


Partial Differential Equations

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Lecture Notes

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1 Introduction

The main goal of many scientific disciplines can be summarized to the following:

1. Formulate a set of mathematical equations to model a phenomena of interest
2. Analyze solutions to these equations in order to extract information and make predictions.

The result of 1 is often a system of partial differential equations, thus the second becomes solving those partial differential equations.

A partial differential equation (PDE) is a differential equation containing partial derivatives of the dependent variable with respect to more than one independent variable.

1.1 Order of PDE

The order of a PDE is determined by the highest derivative in the equation.

$$\begin{aligned}\frac{\partial u}{\partial t} + \left(\frac{\partial u}{\partial x}\right)^2 &= 0 \quad \implies \text{First order} \\ \frac{\partial^4 u}{\partial y^4} + \frac{\partial u}{\partial x} &= c \quad \implies \text{Fourth order}\end{aligned}$$

do not mistake the order of the PDE with its degree, the degree of the PDE is the highest exponent appearing in the equation.

1.2 Linearity

A linear PDE is one that is of first degree in all of its field variables and partial derivatives.

$$\begin{aligned}\frac{\partial u}{\partial t} + \frac{\partial u}{\partial x} &= 0 \quad \text{linear} \\ \frac{\partial^4 u}{\partial y^4} + \frac{\partial u}{\partial x} &= y \quad \text{linear} \\ \frac{\partial u}{\partial t} + \left(\frac{\partial u}{\partial x}\right)^2 &= 0 \quad \text{nonlinear} \\ \frac{\partial^3 u}{\partial x^3} + \left(\frac{\partial^2 u}{\partial y^2}\right)^5 &= \sin(x) \quad \text{nonlinear}\end{aligned}$$

a linear operator can be defined for any linear equation, taking the first equation in the previous list, the linear operator L can be defined as.

$$L = \frac{\partial}{\partial t} + \frac{\partial}{\partial x}$$

and the equation can be written as.

$$L(u) = 0$$

1.3 Homogeneity

Let L be a linear operator. Then a linear partial differential equation can be written in the form.

$$L(u) = f(x_1, x_2, \dots, t)$$

if $f = 0$ then the equation is homogeneous, otherwise it is in-homogeneous.

$$\begin{aligned}\frac{\partial u}{\partial t} + \frac{\partial u}{\partial x} &= 0 \quad \text{homogeneous} \\ \frac{\partial^4 u}{\partial y^4} + \frac{\partial u}{\partial x} &= y \quad \text{inhomogeneous}\end{aligned}$$

1.4 Boundary Conditions

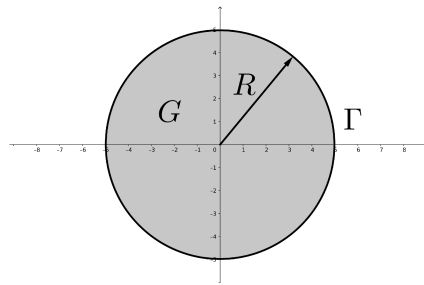
Definition 1.1 — Boundary Conditions. Boundary conditions are constraints necessary for the solution of a boundary value problem.

Definition 1.2 — Boundary Value Problem. BVP is a differential equation to be solved in a domain on whose boundary the function is known.

We will be interested in one type of boundary conditions in this course which is the Dirichlet Conditions, specifies the value that the unknown function needs to take on along the boundary of the domain. For example, the Laplace equation on a circle with Dirichlet condition will be.

$$\nabla^2 u(x) = 0 \quad \forall x \in G$$

$$u(x) = f(x) \quad \forall x \in \Gamma$$



$$G = \{(x, y) : x^2 + y^2 < R^2\} \quad \Gamma = \{(x, y) : x^2 + y^2 = R^2\}$$

Definition 1.3 — Dirichlet problems. are problems that has only boundary conditions

1.5 Initial Condition

Definition 1.4 — The initial condition. is a condition that a solution must have at only on instant of time, which is the starting time as it can be found experimentally.

An example is the heat equation with initial condition.

$$\frac{\partial u(x, t)}{\partial t} = c^2 \frac{\partial u(x, t)}{\partial x}$$

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

Definition 1.5 — Cauchy problems. are problems that has only initial conditions

1.6 Equations of Mathematical Physics

The most frequently encountered equations in physics are the following

1. Heat Equation

$$\frac{\partial u(x, t)}{\partial t} = c^2 \frac{\partial^2 u(x, t)}{\partial x^2}$$

2. Wave Equation

$$\frac{\partial^2 u(x, t)}{\partial t^2} = c^2 \frac{\partial^2 u(x, t)}{\partial x^2}$$

3. Laplace's Equation

$$\nabla^2 u(x) = \frac{\partial^2 u(x)}{\partial x_1^2} + \frac{\partial^2 u(x)}{\partial x_2^2} + \frac{\partial^2 u(x)}{\partial x_3^2} + \dots = 0$$

2 Canonical Form

Consider the following PDE with variable coefficients. We are aiming to transform this equation into its canonical form

$$A(x, y) \frac{\partial^2 u(x, y)}{\partial x^2} + 2B(x, y) \frac{\partial^2 u(x, y)}{\partial x \partial y} + C(x, y) \frac{\partial^2 u(x, y)}{\partial y^2} + F\left(x, y, u, \frac{\partial u}{\partial x}, \frac{\partial u}{\partial y}\right) = 0 \quad (1)$$

The first three terms are called the principle terms and the last term is called the Young term (Y.T) which does not contain second order derivatives of u .

We start by performing a change of variables such that.

$$\xi = \xi(x, y), \quad \eta = \eta(x, y)$$

taking into consideration the Jacobian of the transformation

$$J = \begin{vmatrix} \frac{\partial \xi}{\partial x} & \frac{\partial \eta}{\partial x} \\ \frac{\partial \xi}{\partial y} & \frac{\partial \eta}{\partial y} \end{vmatrix} \neq 0$$

Then we find our derivatives.

$$\begin{aligned} \frac{\partial u}{\partial x} &= \frac{\partial u}{\partial \xi} \frac{\partial \xi}{\partial x} + \frac{\partial u}{\partial \eta} \frac{\partial \eta}{\partial x} \\ \frac{\partial^2 u}{\partial x^2} &= \frac{\partial u}{\partial \xi} \frac{\partial^2 \xi}{\partial x^2} + \frac{\partial \xi}{\partial x} \left[\frac{\partial^2 u}{\partial \xi^2} \frac{\partial \xi}{\partial x} + \frac{\partial^2 u}{\partial \eta \partial \xi} \frac{\partial \eta}{\partial x} \right] + \frac{\partial u}{\partial \eta} \frac{\partial^2 \eta}{\partial x^2} + \frac{\partial \eta}{\partial x} \left[\frac{\partial^2 u}{\partial \eta^2} \frac{\partial \eta}{\partial x} + \frac{\partial^2 u}{\partial \eta \partial \xi} \frac{\partial \xi}{\partial x} \right] \end{aligned}$$

adding similar terms and simplifying

$$\frac{\partial^2 u}{\partial x^2} = \left(\frac{\partial \xi}{\partial x}\right)^2 \frac{\partial^2 u}{\partial \xi^2} + 2 \frac{\partial \xi}{\partial x} \frac{\partial \eta}{\partial x} \frac{\partial^2 u}{\partial \eta \partial \xi} + \left(\frac{\partial \eta}{\partial x}\right)^2 \frac{\partial^2 u}{\partial \eta^2} + Y.T \quad (2)$$

and in similar fashion we can get.

$$\frac{\partial^2 u}{\partial y^2} = \left(\frac{\partial \xi}{\partial y}\right)^2 \frac{\partial^2 u}{\partial \xi^2} + 2 \frac{\partial \xi}{\partial y} \frac{\partial \eta}{\partial y} \frac{\partial^2 u}{\partial \eta \partial \xi} + \left(\frac{\partial \eta}{\partial y}\right)^2 \frac{\partial^2 u}{\partial \eta^2} + Y.T \quad (3)$$

$$\frac{\partial^2 u}{\partial y \partial x} = \frac{\partial \xi}{\partial x} \frac{\partial \xi}{\partial y} \frac{\partial^2 u}{\partial \xi^2} + \left[\frac{\partial \xi}{\partial x} \frac{\partial \eta}{\partial y} + \frac{\partial \xi}{\partial y} \frac{\partial \eta}{\partial x} \right] \frac{\partial^2 u}{\partial \xi \partial \eta} + \frac{\partial \eta}{\partial x} \frac{\partial \eta}{\partial y} \frac{\partial^2 u}{\partial \eta^2} + Y.T \quad (4)$$

substituting (2), (3), and (4) in (1) we get.

$$\begin{aligned} & A \left[\left(\frac{\partial \xi}{\partial x}\right)^2 \frac{\partial^2 u}{\partial \xi^2} + 2 \frac{\partial \xi}{\partial x} \frac{\partial \eta}{\partial x} \frac{\partial^2 u}{\partial \eta \partial \xi} + \left(\frac{\partial \eta}{\partial x}\right)^2 \frac{\partial^2 u}{\partial \eta^2} \right] \\ & + 2B \left[\frac{\partial \xi}{\partial x} \frac{\partial \xi}{\partial y} \frac{\partial^2 u}{\partial \xi^2} + \left[\frac{\partial \xi}{\partial x} \frac{\partial \eta}{\partial y} + \frac{\partial \xi}{\partial y} \frac{\partial \eta}{\partial x} \right] \frac{\partial^2 u}{\partial \xi \partial \eta} + \frac{\partial \eta}{\partial x} \frac{\partial \eta}{\partial y} \frac{\partial^2 u}{\partial \eta^2} \right] \\ & + C \left[\left(\frac{\partial \xi}{\partial y}\right)^2 \frac{\partial^2 u}{\partial \xi^2} + 2 \frac{\partial \xi}{\partial y} \frac{\partial \eta}{\partial y} \frac{\partial^2 u}{\partial \eta \partial \xi} + \left(\frac{\partial \eta}{\partial y}\right)^2 \frac{\partial^2 u}{\partial \eta^2} \right] + Y.T = 0 \end{aligned}$$

rearranging terms.

$$\begin{aligned} & \left[A \left(\frac{\partial \xi}{\partial x}\right)^2 + 2B \frac{\partial \xi}{\partial x} \frac{\partial \xi}{\partial y} + C \left(\frac{\partial \xi}{\partial y}\right)^2 \right] \frac{\partial^2 u}{\partial \xi^2} + \left[A \left(\frac{\partial \eta}{\partial x}\right)^2 + 2B \frac{\partial \eta}{\partial x} \frac{\partial \eta}{\partial y} + C \left(\frac{\partial \eta}{\partial y}\right)^2 \right] \frac{\partial^2 u}{\partial \eta^2} \\ & + \left[2A \frac{\partial \xi}{\partial x} \frac{\partial \eta}{\partial x} + 2B \left[\frac{\partial \xi}{\partial x} \frac{\partial \eta}{\partial y} + \frac{\partial \xi}{\partial y} \frac{\partial \eta}{\partial x} \right] + 2C \frac{\partial \xi}{\partial y} \frac{\partial \eta}{\partial y} \right] \frac{\partial^2 u}{\partial \eta \partial \xi} + Y.T = 0 \end{aligned}$$

we now try to find ξ and η such that.

$$\left[A \left(\frac{\partial \xi}{\partial x} \right)^2 + 2B \frac{\partial \xi}{\partial x} \frac{\partial \xi}{\partial y} + C \left(\frac{\partial \xi}{\partial y} \right)^2 \right] = 0$$

$$\left[A \left(\frac{\partial \eta}{\partial x} \right)^2 + 2B \frac{\partial \eta}{\partial x} \frac{\partial \eta}{\partial y} + C \left(\frac{\partial \eta}{\partial y} \right)^2 \right] = 0$$

we notice that both equations are the same quadratic equation, thus we solve for one of them to find both ξ and η , we choose the first one and start by dividing the equation by $\left(\frac{\partial \xi}{\partial y} \right)^2$.

$$A \frac{\left(\frac{\partial \xi}{\partial x} \right)^2}{\left(\frac{\partial \xi}{\partial y} \right)^2} + 2B \frac{\left(\frac{\partial \xi}{\partial x} \right)}{\left(\frac{\partial \xi}{\partial y} \right)} + C = 0$$

$$A \left(\frac{\partial y}{\partial x} \right)^2 - 2B \frac{\partial y}{\partial x} + C = 0$$

now using the quadratic formula to solve for $\frac{\partial y}{\partial x}$.

$$\frac{\partial y}{\partial x} = \frac{-(-2B) \pm \sqrt{(-2B)^2 - 4AC}}{2A} = \frac{B \pm \sqrt{B^2 - AC}}{A}$$

this is called the characteristic equation.

Equations Classification

Equations are classified based on the value of the expression under the root

$B^2 > AC$	$\forall x, y \in G$, Hyperbolic PDE (the general case of the wave equation)
$B^2 < AC$	$\forall x, y \in G$, Elliptic PDE (the general case of the Laplace equation)
$B^2 = AC$	$\forall x, y \in G$, Parabolic PDE (the general case of the Heat equation)

2.1 Examples

■ **Example 2.1.1** Transform to the canonical form.

$$4y^2 \frac{\partial^2 u}{\partial x^2} - e^{2x} \frac{\partial^2 u}{\partial y^2} + \underbrace{6y^3}_{\text{Y.T}} = 0$$

— Solution —

we start by determining the functions A, B, and C.

$$A(x, y) = 4y^2, \quad B(x, y) = 0, \quad C(x, y) = -e^{2x}$$

we conclude from this that it has the form of a Hyperbolic PDE.

$$B^2 = 0 > AC = -4y^2 e^{2x}, \quad \forall y \neq 0, \quad \forall x$$

now we use the characteristic equation to determine the value of ξ and η .

$$\frac{\partial y}{\partial x} = \frac{B \pm \sqrt{B^2 - AC}}{A}$$

$$= \frac{\pm \sqrt{4y^2 e^{2x}}}{4y^2} = \pm \frac{e^x}{2y}$$

rearranging and integrating.

$$\begin{aligned} 2ydy &= \pm e^x dx \\ \int 2ydy &= \pm \int e^x dx \\ y^2 &= \pm e^x + \text{constant} \implies y^2 \pm e^x = \text{constant} \end{aligned}$$

we now set ξ and η .

$$\xi = e^x + y^2, \quad \eta = e^x - y^2$$

we now work out the derivatives.

$$\begin{aligned} \frac{\partial u}{\partial x} &= \frac{\partial u}{\partial \xi} \frac{\partial \xi}{\partial x} + \frac{\partial u}{\partial \eta} \frac{\partial \eta}{\partial x} \\ &= \frac{\partial u}{\partial \xi} e^x + \frac{\partial u}{\partial \eta} e^x \\ \frac{\partial^2 u}{\partial x^2} &= e^x \left[\frac{\partial^2 u}{\partial \xi^2} e^x + \frac{\partial^2 u}{\partial \eta \partial \xi} e^x \right] + e^x \left[\frac{\partial^2 u}{\partial \eta^2} e^x + \frac{\partial^2 u}{\partial \xi \partial \eta} e^x \right] + Y.T \\ &= e^{2x} \frac{\partial^2 u}{\partial \xi^2} + 2e^{2x} \frac{\partial^2 u}{\partial \xi \partial \eta} + e^{2x} \frac{\partial^2 u}{\partial \eta^2} + Y.T \\ \frac{\partial^2 u}{\partial y^2} &= 4y^2 \frac{\partial^2 u}{\partial \xi^2} - 8y^2 \frac{\partial^2 u}{\partial \xi \partial \eta} + 4y^2 \frac{\partial^2 u}{\partial \eta^2} + Y.T \end{aligned}$$

substituting in our original equation.

$$4y^2 \left[e^{2x} \frac{\partial^2 u}{\partial \xi^2} + 2e^{2x} \frac{\partial^2 u}{\partial \xi \partial \eta} + e^{2x} \frac{\partial^2 u}{\partial \eta^2} \right] - e^{2x} \left[4y^2 \frac{\partial^2 u}{\partial \xi^2} - 8y^2 \frac{\partial^2 u}{\partial \xi \partial \eta} + 4y^2 \frac{\partial^2 u}{\partial \eta^2} \right] + Y.T = 0$$

$$\begin{aligned} 16y^2 e^{2x} \frac{\partial^2 u}{\partial \xi \partial \eta} + Y.T &= 0 \\ \frac{\partial^2 u}{\partial \xi \partial \eta} + Y.T &= 0 \end{aligned}$$

■

■ **Example 2.1.2** Transform to the canonical form

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

—— Solution ——

determining the functions A,B, and C.

$$A(x, y) = x^2, \quad B(x, y) = 0, \quad C(x, y) = y^2$$

it has the form of a Elliptic PDE.

$$B^2 = 0 < AC = x^2 y^2, \quad \forall y, x$$

using the characteristic equation.

$$\frac{\partial y}{\partial x} = \frac{B \pm \sqrt{B^2 - AC}}{A}$$

$$\begin{aligned}
&= \frac{\pm \sqrt{-x^2 y^2}}{x^2} = \pm i \frac{y}{x} \\
\int \frac{dy}{y} &= \pm i \int \frac{dx}{x} \\
\ln(y) &= \pm i \ln(x) + \text{constant}
\end{aligned}$$

we will choose ξ to be the imaginary part and η to be the real part.

$$\xi = \ln(x) \quad , \quad \eta = \ln(y)$$

working out the derivatives.

$$\begin{aligned}
\frac{\partial u}{\partial x} &= \frac{\partial u}{\partial \xi} \frac{\partial \xi}{\partial x} + \frac{\partial u}{\partial \eta} \frac{\partial \eta}{\partial x} \\
&= \frac{\partial u}{\partial \xi} \frac{1}{x} + \frac{\partial u}{\partial \eta} (0) \\
\frac{\partial^2 u}{\partial x^2} &= \frac{1}{x} \left[\frac{\partial^2 u}{\partial \xi^2} \frac{1}{x} + \frac{\partial^2 u}{\partial \eta \partial \xi} (0) \right] + Y.T \\
\frac{\partial^2 u}{\partial x^2} &= \frac{1}{x^2} \frac{\partial^2 u}{\partial \xi^2} + Y.T \\
\frac{\partial^2 u}{\partial y^2} &= \frac{1}{y^2} \frac{\partial^2 u}{\partial \eta^2} + Y.T
\end{aligned}$$

substituting in our original equation.

$$\begin{aligned}
x^2 \left[\frac{1}{x^2} \frac{\partial^2 u}{\partial \xi^2} \right] + y^2 \left[\frac{1}{y^2} \frac{\partial^2 u}{\partial \eta^2} \right] + Y.T &= 0 \\
\frac{\partial^2 u}{\partial \xi^2} + \frac{\partial^2 u}{\partial \eta^2} + Y.T &= 0
\end{aligned}$$

■

■ **Example 2.1.3** Transform to the canonical form

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

— Solution —

determining the functions A,B, and C.

$$A(x, y) = y^2 \quad , \quad B(x, y) = xy \quad , \quad C(x, y) = x^2$$

it has the form of a Parabolic PDE.

$$B^2 = x^2 y^2 = AC = x^2 y^2, \quad \forall y, x$$

using the characteristic equation.

$$\begin{aligned}
\frac{\partial y}{\partial x} &= \frac{B \pm \sqrt{B^2 - AC}}{A} \\
&= \frac{xy}{y^2} = \frac{x}{y} \\
\int y dy &= \int x dx \\
y^2 &= x^2 + \text{constant}
\end{aligned}$$

we will assign ξ to be this function

$$\xi = y^2 - x^2$$

and for η it's Optional but to make the solution easier we will assign the previous function with different sign

$$\eta = y^2 + x^2 \quad \text{or} \quad \eta = -y^2 - x^2$$

rest of the solution same as Hyperbolic and elliptic PDEs the Canonical form in the end will be

$$\frac{\partial^2 u}{\partial \xi^2} + Y.T = 0$$

or

$$\frac{\partial^2 u}{\partial \eta^2} + Y.T = 0$$

■

Observation 2.1 the Canonical form of all Hyperbolic equations is

$$\frac{\partial^2 u}{\partial \xi \partial \eta} + Y.T = 0$$

Observation 2.2 the Canonical form of all elliptic equations is

$$\frac{\partial^2 u}{\partial \xi^2} + \frac{\partial^2 u}{\partial \eta^2} + Y.T = 0$$

Observation 2.3 the Canonical form of all Parabolic equations is

$$\frac{\partial^2 u}{\partial \xi^2} + Y.T = 0$$

or

$$\frac{\partial^2 u}{\partial \eta^2} + Y.T = 0$$

3 Heat Equation

The heat equation is a prototypical example for a parabolic equation. The general form of the heat equation is the following.

$$\frac{\partial u(x, t)}{\partial t} = c^2 \nabla^2 u(x, t) = C^2 \left[\frac{\partial^2 u(x)}{\partial x_1^2} + \frac{\partial^2 u(x)}{\partial x_2^2} + \frac{\partial^2 u(x)}{\partial x_3^2} + \dots \right]$$

we will be studying the heat equation only in one dimension thus this reduces to.

$$\frac{\partial u(x, t)}{\partial t} = c^2 \frac{\partial^2 u(x, t)}{\partial x^2}$$

3.1 Fourier Transform

The Fourier transform of the function $f(x)$ is defined as.

$$\mathcal{F}[f(x)] = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} e^{ixs} f(x) dx = g(s)$$

the inverse Fourier transform is

$$\mathcal{F}^{-1}[g(s)] = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} e^{-ixs} g(s) ds = f(x)$$

the Fourier transform of a derivative

$$\mathcal{F} \left[\frac{df(x)}{dx} \right] = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} e^{ixs} \frac{df(x)}{dx} dx \quad (1)$$

notice that

$$\frac{d}{dx} [e^{ixs} f(x)] = e^{ixs} \frac{df(x)}{dx} + is e^{ixs} f(x) \quad (2)$$

$$e^{ixs} \frac{df(x)}{dx} = \frac{d}{dx} [e^{ixs} f(x)] - is e^{ixs} f(x) \quad (3)$$

substitute (3) in (2)

$$\begin{aligned} \mathcal{F} \left[\frac{df(x)}{dx} \right] &= \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} \frac{d}{dx} [e^{ixs} f(x)] dx - is \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} e^{ixs} f(x) dx \\ \mathcal{F} \left[\frac{df(x)}{dx} \right] &= \frac{1}{\sqrt{2\pi}} [e^{ixs} f(x)]_{-\infty}^{\infty} - is \mathcal{F} [f(x)] \end{aligned}$$

the first term must vanish as we assume f is absolutely integrable on \mathbb{R}

$$\mathcal{F} \left[\frac{df(x)}{dx} \right] = -is \mathcal{F} [f(x)]$$

in the same way the Fourier transform for the second derivative will yield

$$\begin{aligned} \mathcal{F} \left[\frac{d^2 f(x)}{dx^2} \right] &= \mathcal{F} \left[\frac{d}{dx} \frac{df(x)}{dx} \right] \\ &= -is \mathcal{F} \left[\frac{df(x)}{dx} \right] = -s^2 \mathcal{F} [f(x)] \end{aligned}$$

and in general

$$\mathcal{F} \left[\frac{d^n f(x)}{dx^n} \right] = (-is)^n \mathcal{F} [f(x)]$$

3.2 Cauchy Problem

Consider the following one dimensional heat equation Cauchy problem

$$\frac{\partial u(x, t)}{\partial t} = c^2 \frac{\partial^2 u(x, t)}{\partial x^2}, \quad c \neq 0, \quad -\infty < x < \infty \quad (1)$$

$$u(x, 0) = \phi(x) \quad (2)$$

the Fourier transform of u is

$$\mathcal{F}[u(x, t)] = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} e^{ix\xi} u(x, t) dx = \nu(\xi, t)$$

performing the transform on both sides of equation (1)

$$\frac{\partial \nu(\xi, t)}{\partial t} = -c^2 \xi^2 \nu(\xi, t) \quad (3)$$

Augustin-Louis Cauchy

Baron Augustin-Louis Cauchy (1789-1857) was a renowned French mathematician and physicist who made significant contributions to various fields of mathematics, including partial differential equations (PDEs). His work in PDEs laid the groundwork for modern analysis and helped establish the rigorous theoretical foundation for the study of these equations.



and the new initial condition.

$$\mathcal{F}[u(x, 0)] = \nu(\xi, 0) = \mathcal{F}[\phi(x)] = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} e^{ix\xi} \phi(x) dx = \psi(\xi) \quad (4)$$

the solution of (3) is.

$$\nu(\xi, t) = Ae^{-c^2\xi^2t}$$

and A can be found from (4).

$$\nu(\xi, t) = \psi(\xi)e^{-c^2\xi^2t} \quad (5)$$

to find u we perform the inverse Fourier transform on (5).

$$\begin{aligned} u(x, t) &= \mathcal{F}^{-1}[\nu(\xi, t)] = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} e^{-ix\xi} \nu(\xi, t) d\xi \\ &= \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} e^{-ix\xi} e^{-c^2\xi^2t} \psi(\xi) d\xi \end{aligned}$$

substituting the value of ψ from (4) and renaming the variable of integration to y.

$$u(x, t) = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} e^{-ix\xi} e^{-c^2\xi^2t} \left[\frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} e^{iy\xi} \phi(y) dy \right] d\xi$$

simplify.

$$u(x, t) = \frac{1}{2\pi} \int_{-\infty}^{\infty} \left[\int_{-\infty}^{\infty} e^{iy\xi - ix\xi - c^2\xi^2t} d\xi \right] \phi(y) dy \quad (6)$$

considering the inner integral.

$$J = \int_{-\infty}^{\infty} e^{iy\xi - ix\xi - c^2\xi^2t} d\xi \quad (7)$$

simplifying the power by completing the square.

$$\begin{aligned} iy\xi - ix\xi - c^2\xi^2t &= -tc^2 \left(\xi^2 - \frac{i\xi}{tc^2} (y - x) \right) \\ &= -tc^2 \left(\left(\xi - \frac{i}{tc^2} (y - x) \right)^2 + \frac{(y - x)^2}{4t^2c^4} \right) \end{aligned}$$

substituting in (7)

$$\begin{aligned} J &= \int_{-\infty}^{\infty} e^{-tc^2(\xi - \frac{i}{tc^2}(y-x))^2} e^{-tc^2 \frac{(y-x)^2}{4t^2c^4}} d\xi \\ &= e^{-\frac{(y-x)^2}{4tc^2}} \int_{-\infty}^{\infty} e^{-tc^2(\xi - \frac{i}{tc^2}(y-x))^2} d\xi \end{aligned}$$

shift the function by $\frac{i}{tc^2}(y-x)$ to the left and since the limits of integration are infinity the value of the integral is the same.

$$J = e^{-\frac{(y-x)^2}{4tc^2}} \int_{-\infty}^{\infty} e^{-tc^2\xi^2} d\xi$$

it is now clear that J is a Gaussian integral that we can easily find its value.

$$J = e^{-\frac{(y-x)^2}{4tc^2}} \sqrt{\frac{\pi}{tc^2}}$$

substituting in (6) we finally get u.

$$u(x, t) = \frac{1}{2\sqrt{\pi}tc^2} \int_{-\infty}^{\infty} e^{-\frac{(y-x)^2}{4tc^2}} \phi(y) dy$$

this equation is called Poisson's Formula.

3.3 Mixed Homogeneous Problem

Definition 3.1 — Mixed Problem. is a problem that has both Dirichlet boundary condition and Cauchy initial condition

Consider the following one dimensional heat equation

$$\frac{\partial u(x,t)}{\partial t} = c^2 \frac{\partial^2 u(x,t)}{\partial x^2}, \quad c \neq 0, \quad 0 < x < L \quad (1)$$

$$\text{I.C} \implies u(x, 0) = \phi(x) \quad (2)$$

$$\text{B.C} \implies u(0, t) = u(L, t) = 0 \quad (3)$$

using the separation of variables method.

$$u(x, t) = X(x)T(t) \quad (4)$$

substituting in (1)

$$\begin{aligned} X(x)\dot{T}(t) &= c^2 X''(x)T(t) \\ \frac{\dot{T}(t)}{c^2 T(t)} &= \frac{X''(x)}{X(x)} = \lambda \end{aligned}$$

now there are 3 cases for λ

1. if $\lambda > 0$ then the solution of $X(x)$ will be

$$X(x) = A \cosh(\sqrt{\lambda}x) + B \sinh(\sqrt{\lambda}x)$$

and by using the boundary condition $u(0, t) = 0$ we get that $X(0) = 0$ then

$$\begin{aligned} 0 &= A \cosh(\sqrt{\lambda}0) + B \sinh(\sqrt{\lambda}0) \\ \therefore 0 &= A \end{aligned}$$

and by using the boundary condition $u(L, t) = 0$ we get that $X(L) = 0$ then

$$0 = B \sinh(\sqrt{\lambda}L)$$

$$\text{either } B = 0 \text{ or } \sinh(\sqrt{\lambda}L) = 0$$

$\sinh(\sqrt{\lambda}L)$ cannot equal to zero because it's roots are $i\pi n, n \in \mathbb{N}$ they are imaginary except when $n = 0$ but that cannot happen because we choose $\lambda > 0$ and $L > 0$

$$\therefore B = 0$$

then the $X(x) = 0$ then $u(x, t) = 0$ which is a trivial solution

2. if $\lambda = 0$ then $X(x) = 0$ then $u(x, t) = 0$ which is also a trivial solution
3. if $\lambda < 0$ then the solution of $X(x)$ will be

$$X(x) = A \cos(\sqrt{\lambda}x) + B \sin(\sqrt{\lambda}x)$$

and by using the boundary condition $u(0, t) = 0$ we get that $X(0) = 0$ then

$$\begin{aligned} 0 &= A \cos(\sqrt{\lambda}0) + B \sin(\sqrt{\lambda}0) \\ \therefore 0 &= A \end{aligned}$$

and by using the boundary condition $u(L, t) = 0$ we get that $X(L) = 0$ then

$$0 = B \sin(\sqrt{\lambda}L)$$

now if $B = 0$ it gives trivial solution then $\sin(\sqrt{\lambda}L) = 0$

$$\begin{aligned}\therefore \sin(\sqrt{\lambda}L) &= 0 \\ \therefore \sqrt{\lambda}L &= n\pi \\ \lambda &= \frac{n^2\pi^2}{L^2}\end{aligned}$$

and to make sure it is a negative number we will add a negative sign to it

$$-\lambda = -\frac{n^2\pi^2}{L^2}$$

therefore $X(x)$ will be.

$$\begin{aligned}\frac{X''(x)}{X(x)} &= -\lambda = -\frac{n^2\pi^2}{L^2} \\ X(x) &= B \sin\left(\frac{n\pi x}{L}\right)\end{aligned}$$

now solving for $T(t)$ using our constant.

$$\begin{aligned}\dot{T}(t) &= -\frac{c^2 n^2 \pi^2}{L^2} T(t) \\ T(t) &= A e^{-\frac{c^2 n^2 \pi^2}{L^2} t}\end{aligned}$$

substituting in (4).

$$u(x, t) = \sum_{n=1}^{\infty} b_n e^{-\frac{c^2 n^2 \pi^2}{L^2} t} \sin\left(\frac{n\pi x}{L}\right)$$

using the initial condition.

$$u(x, 0) = \phi(x) = \sum_{n=1}^{\infty} b_n \sin\left(\frac{n\pi x}{L}\right)$$

we found Fourier coefficient which is our final step to determine u.

Fourier Coefficient

$$f(x) = a_0 + \sum_{n=1}^{\infty} \left[a_n \cos\left(\frac{n\pi x}{L}\right) + b_n \sin\left(\frac{n\pi x}{L}\right) \right]$$

$$a_0 = \frac{1}{L} \int_0^L f(x) dx$$

$$a_n = \frac{2}{L} \int_0^L f(x) \cos\left(\frac{n\pi x}{L}\right) dx$$

$$b_n = \frac{2}{L} \int_0^L f(x) \sin\left(\frac{n\pi x}{L}\right) dx$$

3.4 Mixed In-homogeneous Problem

Consider a more general heat equation than the previous one. Notice that the boundary conditions are functions not zeros as before.

$$\frac{\partial u(x, t)}{\partial t} = c^2 \frac{\partial^2 u(x, t)}{\partial x^2} + f(x, t), \quad c \neq 0, \quad 0 < x < L \quad (1)$$

$$\text{I.C} \implies u(x, 0) = \phi(x) \quad (2)$$

$$\text{B.C} \implies \begin{cases} u(0, t) = A(t) \\ u(L, t) = B(t) \end{cases}$$

we start by defining a new function v as.

$$v(x, t) = u(x, t) - u_E(x, t)$$

we find the equilibrium temperature $u_E(x, t)$ by solving

$$\frac{\partial^2 u_E(x, t)}{\partial x^2} = 0$$

$$\text{B.C} \implies \begin{cases} u_E(0, t) = A(t) \\ u_E(L, t) = B(t) \end{cases}$$

we get that $u_E(x, t) = c_1 x + c_2$ and by using the B.C we can find c_1, c_2 as following

$$u_E(x, t) = \frac{x}{L} [B(t) - A(t)] + A(t)$$

thus we have.

$$v(x, t) = u(x, t) - \frac{x}{L} [B(t) - A(t)] - A(t) \quad (3)$$

thus we have the new equation.

$$\begin{aligned} \frac{\partial v(x, t)}{\partial t} &= \frac{\partial u(x, t)}{\partial t} - \frac{\partial R(x, t)}{\partial t} \\ \frac{\partial^2 v(x, t)}{\partial x^2} &= \frac{\partial^2 u(x, t)}{\partial x^2} \\ \frac{\partial v(x, t)}{\partial t} - c^2 \frac{\partial^2 v(x, t)}{\partial x^2} &= \left[\frac{\partial u(x, t)}{\partial t} - c^2 \frac{\partial^2 u(x, t)}{\partial x^2} \right] - \frac{\partial R(x, t)}{\partial t} \\ &= f(x, t) - \frac{\partial R(x, t)}{\partial t} = g(x, t) \end{aligned}$$

we finally have the new equation.

$$\frac{\partial v(x, t)}{\partial t} = c^2 \frac{\partial^2 v(x, t)}{\partial x^2} + g(x, t) \quad (4)$$

$$\text{I.C} \implies v(x, 0) = \phi(x) - \frac{x}{L} [B(0) - A(0)] - A(0) = \psi(x) \quad (5)$$

$$\text{B.C} \implies \begin{cases} v(0, t) = u(0, t) - A(t) = 0 \\ v(L, t) = u(L, t) - B(t) = 0 \end{cases} \quad (6)$$

we have solved a similar problem before and know that the solution for the homogeneous equation in v will be of the form.

$$v(x, t) = \sum_{n=0}^{\infty} T_n(t) \sin\left(\frac{n\pi x}{L}\right) \quad (7)$$

similarly

$$g(x, t) = \sum_{n=0}^{\infty} g_n(t) \sin\left(\frac{n\pi x}{L}\right) \quad (8)$$

substitute (7) , (8) in (4)

$$\sum_{n=1}^{\infty} \frac{dT_n(t)}{dt} \sin\left(\frac{n\pi x}{L}\right) = c^2 \sum_{n=1}^{\infty} \left(-\frac{n^2\pi^2}{L^2}\right) T_n(t) \sin\left(\frac{n\pi x}{L}\right) + \sum_{n=0}^{\infty} g_n(t) \sin\left(\frac{n\pi x}{L}\right)$$

by comparing the coefficients of $\sin\left(\frac{n\pi x}{L}\right)$ in both sides we get that

$$\frac{dT_n(t)}{dt} + c^2 \frac{n^2\pi^2}{L^2} T_n(t) = g_n(t)$$

this is an linear ODE and it's solution like

$$y' + f(x)y = g(x)$$

it's solution is

$$\mu y = \int \mu g(x) dx + c \quad \text{where} \quad \mu = e^{\int f(x) dx}$$

then in our case

$$\begin{aligned} \mu &= e^{\int c^2 \frac{n^2\pi^2}{L^2} dt} = e^{c^2 \frac{n^2\pi^2}{L^2} t} \\ \therefore T_n(t) &= e^{-\frac{n^2 c^2 \pi^2}{L^2} t} c + e^{-\frac{n^2 c^2 \pi^2}{L^2} t} \int_0^t e^{\frac{n^2 c^2 \pi^2}{L^2} s} G(s) ds \end{aligned}$$

and to get c put $t = 0$

$$\begin{aligned} T_n(0) &= c \\ \therefore T_n(t) &= e^{-\frac{n^2 c^2 \pi^2}{L^2} t} T_n(0) + \int_0^t e^{\frac{n^2 c^2 \pi^2}{L^2} (s-t)} G(s) ds \end{aligned}$$

now by substitute $T_n(t)$ in (7) we get v then we can obtain u by $u = v + u_E$.

4 Wave Equation

The wave equation is the prototypical example for hyperbolic PDE's, it is a second order linear PDE that is used extensively in physics in studying the propagation of waves and wave fields. The general form of the wave equation is.

$$\frac{\partial^2 u(x, t)}{\partial t^2} = c^2 \nabla^2 u(x, t) = c^2 \left[\frac{\partial^2 u(x)}{\partial x_1^2} + \frac{\partial^2 u(x)}{\partial x_2^2} + \frac{\partial^2 u(x)}{\partial x_3^2} + \dots \right]$$

we will be studying one dimensional and three dimensional wave equations.

4.1 Cauchy Problem (1D)

Consider the following one dimensional wave equation Cauchy problem.

$$\frac{\partial^2 u(x, t)}{\partial t^2} = c^2 \frac{\partial^2 u(x, t)}{\partial x^2}, \quad c \neq 0, \quad t > 0 \quad (1)$$

$$\text{I.C} \implies \begin{cases} u(x, 0) = \phi(x) \\ \frac{\partial u(x, 0)}{\partial t} = \psi(x) \end{cases} \quad (2)$$

we start by performing a change of variables such that.

$$\xi = x + ct, \quad \eta = x - ct$$

$$u(\xi, \eta)$$

$$\begin{aligned}
\frac{\partial u}{\partial t} &= \frac{\partial u}{\partial \xi} \frac{\partial \xi}{\partial t} + \frac{\partial u}{\partial \eta} \frac{\partial \eta}{\partial t} \\
\frac{\partial^2 u}{\partial t^2} &= \frac{\partial}{\partial t} \left[\frac{\partial u}{\partial \xi} \frac{\partial \xi}{\partial t} + \frac{\partial u}{\partial \eta} \frac{\partial \eta}{\partial t} \right] \\
&= \frac{\partial}{\partial t} \left[\frac{\partial u}{\partial \xi} \frac{\partial \xi}{\partial t} \right] + \frac{\partial}{\partial t} \left[\frac{\partial u}{\partial \eta} \frac{\partial \eta}{\partial t} \right] \\
&= \frac{\partial u}{\partial \xi} \frac{\partial^2 \xi}{\partial t^2} + \frac{\partial \xi}{\partial t} \left[\frac{\partial^2 u}{\partial \xi^2} \frac{\partial \xi}{\partial t} + \frac{\partial^2 u}{\partial \eta \partial \xi} \frac{\partial \eta}{\partial t} \right] + \frac{\partial u}{\partial \eta} \frac{\partial^2 \eta}{\partial t^2} + \frac{\partial \eta}{\partial t} \left[\frac{\partial^2 u}{\partial \eta^2} \frac{\partial \eta}{\partial t} + \frac{\partial^2 u}{\partial \xi \partial \eta} \frac{\partial \xi}{\partial t} \right]
\end{aligned}$$

adding similar terms and simplifying.

$$\begin{aligned}
\because \frac{\partial \xi}{\partial t} &= c, \quad \frac{\partial \eta}{\partial t} = -c, \quad \frac{\partial^2 \xi}{\partial t^2} = 0, \quad \frac{\partial^2 \eta}{\partial t^2} = 0 \\
\therefore \frac{\partial^2 u}{\partial t^2} &= c^2 \frac{\partial^2 u}{\partial \xi^2} - 2c^2 \frac{\partial^2 u}{\partial \xi \partial \eta} + c^2 \frac{\partial^2 u}{\partial \eta^2}
\end{aligned} \tag{3}$$

in similar manner.

$$\frac{\partial^2 u}{\partial x^2} = \frac{\partial^2 u}{\partial \xi^2} + 2 \frac{\partial^2 u}{\partial \xi \partial \eta} + \frac{\partial^2 u}{\partial \eta^2} \tag{4}$$

substituting (3) and (4) in (1).

$$c^2 \frac{\partial^2 u}{\partial \xi^2} - 2c^2 \frac{\partial^2 u}{\partial \xi \partial \eta} + c^2 \frac{\partial^2 u}{\partial \eta^2} = c^2 \left[\frac{\partial^2 u}{\partial \xi^2} + 2 \frac{\partial^2 u}{\partial \xi \partial \eta} + \frac{\partial^2 u}{\partial \eta^2} \right]$$

simplify.

$$\frac{\partial^2 u}{\partial \xi \partial \eta} = \frac{\partial}{\partial \eta} \left(\frac{\partial u}{\partial \xi} \right) = 0$$

we can deduce that $\frac{\partial u}{\partial \xi}$ is only a function in ξ thus.

$$\begin{aligned}
u(\xi, \eta) &= f(\xi) + g(\eta) \\
u(x, t) &= f(x + ct) + g(x - ct) \\
\frac{\partial u(x, t)}{\partial t} &= cf'(x + ct) - cg'(x - ct)
\end{aligned} \tag{5}$$

from the initial conditions (2).

$$\begin{aligned}
\phi(x) &= u(x, 0) = f(x) + g(x) \\
\phi'(x) &= f'(x) + g'(x)
\end{aligned} \tag{6}$$

$$\psi(x) = \frac{\partial u(x, 0)}{\partial t} = cf'(x) - cg'(x) \tag{7}$$

multiplying (6) by c and adding to (7).

$$\begin{aligned}
f'(x) &= \frac{1}{2c} (c\phi'(x) + \psi(x)) \\
f(x) &= \frac{1}{2c} \left[c\phi(x) + \int_0^x \psi(s) ds \right] + A
\end{aligned} \tag{8}$$

multiplying (6) by c and subtracting (7) from it.

$$\begin{aligned}
g'(x) &= \frac{1}{2c} (c\phi'(x) - \psi(x)) \\
g(x) &= \frac{1}{2c} \left[c\phi(x) - \int_0^x \psi(s) ds \right] + B
\end{aligned} \tag{9}$$

substituting (8) and (9) in (5)

$$u(x, t) = \frac{1}{2c} \left[c\phi(x + ct) + \int_0^{x+ct} \psi(s) ds \right] + \frac{1}{2c} \left[c\phi(x - ct) - \int_0^{x-ct} \psi(s) ds \right] + K$$

$$u(x, t) = \frac{1}{2} [\phi(x + ct) + \phi(x - ct)] + \frac{1}{2c} \int_{x-ct}^{x+ct} \psi(s) ds + K$$

from the initial condition $u(x, 0)$, we find that $K=0$ and finally we are left with.

$$u(x, t) = \frac{1}{2} [\phi(x + ct) + \phi(x - ct)] + \frac{1}{2c} \int_{x-ct}^{x+ct} \psi(s) ds$$

this Equation is called d'Alembert formula.

4.2 Mixed Problem (1D)

Consider the following one dimensional wave equation mixed problem.

$$\frac{\partial^2 u(x, t)}{\partial t^2} = \frac{\partial^2 u(x, t)}{\partial x^2} \quad (1)$$

$$\text{I.C} \implies \begin{cases} u(x, 0) = \phi(x) \\ \frac{\partial u(x, 0)}{\partial t} = \psi(x) \end{cases} \quad (2)$$

$$\text{B.C} \implies \begin{cases} u(0, t) = 0 \\ u(\pi, t) = 0 \end{cases} \quad (3)$$

we start our solution by separating the variables.

$$u(x, t) = X(x)T(t) \quad (4)$$

substituting in (1).

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

$$\frac{\ddot{T}(t)}{T(t)} = \frac{X''(x)}{X(x)} = \text{constant} = -n^2, \quad \forall n \in \mathbb{N}$$

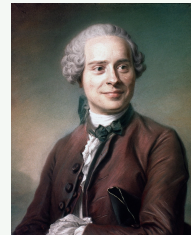
and like what happened in the heat equation we will follow the case that the constant is negative

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

$$\ddot{T}(t) = -n^2 T(t)$$

Jean le Rond d'Alembert

Jean le Rond d'Alembert (1717-1783) was a renowned French mathematician and physicist who made significant contributions to partial differential equations. His groundbreaking work on wave equations and the d'Alembertian operator laid the foundation for understanding wave-like behavior in various physical systems, influencing modern engineering, acoustics, and mathematical physics. D'Alembert's profound insights continue to be integral to the study of PDEs, serving as a lasting legacy in the field of mathematical analysis.



this is an equation in the form of simple harmonic motion thus the solution is.

$$\begin{aligned} X(x) &= A \sin(nx) + B \cos(nx) \\ T(t) &= C \sin(nt) + D \cos(nt) \end{aligned}$$

substituting in (4).

$$u(x, t) = [A \sin(nx) + B \cos(nx)] [C \sin(nt) + D \cos(nt)]$$

using the boundary condition (3).

$$B [C \sin(nt) + D \cos(nt)] = 0$$

and we choose $B = 0$, the general solution for all n will then be.

$$u(x, t) = \sum_{n=0}^{\infty} [a_n \sin(nt) + b_n \cos(nt)] \sin(nx)$$

using the initial condition $u(x, 0)$ (2) to find the constants.

$$u(x, 0) = \phi(x) = \sum_{n=0}^{\infty} b_n \sin(nx)$$

and from Fourier coefficients we can find b_n

$$b_n = \frac{2}{\pi} \int_0^{\pi} \phi(x) \sin(nx) dx$$

to find the other constant a_n .

$$\frac{\partial u(x, t)}{\partial t} = \sum_{n=0}^{\infty} [na_n \cos(nt) - nb_n \sin(nt)] \sin(nx)$$

using the initial condition for the derivative.

$$\frac{\partial u(x, 0)}{\partial t} = \psi(x) = \sum_{n=0}^{\infty} na_n \sin(nx)$$

$$nb_n = \frac{2}{\pi} \int_0^{\pi} \psi(x) \sin(nx) dx$$

$$b_n = \frac{2}{n\pi} \int_0^{\pi} \psi(x) \sin(nx) dx$$

substitute a_n and b_n to get $u(x, t)$

4.3 Spherical Mean and Darboux's Equation

The spherical mean of a function f is defined as.

$$M_f(x, r) = \frac{1}{\omega_n r^{n-1}} \int_{|y-x|=r} f(y) dS_y \quad (1)$$

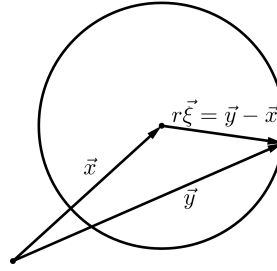
where ω_n is the surface area of an n -dimensional unit sphere¹, thus the amount $\omega_n r^{n-1}$ is the surface area of an n -dimensional sphere of radius r , dS_y is the element of integration on the surface of the sphere, $x = (x_1, x_2, \dots, x_n)$ and $y = (y_1, y_2, \dots, y_n)$ are vectors in n -dimensions, where x is the center of the sphere and y is any point of the surface on the sphere, thus we have $|y-x|^2 = (y_1 - x_1)^2 + (y_2 - x_2)^2 + \dots + (y_n - x_n)^2 = r^2$, and the integral is over the whole surface of the sphere.

we will show that this function satisfy an important partial differential equation, which is the Euler-Poisson-Darboux equation or just Darboux's equation.

$$\frac{\partial^2 V}{\partial r^2} + \frac{n-1}{r} \frac{\partial V}{\partial r} = \nabla_x^2 V \quad (2)$$

where ∇_x^2 is the Laplace-Beltrami operator, a generalization of the Laplace operator in n -dimensional spherical coordinates.

we will start by defining the unit vector ξ such that the vector is normal to the surface.



$$\begin{aligned} y - x &= \xi r \\ y &= x + \xi r \\ |y - x| &= |\xi| r = r, \quad |\xi| = 1 \end{aligned} \quad (3)$$

thus the surface elements are related as.

$$dS_y = r^{n-1} dS_\xi$$

substituting in (1).

$$M_f(x, r) = \frac{1}{\omega_n} \int_{|\xi|=1} f(x + \xi r) dS_\xi \quad (4)$$

at $r = 0$.

$$M_f(x, 0) = \frac{f(x)}{\omega_n} \int_{|\xi|=1} dS_\xi = f(x) \quad (5)$$

the integral $\int_{|\xi|=1} dS_\xi$ is the surface area of a unit sphere in n dimensions which is equal to ω_n

from (3) and remembering that y , x , and ξ are all vectors, then we can write their components as.

$$y_i = x_i + \xi_i r$$

¹for $n=3$ or the three dimensional case $\omega_3 = 4\pi$

using this vector notation to differentiate (4) with respect to r .

$$\begin{aligned}\frac{\partial M_f(x, r)}{\partial r} &= \frac{1}{\omega_n} \int_{|\xi|=1} \frac{\partial f(y)}{\partial r} dS_\xi \\ &= \frac{1}{\omega_n} \int_{|\xi|=1} \sum_{i=1}^n \frac{\partial f(y)}{\partial y_i} \frac{\partial y_i}{\partial r} dS_\xi \\ &= \frac{1}{\omega_n} \int_{|\xi|=1} \sum_{i=1}^n \frac{\partial f(y)}{\partial y_i} \xi_i dS_\xi\end{aligned}$$

using the chain rule we find. $\frac{\partial f(y)}{\partial y_i} \frac{\partial x_i}{\partial x_i} = \frac{\partial f(y)}{\partial y_i} \frac{\partial y_i}{\partial x_i} \frac{\partial x_i}{\partial y_i} = \frac{\partial f(y)}{\partial x_i}$, since $\frac{\partial x_i}{\partial y_i} = 1$

$$\frac{\partial M_f(x, r)}{\partial r} = \frac{1}{\omega_n} \int_{|\xi|=1} \sum_{i=1}^n \frac{\partial f(y)}{\partial x_i} \xi_i dS_\xi$$

using the chain rule one more time. $\frac{\partial f(y)}{\partial x_i} \frac{\partial \xi_i}{\partial \xi_i} = \frac{\partial f(y)}{\partial x_i} \frac{\partial x_i}{\partial \xi_i} \frac{\partial \xi_i}{\partial x_i} = \frac{\partial f(y)}{\partial \xi_i} \frac{1}{r}$, since $\frac{\partial \xi_i}{\partial x_i} = \frac{1}{r}$

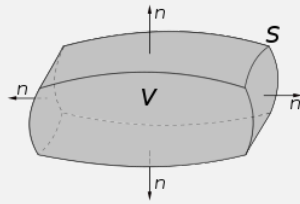
$$\frac{\partial M_f(x, r)}{\partial r} = \frac{1}{\omega_n r} \int_{|\xi|=1} \sum_{i=1}^n \frac{\partial f(y)}{\partial \xi_i} \xi_i dS_\xi \quad (6)$$

Theorem 4.1 — Divergence Theorem. Also called Green-Gauss-Ostrogradsky theorem relates the volume integral to the surface integral under some conditions, more precisely, the surface integral of a vector field over a closed surface (flux) is equal to the volume integral of the divergence over the region. We will use this later in our treatment.

$$\int \int \int_{Volume} \frac{\partial \mathbf{F}(x, y, z)}{\partial x} dV = \int \int_{Surface} \mathbf{F}(x, y, z) \cos(\angle x, \vec{n}) dS$$

or in general.

$$\int \int \int_{Volume} \nabla \cdot \mathbf{F} dV = \int \int_{Surface} \mathbf{F} \cdot \vec{n} dS$$



comparing the form we have with the divergence theorem we see that the sum we have is the dot product of our vector function with ξ^2 which is the unit vector always normal to the surface of the sphere by our definition, and we can transform our integral to a volume integral.

$$\frac{\partial M_f(x, r)}{\partial r} = \frac{1}{\omega_n r} \int_{|\xi| \leq 1} \sum_{i=1}^n \frac{\partial^2 f(y)}{\partial \xi_i^2} d\xi$$

using the chain rule we have.

$$\frac{\partial M_f(x, r)}{\partial r} = \frac{r^2}{\omega_n r} \int_{|\xi| \leq 1} \sum_{i=1}^n \frac{\partial^2 f(y)}{\partial x_i^2} d\xi$$

²the components ξ_i are direction cosines, i.e $\xi_1^2 + \xi_2^2 + \dots + \xi_n^2 = 1$

$$= \frac{r}{\omega_n} \nabla_x^2 \int_{|\xi| \leq 1} f(y) d\xi$$

notice that .

$$\frac{\partial M_f(x, 0)}{\partial r} = 0$$

now we will change our volume element from the relation (3).³

$$d\xi = \frac{1}{r^n} dy$$

thus we have

$$\begin{aligned} \frac{\partial M_f(x, r)}{\partial r} &= \frac{r}{\omega_n r^n} \nabla_x^2 \int_{|y-x| \leq r} f(y) dy \\ &= \frac{1}{\omega_n r^{n-1}} \nabla_x^2 \int_{|y-x| \leq r} f(y) dy \\ &= \frac{1}{\omega_n r^{n-1}} \nabla_x^2 \int_{\rho=0}^r \int_{|y-x|=\rho} f(y) dS_y d\rho \end{aligned}$$

rearranging and multiply and divide by ρ^{n-1} .

$$r^{n-1} \frac{\partial M_f(x, r)}{\partial r} = \nabla_x^2 \int_{\rho=0}^r \frac{\rho^{n-1}}{\omega_n \rho^{n-1}} \int_{|y-x|=\rho} f(y) dS_y d\rho$$

notice that on the right hand side an expression the same as the spherical mean (4) is attained thus we substitute .

$$r^{n-1} \frac{\partial M_f(x, r)}{\partial r} = \nabla_x^2 \int_{\rho=0}^r \rho^{n-1} M_f(x, r) d\rho$$

differentiating the expression with respect to r.

$$\begin{aligned} \frac{\partial}{\partial r} \left(r^{n-1} \frac{\partial M_f(x, r)}{\partial r} \right) &= \nabla_x^2 \frac{\partial}{\partial r} \int_{\rho=0}^r \rho^{n-1} M_f(x, r) d\rho \\ r^{n-1} \frac{\partial^2 M_f(x, r)}{\partial r^2} + (n-1) r^{n-2} \frac{\partial M_f(x, r)}{\partial r} &= \nabla_x^2 r^{n-1} M_f(x, r) \end{aligned}$$

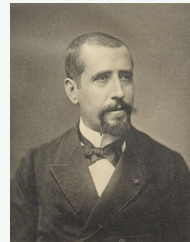
rearranging and simplifying we finally arrive at Darboux's equation (2) where $V = M_f(x, r)$.

$$\frac{\partial^2 M_f(x, r)}{\partial r^2} + \frac{n-1}{r} \frac{\partial M_f(x, r)}{\partial r} = \nabla_x^2 M_f(x, r)$$

³remember that y is a vector thus $dy = dy_1 dy_2 dy_3 \dots dy_n$ and since $dy_i = r d\xi_i$ then $dy = r r r \dots d\xi_1 d\xi_2 d\xi_3 \dots$

Jean Gaston Darboux

Born in Nimes Jean Gaston Darboux (1842-1917) was a renowned French mathematician who made significant contributions to Partial Differential Equations (PDEs). Darboux's work centered on the theory of linear and nonlinear partial differential equations, which are fundamental to understanding various physical phenomena and mathematical models. He tackled important questions related to the existence, uniqueness, and regularity of solutions to these equations, laying the groundwork for future investigations in the field.



4.4 Kirchhoff's Formula

We have seen how formula d'Almbert can solve the one dimensional wave equation Cauchy problem but the solution of the wave equation in dimensions higher than one shows to be more complicated. Our attempt to solve the three dimensional wave equation we will use the results of the spherical mean and Darboux's equation to develop an effective formula to solve three dimensional wave equation Cauchy problems called Kircchoff's formula.

Consider the following three dimensional wave equation Cauchy problem.

$$\frac{\partial^2 u(x, t)}{\partial t^2} = c^2 \nabla_x^2 u(x, t), \quad c \neq 0, \quad t > 0 \quad (1)$$

$$\text{I.C} \implies \begin{cases} u(x, 0) = \phi(x) \\ \frac{\partial u(x, 0)}{\partial t} = \psi(x) \end{cases} \quad (2)$$

where $x = (x_1, x_2, x_3)$ is a three dimensional vector.

we start by considering Darboux's equation (54) in $n = 3$.

$$\begin{aligned} \frac{\partial^2 M_f(x, r)}{\partial r^2} + \frac{2}{r} \frac{\partial M_f(x, r)}{\partial r} &= \nabla_x^2 M_f(x, r) \\ r \frac{\partial^2 M_f(x, r)}{\partial r^2} + 2 \frac{\partial M_f(x, r)}{\partial r} &= r \nabla_x^2 M_f(x, r) \end{aligned} \quad (3)$$

we notice that.

$$\begin{aligned} \frac{\partial}{\partial r} (r M_f(x, r)) &= r \frac{\partial M_f(x, r)}{\partial r} + M_f(x, r) \\ \frac{\partial^2}{\partial r^2} (r M_f(x, r)) &= r \frac{\partial^2 M_f(x, r)}{\partial r^2} + \frac{\partial M_f(x, r)}{\partial r} + \frac{\partial M_f(x, r)}{\partial r} \\ \frac{\partial^2}{\partial r^2} (r M_f(x, r)) &= r \frac{\partial^2 M_f(x, r)}{\partial r^2} + 2 \frac{\partial M_f(x, r)}{\partial r} \end{aligned} \quad (4)$$

substituting (4) in (3).

$$\frac{\partial^2}{\partial r^2} (r M_f(x, r)) = r \nabla_x^2 M_f(x, r) \quad (5)$$

we now consider the spherical mean of the function u where $n = 3$.¹

$$M_u(x, t, r) = \frac{1}{4\pi r^2} \int_{|y-x|=r} f(y) dS_y$$

calculating the spherical mean of the whole equation (1) we get.

$$\frac{\partial^2}{\partial t^2} M_u(x, t, r) = c^2 \nabla_x^2 M_u(x, t, r)$$

multiply by r .

$$\frac{\partial^2}{\partial t^2} r M_u(x, t, r) = c^2 r \nabla_x^2 M_u(x, t, r)$$

from (5) we get.

$$\frac{\partial^2}{\partial t^2} [r M_u(x, t, r)] = c^2 \frac{\partial^2}{\partial r^2} [r M_u(x, t, r)] \quad (6)$$

¹when $n = 3$ then $\omega_3 = 4\pi$ the surface area of a 3d sphere

the initial conditions will be.

$$rM_u(x, 0, r) = rM_\phi(x, r) = \frac{r}{4\pi r^2} \int_{|y-x|=r} \phi(y) dS_y \quad (7)$$

$$\frac{\partial}{\partial t} (rM_u(x, 0, r)) = rM_\psi(x, r) = \frac{r}{4\pi r^2} \int_{|y-x|=r} \psi(y) dS_y \quad (8)$$

we notice that this is a one dimensional wave equation that can be solved using the method developed earlier d'Alembert formula.

$$rM_u(x, t, r) = \frac{1}{2} [(r+ct)M_\phi(x, r+ct) + (r-ct)M_\phi(x, r-ct)] + \frac{1}{2c} \int_{x-ct}^{x+ct} sM_\psi(x, s) ds$$

$$M_u(x, t, r) = \frac{1}{2r} [(r+ct)M_\phi(x, r+ct) + (r-ct)M_\phi(x, r-ct)] + \frac{1}{2cr} \int_{x-ct}^{x+ct} sM_\psi(x, s) ds \quad (9)$$

we note that.

$$\lim_{r \rightarrow 0} M_u(x, t, r) = u(x, t)$$

now we start studying the limit to find our target function $u(x, t)$.

$$\lim_{r \rightarrow 0} M_u(x, t, r) = \lim_{r \rightarrow 0} \frac{1}{2r} [(r+ct)M_\phi(x, r+ct) + (r-ct)M_\phi(x, r-ct)]$$

$$+ \lim_{r \rightarrow 0} \frac{1}{2cr} \int_{x-ct}^{x+ct} sM_\psi(x, s) ds \quad (10)$$

the first limit can be rearranged to.

$$\lim_{r \rightarrow 0} \frac{1}{2r} [rM_\phi(x, r+ct) + ctM_\phi(x, r+ct) + rM_\phi(x, r-ct) - ctM_\phi(x, r-ct)]$$

rearranging one more time and noting that the spherical mean function is an even function $M_f(r) = M_f(-r)$ thus we can multiply the r variable by negative one.

$$\lim_{r \rightarrow 0} \frac{1}{2r} [rM_\phi(x, r+ct) + rM_\phi(x, r-ct)] + \lim_{r \rightarrow 0} \frac{1}{2r} ct [M_\phi(x, r+ct) - M_\phi(x, ct-r)]$$

$$\frac{1}{2} \lim_{r \rightarrow 0} [M_\phi(x, r+ct) + M_\phi(x, r-ct)] + ct \lim_{r \rightarrow 0} \frac{[M_\phi(x, r+ct) - M_\phi(x, ct-r)]}{2r}$$

$$\frac{1}{2} [M_\phi(x, ct) + M_\phi(x, -ct)] + ct \frac{\partial M_\phi(x, ct)}{\partial ct}$$

the first limit is equal to $M_\phi(x, ct)$ due to the function being even and we notice that the second limit is the definition of the derivative $f'(x) = \lim_{h \rightarrow 0} \frac{f(x+h) - f(x-h)}{2h}$ with respect to ct thus the limit is finally evaluated to.

$$\lim_{r \rightarrow 0} \frac{1}{2r} [(r+ct)M_\phi(x, r+ct) + (r-ct)M_\phi(x, r-ct)] = M_\phi(x, ct) + ct \frac{\partial}{\partial ct} (M_\phi(x, ct))$$

consider .

$$\frac{\partial}{\partial t} [tM_\phi(x, ct)] = M_\phi(x, ct) + t \frac{\partial M_\phi(x, ct)}{\partial ct} \frac{\partial ct}{\partial t} = M_\phi(x, ct) + ct \frac{\partial M_\phi(x, ct)}{\partial ct}$$

$$\therefore \lim_{r \rightarrow 0} \frac{1}{2r} [(r+ct)M_\phi(x, r+ct) + (r-ct)M_\phi(x, r-ct)] = \frac{\partial}{\partial t} [tM_\phi(x, ct)]$$

now considering the second limit.

$$\lim_{r \rightarrow 0} \frac{1}{2cr} \int_{x-ct}^{x+ct} sM_\psi(x, s) ds$$

direct substitution will result in an undetermined form $\frac{0}{0}$ since the function inside the integral is an odd function thus the symmetrical integral will vanish thus we will utilize l'Hopital's rule to find the limit.

l'Hopital's rule

$$\lim_{x \rightarrow c} \frac{f(x)}{g(x)} = \lim_{x \rightarrow c} \frac{f'(x)}{g'(x)}$$

$$\lim_{r \rightarrow 0} \frac{1}{2cr} \int_{r-ct}^{r+ct} s M_\psi(x, s) ds = \lim_{r \rightarrow 0} \frac{1}{2c} \frac{\partial}{\partial r} \left[\int_{r-ct}^{r+ct} s M_\psi(x, s) ds \right]$$

to find the derivative of the integral we use Libenz rule.

Libenz rule

$$\frac{d}{dx} \int_{a(x)}^{b(x)} f(x, y) dy = \frac{db(x)}{dx} f(x, b(x)) - \frac{da(x)}{dx} f(x, a(x)) + \int_{a(x)}^{b(x)} \frac{\partial f(x, y)}{\partial x} dy$$

in our case

$$\begin{aligned} \frac{\partial}{\partial r} \left[\int_{r-ct}^{r+ct} s M_\psi(x, s) ds \right] &= (r+ct) M_\psi(x, r+ct) - (r-ct) M_\psi(x, r-ct) + \int_{r-ct}^{r+ct} \frac{\partial}{\partial r} s M_\psi(x, s) ds \\ &= ct [M_\psi(x, r+ct) + M_\psi(x, r-ct)] \end{aligned}$$

thus the limit will become.

$$\lim_{r \rightarrow 0} \frac{1}{2cr} \int_{r-ct}^{r+ct} s M_\psi(x, s) ds = \lim_{r \rightarrow 0} \frac{ct [M_\psi(x, r+ct) + M_\psi(x, r-ct)]}{2c}$$

which is finally evaluated to.

$$\lim_{r \rightarrow 0} \frac{1}{2cr} \int_{r-ct}^{r+ct} s M_\psi(x, s) ds = t M_\psi(x, ct)$$

we now finally substitute the first and the second limit in (10).

$$u(x, t) = \lim_{r \rightarrow 0} M_u(x, t, r) = \frac{\partial}{\partial t} [t M_\phi(x, ct)] + t M_\psi(x, ct)$$

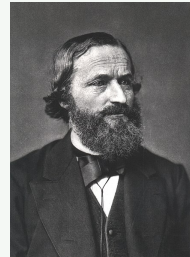
using the definition of spherical mean with $r = ct$ our final formula becomes.

$$u(x, t) = \frac{\partial}{\partial t} \left[\frac{1}{4\pi c^2 t} \int_{|y-x|=ct} \phi(y) dS_y \right] + \frac{1}{4\pi c^2 t} \int_{|y-x|=ct} \psi(y) dS_y$$

which is called Kirchhoff's Formula.

Gustav Kirchhoff

Gustav Kirchhoff (1824-1887) was a prominent German physicist. Kirchhoff made significant advancements in the understanding of wave phenomena and the mathematical modeling of physical systems using PDEs. One of Kirchhoff's most notable contributions in PDEs is his formulation of the Kirchhoff equations, which describe the propagation of waves in elastic materials, such as solids and thin plates. These equations are fundamental to the study of vibrations, acoustics, and the behavior of mechanical systems subjected to dynamic loads.



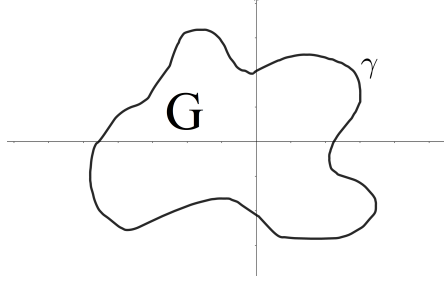
5 Laplace's Equation

Laplace's equation is one of the most important PDE in mathematical physics most notably in the study of electromagnetism. Our first stem is get accustomed to some terminology. Consider the following problem.

$$\nabla^2 u(x, y) = \frac{\partial^2 u(x, y, z)}{\partial x^2} + \frac{\partial^2 u(x, y, z)}{\partial y^2} = 0 \quad , (x, y) \in G$$

where G is a simply bounded connected domain whose boundary γ is a contour. the boundary condition for this problem is.

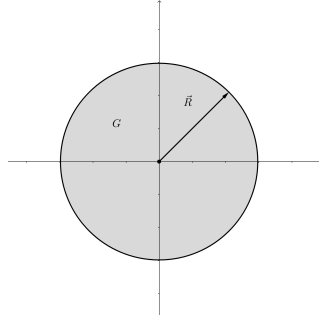
$$u(x, y)|_{\gamma} = f(x, y)$$



we can see that this is a Dirichlet problem.

if the function u that satisfy the Laplace equation and is in the set of two dimensional continuous functions on the domain G $u \in C^2(G)$, i.e. all of $u, \frac{\partial u}{\partial x}, \frac{\partial u}{\partial y}, \frac{\partial^2 u}{\partial x^2}, \frac{\partial^2 u}{\partial y^2}$, are continuous functions on G , then the function u is called a harmonic function on G .

5.1 Solution of Laplace's Equation on a Circle



$$G = \{(x, y) : x^2 + y^2 < R^2\}$$

$$\gamma = \{(x, y) : x^2 + y^2 = R^2\}$$

consider the partial differential equation

$$\nabla^2 u(x, y) = \frac{\partial^2 u(x, y)}{\partial x^2} + \frac{\partial^2 u(x, y)}{\partial y^2} = 0 \quad , \quad \forall (x, y) \in G \quad (1)$$

with boundary condition

$$u(x, y)|_{\gamma} = f(x, y) \quad (2)$$

we start by utilizing the spherical symmetry of the problem and express the laplacian operator in the polar form, with some work we can express (73) as.

$$r^2 \frac{\partial^2 u(r, \theta)}{\partial r^2} + r \frac{\partial u(r, \theta)}{\partial r} + \frac{\partial^2 u(r, \theta)}{\partial \theta^2} = 0 \quad (3)$$

and the boundary condition and choosing $R = 1$ for simplifying.

$$u(r, \theta)|_{\gamma} = u(R, \theta) = f(R \cos \theta, R \sin \theta) = f(\cos \theta, \sin \theta) \quad (4)$$

notice from (75) that the derivatives of r and θ can be separated thus utilizing the separation of variables method.

$$u(r, \theta) = V(r)F(\theta)$$

$$\frac{\partial u}{\partial r} = \frac{dV(r)}{dr} F(\theta)$$

$$\frac{\partial^2 u}{\partial r^2} = \frac{d^2 V(r)}{dr^2} F(\theta)$$

$$\frac{\partial^2 u}{\partial \theta^2} = V(r) \frac{d^2 F(\theta)}{d\theta^2}$$

thus we get.

$$r^2 F(\theta) \frac{d^2 V(r)}{dr^2} + r F(\theta) \frac{dV(r)}{dr} + V(r) \frac{d^2 F(\theta)}{d\theta^2} = 0 \quad (5)$$

dividing (77) by $V(r)F(\theta)$ we get.

$$\frac{r^2}{V(r)} \frac{d^2 V(r)}{dr^2} + \frac{r}{V(r)} \frac{dV(r)}{dr} + \frac{1}{F(\theta)} \frac{d^2 F(\theta)}{d\theta^2} = 0 \quad (6)$$

$$\frac{r^2}{V(r)} \frac{d^2 V(r)}{dr^2} + \frac{r}{V(r)} \frac{dV(r)}{dr} = n^2 = -\frac{1}{F(\theta)} \frac{d^2 F(\theta)}{d\theta^2}$$

we start solving for the $F(\theta)$.

$$\frac{d^2 F(\theta)}{d\theta^2} = -n^2 F(\theta)$$

the solution will be.

$$F(\theta) = A \cos(n\theta) + B \sin(n\theta) \quad (7)$$

then solving for $V(r)$.

$$r^2 \frac{d^2 V(r)}{dr^2} + r \frac{dV(r)}{dr} = n^2 V(r)$$

we can see that this is a homogeneous Cauchy-Euler ordinary differential equation², that has a solution starting with its auxiliary equation³.

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

²Cauchy-euler homogeneous equation: $ax^2y'' + bxy' + cy = 0$

³auxiliary equation: $am(m-1) + bm + c = 0$

$$m = \pm n \Rightarrow m_1 = n, m_2 = -n$$

and the solution is.

$$V(r) = Cr^{m_1} + Dr^{m_2} = Cr^n + Dr^{-n} \quad (8)$$

a more detailed solution.

$$r = e^t$$

$$\frac{dV(r)}{dr} = \frac{dV(r)}{dt} \frac{dt}{dr} = e^{-t} \frac{dV(r)}{dt} \Rightarrow r \frac{dV(r)}{dr} = \frac{dV(r)}{dt}$$

$$\frac{d^2V(r)}{dr^2} = \frac{d}{dr} \left[e^{-t} \frac{dV(r)}{dt} \right]$$

$$= \frac{d}{dt} \left[e^{-t} \frac{dV(r)}{dt} \right] \frac{dt}{dr}$$

$$= \frac{d}{dt} \left[e^{-t} \frac{dV(r)}{dt} \right] e^{-t}$$

$$= e^{-2t} \left[-\frac{dV(r)}{dt} + \frac{d^2V(r)}{dt^2} \right] \Rightarrow r^2 \frac{d^2V(r)}{dr^2} = \frac{d^2V(r)}{dt^2} - \frac{dV(r)}{dt}$$

substituting will result in.

$$\frac{d^2V(r)}{dt^2} - \frac{dV(r)}{dt} + \frac{dV(r)}{dt} = n^2V(r)$$

$$\frac{d^2V(r)}{dt^2} = n^2V(r) \Rightarrow V(r) = Ce^{nt} + De^{-nt} = Cr^n + Dr^{-n}$$

substituting V and F in u.

$$u(r, \theta) = [Cr^n + Dr^{-n}][A \cos(n\theta) + B \sin(n\theta)]$$

to maintain the continuity of the function we put D=0.

$$u(r, \theta) = r^n [A \cos(n\theta) + B \sin(n\theta)] \quad (9)$$

from this the boundary condition becomes a function only in θ .

$$u|_{\gamma} = H(\theta) \quad (10)$$

taking the sum of all solutions we get.

$$u(r, \theta) = \frac{A_o}{2} + \sum_{n=1}^{\infty} r^n [A_n \cos(n\theta) + B_n \sin(n\theta)]$$

at $r = R = 1$.

$$H(\theta) = \frac{A_o}{2} + \sum_{n=1}^{\infty} A_n \cos(n\theta) + B_n \sin(n\theta)$$

thus we can find the Fourier coefficients.

$$A_o = \frac{1}{\pi} \int_0^{2\pi} H(\alpha) d\alpha$$

$$A_n = \frac{1}{\pi} \int_0^{2\pi} H(\alpha) \cos(n\alpha) d\alpha$$

$$B_n = \frac{1}{\pi} \int_0^{2\pi} H(\alpha) \sin(n\alpha) d\alpha$$

then we get.

$$u(r, \theta) = \frac{1}{2\pi} \int_0^{2\pi} H(\alpha) d\alpha + \frac{1}{\pi} \sum_{n=1}^{\infty} r^n \int_0^{2\pi} H(\alpha) [\cos(n\alpha) \cos(n\theta) + \sin(n\alpha) \sin(n\theta)] d\alpha$$

$$u(r, \theta) = \frac{1}{2\pi} \int_0^{2\pi} H(\alpha) d\alpha + \frac{1}{\pi} \sum_{n=1}^{\infty} r^n \int_0^{2\pi} H(\alpha) \cos[n(\alpha - \theta)] d\alpha$$

from the value of the exponential series we can get.

$$S_1 = \sum_{n=1}^{\infty} r^n \cos(n\phi), \quad S_2 = \sum_{n=1}^{\infty} r^n \sin(n\phi), \quad \phi = \alpha - \theta$$

$$S_1 + iS_2 = \sum_{n=0}^{\infty} r^n e^{in\phi} = \frac{re^{i\phi}}{1 - re^{i\phi}}$$

we now manipulate the expression to obtain the real part.

$$\begin{aligned} \frac{r^n e^{i\phi}}{1 - re^{i\phi}} &= \frac{r(\cos\phi + i\sin\phi)}{1 - r(\cos\phi + i\sin\phi)} \\ &= \frac{r(\cos\phi + i\sin\phi)}{(1 - r\cos\phi) - ir\sin\phi} \cdot \frac{(1 - r\cos\phi) + ir\sin\phi}{(1 - r\cos\phi) + ir\sin\phi} \\ &= \frac{r\cos\phi - r^2 + i(\dots)}{1 - 2r\cos\phi + r^2} \end{aligned}$$

thus we find that.

$$S_1 = \frac{r\cos\phi - r^2}{1 - 2r\cos\phi + r^2}$$

substituting in the expression for u we get.

$$\begin{aligned} u(r, \theta) &= \frac{1}{2\pi} \int_0^{2\pi} H(\alpha) d\alpha + \frac{1}{\pi} \int_0^{2\pi} H(\alpha) \frac{r \cos(\alpha - \theta) - r^2}{1 - 2r \cos(\alpha - \theta) + r^2} d\alpha \\ &= \frac{1}{2\pi} \int_0^{2\pi} H(\alpha) \frac{2r \cos(\alpha - \theta) - 2r^2 + 1 - 2r \cos(\alpha - \theta) + r^2}{1 - 2r \cos(\alpha - \theta) + r^2} d\alpha \end{aligned}$$

simplify.

$$u(r, \theta) = \frac{1}{2\pi} \int_0^{2\pi} H(\alpha) \frac{1 - r^2}{1 - 2r \cos(\alpha - \theta) + r^2} d\alpha \quad (11)$$

and for a circle of radius R we get Poisson's Formula.

$$u(r, \theta) = \frac{1}{2\pi R} \int_0^{2\pi R} H(\beta) \frac{R^2 - r^2}{R^2 - 2Rr \cos(\alpha - \theta) + r^2} d\beta \quad , \quad \beta = R\alpha \quad (12)$$

we can easily find u in terms of x and y, the two forms are equivalent.

5.2 Harmonic Functions

we will discuss some properties or theorems of the harmonic function

Observation 5.1 $u(x, y)$ at the center of the circle where $r=0$ that is when $x=0$ and $y=0$ is

$$u(0, 0) = \frac{1}{2\pi R} \int_0^{2\pi R} H(\beta) \frac{R^2 - (0)^2}{R^2 - 2R(0) \cos(\alpha - \theta) + (0)^2} d\beta = \frac{1}{2\pi R} \int_0^{2\pi R} H(\beta) d\beta$$

Theorem 5.2 — Liouville Theorem. A harmonic function of the whole plane, i.e. $(x, y) \in \mathbb{R}^2$, can not be bounded from above or bounded from below unless it is constant.

Proof. assume the harmonic function is bounded from below, i.e.

$$u(x, y) \geq m \quad \forall (x, y) \in \mathbb{R}^2$$

without loss of generality $m > 0$ is assumed.

we know that $-1 \leq \cos(\theta) \leq 1$

$$\begin{aligned} \therefore \frac{R^2 - r^2}{R^2 + 2Rr + r^2} &\leq \frac{R^2 - r^2}{R^2 - 2Rr \cos(\alpha - \theta) + r^2} \leq \frac{R^2 - r^2}{R^2 - 2Rr + r^2} \\ \frac{(R - r)(R + r)}{(R + r)^2} &\leq \frac{R^2 - r^2}{R^2 - 2Rr \cos(\alpha - \theta) + r^2} \leq \frac{(R - r)(R + r)}{(R - r)^2} \\ \frac{R - r}{R + r} &\leq \frac{R^2 - r^2}{R^2 - 2Rr \cos(\alpha - \theta) + r^2} \leq \frac{R + r}{R - r} \end{aligned}$$

therefore

$$\frac{1}{2\pi R} \int_0^{2\pi R} H(\beta) \frac{R - r}{R + r} d\beta \leq \frac{1}{2\pi R} \int_0^{2\pi R} H(\beta) \frac{R^2 - (0)^2}{R^2 - 2R(0) \cos(\alpha - \theta) + (0)^2} d\beta \leq \frac{1}{2\pi R} \int_0^{2\pi R} H(\beta) \frac{R + r}{R - r} d\beta$$

and from observation 5.1

$$\frac{R - r}{R + r} u(0, 0) \leq u(x, y) \leq \frac{R + r}{R - r} u(0, 0)$$

taking the limit as $R \rightarrow \infty$ to include the whole plane we get.

$$u(0, 0) \leq u(x, y) \leq u(0, 0) \quad \Rightarrow \quad u(x, y) = u(0, 0)$$

therefore the function is constant when it is bounded from below, the same argument can be used for bounded from above case. ■

Theorem 5.3 — Regularity Theorem. If u is a harmonic and continuous function on G and its boundary γ , then u is analytic at every point on G , i.e. can be represented as a power series and can be differentiated infinite times.

Proof. we know that.

$$u(x, y) = \frac{a_o}{2} + \sum_{n=1}^{\infty} r^n [a_n \cos(n\theta) + b_n \sin(n\theta)]$$

and we know from de Moivre's formula that.

$$\cos(n\theta) = \sum_{k=0}^n A_k (\cos \theta)^k (\sin \theta)^{n-k}$$

and

$$\sin(n\theta) = \sum_{k=0}^n B_k (\cos \theta)^k (\sin \theta)^{n-k}$$

substituting in $u(x, y)$ we get.

$$u(x, y) = \frac{a_o}{2} + \sum_{n=1}^{\infty} r^n \left[a_n \sum_{k=0}^n A_k (\cos \theta)^k (\sin \theta)^{n-k} \right] + \sum_{n=1}^{\infty} r^n \left[b_n \sum_{k=0}^n B_k (\cos \theta)^k (\sin \theta)^{n-k} \right]$$

put $r^n = r^{n-k} r^k$ and we know that $x = r \cos \theta$ and $y = r \sin \theta$.

$$u(x, y) = \frac{a_o}{2} + \sum_{n=1}^{\infty} \sum_{k=0}^n a_n A_k x^k y^{n-k} + \sum_{n=1}^{\infty} \sum_{k=0}^n b_n B_k x^k y^{n-k}$$

$$u(x, y) = \frac{a_o}{2} + \sum_{n=1}^{\infty} \sum_{k=0}^n C_{n,k} x^k y^{n-k}$$

therefore the function can be represented as a power series at any point, i.e. is analytical. ■

Analytic Function

is a Function that can be represented by a convergent power series in a region around each point within its domain. It is a function that is differentiable at every point within this region, and its derivative exists everywhere in that domain. and it can be differentiated n th time for $n \in \mathbb{N}$

example (any Polynomial functions , Exponential function , Trigonometric functions ,etc.)

Theorem 5.4 — Uniqueness of Dirichlet Problem. if there exist a solution of Laplace's equation with a boundary condition (Dirichlet problem)

$$\exists u \in C^2(G), u \in C(G \cup \gamma), \text{ such that } \nabla^2 u = 0 \text{ and } u|_{\gamma} = f$$

then the solution is unique.

Proof. assuming the two function u_1 and u_2 are harmonic functions on G with boundary γ , i.e.

$$u_1, u_2 \in C^2(G), u_1, u_2 \in C(G \cup \gamma), \nabla^2 u_1 = 0, \nabla^2 u_2 = 0, u_1|_{\gamma} = f, u_2|_{\gamma} = f$$

we define the function w as follow

$$w = u_1 - u_2 \Rightarrow w \in C^2(G), w \in C(G \cup \gamma), \nabla^2 w = 0, w|_{\gamma} = f - f = 0$$

the value of the function attains its maximum or minimum value on its boundary according to the maximum principle thus we have

$$\min(w) = 0 \leq w(x) \leq 0 = \max(w) \forall x \in G \quad \text{thus} \quad w = 0 \Rightarrow u_1 = u_2$$

■

Theorem 5.5 — Stability Theorem. supposing the two functions u_1, u_2 , are harmonic on domain G with boundary γ , and have the boundary conditions, $u_1|_{\gamma} = f_1$ and $u_2|_{\gamma} = f_2$, if $|f_1 - f_2| \leq \epsilon \quad \forall \epsilon > 0$ then $|u_1(x) - u_2(x)| \leq \epsilon \quad \forall x \in G \cup \gamma$

Proof. according to the maximum principle

$$-\epsilon \leq u_1 - u_2 \leq \epsilon \quad \Rightarrow \quad |u_1 - u_2| \leq \epsilon$$

■

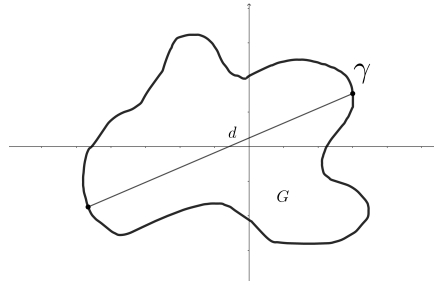
Theorem 5.6 — Oleinik's Theorem (maximum principle). if u is a harmonic function on G and u is continuous on $G \cup \gamma$, then u attains its maximum or minimum value on γ

Proof. suppose that the maximum value of u on $G \cup \gamma$ is M , and the minimum value of u on $G \cup \gamma$ is m , then it is clear that $M \geq m$.

suppose that $M > m$

we first define

$$v(x, y) = u(x, y) + \frac{M - m}{2d^2} [(x - x_1)^2 + (y - y_1)^2]$$



where d is the diameter of the domain G , and (x_1, y_1) is a point inside G such that, $u(x_1, y_1) = M$, thus we have.

$$v(x_1, y_1) = u(x_1, y_1) = M$$

and on γ we find

$$\begin{aligned} v(x, y) &\leq m + \frac{M - m}{2} \\ v(x, y) &\leq \frac{M + m}{2} < \frac{M + M}{2} = M \\ v(x, y) &< M \end{aligned}$$

this means that v attains a maximum value at a point call it (x_2, y_2) inside G thus we have.

$$\begin{aligned} \frac{\partial^2 v(x_2, y_2)}{\partial x^2} &\leq 0 \quad \text{and} \quad \frac{\partial^2 v(x_2, y_2)}{\partial y^2} \leq 0 \\ \therefore \nabla^2 v(x_2, y_2) &= \frac{\partial^2 v(x_2, y_2)}{\partial x^2} + \frac{\partial^2 v(x_2, y_2)}{\partial y^2} \leq 0 \end{aligned}$$

from the definition of v we obtain

$$\begin{aligned} \frac{\partial^2 v}{\partial x^2} &= \frac{\partial^2 u}{\partial x^2} + \frac{M - m}{d^2} \\ \frac{\partial^2 v}{\partial y^2} &= \frac{\partial^2 u}{\partial y^2} + \frac{M - m}{d^2} \\ \nabla^2 v &= \frac{\partial^2 v}{\partial x^2} + \frac{\partial^2 v}{\partial y^2} = \nabla^2 u + \frac{2(M - m)}{d^2} = \frac{2(M - m)}{d^2} \\ \nabla^2 v &= \frac{2(M - m)}{d^2} > 0 \end{aligned}$$

which is a contradiction thus M must equal m ■