

# Fourier Series and Physics

## Chapter 13

Soroush Khoubyarian

MAT337

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# 1. Steady State Heat Equation on the Unit Disc

- **Problem Statement:** Calculate the steady state temperature of a unit disc provided the temperature on the boundary of the disc is a given continuous function  $f(\theta)$ ,  $\theta \in [-\pi, \pi]$ ,  $f(\pi) = f(-\pi)$ .

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- **Question:** What do we know about temperature from physical observations?

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- 1 Temperature is a continuous function.
- 2 *Heat* is transfered over the boundaries of a region if the temperatures across the boundary are different.
- 3 In the steady state solution no net heat should be transferred to any arbitrary region of the unit disc. So for any region this equation must be valid.

$$0 = \int_{\text{Boundary}} \frac{\partial u}{\partial n} \cdot ds$$

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Then using multivariable calculus:

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Since this is true for any region, the steady state heat equation is the following.

$$\begin{aligned}\Delta u &= u_{rr} + \frac{1}{r} u_r + \frac{1}{r^2} u_{\theta\theta} = 0 \\ u(1, \theta) &= f(\theta)\end{aligned}$$

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- Separable solutions are easy to find, as the relatively complicated heat equation reduces to solving two ODEs.



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$$\begin{aligned} r^2 R'' + rR' - cR &= 0 \\ \Theta'' + c\Theta &= 0 \end{aligned}$$

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- Remember that because  $\theta$  is the angle on of the disc, the following property must be true for any valid separable solution..

$$\Theta(-\pi) = \Theta(\pi), \Theta'(-\pi) = \Theta'(\pi)$$

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- Depending on the sign of  $c$  we can determine  $\Theta$ ; ODEs of this format are discussed in details extensively in chapter 12.

$$\Theta(\theta) = \begin{cases} A \cos(\sqrt{c}\theta) + B \sin(\sqrt{c}\theta) & c > 0 \\ A + B\theta & c = 0 \\ Ae^{\sqrt{-c}\theta} + Be^{-\sqrt{-c}\theta} & c < 0 \end{cases}$$

## 2. Experimenting with Separable Solutions

So the final form of the solutions for  $\Theta$  is the following after imposing the conditions on  $\Theta$ ; note that we are not interested in the trivial solution  $\Theta = 0$ .

$$c \in \mathbb{N} \cup \{0\}$$

$$\Theta(\theta) = \begin{cases} A_0 & c = 0 \\ A_n \cos(n\theta) + B_n \sin(n\theta) & n \equiv c \in \mathbb{N} \end{cases}$$

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$$\frac{dR}{dt} = \frac{dR}{dr} \frac{dr}{dt} = R' r$$

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So a typical separable solution given the value of  $c = n$  would be the following.

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Note that  $u_n(1, \theta) = A_n \cos(n\theta) + B_n \sin(n\theta)$

## 2. Experimenting with Separable Solutions

**Idea:** What if the Fourier series of  $f$  was convergent on the disk, was continuous, and converged to  $f$  itself? If so, would the following equation satisfy  $\Delta u = 0$ ?

$$u(r, \theta) = A_0 + \sum_{n=1}^{\infty} A_n r^n \cos(n\theta) + B_n r^n \sin(n\theta)$$

$$u(1, \theta) = f(\theta) \sim A_0 + \sum_{n=1}^{\infty} A_n \cos(n\theta) + B_n \sin(n\theta)$$

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### 3. Convergence of the Temperature Equation

There are a number of problems with these equations.

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- 3 Uniqueness and existence of a solution are not verified yet.

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## 3.1. Convergence of the Temperature Equation

### Convergence inside the Disc

- We can find an upper bound for  $A_0$ ,  $A_n$ , and  $B_n$  for  $n \in \mathbb{N}$ .

$$A_0 = \frac{1}{2\pi} \int_{-\pi}^{\pi} f(\theta) \cdot d\theta$$

$$A_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(\theta) \cos(n\theta) \cdot d\theta$$

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- Recall the  $L^1$  norm on  $C([-\pi, \pi])$ .

$$\|f\|_{L^1} = \frac{1}{2\pi} \int_{-\pi}^{\pi} |f(\theta)| \cdot d\theta$$

# 3.1. Convergence of the Temperature Equation

## Convergence inside the Disc

- This allows us to find an upper bound on the fourier coefficients of  $f$ . Since  $f$  is continuous over its domain, which is compact, it must be bounded by the extreme value theorem; so it has a finite  $L1$  norm.

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- Consider the temperature function.

$$u(r, \theta) = A_0 + \sum_{n=1}^{\infty} u_n(r, \theta) = A_0 + \sum_{n=1}^{\infty} A_n \cos(n\theta) + B_n r^n \sin(n\theta)$$

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- We can find an upper bound on each  $u_n$ .

$$\|u_n\|_{\infty} \leq |A_n| r^n + |B_n| r^n \leq 4r^n \|f\|_{L1} \equiv M_n$$

# 3.1. Convergence of the Temperature Equation

## Convergence inside the Disc

- We note that for any  $r \in [0, R]$  where  $R \in [0, 1)$ , the sum of the upper bounds converges.

$$\sum_{n=0}^{\infty} M_n = \sum_{n=0}^{\infty} 4r^n \|f\|_{L^1} = \frac{4\|f\|_{L^1}}{1-r}$$



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- This allows us to utilize the Weierstrass-M test to conclude that  $u(r, \theta)$  converges uniformly over  $\overline{\mathbb{D}_R}$ , where  $R < 1$ .
- This means  $u(r, \theta)$  exists and is a continuous function over any disc  $\overline{\mathbb{D}_R}$ , where  $R < 1$ .

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But we are still left with 2 major problems.

- 1 Suppose  $u$  does exist on  $\overline{\mathbb{D}}$ ; how do we know it satisfies  $\Delta u = 0$ ?
- 2 How do we know if  $u(1, \theta)$  exists? If so, how do we know it converges to  $f(\theta)$ ?

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## 3.2. Convergence of the Temperature Equation

### Harmonicity of $u$

- Recall Corollary 8.3.2; Suppose a sequence of functions  $f_n$  in  $C^1([-\pi, \pi])$  exist such that for some  $c$  and some function  $g \in C([-\pi, \pi])$ :

$$\lim_{n \rightarrow \infty} f_n(c) \text{ exists}$$

$$\lim_{n \rightarrow \infty} f'_n(x) = g(x) \text{ uniform convergence}$$

Then  $f_n$  converges uniformly to some function  $f$  where:

$$f(x) = \lim_{n \rightarrow \infty} f_n(c) + \int_c^x g(t) \cdot dt$$

$$\implies f'(x) = g(x)$$

## 3.2. Convergence of the Temperature Equation

### Harmonicity of $u$

We will repurpose the theorem above through the following lemma to be utilized for investigating  $u(r, \theta)$ .

#### Lemma

**Statement:** Suppose  $u_n(x, y)$  are  $C^1$  functions on an open set  $R$ .

Suppose  $\sum_{n=0}^{\infty} u_n$  converges uniformly to  $u$  and  $\sum_{n=0}^{\infty} \frac{\partial u_n}{\partial x}(x, y)$  converges uniformly to  $v$ . Then:

$$\frac{\partial u}{\partial x}(x, y) = v(x, y)$$



## 3.2. Convergence of the Temperature Equation

### Harmonicity of $u$

#### Lemma

**Proof:** Consider an arbitrary point  $(x_0, y_0)$  in  $R$ . We will restrict ourselves to a ball containing this point. Define  $w_n$  and  $w$  as follows over this ball.

$$w_n(x, y) \equiv \sum_{k=0}^n u_k(x, y) = \sum_{k=0}^n u_k(x_0, y) + \int_{x_0}^x \frac{\partial}{\partial x} \sum_{k=0}^n u_k(t, y) \cdot dt$$

$$w(x, y) \equiv u(x_0, y) + \int_{x_0}^x v(t, y) \cdot dt$$

Use 8.3.2 to infer that  $w_n$  converges uniformly to  $w$ . But we know  $w_n$  converges to  $u$ , so  $w = u$ .

$$\frac{\partial u}{\partial x} = \frac{\partial w}{\partial x} = v$$

## 3.2. Convergence of the Temperature Equation

Harmonicity of  $u$

### Theorem

**Statement:** The function  $u(r, \theta)$  satisfies the heat equation  $\Delta u = 0$  in the open disc  $\mathbb{D}$ .

## 3.2. Convergence of the Temperature Equation

### Harmonicity of $u$

#### Theorem

**Proof:** Each  $u_n$  is a solution to the heat equation  $\Delta u_n = 0$ . Therefore, it suffices to prove the following.

$$\Delta u = \sum_{n=0}^{\infty} \Delta u_n$$

Therefore, it is sufficient to prove that the sum of the partials in  $\Delta u$  are convergent; this fact in conjunction with the previous lemma proves this theorem.

## 3.2. Convergence of the Temperature Equation

Harmonicity of  $u$

### Theorem

**Proof Continued:** Recall  $u_n(r, \theta) = A_n r^n \cos(n\theta) + B_n r^n \sin(n\theta)$  and  $|A_n|, |B_n| \leq 2\|f\|_{L^1}$ .

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$$\left| \frac{\partial u_n}{\partial r} \right| = |nA_n r^{n-1} \cos(n\theta) + nB_n r^{n-1} \sin(n\theta)| \leq 4nr^{n-1} \|f\|_{L^1}$$

$$\left| \frac{\partial^2 u_n}{\partial r^2} \right| = |n(n-1)r^{n-2} (A_n \cos(n\theta) + B_n \sin(n\theta))| \leq 4n^2 r^{n-2} \|f\|_{L^1}$$

$$\left| \frac{\partial u_n}{\partial \theta} \right| = |-nA_n r^n \sin(n\theta) + nB_n r^n \cos(n\theta)| \leq 4nr^n \|f\|_{L^1}$$

$$\left| \frac{\partial^2 u_n}{\partial \theta^2} \right| = |-n^2 A_n r^n \cos(n\theta) - n^2 B_n r^n \sin(n\theta)| \leq 4n^2 r^n \|f\|_{L^1}$$

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$$\left| \frac{\partial u_n}{\partial \theta} \right| = |-nA_n r^n \sin(n\theta) + nB_n r^n \cos(n\theta)| \leq 4nr^n\|f\|_{L^1}$$

$$\left| \frac{\partial^2 u_n}{\partial \theta^2} \right| = |-n^2 A_n r^n \cos(n\theta) - n^2 B_n r^n \sin(n\theta)| \leq 4n^2 r^n\|f\|_{L^1}$$

Applying the ratio test shows the sum of the bounds of these partials converge with a radius of convergence of 1.

## 3.2. Convergence of the Temperature Equation

Harmonicity of  $u$

### Theorem

***Proof Continued:*** So the Weierstrass-M test applies and the partials all converge uniformly. This means the order of the partial derivative operator and the sum can exchange. Therefore:

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So  $u$  satisfies the heat equation in the open disc  $\mathbb{D}$ .

## 3.2. Convergence of the Temperature Equation

### Harmonicity of $u$

- So far we have proven that  $u(r, \theta)$  converges uniformly for any closed disc  $\overline{\mathbb{D}}_R$  where  $R \in [0, 1)$ , and that  $u$  satisfies the heat equation.

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  - 2 Is the solution to the heat equation unique?

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- ⑦ The Vibrating String Problem

## 4. Poisson's Theorem

Let us expand the fourier coefficients in the expansion of  $u(r, \theta)$  inside a disc  $\overline{\mathbb{D}}_R$  for  $R \in [0, 1)$ .

$$\begin{aligned} u(r, \theta) &= A_0 + \sum_{n=1}^{\infty} A_n r^n \cos(n\theta) + B_n r^n \sin(n\theta) \\ &= \frac{1}{2\pi} \int_{-\pi}^{\pi} f(t) \cdot dt + \frac{1}{\pi} \sum_{n=1}^{\infty} \int_{-\pi}^{\pi} f(t) r^n \cos(nt) \cos(n\theta) \cdot dt \\ &\quad + \frac{1}{\pi} \int_{-\pi}^{\pi} f(t) r^n \sin(nt) \sin(n\theta) \cdot dt \\ &= \frac{1}{2\pi} \int_{-\pi}^{\pi} f(t) \cdot dt + \frac{1}{\pi} \sum_{n=1}^{\infty} \int_{-\pi}^{\pi} f(t) r^n \cos(n(\theta - t)) \cdot dt \end{aligned}$$

## 4. Poisson's Theorem

The integrand is bounded above as follows.

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But the sum of the bounds converges as  $R < 1$ . This means the sum of the integrand must converge uniformly by the Weierstrass-M test; so the order of the sum and the integration can exchange. Therefore:

$$u(r, \theta) = \int_{-\pi}^{\pi} P(r, \theta - t) f(t) \cdot dt$$
$$P(r, \theta) \equiv \frac{1}{2\pi} \left( 1 + 2 \sum_{n=1}^{\infty} r^n \cos(n\theta) \right)$$

## 4. Poisson's Theorem

### Theorem

**Statement:** The Poisson kernel can be calculated using the function below.

$$P(r, \theta) = \frac{1}{2\pi} \frac{1 - r^2}{1 - 2r \cos(\theta) + r^2}$$

## 4. Poisson's Theorem

### Theorem

**Proof:** We will use complex analysis to prove this theorem. Review 13.9 for a brief review on this topic.

$$\begin{aligned} 2\pi P(r, t) &= 1 + 2 \sum_{n=1}^{\infty} r^n \cos(nt) = 1 + \sum_{n=1}^{\infty} r^n (e^{int} + e^{-int}) \\ &= 1 + \sum_{n=1}^{\infty} (re^{it})^n + \sum_{n=1}^{\infty} (re^{-it})^n = 1 + \frac{re^{it}}{1 - re^{it}} + \frac{re^{-it}}{1 - re^{-it}} \\ &= \frac{(1 - re^{it})(1 - re^{-it}) + re^{it}(1 - re^{-it}) + re^{-it}(1 - re^{it})}{(1 - re^{it})(1 - re^{-it})} \\ &= \frac{1 - r^2}{1 - r(e^{it} + e^{-it}) + r^2} = \frac{1 - r^2}{1 - 2r \cos(t) + r^2} \end{aligned}$$

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- ④  $\int_{-\pi}^{\pi} P(r, t) \cdot dt = 1$
- ⑤ For any  $\delta \leq 0$ ,  $\lim_{r \rightarrow 1^-} \max_{\delta < |t| \leq \pi} P(r, t) = 0$

## 4. Poisson's Theorem

To prove property (4):  $\|P\|_{L^1} = 1$ , one can integrate the closed form of the Poisson's kernel. But an easier solution would be to use the result we have proven thus far. If  $f$  is a  $2\pi$ -periodic continuous function over  $\mathbb{R}$  and its Fourier coefficients are  $A_n, B_n$ , then:

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Select  $f(\theta) \equiv 1$ . But we know the Fourier series of  $f$ :

$$f(\theta) \sim 1 \implies A_0 = 1, A_n = 0, B_n = 0$$

## 4. Poisson's Theorem

$$\int_{-\pi}^{\pi} P(r, t) \cdot dt = 1$$

## 4. Poisson's Theorem

To prove property (5) we use the monotonicity of  $f$  over  $[0, \pi]$  and  $[-\pi, 0]$  and its evenness.

$$\lim_{r \rightarrow 1^-} \max_{\delta \leq |t| \leq \pi} P(r, t) = \lim_{r \rightarrow -1} \frac{1 - r^2}{1 - 2r \cos(\delta) + r^2} = \frac{0}{2(1 - \cos(\delta))} = 0$$



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$$\forall \delta > 0, \lim_{r \rightarrow 1^-} \max_{\delta \leq |t| \leq \pi} P(r, t) = 0$$

- Poisson's kernel is always positive and has a unit area under  $[-\pi, \pi]$ . This means it can act as a weight function by which the average of a function can be calculated over this domain.

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- This means the temperature of any point on the unit disc (provided  $u$  is in fact the solution) is the weighted average of temperature of the points on the boundary, given by the function  $f(t)$ .

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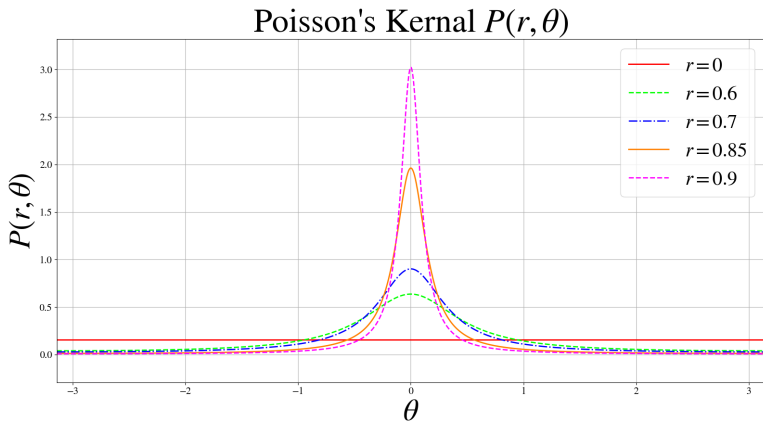
- Note that Poisson's kernel resembles a *spike function* centered around the origin. This means that the temperature of the boundary points near  $t = \theta$  contribute the most to the temperature at the point  $(r, \theta)$ .

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- The closer a point gets to the boundary ( $r \rightarrow 1^-$ ), by property (5), the *sharper* the kernel becomes. This means the closer we get to the boundary the more significant the contribution of the boundary temperatures around  $t = \theta$  becomes and the less significant the temperature of the points away from it.

## 4. Poisson's Theorem



**Figure:** The Poisson kernel effectively tells us which parts of  $f(\theta)$  are more important in determining the temperature at  $(r, \theta)$ .

## 4. Poisson's Theorem

We finally have attained the tools to establish the convergence of  $u(r, \theta)$  on the boundary of  $\mathbb{D}$  and prove **Poisson's Theorem**.

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### Theorem

**Statement:**  $u(r, \theta)$  satisfies the following condition and converges uniformly to the boundary temperature.

$$\lim_{r \rightarrow 1^-} u(r, \theta) = f(\theta)$$

Moreover, by defining the value of the function  $u(r = 1, \theta) = f(\theta)$  we obtain a continuous and harmonic function  $u(r, \theta)$  over the unit disc  $\mathbb{D}$  which agrees with the boundary conditions  $f(\theta)$ .

In other words,  $u(r, \theta)$  is a **solution** to the steady state heat equation.



## 4. Poisson's Theorem

### Theorem

**Proof:** We will prove for any  $\epsilon > 0$  there exists a  $R < 1$  such that for all  $r \in (R, 1)$ , we have  $\|f - u(r, \cdot)\|_\infty < \epsilon$ .

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Recall that  $\|P(r, \cdot)\|_{L^1} = 1$ . So:

$$f(\theta) - u(r, \theta) = f(\theta) \int_{-\pi}^{\pi} P(r, t) \cdot dt - \int_{-\pi}^{\pi} f(\theta - t) P(r, t) \cdot dt$$

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Since  $f$  is continuous over  $[-\pi, \pi]$ ,  $|f|$  attains its maximum  $M$ . Now define  $\epsilon_0 \equiv (4\pi M + 1)^{-1}\epsilon$ .

## 4. Poisson's Theorem

### Theorem

**Proof Continued:** Since  $f$  is continuous over  $[-\pi, \pi]$ , it must be uniformly continuous. So there is some  $\delta$  such that:

$$|a - b| < 2\delta \implies |f(a) - f(b)| < \epsilon_0$$

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Recall property (5) of Poisson's kernel. We can select  $R$  close enough to 1 so that for any  $r \in (R, 1)$ ,  $P(r, t)$  will be bounded by  $\epsilon_0$  for  $|t| > \delta$ .

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$$\left| \int_{-\pi}^{-\delta} + \int_{\delta}^{\pi} (f(\theta) - f(\theta - t)) P(r, t) \cdot dt \right| \leq \int_{-\pi}^{\pi} 2M\epsilon_0 \cdot dt = 4M\pi\epsilon_0$$



## 4. Poisson's Theorem

### Theorem

**Proof Continued:** Now we can combine the preceeding results to get the following for the selected  $\delta$  and  $r$ .

$$\begin{aligned} \|f - u(r, \cdot)\|_{\infty} &\leq \int_{-\pi}^{-\delta} + \int_{-\delta}^{\delta} + \int_{\delta}^{\pi} P(r, t)(f(\theta) - f(\theta - t)) \cdot dt \\ &\leq (4\pi M + 1)\epsilon_0 = \epsilon \end{aligned}$$

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- In other words, we have proven  $u$  is **a** solution.
- But this does not mean we have found the general solution to the heat equation; there could be other solutions to the problem which are not in the form of a (in)finite sum of separable solutions.
- In the next section we will prove that  $u$  is **the** solution, implying that our choice of separable solutions has not restricted us to solving for a restricted class of solutions, but allows us to solve for *all* the solutions.

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So far we have only restricted ourselves to the span of separable solutions to the steady state solutions. In this section, we prove the maximum principle. This theorem applies to all solutions of the heat equation.

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### Theorem

**Statement:** Suppose  $u$  is continuous on  $\overline{\mathbb{D}}$  and  $\Delta u = 0$  on the open disk  $\mathbb{D}$ . Then:

$$\max_{(r,\theta) \in \overline{\mathbb{D}}} u(r,\theta) = \max_{-\pi \leq \theta \leq \pi} u(1,\theta)$$



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And the second order derivatives have to be non-positive.

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This results in a contradiction.

$$\epsilon \leq \Delta v = v_{rr} + \frac{1}{r} v_r + \frac{1}{r^2} v_{\theta\theta} \leq 0 \implies \Leftarrow$$

## 5. The Maximum Principle

### Theorem

**Proof Continued:** We now define a sequence of functions  $v_n$  defined as follows.

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Note that  $\Delta v_n = \frac{4}{n}$ , meaning that it can only obtain its maximum on the boundary.

Note that  $v_n$  converges uniformly to  $u$ .

$$\begin{aligned}\max_{(r, \theta) \in \overline{\mathbb{D}}} u(r, \theta) &= \lim_{n \rightarrow \infty} \max_{(r, \theta) \in \overline{\mathbb{D}}} v_n(r, \theta) \\ &= \lim_{n \rightarrow \infty} \max_{-\pi \leq \theta \leq \pi} v_n(1, \theta) = \max_{-\pi \leq \theta \leq \pi} u(1, \theta)\end{aligned}$$

## 5. The Maximum Principle

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- Note that using merely creating a sequence of functions that have a negative laplacian, we can establish the minimum principle. In conjunction with the maximum principle we conclude that the maximum and minimum temperature for any harmonic equation on the unit disc occur on the boundary.
- This means that if the boundary of a disc is imposed to be uniformly 0 for all  $\theta$ , the only possible solution is  $u(r, \theta) = 0$ , as both the maximum and the minimum have to be 0.

## 5. The Maximum Principle

### Theorem

***Solution:*** *The solution to any given steady state equation exists and is unique.*

## 5. The Maximum Principle

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**Proof:** *The fact that a solution exists is already established. The following is readily a solution.*

$$u(r, \theta) \equiv \int_{-\pi}^{\pi} P(r, \theta - t) f(t) \cdot dt$$

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### Theorem

**Proof:** The fact that a solution exists is already established. The following is readily a solution.

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Suppose there is another solution  $v(r, \theta)$  to the steady state solution. Then the function  $w \equiv u - v$  satisfies the following set of equations.

$$\Delta w = \Delta(u - v) = \Delta u - \Delta v = 0$$

$$w(1, \theta) = u(1, \theta) - v(1, \theta) = f(\theta) - f(\theta) = 0$$

## 5. The Maximum Principle

### Theorem

**Proof Continued:** But we proved that if the boundary condition is uniformly 0, then the only solution is the trivial solution  $w(r, \theta) = 0$ . This implies:

$$u = v$$

So the solution to the steady state heat equation with any given  $2\pi$ -periodic boundary condition on the unit disc is unique.

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- ⑦ The Vibrating String Problem

## 6. Conclusion about Fourier Series

In solving the heat equation on the boundary disc, we have gathered a number of important conclusions about the Fourier series which we now enumerate.

### Theorem

**Statement:** *If two continuous  $2\pi$ -periodic functions  $f$  and  $g$  have equal Fourier series, then they are equal functions.*

## 6. Conclusion about Fourier Series

### Theorem

**Proof:** The solution to the unit disc heat equation is entirely determined by its Fourier series. So the heat equations with the boundary equations equal to  $f$  and  $g$  have the same solution  $u(r, \theta)$ .

$$f(\theta) = \lim_{r \rightarrow 1^-} u(r, \theta) = g(\theta)$$

$$f = g$$



## 6. Conclusion about Fourier Series

### Theorem

**Statement:** *If the Fourier series of a function  $f$  converges uniformly, then the limit is  $f$ .*

## 6. Conclusion about Fourier Series

### Theorem

**Proof:** Suppose the limit of the Fourier series is  $g$ . Since the convergence is uniform and each finite Fourier sum is continuous,  $g$  has to be continuous.  $g$  is also  $2\pi$ -periodic as it is the limit of  $2\pi$ -periodic functions.

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We can calculate the Fourier coefficients of  $g$  as follows. Suppose we want to calculate  $B_n^g$  where the superscript denotes the fact that the coefficient belongs to the function  $g$ .

$$B_n^g = \int_{-\pi}^{\pi} g(t) \sin(nt) \cdot dt$$

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$$B_n^g = \int_{-\pi}^{\pi} g(t) \sin(nt) \cdot dt$$

$$B_n^g = \frac{1}{\pi} \int_{-\pi}^{\pi} \lim_{N \rightarrow \infty} \left( A_0^f + \sum_{k=1}^N A_k^f \cos(kt) + B_k^f \sin(kt) \right) \sin(nt) \cdot dt$$

## 6. Conclusion about Fourier Series

### Theorem

**Proof Continued:** Since the convergence of the Fourier series of  $f$  is uniform, the limit and the integral can exchange orders.

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$$B_n^g = B_n^f$$

Likewise we can prove that the Fourier coefficients of  $f$  and  $g$  are equivalent. From the previous theorem we now that if the Fourier coefficients are equal, then so are the functions.

$$f = g$$

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## 7. The Vibrating String Problem

- Suppose we fix two ends of a string and know that waves travel at a speed of  $v$  along the string. We define the function  $y(x, t)$  to be the displacement of the string from its equilibrium position at  $x$  and at time  $t$ .

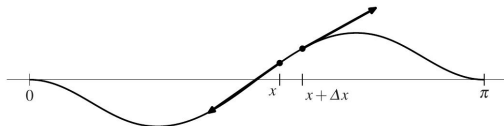
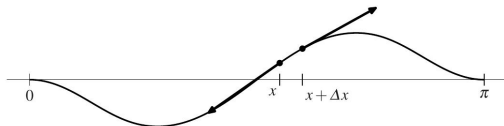


Figure: Taken from Real Analysis and Applications, Theory in Practice

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**Figure:** Taken from Real Analysis and Applications, Theory in Practice

- The equation describing the propagation of the wave along the string is as follows.

$$\frac{\partial^2 y}{\partial t^2} = v^2 \frac{\partial^2 y}{\partial x^2}$$

## 7. The Vibrating String Problem

- We again assume the solution  $y(x, t)$  is seperable, namely:

$$y(x, t) = X(x)T(t)$$

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- We again assume the solution  $y(x, t)$  is separable, namely:

$$y(x, t) = X(x)T(t)$$

- This allows us to rewrite the said partial differential equation as two separate ODEs, as done before for the heat equation.

$$\begin{aligned} X''(x) - \frac{c}{v^2} X(x) &= 0 \\ T''(t) - cT(t) &= 0 \end{aligned}$$

For some constant  $c \in \mathbb{R}$ .

## 7. The Vibrating String Problem

This differential equation is typically solved with the following boundary and initial conditions.

$$y(0) = y(\pi) = 0$$

$$y(x, 0) = f(x)$$

$$\frac{\partial y(x, 0)}{\partial t} = g(x)$$

## 7. The Vibrating String Problem

Then we postulate that the infinite linear combination of separable solutions are also solutions. This in conjunction with our knowledge of Fourier series gives us the following solution:

$$y(x, t) = \sum_{n=1}^{\infty} A_n \sin(nx) \cos(nvt) + B_n \sin(nx) \sin(nvt)$$
$$A_n = \frac{2}{\pi} \int_0^{\pi} f(t) \sin(nt) \cdot dt$$
$$B_n = \frac{2}{nv\pi} \int_0^{\pi} g(t) \sin(nt) \cdot dt$$

## 7. The Vibrating String Problem

**Note:** For the purposes of this presentation we have not examined closely the conditions we need to impose on  $f, g$ . For example we tacitly assumed that  $f$  and  $g$  are continuous functions.

Thanks for Your Attention!