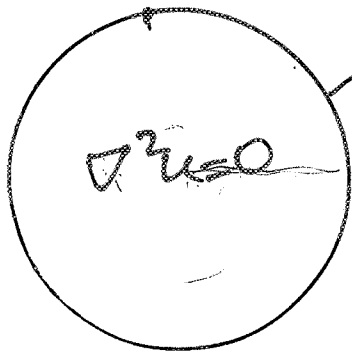


Example 9 Circular BBO ← steady state again
(radius 1)



$$u(1, \theta) = f(\theta)$$

Need to use polar coordinates b/c circular

diffusion/heat equation in 2D

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

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

[As $t \rightarrow \infty$ $\frac{\partial u}{\partial t} = 0$ for a realistic situation]

Note: For polar coordinates

$$x = r \cos \theta$$

$$y = r \sin \theta$$

$\therefore \nabla^2 u = 0$ becomes

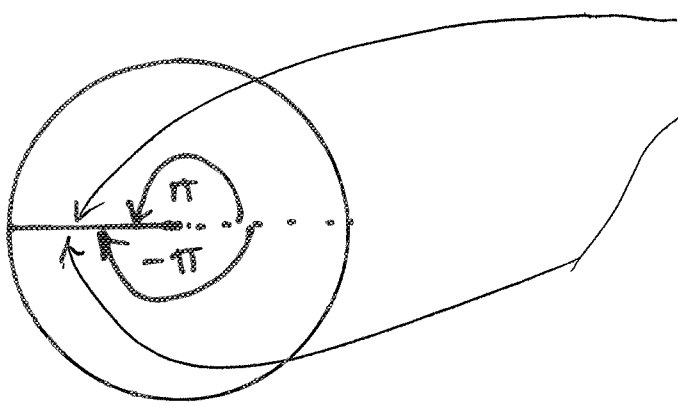
$$\frac{1}{r} \frac{\partial}{\partial r} \left(r \frac{\partial u}{\partial r} \right) + \frac{1}{r^2} \frac{\partial^2 u}{\partial \theta^2} = 0 \quad *$$

$$0 \leq r < 1$$
$$-\pi < \theta < \pi$$

Boundary Conditions

$u(1, \theta) = f(\theta)$ was given

but we must deduce the other BCs



temperature and flux are continuous

$$\therefore u(r, -\pi) = u(r, \pi)$$

$$\frac{\partial u(r, -\pi)}{\partial \theta} = \frac{\partial u(r, \pi)}{\partial \theta}$$

Trial solution

$$u(r, \theta) = R(r)G(\theta)$$

$$\frac{\partial u}{\partial r} = \frac{dR}{dr} G$$

$$\frac{\partial^2 u}{\partial \theta^2} = R \frac{d^2 G}{d\theta^2}$$

substituting gives

$$\frac{1}{r} \frac{\partial}{\partial r} \left(r G \frac{dR}{dr} \right) + \frac{1}{r^2} R \frac{d^2 G}{d\theta^2} = 0$$

multiply by
 $\frac{r^2}{GR}$

$$\frac{r^2}{GR} \frac{\partial}{\partial r} \left(r G \frac{dR}{dr} \right) + \frac{R}{r^2} \cdot \frac{r^2}{GR} \frac{d^2 G}{d\theta^2} = 0$$

$$\frac{r}{R} \frac{d}{dr} \left(r \frac{dR}{dr} \right) + \frac{1}{G} \frac{d^2 G}{d\theta^2} = 0$$

$$\text{so } -\frac{r}{R} \frac{d}{dr} \left(r \frac{dR}{dr} \right) = + \frac{1}{G} \frac{d^2 G}{d\theta^2} = -\lambda$$

$$\Rightarrow \frac{d^2 G}{d\theta^2} + \lambda G = 0 \quad -\pi < \theta < \pi$$

$$u(r, -\pi) = R(r)G(-\pi) \quad u(r, \pi) = R(r)G(\pi)$$

$$\text{and } u(r, -\pi) = u(r, \pi)$$

$$\Rightarrow R(r)G(-\pi) = R(r)G(\pi)$$

$$\Rightarrow G(-\pi) = G(\pi) \quad \text{b/c } R(r) = 0 \text{ gives a trivial solution}$$

$$\text{also } \frac{\partial u(r, -\pi)}{\partial \theta} = R(r)G'(-\pi)$$

$$\frac{\partial u(r, \pi)}{\partial \theta} = R(r)G'(\pi)$$

$$\text{and } \frac{\partial u(r, -\pi)}{\partial \theta} = \frac{\partial u(r, \pi)}{\partial \theta}$$

$$\Rightarrow R(r)G'(-\pi) = R(r)G'(\pi)$$

$$\Rightarrow G'(-\pi) = G'(\pi) \quad \text{b/c } R(r) = 0 \text{ gives a trivial solution}$$

BVP

$$\frac{d^2 Q}{d\theta^2} + \lambda Q = 0 \quad -\pi < \theta < \pi$$

$$Q(-\pi) = Q(\pi), \quad Q'(-\pi) = Q'(\pi)$$

Test the 3 cases of λ yourselves

$\lambda > 0$

eigenvalues $\lambda_n = n^2 \quad n = 1, 2, 3, \dots$

eigenfunctions $Q_n(\theta) = A_n \cos n\theta + B_n \sin n\theta$

eigenvalue $\lambda = 0$

eigenfunction $Q_0(\theta) = C \quad \text{const}$

The R equation

$$\frac{r}{R} \frac{d}{dr} \left(r \frac{dR}{dr} \right) = \lambda \quad \text{--- (2)}$$

$$\frac{d}{dr} \left(r \frac{dR}{dr} \right) - \frac{\lambda R}{r} = 0$$

$$\underbrace{r \frac{d^2 R}{dr^2} + \frac{dR}{dr} - \frac{\lambda R}{r}}_{\lambda = 0 \text{ or } n^2} = 0 \quad \text{--- (3)}$$

Equidimensional Equation $0 < r < a$

No Homogeneous Boundary Conditions!

For $\lambda=0$ it is easier to solve

$$\frac{r}{R} \frac{d}{dr} \left(r \frac{dR}{dr} \right) = \lambda \quad \text{--- (2)}$$

$$\text{get } \frac{d}{dr} \left(r \frac{dR}{dr} \right) = 0$$

$$\text{so } r \frac{dR}{dr} = k \quad k \in \mathbb{R}$$

$$\frac{dR}{dr} = \frac{k}{r}$$

$$R = k \operatorname{Log}|r| + l \quad l \in \mathbb{R}$$

(As $r \rightarrow 0$ $R(r)$ needs to be finite
 $\Rightarrow k=0$)

For $\lambda > 0$ ($\lambda = n^2$) it is easier to

$$\text{solve } r \frac{d^2 R}{dr^2} + \frac{dR}{dr} - \frac{\lambda R}{r} = 0 \quad \text{--- (3)}$$

Here we try $R(r) = r^p$

$$\therefore R'(r) = p r^{p-1}$$

$$R''(r) = p(p-1) r^{p-2}$$

+ substitute into (3)

$$r p(p-1) r^{p-2} + p r^{p-1} - \frac{n^2 r^p}{r} = 0$$

$$p(p-1) r^{p-1} + p r^{p-1} - n^2 r^{p-1} = 0$$

Now $r^{p-1} \neq 0$ so

$$p(p-1) + p - n^2 = 0$$

$$p^2 - n^2 = 0$$

$$p = \pm n$$

$$\therefore R(r) = R_n(r) = c_1 r^n + d_1 r^{-n} \quad c_1, d_1 \in \mathbb{R}$$

But as $r \rightarrow 0$ we need $R(r)$ to be finite (realistic)

$$\Rightarrow d_n = 0$$

$$\therefore R(r) = R_n(r) = C_n r^n$$

Put solutions together

$$\begin{aligned} \underline{\lambda=0} \quad \underbrace{u(r, \theta)}_{x=0} &= \underbrace{R(r)}_{\lambda=0} \underbrace{C(\theta)}_{x=0} \\ &= 1 \cdot C = \frac{a_0}{2} \end{aligned}$$

$$\begin{aligned} \underline{\lambda > 0} \quad u_n(r, \theta) &= \underbrace{R_n(r)}_{\lambda > 0} \underbrace{C_n(\theta)}_{\lambda > 0} \\ &= C_n r^n (A_n \cos n\theta + B_n \sin n\theta) \end{aligned}$$

$$\therefore u(r, \theta) = \frac{a_0}{2} + \sum_{n=1}^{\infty} r^n (a_n \cos n\theta + b_n \sin n\theta)$$

(linear superposition)