms but right side does not contain $\cos m\phi \sin m\phi$ terms, therefore m has to be taken 0.

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Since there is no term containing $\cos m\phi$ and $\sin m\phi$ on the right side, we must have $m=0$, then

$$I_0\left(\frac{p\pi}{L}a\right)A_{0p} = \frac{4V_0}{p\pi}$$

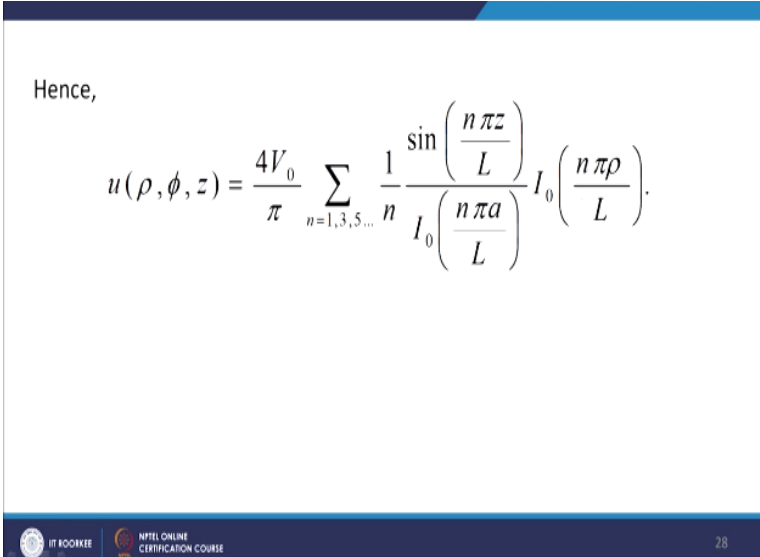
$$\Rightarrow A_{0p} = \frac{4V_0}{p\pi} \frac{1}{I_0\left(\frac{p\pi}{L}a\right)}, p \text{ is odd integer.}$$


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So we have $\frac{4V_0}{p\pi} \frac{1}{I_0\left(\frac{p\pi}{L}a\right)} A_{0p} = \frac{4V_0}{p\pi}$ and this gives us the value of A_{0p} , $A_{0p} = \frac{4V_0}{p\pi} \frac{1}{I_0\left(\frac{p\pi}{L}a\right)}$, p is an odd integer.

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Hence,

$$u(\rho, \phi, z) = \frac{4V_0}{\pi} \sum_{n=1,3,5,\dots} \frac{1}{n} \frac{\sin\left(\frac{n\pi z}{L}\right)}{I_0\left(\frac{n\pi a}{L}\right)} I_0\left(\frac{n\pi\rho}{L}\right).$$


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And this leads to the solution $u(\rho, \phi, z) = \frac{4V_0}{\pi} \sum_{n=1,3,5,\dots} \frac{1}{n} \frac{\sin\left(\frac{n\pi z}{L}\right)}{I_0\left(\frac{n\pi a}{L}\right)} I_0\left(\frac{n\pi\rho}{L}\right)$ where n runs over odd integral values. So this is an example on the cylindrical polar coordinates, when we convert the Laplace equation into cylindrical polar coordinates. In the next lecture, we shall consider spherical polar coordinates and will solve Laplace equation in spherical polar coordinates. Thank you very much for your attention.