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IYGB - MATHEMATICAL METHODS 4 - PART D - QUESTION 1

REARRANGE THE TRANSFORMATION EQUATIONS, & OBTAIN PARTIAL DERIVATIVES

$$\left. \begin{array}{l} x = u^2 + v^2 \\ y = u^2 - v^2 \end{array} \right\} \text{ ADDING & SUBTRACTING}$$

$$\left. \begin{array}{l} x+y = 2u^2 \\ x-y = 2v^2 \end{array} \right\} \Rightarrow$$

$$\left. \begin{array}{l} u^2 = \frac{1}{2}x + \frac{1}{2}y \\ v^2 = \frac{1}{2}x - \frac{1}{2}y \end{array} \right\} \Rightarrow$$

$$\begin{aligned} \bullet 2u \frac{\partial u}{\partial x} &= \frac{1}{2} & \bullet 2v \frac{\partial v}{\partial x} &= \frac{1}{2} \\ \bullet 2u \frac{\partial u}{\partial y} &= \frac{1}{2} & \bullet 2v \frac{\partial v}{\partial y} &= -\frac{1}{2} \end{aligned}$$

$$\begin{aligned} \bullet \frac{\partial u}{\partial x} &= \frac{1}{4u} & \bullet \frac{\partial v}{\partial x} &= \frac{1}{4v} \\ \bullet \frac{\partial u}{\partial y} &= \frac{1}{4u} & \bullet \frac{\partial v}{\partial y} &= -\frac{1}{4v} \end{aligned}$$

By the chain rule we have

$$\frac{\partial z}{\partial x} = \frac{\partial z}{\partial u} \frac{\partial u}{\partial x} + \frac{\partial z}{\partial v} \frac{\partial v}{\partial x} = \frac{\partial z}{\partial u} \frac{1}{4u} + \frac{\partial z}{\partial v} \frac{1}{4v}$$

$$\frac{\partial z}{\partial y} = \frac{\partial z}{\partial u} \frac{\partial u}{\partial y} + \frac{\partial z}{\partial v} \frac{\partial v}{\partial y} = \frac{\partial z}{\partial u} \frac{1}{4u} + \frac{\partial z}{\partial v} \left(-\frac{1}{4v}\right)$$

SUBSTITUTE INTO THE P.D.E.

$$\Rightarrow \frac{\partial z}{\partial x} + \frac{\partial z}{\partial y} = 1$$

$$\Rightarrow \left[\frac{1}{4u} \frac{\partial z}{\partial u} + \frac{1}{4v} \frac{\partial z}{\partial v} \right] + \left[\frac{1}{4u} \frac{\partial z}{\partial u} - \frac{1}{4v} \frac{\partial z}{\partial v} \right] = 1$$

$$\Rightarrow \frac{1}{2u} \frac{\partial z}{\partial u} = 1$$

$$\Rightarrow \frac{\partial z}{\partial u} = 2u$$

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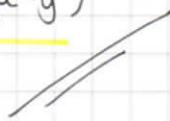
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SOLVING BY DIRECT INTEGRATION

$$z(u, v) = u^2 + f(v)$$

$$z(x, y) = \left(\frac{1}{2}x + \frac{1}{2}y\right) + f(\sqrt{\frac{1}{2}x - \frac{1}{2}y})$$

$$\underline{z(x, y) = \frac{1}{2}(x+y) + f(\sqrt{x-y})}$$



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FOR THE STANDARD WAVE EQUATION

$$\frac{\partial^2 z}{\partial x^2} = \frac{1}{c^2} \frac{\partial^2 z}{\partial t^2} \quad \text{SUBJECT TO} \quad z(x_0) = F(x) = \begin{cases} 1 - |x| & |x| \leq 1 \\ 0 & |x| > 1 \end{cases}$$

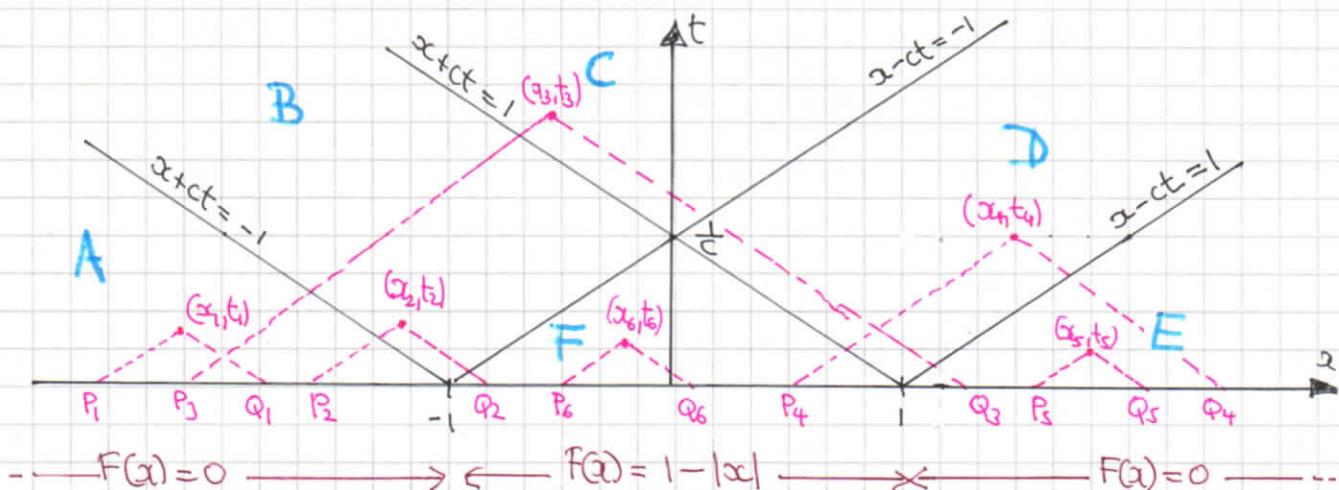
$$\frac{\partial z}{\partial t}(x_0) = G(x) = 0$$

D'ALEMBERT'S STANDARD SOLUTION IS

$$z(x,t) = \frac{1}{2} [F(x-ct) + F(x+ct)] + \frac{1}{2c} \int_{x-ct}^{x+ct} G(\xi) d\xi$$

zero here

DRAW THE CHARACTERISTICS, i.e. LINES WITH GRADIENTS $\pm \frac{1}{c}$, THROUGH ANY CRITICAL POINTS, HERE AT $x = \pm 1$ WHERE $F(x)$ HAS DISCONTINUITIES



LOOKING AT THE x-t PLANE ABOVE THE SOLUTION IS $z(x,t) = \frac{1}{2} F(P) + \frac{1}{2} F(Q)$

- Regions A, C, E yield $z(x,t) = 0$, as $P_1, Q_1, P_2, Q_3, P_5, Q_5$ fall into the region OF THE x-AXIS WHERE $F(x) = 0$

- Region B yields $z(x_2, t_2) = \frac{1}{2} F(P_2) + \frac{1}{2} F(Q_2) = \frac{1}{2} F(x_2 + ct_2) = \frac{1}{2} [1 - |x_2 + ct_2|]$

NOTE THAT THE EQUATION IS $t - t_2 = -\frac{1}{c}(x - x_2)$

$$\left. \begin{aligned} -ct + ct_2 &= x - x_2 \\ 0 + ct_2 &= Q_2 - x_2 \\ Q_2 &= x_2 + ct_2 \end{aligned} \right\}$$

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IYGB - MATHEMATICAL METHODS 4 - PAPER D - QUESTION 2

- Region F yields $z(x_6, t_6) = \frac{1}{2}F(P_6) + \frac{1}{2}F(Q_6) = \frac{1}{2}F(x_6 - ct_6) + \frac{1}{2}F(x_6 + ct_6)$

EQUATIONS THROUGH (x_6, t_6) ARE

$$\left. \begin{array}{l} t - t_6 = \frac{1}{c}(x - x_6) \\ 0 - t_6 = \frac{1}{c}(P_6 - x_6) \\ -ct_6 = Q_6 - x_6 \\ Q_6 = x_6 - ct_6 \end{array} \right\} \quad \left. \begin{array}{l} t - t_6 = -\frac{1}{c}(x - x_6) \\ 0 - t_6 = -\frac{1}{c}(P_6 - x_6) \\ ct_6 = P_6 - x_6 \\ P_6 = x_6 + ct_6 \end{array} \right\}$$

$$= \frac{1}{2}[1 - |x_6 - ct_6| + 1 - |x_6 + ct_6|]$$

$$= \frac{1}{2}[2 - |x_6 - ct_6| - |x_6 + ct_6|]$$

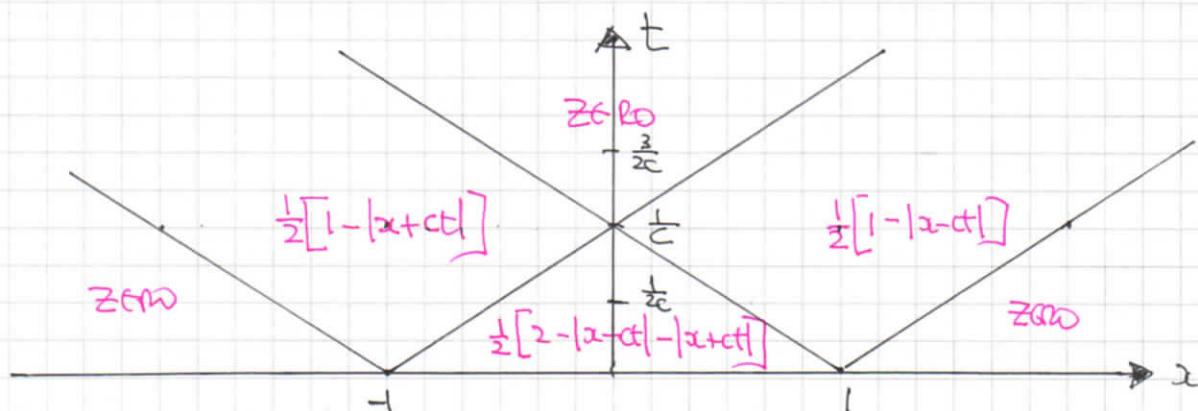
- Region D yields $z(x_4, t_4) = \frac{1}{2}F(P_4) + \frac{1}{2}F(Q_4) = \frac{1}{2}F(x_4 + ct_4)$

EQUATION THROUGH (x_4, t_4)

$$\left. \begin{array}{l} t - t_4 = -\frac{1}{c}(x - x_4) \\ 0 - t_4 = -\frac{1}{c}(Q_4 - x_4) \\ ct_4 = Q_4 - x_4 \\ Q_4 = x_4 + ct_4 \end{array} \right\}$$

$$= \frac{1}{2}[1 - |x_4 + ct_4|]$$

FINALLY DROPPING THE SUBSCRIPTS WE CAN ILLUSTRATE THE SOLUTION AT THE DIFFERENT REGIONS OF THE $x-t$ PLANE



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b) If $t=0$, $z(x_0) = \begin{cases} 1-|x| & |x| < 1 \\ 0 & |x| > 1 \end{cases}$

If $t = \frac{1}{2c}$, intersections with the characteristics are at $x = -\frac{3}{2}, -\frac{1}{2}, \frac{1}{2}, \frac{3}{2}$

$$z(x_{\frac{1}{2c}}) = \begin{cases} \frac{1}{2}(1-|x+\frac{1}{2}|) & -\frac{3}{2} \leq x \leq -\frac{1}{2} \leftarrow \frac{1}{2}(1-(-x-\frac{1}{2})) = \frac{1}{2}x + \frac{3}{4} \\ \frac{1}{2}[2-|x-\frac{1}{2}|-|x+\frac{1}{2}|] & -\frac{1}{2} \leq x \leq \frac{1}{2} \leftarrow \frac{1}{2}[2-(-x+\frac{1}{2})-(x+\frac{1}{2})] = \frac{1}{2} \\ \frac{1}{2}(1-|x-\frac{1}{2}|) & \frac{1}{2} \leq x \leq \frac{3}{2} \leftarrow \frac{1}{2}[1-(x-\frac{1}{2})] = -\frac{1}{2}x + \frac{3}{4} \\ 0 & \text{otherwise} \end{cases}$$

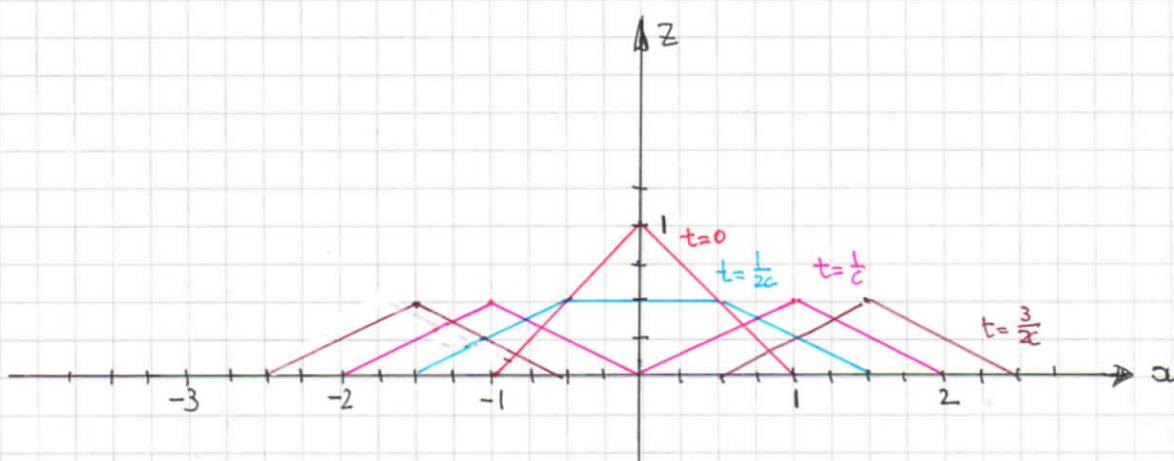
If $t = \frac{1}{c}$, intersection with the characteristics are at $-2, 0, 2$

$$z(x_{\frac{1}{c}}) = \begin{cases} \frac{1}{2}[1-|x+1|] & -2 \leq x \leq 0 \leftarrow \begin{array}{l} \frac{1}{2}(1-(-2-1)) = \frac{1}{2}x + 1, -2 \leq x \leq -1 \\ \frac{1}{2}(1-(x+1)) = -\frac{1}{2}x, -1 \leq x \leq 0 \end{array} \\ \frac{1}{2}[1-|x-1|] & 0 \leq x \leq 2 \leftarrow \begin{array}{l} \frac{1}{2}(1-(-x-1)) = \frac{1}{2}x, 0 \leq x \leq 1 \\ \frac{1}{2}(1-(x-1)) = -\frac{1}{2}x + 1, 1 \leq x \leq 2 \end{array} \\ 0 & \text{otherwise} \end{cases}$$

If $t = \frac{3}{2c}$, intersections with the characteristics are at $-\frac{5}{2}, -\frac{1}{2}, \frac{1}{2}, \frac{5}{2}$

$$z(x_{\frac{3}{2c}}) = \begin{cases} \frac{1}{2}[1-|x+\frac{3}{2}|] & -\frac{5}{2} \leq x \leq -\frac{1}{2} \leftarrow \begin{array}{l} \frac{1}{2}(1-(-x-\frac{3}{2})) = \frac{1}{2}x + \frac{5}{4}, -\frac{5}{2} \leq x \leq -\frac{3}{2} \\ \frac{1}{2}(1-(x+\frac{3}{2})) = -\frac{1}{2}x - \frac{1}{4}, -\frac{3}{2} \leq x \leq -\frac{1}{2} \end{array} \\ \frac{1}{2}[1-|x-\frac{3}{2}|] & \frac{1}{2} \leq x \leq \frac{5}{2} \leftarrow \begin{array}{l} \frac{1}{2}(1-(-x+\frac{3}{2})) = \frac{1}{2}x - \frac{1}{4}, \frac{1}{2} \leq x \leq \frac{3}{2} \\ \frac{1}{2}(1-(x-\frac{3}{2})) = -\frac{1}{2}x + \frac{5}{4}, \frac{3}{2} \leq x \leq \frac{5}{2} \end{array} \\ 0 & \text{otherwise} \end{cases}$$

HENCE THE PROFILES CAN BE DRAWN



IYGB - MATHEMATICAL METHODS 4 - PAPER D - QUESTION 3

START BY TAKING THE LAPLACE TRANSFORM OF THE P.D.E, W.R.T t

$$\Rightarrow \frac{\partial u}{\partial t} + y \frac{\partial u}{\partial y} = y$$

$$\Rightarrow \mathcal{L}\left[\frac{\partial u}{\partial t}\right] + \mathcal{L}\left[y \frac{\partial u}{\partial y}\right] = \mathcal{L}[y]$$

$$\Rightarrow [s\bar{u} - u(0,y)] + y \frac{\partial \bar{u}}{\partial y}(\bar{u}(s,y)) = y \mathcal{L}[1]$$

$$\Rightarrow s\bar{u} - (1+y^2) + y \frac{\partial \bar{u}}{\partial y} = \frac{y}{s}$$

$$\Rightarrow y \frac{\partial \bar{u}}{\partial y} + s\bar{u} = 1+y^2 + \frac{y}{s}$$

$$\Rightarrow \frac{\partial \bar{u}}{\partial y} + \frac{s}{y}\bar{u} = \frac{1}{y} + y + \frac{1}{s}$$

TREAT THE ABOVE AS AN O.D.E FOR $\bar{u} = f(y)$, AS s IS A CONSTANT,

AND LOOK FOR AN INTEGRATING FACTOR

$$e^{\int \frac{s}{y} dy} = e^{\frac{1}{s} \ln y} = e^{\ln y^{\frac{1}{s}}} = y^{\frac{1}{s}}$$

Thus we now have

$$\Rightarrow \frac{\partial}{\partial y} [\bar{u} y^{\frac{1}{s}}] = y^{\frac{s}{s}} \left(\frac{1}{y} + y + \frac{1}{s} \right)$$

$$\Rightarrow \frac{\partial}{\partial y} [\bar{u} y^{\frac{1}{s}}] = y^{\frac{s-1}{s}} + y^{\frac{s+1}{s}} + \frac{y^{\frac{s}{s}}}{s}$$

$$\Rightarrow \bar{u} y^{\frac{1}{s}} = \int y^{\frac{s-1}{s}} + y^{\frac{s+1}{s}} + \frac{y^{\frac{s}{s}}}{s} dy$$

$$\Rightarrow \bar{u} y^{\frac{1}{s}} = \frac{1}{s} y^{\frac{s}{s}} + \frac{1}{s+2} y^{\frac{s+2}{s}} + \frac{1}{s(s+1)} y^{\frac{s+1}{s}} + A(s)$$

$$\Rightarrow \boxed{\bar{u}(s,y) = \frac{1}{s} + \frac{y^2}{s+2} + \frac{y}{s(s+1)} + A(s)y^{-\frac{1}{s}}}$$

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NEXT WE APPLY THE BOUNDARY CONDITION $u(t,0) = 1$

$$\Rightarrow u(t,0) = 1$$

$$\Rightarrow \bar{u}(s,0) = \frac{1}{s}$$

$$\Rightarrow \frac{1}{s} = \frac{1}{s} + \cancel{\frac{1}{s+2} \times 0^2} + \cancel{\frac{1}{s(s+1)} \times 0} + A(s) \times 0^{-s} \\ \times \frac{1}{0^s} \rightarrow \infty$$

$$\therefore A(s) = 0$$

$$\therefore \bar{u}(s,y) = \frac{1}{s} + \frac{1}{s+2} y^2 + \frac{1}{s(s+1)} y$$

INVERTING BY PARTIAL FRACTIONS & INSPECTION

$$\bar{u}(s,y) = \frac{1}{s} + \frac{1}{s+2} y^2 + \left(\frac{1}{s} - \frac{1}{s+1} \right) y$$

$$\bar{u}(s,y) = \frac{1}{s}(1+y) + \frac{1}{s+2} y^2 - \frac{1}{s+1} y$$

$$u(t,y) = 1 + y + \underbrace{e^{-2t}}_{\text{As Required}} y^2 - \underbrace{e^{-t}}_{y} y$$

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$$xz \frac{\partial z}{\partial x} + yz \frac{\partial z}{\partial y} = -xy$$

↑
P

 ↑
Q

 ↑
R

$$\frac{dx}{P} = \frac{dy}{Q} = \frac{dz}{R} \Rightarrow \frac{dx}{xz} = \frac{dy}{yz} = \frac{dz}{-xy}$$

① ② ③

SOWING ① = ②

$$\Rightarrow \frac{dx}{xz} = \frac{dy}{yz}$$

$$\Rightarrow \frac{dx}{x} = \frac{dy}{y}$$

$$\Rightarrow \ln x = \ln y + \ln A$$

$$\Rightarrow \ln a = \ln (A_1)$$

$$\Rightarrow x = A_1 y$$

$$\Rightarrow \frac{y}{x} = C_1$$

SOWING ① = ③

$$\Rightarrow \frac{dx}{xz} = \frac{dz}{-xy}$$

$$\Rightarrow \frac{dx}{z} = - \frac{dz}{y}$$

$$\Rightarrow y dx = -z dz$$

$$\Rightarrow C_2 x dx = -z dz$$

$$\Rightarrow \frac{1}{2} C_2 x^2 + C_2 = -\frac{1}{2} z^2$$

$$\Rightarrow \frac{1}{2} \left(\frac{y}{x}\right) x^2 + C_2 = -\frac{1}{2} z^2$$

$$\Rightarrow \frac{1}{2} xy + C_2 = -\frac{1}{2} z^2$$

$$\Rightarrow -xy + C_2 = z^2$$

$$\Rightarrow z^2 + xy = C_2$$

THE GENERAL SOLUTION IS GIVED BY

$$F(u, v) = 0 \quad \text{where} \quad u(x, y, z) = \frac{y}{x}$$

$$v(x, y, z) = z^2 + xy$$

$$\therefore u = f(v) \quad \text{or} \quad v = g(u)$$

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$$\Rightarrow z^2 + xy = f\left(\frac{y}{x}\right)$$

$$\Rightarrow z^2 = f\left(\frac{y}{x}\right) - xy$$

APPLY BOUNDARY CONDITIONS NEXT, $xy=1$ AT $z=x \forall x$,

$$\Rightarrow z^2 = f\left(\frac{y}{x}\right) - xy$$

$$\Rightarrow z^2 = f\left(\frac{1/x}{x}\right) - 1$$

$$\Rightarrow z^2 + 1 = f\left(\frac{1}{x^2}\right)$$

$$\Rightarrow \frac{1}{u} + 1 = f(u)$$

$$\Rightarrow f(u) = \frac{1}{u} + 1$$

$$\Rightarrow f\left(\frac{y}{x}\right) = \frac{1}{y/x} + 1$$

$$\Rightarrow f\left(\frac{y}{x}\right) = \frac{x}{y} + 1$$

LET $u = \frac{1}{x^2}$
 $x^2 = \frac{1}{u}$

HENCE WE NOW HAVE

$$z^2 = \frac{x}{y} + 1 - xy$$

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ASSUME A SOLUTION IN VARIABLE SEPARABLE FORM, DIFFERENTIATE AND SUBSTITUTE INTO THE P.D.E.

$$z(x,t) = X(x)T(t) \Rightarrow \frac{\partial^2 z}{\partial x^2} = X''(x)T(t)$$

$$\frac{\partial z}{\partial t} = X(x)T'(t)$$

$$\Rightarrow \frac{\partial^2 z}{\partial x^2} = \frac{\partial z}{\partial t}$$

$$\Rightarrow X''(x)T(t) = X(x)T'(t)$$

$$\Rightarrow \frac{X''(x)T(t)}{X(x)T(t)} = \frac{X(x)T'(t)}{X(x)T(t)}$$

$$\Rightarrow \frac{X''(x)}{X(x)} = \frac{T'(t)}{T(t)}$$

AS THE L.H.S IS A FUNCTION OF x ONLY AND THE R.H.S IS A FUNCTION OF t ONLY, BOTH SIDES ARE AT MOST A CONSTANT, SAY A

IF $\lambda=0$

$$\bullet \frac{X''(x)}{X(x)} = 0$$

$$X''(x) = 0$$

$$X(x) = Ax + B$$

$$\bullet \frac{T'(t)}{T(t)} = 0$$

$$T'(t) = C$$

$$\therefore z(x,t) = C(Ax+B) = Px + Q$$

i.e. STATIONARY STATE WHICH IS NOT APPROPRIATE IN THIS PROBLEM

IF $\lambda > 0$, $\lambda = p^2$

$$\bullet \frac{X''(x)}{X(x)} = p^2$$

$$X''(x) = p^2 X(x)$$

$$X(x) = A \cosh px + B \sinh px$$

(OD EXPONENTIALS)

$$\bullet \frac{T'(t)}{T(t)} = p^2$$

$$T'(t) = p^2 T(t)$$

$$T(t) = C e^{p^2 t}$$

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$$\therefore z(x,t) = Ce^{pt} (A \cosh px + B \sinh px)$$

$$\underline{z(x,t) = e^{pt} (P \cosh px + Q \sinh px)}$$

which is also inappropriate since it is unbounded as $t \rightarrow \infty$

if $\lambda < 0, \lambda = -p^2$

$$\bullet \frac{X''(x)}{X(x)} = -p^2$$

$$X''(x) = -p^2 X(x)$$

$$X(x) = A \cos px + B \sin px$$

$$\bullet \frac{T'(t)}{T(t)} = -p^2$$

$$T'(t) = -p^2 T(t)$$

$$T(t) = Ce^{-pt}$$

$$\therefore z(x,t) = Ce^{-pt} (A \cos px + B \sin px)$$

$$\underline{z(x,t) = e^{-pt} (P \cos px + Q \sin px)} \quad \text{which is ok}$$

APPLY BOUNDARY CONDITION, $z(0,t) = 0$

$$\Rightarrow 0 = e^{-pt} \times P.$$

$$\Rightarrow P = 0$$

$$\therefore \underline{z(x,t) = Qe^{-pt} \sin px}$$

APPLY BOUNDARY CONDITION, $z(2,t) = 0$

$$\Rightarrow 0 = Qe^{-pt} \sin 2p$$

$$\Rightarrow \sin 2p = 0 \quad (Q \neq 0, \text{ otherwise solution is trivial})$$

$$\Rightarrow 2p = n\pi \quad n = 0, 1, 2, 3, \dots$$

$$\Rightarrow p = \frac{n\pi}{2}$$

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$$\therefore Z_n(x,t) = Q_n e^{-\frac{n^2 \pi^2 t}{4}} \sin\left(\frac{n \pi x}{2}\right)$$

$$\underline{\underline{Z(x,t) = \sum_{n=1}^{\infty} \left[Q_n e^{-\frac{n^2 \pi^2 t}{4}} \sin\left(\frac{n \pi x}{2}\right) \right]}}$$

$\text{N.B. } n=0, \text{ THIS IS 0, SO OMITTED}$

APPLY INITIAL CONDITION $Z(x,0) = 20$

$$\Rightarrow 20 = \sum_{n=1}^{\infty} \left[Q_n \times 1 \times \sin\left(\frac{n \pi x}{2}\right) \right]$$

IF A FOURIER SERIES IN x
IN $(0,2)$, PERIOD 2

$$\Rightarrow Q_n = \frac{1}{2} \int_0^2 20 \sin\left(\frac{n \pi x}{2}\right) dx$$

$$\Rightarrow Q_n = \left[-\frac{20 \times 2}{n \pi} \cos\left(\frac{n \pi x}{2}\right) \right]_0^2$$

$$\Rightarrow Q_n = \left[\frac{40}{n \pi} \cos\left(\frac{n \pi x}{2}\right) \right]_0^2$$

$$\Rightarrow Q_n = \frac{40}{n \pi} - \frac{40}{n \pi} \cos(n \pi)$$

$$\Rightarrow Q_n = \frac{40}{n \pi} - \frac{40}{n \pi} (-1)^n$$

$$\Rightarrow Q_n = \begin{cases} 0 & \text{IF } n \text{ IS EVEN} \\ \frac{80}{n \pi} & \text{IF } n \text{ IS ODD} \end{cases}$$

LET $n = 2m-1$, $m = 1, 2, 3, 4, 5, \dots$

$$\underline{\underline{Z(x,t) = \sum_{m=1}^{\infty} \left[\frac{80}{(2m-1)\pi} e^{-\frac{(2m-1)^2 \pi^2 t}{4}} \sin\left(\frac{(2m-1)\pi x}{2}\right) \right]}}$$

NOTE THAT AS $t \rightarrow +\infty$, $Z(x,t) \rightarrow 0$ SO WE DO NOT NEED AN "AUXILIARY
BUILT UP FUNCTION"

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ASSUME A SOLUTION IN VARIABLE SEPARATE FORM

$$u(x,t) = X(x)T(t) \Rightarrow \frac{\partial^2 u}{\partial x^2} = X''(x)T(t)$$

$$\frac{\partial^2 u}{\partial t^2} = X(x)T''(t)$$

SUBSTITUTE INTO THE P.D.E.

$$\Rightarrow X''(x)T(t) = \frac{1}{4} X(x)T''(t)$$

$$\Rightarrow \frac{X''(x)T(t)}{X(x)T(t)} = \frac{1}{4} \frac{X(x)T''(t)}{X(x)T(t)}$$

$$\Rightarrow \frac{X''(x)}{X(x)} = \frac{T''(t)}{4T(t)}$$

AS THE L.H.S. IS A FUNCTION OF x ONLY AND THE R.H.S. IS FUNCTION OF t ONLY, BOTH SIDES ARE AT MOST A CONSTANT, SAY λ

IF $\lambda > 0, \lambda = p^2$

$$\Rightarrow \frac{X''(x)}{X(x)} = p^2$$

$$\Rightarrow X''(x) = p^2 X(x)$$

$$\Rightarrow X(x) = A \cosh px + B \sinh px$$

(OR EXPONENTIALS)

$$\Rightarrow \frac{T''(t)}{4T(t)} = p^2$$

$$\Rightarrow T''(t) = 4p^2 T(t)$$

$$\Rightarrow T(t) = D \cosh 2pt + E \sinh 2pt$$

(OR EXPONENTIALS)

IF $\lambda = 0$

$$\Rightarrow \frac{X''(x)}{X(x)} = 0$$

$$\Rightarrow X''(x) = 0$$

$$\Rightarrow X(x) = Ax + B$$

$$\Rightarrow \frac{T''(t)}{4T(t)} = 0$$

$$\Rightarrow T''(t) = 0$$

$$\Rightarrow T(t) = At + B$$

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IF $\lambda < 0$, $\lambda = -p^2$

$$\rightarrow \frac{X''(x)}{X(x)} = -p^2$$

$$\Rightarrow X''(x) = -p^2 X(x)$$

$$\Rightarrow X(x) = A \cos px + B \sin px$$

$$\Rightarrow \frac{T''(t)}{4T(t)} = -p^2$$

$$\Rightarrow T''(t) = -4p^2 T(t)$$

$$\Rightarrow T(t) = D \cos 2pt + E \sin 2pt$$

AS WE REQUIRE A SOLUTION WHICH GIVES THE SAME VALUE OF $u(x,t)$ FOR THE TWO DISTINCT VALUES OF x AT THE ENDPOINTS ($x = \pm 1$) WE CAN ONLY PICK THE "TRIGONOMETRIC SOLUTION" & DISCARD THE OTHER TWO

$$\therefore u(x,t) = [A \cos px + B \sin px] [D \cos 2pt + E \sin 2pt]$$

APPLY CONDITION $u(x_1, 0) = 0$ (UNDISTURBED INITIALY)

$$\Rightarrow 0 = [A \cos px + B \sin px] \times D$$

$$\Rightarrow D = 0 \quad (\text{otherwise trivial solution } A = B = 0)$$

ABSORBING "E" INTO "A" AND "B"

$$\therefore u(x,t) = [A \cos px + B \sin px] \sin 2pt$$

DIFFERENTIATE W.R.T t AND APPLY $\frac{\partial u}{\partial t}(x_1, 0) = 1-x^2$ (INITIAL TRANVERSE VELOCITY)

$$\Rightarrow \frac{\partial u}{\partial t}(t) = 2p[A \cos px + B \sin px] \cos 2pt$$

$$\Rightarrow 1-x^2 = 2p[A \cos px + B \sin px] \times 1$$

$$\Rightarrow B = 0 \quad (\text{AS THE LHS. IS AN EVEN FUNCTION IN } x)$$

$$\therefore u(x,t) = A \cos px \sin 2pt$$

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APPLY BOUNDARY CONDITIONS $u(-1, t) = u(1, t) = 0$

$$\begin{aligned} 0 &= A \cos(-p) \sin 2pt \\ 0 &= A \cos p \sin 2pt \end{aligned} \quad \Rightarrow \quad A \cos p \sin 2pt = 0 \quad \forall t \geq 0$$

$$\Rightarrow \cos p = 0 \quad (A \neq 0)$$

$$\Rightarrow p = \frac{\pi}{2}, \frac{3\pi}{2}, \frac{5\pi}{2}, \dots$$

$$\Rightarrow p = \frac{(2n-1)\pi}{2} \quad n = 1, 2, 3, \dots$$

$$\Rightarrow u_n(x, t) = A_n \cos \left[\frac{(2n-1)\pi x}{2} \right] \sin \left[(2n-1)\pi t \right]$$

$$\therefore \boxed{u(x, t) = \sum_{n=1}^{\infty} A_n \cos \left[\frac{(2n-1)\pi x}{2} \right] \sin \left[(2n-1)\pi t \right]}$$

ONE MORE CONSTANT TO EVALUATE, SO REAPPLY $\frac{\partial u}{\partial t}(x, 0) = 1 - x^2$, $-1 \leq x \leq 1$

$$\Rightarrow \frac{\partial u}{\partial t}(x, 0) = \sum_{n=1}^{\infty} \left[[A_n (2n-1)\pi] \cos \left[\frac{(2n-1)\pi x}{2} \right] \cos \left[(2n-1)\pi \cdot 0 \right] \right]$$

$$\Rightarrow 1 - x^2 = \sum_{n=1}^{\infty} \left[[A_n (2n-1)\pi] \cos \left[\frac{(2n-1)\pi x}{2} \right] \right]$$

THIS IS A FOURIER SERIES IN x , IN $-1 \leq x \leq 1$

$$A_n (2n-1)\pi = \frac{1}{\pi} \int_{-1}^{1} (1-x^2) \cos \left[\frac{(2n-1)\pi x}{2} \right] dx$$

$$A_n (2n-1)\pi = 2 \int_0^1 (1-x^2) \cos \left[\frac{(2n-1)\pi x}{2} \right] dx$$

$$A_n (2n-1)\pi = \int_0^2 2 \cos \left[\frac{(2n-1)\pi x}{2} \right] dx - \int_0^2 2x^2 \cos \left[\frac{(2n-1)\pi x}{2} \right] dx$$

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CARRYING OUT THE INTEGRATIONS

$$\bullet \int_0^1 2 \cos\left[\frac{(2n-1)\pi x}{2}\right] dx = \left[2 \times \frac{2}{(2n-1)\pi} \times \sin\left[\frac{(2n-1)\pi x}{2}\right] \right]_0^1$$

$$= \frac{4}{\pi(2n-1)} \sin\left[\frac{(2n-1)\pi}{2}\right] = \frac{4}{\pi(2n-1)} (-1)^{n+1}$$

$$\bullet \int_0^1 -2x^2 \cos\left[\frac{(2n-1)\pi x}{2}\right] dx = \dots \text{INTEGRATION BY PARTS}$$

-2x ²	-4x
(2n-1) π sin $\left[\frac{(2n-1)\pi x}{2}\right]$	cos $\left[\frac{(2n-1)\pi x}{2}\right]$

$$= \left[\frac{-4x^2}{(2n-1)\pi} \sin\left[\frac{(2n-1)\pi x}{2}\right] \right]_0^1 + \frac{8}{(2n-1)\pi} \int_0^1 x \sin\left[\frac{(2n-1)\pi x}{2}\right] dx$$

$$= \frac{-4}{(2n-1)\pi} \sin\left[\frac{(2n-1)\pi}{2}\right] - 0 + \frac{8}{(2n-1)\pi} \int_0^1 x \sin\left[\frac{(2n-1)\pi x}{2}\right] dx$$

$$= \frac{-4(-1)^{n+1}}{(2n-1)\pi} + \frac{8}{(2n-1)\pi} \underbrace{\int_0^1 x \sin\left[\frac{(2n-1)\pi x}{2}\right] dx}_{\text{BY PARTS AGAIN}}$$

x	1
- $\frac{2}{(2n-1)\pi} \cos\left[\frac{(2n-1)\pi x}{2}\right]$	sin $\left[\frac{(2n-1)\pi x}{2}\right]$

$$= \frac{-4(-1)^{n+1}}{(2n-1)\pi} + \frac{8}{(2n-1)\pi} \left\{ \left[- \frac{2x}{(2n-1)\pi} \cos\left[\frac{(2n-1)\pi x}{2}\right] \right]_0^1 + \frac{2}{(2n-1)\pi} \int_0^1 \cos\left[\frac{(2n-1)\pi x}{2}\right] dx \right\}$$

$$= \frac{-4(-1)^{n+1}}{(2n-1)\pi} + \frac{16}{(2n-1)^2\pi^2} \int_0^1 \cos\left[\frac{(2n-1)\pi x}{2}\right] dx$$

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$$= \frac{-4(-1)^{n+1}}{(2n-1)\pi} + \frac{16}{(2n-1)^2\pi^2} \times \frac{2}{(2n-1)\pi} \left[\sin \left[\frac{(2n-1)\pi x}{2} \right] \right]^1$$

$$= \frac{-4(-1)^{n+1}}{(2n-1)\pi} + \frac{32}{(2n-1)^3\pi^3} \times (-1)^{n+1}$$

COLLECTING THE INTEGRATION RESULTS

$$\cancel{A_n(2n-1)\pi} = \cancel{\frac{4}{\pi(2n-1)}(-1)^{n+1}} - \cancel{\frac{4(-1)^{n+1}}{(2n-1)\pi}} + \frac{32(-1)^{n+1}}{(2n-1)^3\pi^3}$$

$$\boxed{A_n = \frac{32(-1)^{n+1}}{(2n-1)^4\pi^4}}$$

HENCE THE SOLUTION IS GIVEN BY

$$u(x,t) = \sum_{n=1}^{\infty} \left[\frac{32(-1)^{n+1}}{(2n-1)^4\pi^4} \cos \left[\frac{(2n-1)\pi x}{2} \right] \sin \left[(2n-1)\pi t \right] \right]$$

Q THE FREQUENCIES OF NORMAL MODES OF VIBRATION ARE

$$f_n = \frac{\omega_n}{2\pi} \leftarrow \text{coefficient of } t$$

$$f_n = \frac{(2n-1)\pi}{2\pi}$$

$$f_n = n - \frac{1}{2} \quad n = 1, 2, 3, 4, \dots$$

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ASSUME A SOLUTION IN VARIABLE SEPARATE FORM - DIFFERENTIATE AND SUBSTITUTE INTO THE P.D.E

$$\begin{aligned}\Phi(r, \theta) &= R(r) \Theta(\theta) \Rightarrow \frac{\partial \Phi}{\partial r} = R'(r) \Theta(\theta) \\ &\Rightarrow \frac{\partial^2 \Phi}{\partial r^2} = R''(r) \Theta(\theta) \\ &\Rightarrow \frac{\partial^2 \Phi}{\partial \theta^2} = R(r) \Theta''(\theta)\end{aligned}$$

$$\begin{aligned}\Rightarrow \frac{\partial^2 \Phi}{\partial r^2} + \frac{1}{r} \frac{\partial \Phi}{\partial r} + \frac{1}{r^2} \frac{\partial^2 \Phi}{\partial \theta^2} &= 0 \\ \Rightarrow R''(r) \Theta(\theta) + \frac{1}{r} R'(r) \Theta(\theta) + \frac{1}{r^2} R(r) \Theta''(\theta) &= 0 \\ \Rightarrow r^2 R''(r) \Theta(\theta) + r R'(r) \Theta(\theta) + R(r) \Theta''(\theta) &= 0 \\ \Rightarrow \frac{r^2 R''(r) \Theta(\theta)}{R(r) \Theta(\theta)} + \frac{r R'(r) \Theta(\theta)}{R(r) \Theta(\theta)} + \frac{R(r) \Theta''(\theta)}{R(r) \Theta(\theta)} &= \frac{0}{R(r) \Theta(\theta)} \\ \Rightarrow \frac{r^2 R''(r)}{R(r)} + \frac{r R'(r)}{R(r)} &= -\frac{\Theta''(\theta)}{\Theta(\theta)}\end{aligned}$$

AS THE L.H.S IS A FUNCTION OF r ONLY AND THE R.H.S IS A FUNCTION OF θ ONLY, BOTH SIDES ARE AT MOST A CONSTANT, SAY A

LOOKING AT THE R.H.S OF THE ABOVE EXPRESSION, WE REQUIRE TRIGONOMETRIC SOLUTIONS IN θ [DUE TO THE POLAR SYSTEM REPEATING EVERY 2π]

GIVEN FURTHER THAT THERE IS ALREADY A MINUS SIGN IN THE R.H.S, WE DEDUCE $A > 0$, SAY p^2

$$\Rightarrow -\frac{\Theta''(\theta)}{\Theta(\theta)} = p^2$$

$$\Rightarrow \Theta''(\theta) = -p^2 \Theta(\theta)$$

$$\Rightarrow \Theta(\theta) = A \cos(p\theta) + B \sin(p\theta)$$

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EXAMINING FURTHER THE "0 solution" WITH SAY SINES (OR COSINES)

$$\begin{aligned}\sin \theta &= \sin(\theta + 2\pi) \Rightarrow \sin(p\theta) = \sin[p(\theta + 2\pi)] \\ &= \sin(p\theta + 2p\pi) \\ \Rightarrow p &= n = \text{INTEGER} = 0, 1, 2, 3, 4, \dots\end{aligned}$$

NOTES

- $n=0$ IS O.K AS IT PRODUCES A CONSTANT SOLUTION
- $n < 0$ NEED NOT TO BE CONSIDERED, AS AT THIS STAGE WILL BE ABSORBED INTO THE CONSTANTS, BUT THEY WILL FINALLY APPPEAR AT THE END

$$\therefore \Theta_n(\theta) = A_n \cos(n\theta) + B_n \sin(n\theta)$$

RETURNING TO THE L.H.S (FUNCTION OF r ONLY) WITH $\lambda = n = \text{INTEGER}$

$$\Rightarrow r^2 \frac{R''(r)}{R(r)} + r \frac{R'(r)}{R(r)} = n^2, \quad n = 0, 1, 2, 3, 4, \dots$$

① IF $n=0$

$$\Rightarrow r^2 \frac{R''(r)}{R(r)} + r \frac{R'(r)}{R(r)} = 0$$

$$\Rightarrow r R''(r) + R'(r) = 0$$

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

$$\Rightarrow \frac{R''(r)}{R'(r)} = -\frac{1}{r}$$

INTEGRATE W.R.T r

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$$\Rightarrow \ln |R'(r)| = -\ln r + \ln C$$

$$\Rightarrow \ln |R'(r)| = \ln \left| \frac{C}{r} \right|$$

$$\Rightarrow R'(r) = \frac{C}{r}$$

$$\Rightarrow \underline{\underline{R(r) = Clnr + D}}$$

IF $n = 1, 2, 3, 4, \dots$

$$\Rightarrow r^2 \frac{R''(r)}{R(r)} + r \frac{R'(r)}{R(r)} = n^2$$

$$\Rightarrow r^2 R''(r) + r R'(r) - n^2 R(r) = 0$$

This is a Cauchy-Euler O.D.E.

$$\text{Let } R(r) = r^\lambda$$

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

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

SUBSTITUTE INTO THE O.D.E.

$$\lambda(\lambda-1)r^\lambda + \lambda r^\lambda - n^2 r^\lambda = 0$$

$$\lambda^2 - \lambda + \lambda - n^2 = 0$$

$$\lambda^2 = n^2$$

$$\lambda = \pm n$$

$$\underline{\underline{R_n(r) = \alpha_n r^n + \beta_n r^{-n}, \quad n=1, 2, 3, 4, \dots}}$$

COMBINING RESULTS

$$n=0 \quad \Theta(\theta) = B$$

$$R(r) = Clnr + D$$

$$n=1, 2, 3, 4, \dots \quad \Theta_n(\theta) = A_n \cos n\theta + B_n \sin n\theta$$

$$R_n(r) = \alpha_n r^n + \beta_n r^{-n}$$

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HENCE THE GENERAL SOLUTION IS

$$\Phi(r, \theta) = [Clnr + D] + \sum_{n=1}^{\infty} [(A_n \cos n\theta + B_n \sin n\theta)(C_n r^n + D_n \bar{r}^n)]$$

ABSORBING AND REEMITTING CONSTANTS WE OBTAIN

$$\Phi(r, \theta) = A + Blnr + \sum_{n=1}^{\infty} [C_n r^n \cos n\theta + D_n \bar{r}^n \cos n\theta + E_n r^n \sin n\theta + F_n \bar{r}^n \sin n\theta]$$

- b) Now we have three functions in the 3 different regions of r , and conditions to be applied

$$\Phi_1(r, \theta) = A + Blnr + \sum_{n=1}^{\infty} [C_n r^n \cos n\theta + D_n \bar{r}^n \cos n\theta + E_n r^n \sin n\theta + F_n \bar{r}^n \sin n\theta]$$

$$\Phi_2(r, \theta) = G + Hlnr + \sum_{n=1}^{\infty} [J_n r^n \cos n\theta + K_n \bar{r}^n \cos n\theta + L_n r^n \sin n\theta + M_n \bar{r}^n \sin n\theta]$$

$$\Phi_3(r, \theta) = N + Plnr + \sum_{n=1}^{\infty} [Q_n r^n \cos n\theta + R_n \bar{r}^n \cos n\theta + T_n r^n \sin n\theta + W_n \bar{r}^n \sin n\theta]$$

APPLY CONDITION AS $r \rightarrow \infty$ $\Phi_1(r, \theta) \rightarrow r \cos \theta$

Hence $A = B = 0$

$$E_n = 0$$

$$C_1 = 1, C_n = 0 \quad n \geq 2$$

D_n, F_n ARE UNDETERMINED

$$\Phi_1(r, \theta) = r \cos \theta + \sum_{n=1}^{\infty} [D_n r^n \cos n\theta + F_n \bar{r}^n \sin n\theta]$$

Differentiate w.r.t r and apply $\frac{\partial \Phi_1}{\partial r} = 2 \cos \theta \quad \text{at } r=2$

$$\frac{\partial \Phi_1}{\partial r}(r, \theta) = \cos \theta - \sum_{n=1}^{\infty} [n D_n r^{n-1} \cos n\theta + n F_n \bar{r}^{n-1} \sin n\theta]$$

$$2 \cos \theta = \cos \theta - \sum_{n=1}^{\infty} [n D_n 2^{n-1} \cos n\theta + n F_n \bar{2}^{n-1} \sin n\theta]$$

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Hence

$$F_y = 0$$

$$D_n = 0 \quad n = 2, 3, 4, 5, \dots$$

But if $n=1$

$$2\cos\theta = \cos\theta - 1 \times D_1 \times 2 \cos\theta$$

$$2\cos\theta = \cos\theta - \frac{1}{4}D_1 \cos\theta$$

$$2 = 1 - \frac{1}{4}D_1$$

$$\frac{1}{4}D_1 = -1$$

$$D_1 = -4$$

$$\therefore \Phi_1(r, \theta) = r\cos\theta - \frac{4}{r}\cos\theta$$

Apply condition $\Phi_2(r, \theta) = \cos\theta$ at $r=1$

$$\Rightarrow \cos\theta = G + H \ln r + \sum_{n=1}^{\infty} [J_n \cos n\theta + k_n \cos n\theta + L_n \sin n\theta + M_n \sin n\theta]$$

$$\Rightarrow \cos\theta = G + \sum_{n=1}^{\infty} [(J_n + k_n) \cos n\theta + (L_n + M_n) \sin n\theta]$$

Hence

$$G = 0$$

H is undetermined

$$J_1 + k_1 = 1$$

$$J_n + k_n = 0 \quad n = 2, 3, 4, 5, \dots$$

$$L_n + M_n = 0 \quad n = 1, 2, 3, 4, \dots$$

$$\boxed{\Phi_2(r, \theta) = H \ln r + \sum_{n=1}^{\infty} [J_n r^n \cos n\theta + k_n r^{-n} \cos n\theta + L_n r^n \sin n\theta + M_n r^{-n} \sin n\theta]}$$

Differentiate Φ_2 w.r.t r and apply $\frac{\partial \Phi_2}{\partial r} = 2\cos\theta$ at $r=2$

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$$\Rightarrow \frac{\partial \Phi_2}{\partial r} = \frac{4}{r} + \sum_{n=1}^{\infty} \left[n J_n r^{n-1} \cos \theta - n k_n r^{n-1} \sin \theta + n L_n r^{n-1} \sin \theta - n M_n r^{n-1} \sin \theta \right]$$

$$\Rightarrow 2 \cos \theta = \frac{4}{2} + \sum_{n=1}^{\infty} \left[n J_n 2^{n-1} \cos \theta - \frac{n k_n}{2^{n+1}} \cos \theta + n L_n 2^{n-1} \sin \theta - \frac{n M_n}{2^{n+1}} \sin \theta \right]$$

Hence $\frac{4}{2} = 0$

$$\text{If } n=1 \quad 2 \cos \theta = J_1 \cos \theta - \frac{k_1}{4} \cos \theta$$

$$2 = J_1 - \frac{1}{4} k_1$$

$$\text{If } n=2,3,4,5,\dots \quad 0 = n J_n 2^{n-1} \cos \theta - \frac{n k_n}{2^{n+1}} \cos \theta$$

$$0 = J_n 2^{n-1} - \frac{k_n}{2^{n+1}}$$

$$\text{If } n=1,2,3,4,\dots \quad 0 = n L_n 2^{n-1} \sin \theta - \frac{n M_n}{2^{n+1}} \sin \theta$$

$$0 = L_n 2^{n-1} - \frac{M_n}{2^{n+1}}$$

From earlier $J_1 + k_1 = 1$

$$\left. \begin{array}{l} J_1 + k_1 = 1 \\ J_1 - \frac{1}{4} k_1 = 2 \end{array} \right\} \Rightarrow \frac{5}{4} k_1 = -1 \Rightarrow k_1 = -\frac{4}{5} \quad \& \quad J_1 = \frac{9}{5}$$

Also from earlier $J_n + k_n = 0, n=2,3,4,5,\dots$

$$\left. \begin{array}{l} J_n + k_n = 0 \\ J_n 2^{n-1} - \frac{k_n}{2^{n+1}} = 0 \end{array} \right\} \Rightarrow J_n = -k_n \Rightarrow -k_n 2^{n-1} - \frac{k_n}{2^{n+1}} = 0 \Rightarrow -k_n \left(2^{n-1} - \frac{1}{2^{n+1}} \right) = 0 \Rightarrow k_n = 0 \quad \& \quad J_n = 0 \quad n=2,3,4,5,\dots$$

And in analogy $L_n = M_n = 0, n=1,2,3,4,\dots$

$$\Rightarrow \Phi_2(r, \theta) = \frac{9}{5} r \cos \theta - \frac{4}{5} \cos \theta$$

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$$\Rightarrow \underline{\Phi_2(r\theta)} = \frac{1}{5} \left(Q_r - \frac{4}{r} \right) \cos\theta$$

Now $\Phi_3(r\theta) = \cos\theta \text{ at } r=1$

$$\Rightarrow \cos\theta = N + P \ln r + \sum_{n=1}^{\infty} \left[Q_n \cos n\theta + R_n \sin n\theta + T_n \sinh n\theta + W_n \cosh n\theta \right]$$

$$\Rightarrow \cos\theta = N = \sum_{n=1}^{\infty} \left[(Q_n + R_n) \cos n\theta + (T_n + W_n) \sinh n\theta \right]$$

Hence $N=0$

P IS UNDETERMINED

$$T_n + W_n = 0 \quad , n=1,2,3,4,5, \dots$$

$$Q_1 + R_1 = 1$$

$$Q_n + R_n = 0 \quad , n=2,3,4,5, \dots$$

Differentiate Φ_3 w.r.t r AND apply $r \frac{\partial \Phi_3}{\partial r} \rightarrow 1$ as $r \rightarrow 0$

$$\Phi_3(r\theta) = P \ln r + \sum_{n=1}^{\infty} \left[Q_n r^n \cos n\theta + R_n r^{-n} \cos n\theta + T_n r^n \sinh n\theta + W_n r^{-n} \sinh n\theta \right]$$

$$\frac{\partial \Phi_3}{\partial r}(r\theta) = \frac{P}{r} + \sum_{n=1}^{\infty} \left[n Q_n r^{n-1} \cos n\theta - n R_n r^{-n-1} \cos n\theta + n T_n r^n \sinh n\theta - n W_n r^{-n-1} \sinh n\theta \right]$$

$$r \frac{\partial \Phi_3}{\partial r}(r\theta) = P + \sum_{n=1}^{\infty} \left[n Q_n r^n \cos n\theta - n R_n r^{-n} \cos n\theta + n T_n r^n \sinh n\theta - n W_n r^{-n-1} \sinh n\theta \right]$$

Now as $r \rightarrow 0$ $r \frac{\partial \Phi_3}{\partial r} \rightarrow 1$

$$\underline{P=1} \quad \underline{R_n = W_n = 0} \quad , \underline{n=1,2,3,4, \dots}$$

BUT FROM earlier

$$T_n + W_n = 0 \quad \text{q Now } W_n = 0$$

$$Q_n + R_n = 0 \quad \text{q Now } R_n = 0$$

$$Q_1 + R_1 = 1 \quad \text{q Now } R_1 = 0$$

$$\Rightarrow T_n = 0 \quad (n=1,2,3,4, \dots)$$

$$\Rightarrow Q_n = 0 \quad (n=2,3,4,5, \dots)$$

$$\Rightarrow Q_1 = 1$$

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$$\therefore \underline{\underline{\Phi_3(r\theta) = \ln r + r \cos \theta}}$$

COLLECTING ALL 3 RESULTS WE HAVE

$$\boxed{\Phi(r,\theta) = \begin{cases} (r - \frac{4}{r}) \cos \theta & r > 2 \\ \frac{1}{5}(9r - \frac{4}{r}) \cos \theta & 1 < r < 2 \\ \ln r + r \cos \theta & 0 < r < 1 \end{cases}}$$