

4.2-4 Exercises

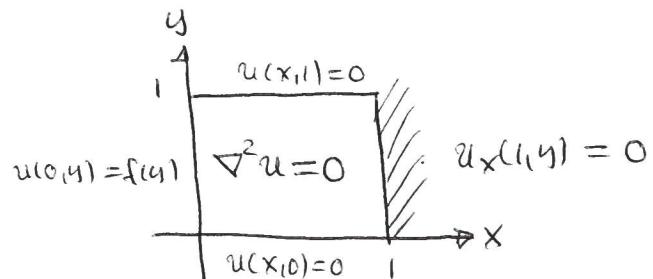
1) $u_{xx}(x,y) + u_{yy}(x,y) = 0, \quad (x,y) \in (0,1) \times (0,1)$

bcs $u(0,y) = f(y) = y(1-y)$

$u_x(1,y) = 0$

$u(x,0) = 0$

$u(x,1) = 0$



Solutroni: a) rep. variabeler

$$u(x,y) = x(x)y(y) \Rightarrow x''(x)y(y) + x(x)y''(y) = 0 \quad | \cdot \frac{1}{x(x)y(y)}$$

$$\Rightarrow \frac{x''(x)}{x(x)} + \frac{y''(y)}{y(y)} = 0 \Rightarrow \frac{x''(x)}{x(x)} = -\frac{y''(y)}{y(y)} = \mu$$

$$\Rightarrow x''(x) - \mu x(x) = 0$$

$$y''(y) + \mu y(y) = 0$$

b) transforme bcs

$$x'(1)y(y) = 0 \quad \forall y \Rightarrow x'(1) = 0$$

$$x(x)y(0) = 0 \quad \forall x \Rightarrow y(0) = 0 \quad] \text{z. hom. bc. on y!}$$

$$x(x)y(1) = 0 \quad \forall x \Rightarrow y(1) = 0$$

c) solve SL problem

$$y''(y) + \mu y(y) = 0$$

$$y(0) = 0$$

$$y(1) = 0$$

$$\left. \begin{array}{l} \text{seitable} \\ \mu = \lambda^2 \\ \lambda = 1 \end{array} \right\} \xrightarrow{\text{char. egn}}$$

$$\boxed{\lambda_n = (n+1)\pi} \\ \boxed{y_n(y) = \sin((n+1)\pi y)} \\ n = 0, 1, 2, \dots$$

d) solve remaining egn

$$x''(x) - \mu_n x(x) = 0 \quad | \quad \mu_n = (n+1)^2 \pi^2 > 0$$

$$x'(1) = 0 \quad \text{char. egn } r^2 = (n+1)^2 \pi^2$$

Note: boundary cond. on non-zero boundary, we use shifted boundary!

$$x_n(x) = C_1^{(n)} \cosh((n+1)\pi(x-1)) + C_2^{(n)} \sinh((n+1)\pi(x-1))$$

$$x_n'(x) = C_1^{(n)}(n+1)\pi \sinh((n+1)\pi(x-1)) + C_2^{(n)}(n+1)\pi \cosh((n+1)\pi(x-1))$$

e) apply bc

$$0 = x_n'(1) = C_2^{(n)}(n+1)\pi \Rightarrow C_2^{(n)} = 0, \quad C_1^{(n)} \neq 0$$

hence

$$x_n(x) = \cosh((n+1)\pi(x-1)) \quad n=0, 1, 2, \dots$$

f) gen. solution

$$u_n(x, y) = x_n(x) y_n(y) = \cosh((n+1)\pi x) \sin((n+1)\pi y)$$

$$u(x, y) = \sum_{n=0}^{\infty} C_n x_n(x) y_n(y)$$

g) apply nonhom. bc:

$$f(y) = u(0, y) = \sum_{n=0}^{\infty} C_n \underbrace{\cosh((n+1)\pi(y-1))}_{\cosh((n+1)\pi)} \sin((n+1)\pi y)$$

$$= \sum_{n=0}^{\infty} C_n \cosh((n+1)\pi) \sin((n+1)\pi y)$$

with

$$C_n = \frac{\int_0^1 f(y) \sin((n+1)\pi y) dy}{\cosh((n+1)\pi) \int_0^1 \sin^2((n+1)\pi y) dy}$$

Note

$$\int_0^L \sin^2\left(\frac{(n+1)\pi y}{L}\right) dy = \frac{1}{2} \left[y - \frac{L}{2(n+1)\pi} \sin\left(\frac{2(n+1)\pi y}{L}\right) \right]_0^L$$

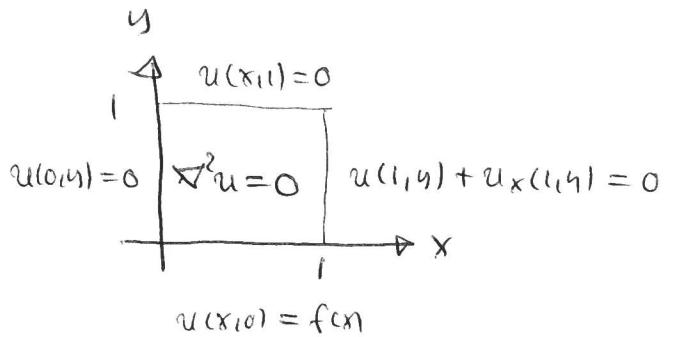
$$= \frac{1}{2} L = \frac{L}{2}$$

for $f(y) = y(1-y)$

$$C_n = 2 \int_0^1 y(1-y) \sin((n+1)\pi y) dy$$

$$2) \quad u_{xx}(x,y) + u_{yy}(x,y) = 0$$

bcs $u(0,y) = 0$ $u(1,y) + u_x(1,y) = 0$ $\left. u(x,1) = 0 \right\}$ *hom bcs!*
 $u(x,0) = f(x) = x(1 - \frac{2}{3}x)$



Solution

a) rep. of var.: $u(x,y) = x(x_1)y(y_1) \Rightarrow x''(x_1)y(y_1) + x(x_1)y''(y_1) = 0 \quad \left| \begin{array}{l} \\ \hline x(x_1)y(y_1) \end{array} \right.$

$$\Rightarrow \frac{x''(x_1)}{x(x_1)} + \frac{y''(y_1)}{y(y_1)} = 0 \Rightarrow \frac{x''(x_1)}{x(x_1)} = -\frac{y''(y_1)}{y(y_1)} = -\mu$$

$$\Rightarrow x''(x_1) + \mu x(x_1) = 0$$

$$y''(y_1) - \mu y(y_1) = 0$$

b) to anal. bcs:

$$x(0)y(y_1) = 0 \quad \forall y \Rightarrow x(0) = 0$$

$$[x(1) + x'(1)]y(y_1) = 0 \quad \forall y \Rightarrow x(1) + x'(1) = 0$$

$$x(x_1)y(1) = 0 \Rightarrow y(1) = 0$$

c) solve SL problem

$$\left. \begin{array}{l} x''(x_1) + \mu x(x_1) = 0 \\ x(0) = 0 \\ x(1) + x'(1) = 0 \end{array} \right\} \begin{array}{l} \xrightarrow{\text{SL-table}} \\ \xrightarrow{\text{P. 215}} \\ \mu = \lambda^2 \\ L=1 \\ \alpha_1 = \beta_1 = 1 \end{array}$$

$$\lambda_n > 0 \quad \text{pos. sol. of} \\ \sin(\lambda) + \lambda \cos(\lambda) = 0$$

$$X_n(x_1) = \sin(\lambda_n x_1)$$

$$n = 0, 1, 2, \dots$$

$$\mu_n = \lambda_n^2$$

d) solve remaining ip eqn

$$y''(y_1) - \mu_n y(y_1) = 0$$

$$y(1) = 0$$

Note bc on non-zero-boundary
use shifted basis functions!

$$\text{char. eqn} \quad r^2 = \lambda_n^2, \quad \lambda_n > 0$$

$$y_n(y) = C_1^{(n)} \cosh(\lambda_n(y-1)) + C_2^{(n)} \sinh(\lambda_n(y-1))$$

$$0 = y(1) = C_1^{(n)} \Rightarrow C_1^{(n)} = 0, C_2^{(n)} \neq 0$$

Hence

$$y_n(y) = \sinh(\lambda_n(y-1))$$

$n=0, 1, 2, \dots$

e) gen. sol.

$$u_n(x, y) = x_n \sin y_n(y) = \sin(\lambda_n x) \sinh(\lambda_n(y-1))$$

$$u_n(x, y) = \sum_{n=0}^{\infty} C_n u_n(x, y)$$

f) apply nonhom. bc.

$$f(x) = u_n(x, 0) = \sum_{n=0}^{\infty} C_n \sin(\lambda_n x) \sinh(\lambda_n(0-1))$$

$$= \sum_{n=0}^{\infty} [-C_n \sinh(\lambda_n)] \sin(\lambda_n x)$$

where

$$-C_n \sinh(\lambda_n) = \frac{\int_0^1 f(x) \sin(\lambda_n x) dx}{\int_0^1 \sin^2(\lambda_n x) dx}$$

i.e.

$$C_n = -\frac{\int_0^1 f(x) \sin(\lambda_n x) dx}{\sinh(\lambda_n) \int_0^1 \sin^2(\lambda_n x) dx}$$

for $f(x) = x(1 - \frac{2}{3}x)$

$$C_n = -\frac{\int_0^1 x(1 - \frac{2}{3}x) \sin(\lambda_n x) dx}{\sinh(\lambda_n) \int_0^1 \sin^2(\lambda_n x) dx}$$

note \sinh is odd!

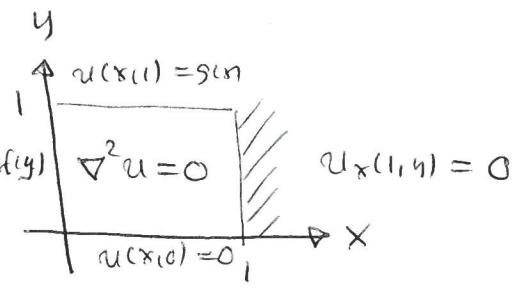
$$3) \quad u_{xx}(x,y) + u_{yy}(x,y) = 0$$

$$\text{bcs: } u_x(1,y) = 0$$

$$u(0,y) = f(y) = y(1-y)$$

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

$$u(x,1) = g(x) = x(1-\frac{1}{2}x)$$



Solution:

I. Partition solution

$$u = v + w$$

Subproblem (A)

$$v_{xx}(x,y) + v_{yy}(x,y) = 0$$

$$v_x(1,y) = 0$$

$$v(0,y) = 0$$

$$v(x,0) = 0$$

$$v(x,1) = \sin$$

2 hom. bcs in x!

Subproblem (B)

$$w_{xx}(x,y) + w_{yy}(x,y) = 0$$

$$w_x(1,y) = 0$$

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

$$w(x,0) = 0$$

$$w(x,1) = 0$$

2 hom. bcs in y!

II. Solve subproblem

A. a) sep. var. $v(x,y) = x(x)y(y) \Rightarrow x''(x)y(y) + x(x)y''(y) = 0$

$$\Rightarrow \frac{x''(x)}{x(x)} = -\frac{y''(y)}{y(y)} = -\mu \Rightarrow x''(x) + \mu x(x) = 0, y''(y) - \mu y(y) = 0$$

b) trans. bcs: $x'(1) = 0, x(0) = 0, y(0) = 0,$

c) solve SLP: $x''(x) + \mu x(x) = 0, x(0) = 0, x'(1) = 0$

$$\text{by SL table p215 with } \mu = \lambda^2, L=1: \quad \mu_m^{(A)} = \left[(2m+1)\frac{\pi}{2} \right]^2,$$

$$X_m^{(A)}(x) = \sin\left(\frac{(2m+1)\pi}{2}x\right), \quad \text{for } m=0,1,2,\dots$$

d) solve rem. eqn: $y''(y) - \mu_m^{(A)} y(y) = 0$, $\mu_m^{(A)} > 0$, $m=0, 1, 2, \dots$

$$y_m(y) = C_1 \cosh\left(\frac{(2m+1)\pi}{2}y\right) + C_2 \sinh\left(\frac{(2m+1)\pi}{2}y\right)$$

$0 = y_m(0) = C_1 \Rightarrow C_1 = 0, C_2 \neq 0$, hence

$$y_m^{(A)}(y) = \sinh\left(\frac{(2m+1)\pi}{2}y\right), \quad m=0, 1, 2, \dots$$

e) gen. solution: $\vartheta_m(x, y) = X_m^{(A)}(x) Y_m^{(A)}(y) = \sin\left(\frac{(2m+1)\pi}{2}x\right) \sinh\left(\frac{(2m+1)\pi}{2}y\right)$

$$\vartheta(x, y) = \sum_{m=0}^{\infty} A_m \vartheta_m(x, y) = \sum_{m=0}^{\infty} A_m X_m^{(A)}(x) Y_m^{(A)}(y)$$

apply nonhom. bc:

$$\begin{aligned} g(x) &= \vartheta(x, 1) = \sum_{m=0}^{\infty} A_m X_m^{(A)}(x) Y_m^{(A)}(1) = \\ &= \sum_{m=0}^{\infty} \left[A_m \sinh\left(\frac{(2m+1)\pi}{2}\right) \right] \sin\left(\frac{(2m+1)\pi}{2}x\right) \end{aligned}$$

hence

$$A_m \sinh\left(\frac{(2m+1)\pi}{2}\right) = \frac{\int_0^1 g(x) \sin\left(\frac{(2m+1)\pi}{2}x\right) dx}{\int_0^1 \sin^2\left(\frac{(2m+1)\pi}{2}x\right) dx}$$

$$= \frac{1}{2}$$

and thus

$$A_m = \frac{2}{\sinh\left(\frac{(2m+1)\pi}{2}\right)} \int_0^1 g(x) \sin\left(\frac{(2m+1)\pi}{2}x\right) dx$$

for $m=0, 1, 2, \dots$

B. a) sep. var. $\omega(x, y) = X(x)Y(y) \Rightarrow X''(x)Y(y) + X(x)Y''(y) = 0$

$$\Rightarrow \frac{X''(x)}{X(x)} = -\frac{Y''(y)}{Y(y)} = \mu \Rightarrow X''(x) - \mu X(x) = 0, \quad Y''(y) + \mu Y(y) = 0$$

b) bound. bcs: $X'(0) = 0, Y(0) = 0, Y(1) = 0$

c) solve SL problem: $Y''(y) + \mu Y(y) = 0, Y(0) = 0, Y(1) = 0$

by SL table p215 with $\mu = \lambda^2, L=1$: $\mu_n^{(B)} = [(n+1)\pi]^2$

$$Y_n^{(B)}(y) = \sin((n+1)\pi y), \quad \text{for } n=0, 1, 2, \dots$$

d) solve rem. eqn: $x''(x) - \mu_n^{(B)} x(x) = 0$, $\mu_n^{(B)} > 0$, $n=0,1,2,\dots$
 with $x'(1)=0$ Note bc is on non-zero boundary!

$$x_n(x) = C_1 \cosh((n+1)\pi(x-1)) + C_2 \sinh((n+1)\pi(x-1))$$

$$x'_n(x) = C_1(n+1)\pi \sinh((n+1)\pi(x-1)) + C_2(n+1)\pi \cosh((n+1)\pi(x-1))$$

$$0 = x'_n(1) = C_2(n+1)\pi \Rightarrow C_2 = 0, C_1 \neq 0, \text{ hence}$$

$$x_n^{(B)}(x) = \cosh((n+1)\pi(x-1)) \quad n=0,1,2,\dots$$

e) gen. solution: $w_n(x,y) = X_n^{(B)}(x) Y_n^{(B)}(y) = \cosh((n+1)\pi(x-1)) \sin((n+1)\pi y)$

$$w(x,y) = \sum_{n=0}^{\infty} B_n w_n(x,y) = \sum_{n=0}^{\infty} B_n X_n^{(B)}(x) Y_n^{(B)}(y)$$

apply nonh. bc:

$$\begin{aligned} f(y) = w(0,y) &= \sum_{n=0}^{\infty} B_n X_n^{(B)}(0) Y_n^{(B)}(y) = \\ &= \sum_{n=0}^{\infty} \left[B_n \underbrace{\cosh((n+1)\pi(-1))}_{= \cosh((n+1)\pi)} \right] \sin((n+1)\pi y) \end{aligned}$$

— note: cosh is even!

hence

$$B_n \cosh((n+1)\pi) = \frac{\int_0^1 f(y) \sin((n+1)\pi y) dy}{\int_0^1 \sin^2((n+1)\pi y) dy}$$

$\int_0^1 \sin^2((n+1)\pi y) dy = \frac{1}{2}$

and thus

$$B_n = \frac{2}{\cosh((n+1)\pi)} \int_0^1 f(y) \sin((n+1)\pi y) dy$$

for $n=0,1,2,\dots$

III. Combine solution of subproblems

$$u(x,y) = v(x,y) + w(x,y)$$

$$= \sum_{m=0}^{\infty} A_m \sin\left(\frac{(2m+1)\pi}{2}x\right) \sinh\left(\frac{(2m+1)\pi}{2}y\right)$$

$$+ \sum_{n=0}^{\infty} B_n \sin((n+1)\pi y) \cosh((n+1)\pi(x-1))$$

with

$$A_m = \frac{2}{\sinh\left(\frac{(2m+1)\pi}{2}\right)} \int_0^1 g(x) \sin\left(\frac{(2m+1)\pi}{2}x\right) dx$$

$$B_n = \frac{2}{\cosh((n+1)\pi)} \int_0^1 f(y) \sin((n+1)\pi y) dy$$

for $m, n = 0, 1, 2, \dots$

4) $\frac{u_r(r,\theta)}{r} + r u_{rr}(r,\theta) + \frac{u_{\theta\theta}(r,\theta)}{r^2} = 0, \quad (r,\theta) \in (0,1) \times (0, \frac{\pi}{3})$

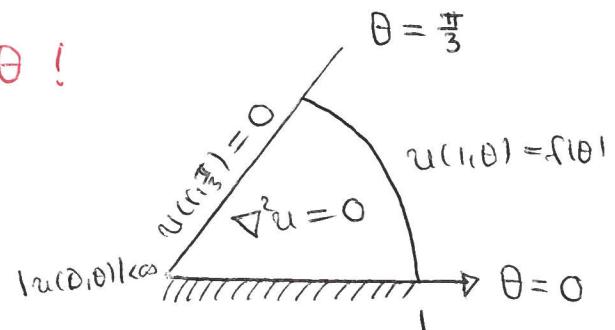
$$u_\theta(r,0) = 0$$

$$u(r, \frac{\pi}{3}) = 0$$

$$|u(0,\theta)| < \infty$$

$$u(1,\theta) = f(\theta) = 1 - \frac{9}{\pi^2} \theta^2$$

hom. bcs. in θ !



Solution:

af rep. variabelen: $u(r,\theta) = R(r)\Theta(\theta)$

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

$$\frac{r^2}{R(r)\Theta(\theta)}$$

$$\frac{rR'(r) + r^2 R''(r)}{R(r)} = - \frac{\Theta''(\theta)}{\Theta(\theta)} = \lambda^2$$

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

$$\Theta''(\theta) + \lambda^2 \Theta(\theta) = 0$$

b) boundary conditions

$$\Theta'(0) = 0, \Theta\left(\frac{\pi}{3}\right) = 0, |R(0)| < \infty$$

c) solve SL problem:

$$\begin{aligned} \Theta''(\theta) + \lambda^2 \Theta(\theta) &= 0 \\ \Theta'(0) = 0, \Theta\left(\frac{\pi}{3}\right) &= 0 \end{aligned}$$

SL stable p215
L = $\frac{\pi}{3}$

$$\lambda_n = \frac{(2n+1)\pi}{2 \cdot \frac{\pi}{3}} = \frac{3}{2}(2n+1)$$

$$\Theta_n(\theta) = \cos\left(\frac{3}{2}(2n+1)\theta\right)$$

for n = 0, 1, 2, ...

d) solve remaining eqns:

$$r^2 R''(r) + r R'(r) - \lambda_n^2 R(r) = 0, \quad \lambda_n > 0$$

$$|R(0)| < \infty \quad (\Rightarrow \text{char eqn } r(r-1)+r - \lambda_n^2 = 0 \Leftrightarrow r^2 = \lambda_n^2)$$

$$R_n(r) = C_1^{(n)} r^{\frac{3}{2}(2n+1)} + C_2^{(n)} r^{-\frac{3}{2}(2n+1)}$$

$$\text{since } |R(0)| < \infty \Rightarrow C_2^{(n)} = 0, C_1^{(n)} \neq 0$$

hence $R_n(r) = r^{\frac{3}{2}(2n+1)}, \quad n = 0, 1, 2, \dots$

e) gen. solution: $u_n(r, \theta) = R_n(r) \Theta_n(\theta)$

$$u(r, \theta) = \sum_{n=0}^{\infty} A_n u_n(r, \theta) = \sum_{n=0}^{\infty} A_n R_n(r) \Theta_n(\theta)$$

f) applies nonhom. bc:

$$f(\theta) = u(1, \theta) = \sum_{n=0}^{\infty} A_n R_n(1) \Theta_n(\theta) = \sum_{n=0}^{\infty} A_n \cos\left(\frac{3}{2}(2n+1)\theta\right)$$

hence

$$A_n = \frac{\int_0^{\frac{\pi}{3}} f(\theta) \cos\left(\frac{3}{2}(2n+1)\theta\right) d\theta}{\int_0^{\frac{\pi}{3}} \cos^2\left(\frac{3}{2}(2n+1)\theta\right) d\theta}$$

$$= \frac{\pi}{6}$$

$$= \frac{6}{\pi} \int_0^{\frac{\pi}{3}} f(\theta) \cos\left(\frac{3}{2}(2n+1)\theta\right) d\theta$$

5]

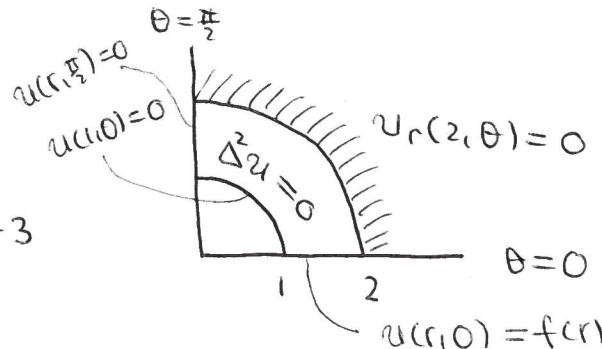
$$\frac{u_r(r, \theta) + r u_{rr}(r, \theta)}{r} + \frac{u_{\theta\theta}(r, \theta)}{r^2} = 0, \quad (r, \theta) \in (1, 2) \times (0, \frac{\pi}{2})$$

$$u(1, \theta) = 0 \quad [2 \text{ hom. bc}]$$

$$u_r(2, \theta) = 0 \quad \text{vir } r!$$

$$u(r, \frac{\pi}{2}) = 0$$

$$u(r, 0) = f(r) = -r^2 + 4r - 3$$



Solution:

a) sep var.: $u(r, \theta) = R(r) \Theta(\theta)$

$$\frac{R'(r) \Theta(\theta) + r R''(r) \Theta(\theta)}{r} + \frac{R(r) \Theta''(\theta)}{r^2} = 0 \quad | \quad \frac{r^2}{R(r) \Theta(\theta)}$$

$$\Rightarrow \frac{r R'(r) + r^2 R''(r)}{R(r)} = -\frac{\Theta''(\theta)}{\Theta(\theta)} = -\lambda^2$$

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

$$\Theta''(\theta) - \lambda^2 \Theta(\theta) = 0$$

b) transv. bcs

$$R(1) = 0, \quad R'(2) = 0, \quad \Theta\left(\frac{\pi}{2}\right) = 0$$

c) solve SL problem

$$\left. \begin{array}{l} r^2 R''(r) + r R'(r) + \lambda^2 R(r) = 0 \\ R(1) = 0, \quad R'(2) = 0 \end{array} \right\} \xrightarrow{\substack{\text{SLtable, p219} \\ L=2, w(r)=\frac{1}{r}}} \boxed{\lambda_n = \frac{(2n+1)\pi}{2\ln 2}}$$

d) solve remaining eqn

$$\Theta''(\theta) - \lambda_n^2 \Theta(\theta) = 0, \quad \text{char. eqn} \quad q^2 = \lambda_n^2, \quad \lambda_n > 0$$

$$\Theta\left(\frac{\pi}{2}\right) = 0 \quad \text{Note: non-zero boundary!}$$

$$\Theta_n(\theta) = C_1 \cosh\left(\frac{(2n+1)\pi}{2\ln 2}(\theta - \frac{\pi}{2})\right) + C_2 \sinh\left(\frac{(2n+1)\pi}{2\ln 2}(\theta - \frac{\pi}{2})\right)$$

$$0 = \Theta\left(\frac{\pi}{2}\right) = C_1 \Rightarrow C_1 = 0, \quad C_2 \neq 0$$

hence

$$\boxed{\Theta_n(\theta) = \sinh\left(\frac{(2n+1)\pi}{2\ln 2}(\theta - \frac{\pi}{2})\right)} \quad \text{for } n=0,1,2,\dots$$

e) gen. sol.

$$u_n(r, \theta) = R_n(r) \Theta_n(\theta) = \sin\left(\frac{(2n+1)\pi}{2\ln 2} \ln(r)\right) \sinh\left(\frac{(2n+1)\pi}{2\ln 2} (\theta - \frac{\pi}{2})\right)$$

$$u(r, \theta) = \sum_{n=0}^{\infty} A_n u_n(r, \theta) = \sum_{n=0}^{\infty} A_n R_n(r) \Theta_n(\theta)$$

f) apply non-hom. bc.

$$f(r) = u(r, 0) = \sum_{n=0}^{\infty} A_n \sin\left(\frac{(2n+1)\pi}{2\ln 2} \ln(r)\right) \sinh\left(\frac{(2n+1)\pi}{2\ln 2} (0 - \frac{\pi}{2})\right)$$

$$= -\sinh\left(\frac{(2n+1)\pi^2}{4\ln 2}\right)$$

$$= \sum_{n=0}^{\infty} \left[-A_n \sinh\left(\frac{(2n+1)\pi^2}{4\ln 2}\right) \right] \sin\left(\frac{(2n+1)\pi}{2\ln 2} \ln(r)\right)$$

hence

$$-\text{Ansinh}\left(\frac{(2n+1)\pi^2}{4\ln 2}\right) = \frac{\int_1^2 f(r) \sin\left(\frac{(2n+1)\pi}{2\ln 2} \ln(r)\right) \cdot \frac{1}{r} dr}{\int_1^2 \sin^2\left(\frac{(2n+1)\pi}{2\ln 2} \ln(r)\right) \cdot \frac{1}{r} dr}$$

$\underbrace{\qquad\qquad\qquad}_{\ln \frac{1}{2}}$

and therefore

$$A_n = -\frac{2}{\ln 2 \sin\left(\frac{(2n+1)\pi^2}{4\ln 2}\right)} \int_1^2 f(r) \sin\left(\frac{(2n+1)\pi}{2\ln 2} \ln(r)\right) \frac{1}{r} dr$$

for $n=0, 1, 2, \dots$