Math 567 Homework 7 Due Soon By Marvyn Bailly

Problem 1

construct the bilinear transform

$$w(z) = \frac{az+b}{cz+d}$$

that maps the region between the two circles $|z - \frac{1}{4}| = \frac{1}{4}$ and $|z - \frac{1}{2}| = \frac{1}{2}$ into an infinite strip bounded by the vertical lines u = Re(w) = 0 and u = Re(w) = 1. To avoid ambiguity, suppose that the outer circle is mapped to u = 1.

b Upon finding the appropriate transformation w, carefully show that the image of the inner circle under w is the vertical line u = 0, and similarly for the outer circle.

Solution.

a We wish to construct the bilinear transform

$$w(z) = \frac{az+b}{cz+d}$$

that maps the region between the two circles $|z - \frac{1}{4}| = \frac{1}{4}$ and $|z - \frac{1}{2}| = \frac{1}{2}$ into an infinite strip bounded by the vertical lines u = Re(w) = 0 and u = Re(w) = 1. To avoid ambiguity, suppose that the outer circle is mapped to u = 1. To achieve this mapping, we require $z = \frac{1}{2}$ to map to w = 0, thus $z_1 = \frac{1}{2}$. We also need z = 1 to map to w = 1 thus

$$A\frac{1-\frac{1}{2}}{1} = 1 \implies A = 2.$$

Thus we have that the bilinear transform is given by,

$$w(z) = 2\frac{z - \frac{1}{2}}{z}.$$

b Next we wish to verify the transform by showing that the image of the each circle under w is mapped to their corresponding vertical line. First let's consider the inner circle. Let z = x + iy be on the inner circle,

$$(x - \frac{1}{4})^2 + y^2 = \frac{1}{16}.$$

Then,

$$w(z) = 2\left(\frac{(x+iy) - \frac{1}{2}}{(x+iy)}\right)$$

$$= \left(\frac{2(x+iy)-1}{x+iy}\right) \left(\frac{x-iy}{x-iy}\right)$$
$$= \frac{2(x^2+y^2)-(x-iy)}{x^2+y^2}.$$

Next observe that

$$Re(w) = \frac{2x^2 + 2y^2 - x}{x^2 + y^2}$$

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

$$= \frac{2((x - \frac{1}{4})^2 - \frac{1}{16} + y^2)}{x^2 + y^2}$$

$$= \frac{2(\frac{1}{16} - \frac{1}{16})}{x^2 + y^2}$$

$$= 0.$$

Thus we see that if $x, y \neq 0$, then Re(w(z)) = 0, otherwise $\text{Re}(w(z)) = z_{\infty}$ which is the transformation we desired. We can also verify that the inverse transform achieves the desired effect by observing that when w = ai

$$z = \frac{1}{2 - w} = \frac{1}{2 - ai} = \frac{2}{a^2 + 4} + \frac{ia}{a^2 + 4}.$$

Plugging this into the circle equation with $x = \text{Re}(z) = \frac{2}{a^2+4}$ and $y = \text{Im}(z) = \frac{a}{a^2+4}$ gives

$$\frac{1}{16} = \left(\frac{2}{a^2 + 4} - \frac{1}{4}\right)^2 + \left(\frac{a}{a^2 + 4}\right)^2$$

$$\frac{1}{16} = -\frac{1}{a^2 + 4} + \frac{4}{(a^2 + 4)^2} + \frac{1}{16} + \frac{a^2}{(a^2 + 4)^2}$$

$$0 = -\frac{1}{a^2 + 4} + \frac{4 + a^2}{(a^2 + 4)^2}$$

$$0 = \frac{-a^2 - 4 + a^2 + 4}{(a^2 + 4)^2}$$

$$0 = 0.$$

Thus the inverse mapping also holds.

Next consider the outer circle. Let z = x + iy be on the circle,

$$(x - \frac{1}{2})^2 + y^2 = \frac{1}{4}.$$

Then,

$$w(z) = 2\left(\frac{(x+iy) - \frac{1}{2}}{(x+iy)}\right)$$

$$= \left(\frac{2(x+iy) - 1}{x+iy}\right) \left(\frac{x-iy}{x-iy}\right)$$

$$= \frac{2(x^2 + y^2) - (x-iy)}{x^2 + y^2}.$$

Next observe that

$$\operatorname{Re}(w) = \frac{2x^2 + 2y^2 - x}{x^2 + y^2}$$

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

$$= 1 + \frac{(x - \frac{1}{2})^2 - \frac{1}{4} + y^2}{x^2 + y^2}$$

$$= 1 + \frac{\frac{1}{4} - \frac{1}{4}}{x^2 + y^2}$$

$$= 1.$$

Thus we see that if $x, y \neq 0$, then Re(w(z)) = 1, otherwise $\text{Re}(w(z)) = z_{\infty}$ which is the transformation we desired. We can also verify that the inverse transform achieves the desired effect by observing that when w = ai + 1

$$z = \frac{1}{2 - w} = \frac{1}{2 - ai - 1} = \frac{1}{a^2 + 1} + \frac{ia}{a^2 + 1}.$$

Plugging this into the circle equation with $x = \text{Re}(z) = \frac{1}{a^2+1}$ and $y = \text{Im}(z) = \frac{a}{a^2+1}$ gives

$$\frac{1}{4} = \left(\frac{1}{a^2 + 1} - \frac{1}{2}\right)^2 + \left(\frac{a}{a^2 + 1}\right)^2$$

$$\frac{1}{4} = -\frac{1}{a^2 + 1} + \frac{1}{(a^2 + 1)^2} + \frac{1}{4} + \frac{a^2}{(a^2 + 9)^2}$$

$$0 = \frac{-a^2 - 9}{(a^2 + 9)^2} + \frac{9 + a^2}{(a^2 + 9)^2}$$

$$0 = 0.$$

Thus the inverse mapping also holds.

Problem 2 Use the result of Problem 1 to find the steady state temperature T(x, y) in the region bounded by the two circles, where the inner circle is maintained at T = 0C and the outer circle at T = 100C. Assume T satisfies the two-dimensional Laplace equation.

Solution.

Building off the previous problem consider the steady state temperature T(x, y) in the region bounded by the two circles, where the inner circle is maintained at T = 0C and the outer circle at T = 100C. Assume T satisfies the two-dimensional Laplace equation. Thus we have that $T_{xx} + T_{yy} = 0$ with $T_{c_1} = 0$ and $T_{c_2} = 100$. Applying the bilinear transform gives that $T_{uu} + T_{vv} = 0$ with T(0, v) = 0 and T(1, v) = 100. Since T has no v dependence, we have that $T_{vv} = 0$. Thus we find that

$$T_{uu} = 0 \implies T = cu + d,$$

and applying the boundary conditions gives

$$d = 0$$
 and $c = 100$.

thus

$$T(u,v) = 100u.$$

Now to transform it back

$$T(w) = 100 \cdot \text{Re}(w)$$

$$= 100 \cdot \text{Re}\left(\frac{2z - 1}{z}\right)$$

$$= 100 \cdot \text{Re}\left(\frac{2(x + iy) - 1}{x + iy}\right)$$

$$= 100\left(\frac{2x^2 + 2y^2 - x}{x^2 + y^2}\right).$$