

Functions 12

Cartesians \rightarrow Polar

$$u(x, y) \equiv \bar{u}(r, \theta)$$

} both are orthogonal systems.

$$x = r \cos \theta \quad r = (x^2 + y^2)^{\frac{1}{2}}$$

$$y = r \sin \theta \quad \theta = \arctan(y/x)$$

We need to be careful!

$$\underbrace{\frac{\partial x}{\partial r}}_{\text{keeping } \theta \text{ constant}} = \cos \theta \quad \underbrace{\frac{\partial r}{\partial x}}_{\text{keeping } y \text{ constant}} = \frac{x}{\sqrt{x^2 + y^2}} = \cos \theta$$

We should not be tempted

$$\frac{\partial x}{\partial r} \neq \left[\frac{\partial r}{\partial x} \right]$$

The cartesian and polar versions of our functions have the same value but are described differently.

Chain Rule

$$\frac{\partial \bar{u}}{\partial x} = \frac{\partial \bar{u}}{\partial r} \frac{\partial r}{\partial x} + \frac{\partial \bar{u}}{\partial \theta} \frac{\partial \theta}{\partial x} \quad (u(r, \theta))$$

$$= (\cos \theta) \frac{\partial \bar{u}}{\partial r} + \left(-\frac{\sin \theta}{r} \right) \frac{\partial \bar{u}}{\partial \theta}$$

$$\frac{\partial \bar{u}}{\partial y} = \frac{\partial \bar{u}}{\partial r} \frac{\partial r}{\partial y} + \frac{\partial \bar{u}}{\partial \theta} \frac{\partial \theta}{\partial y}$$

$$= (\sin \theta) \frac{\partial \bar{u}}{\partial r} + \left(\frac{\cos \theta}{r} \right) \frac{\partial \bar{u}}{\partial \theta}$$

We have therefore partial differential operators!

$$\frac{\partial}{\partial x} = \cos \theta \frac{\partial}{\partial r} - \frac{\sin \theta}{r} \frac{\partial}{\partial \theta}$$

$$\frac{\partial}{\partial y} = \sin \theta \frac{\partial}{\partial r} + \frac{\cos \theta}{r} \frac{\partial}{\partial \theta}$$

Which relates the rates of change in the two different coordinate systems.

Example $u(x, y) = x^2 - y^2 = r^2(\cos^2 \theta - \sin^2 \theta) = \bar{u}(r, \theta)$

$$\frac{\partial u}{\partial x} = 2x = 2r \cos \theta$$

$$\frac{\partial u}{\partial y} = -2y = -2r \sin \theta$$

} Using our above results we can check our solution.

Example We can express the following equation in plane polar coordinates.

$$\left(\frac{\partial u}{\partial x} \right)^2 + \left(\frac{\partial u}{\partial y} \right)^2$$

$$\left[\cos \theta \frac{\partial \bar{u}}{\partial r} - \frac{\sin \theta}{r} \frac{\partial \bar{u}}{\partial \theta} \right]^2 + \left[\sin \theta \frac{\partial \bar{u}}{\partial r} + \frac{\cos \theta}{r} \frac{\partial \bar{u}}{\partial \theta} \right]^2$$

$$\equiv \left(\frac{\partial \bar{u}}{\partial r} \right)^2 + \frac{1}{r^2} \left(\frac{\partial \bar{u}}{\partial \theta} \right)^2$$

Laplace's Equation

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

$$\frac{\partial^2 u}{\partial x^2} = \frac{\partial}{\partial x} \left(\frac{\partial u}{\partial x} \right) = \left(\cos \theta \frac{\partial}{\partial r} - \frac{\sin \theta}{r} \frac{\partial}{\partial \theta} \right) \left(\cos \theta \frac{\partial u}{\partial r} - \frac{\sin \theta}{r} \frac{\partial u}{\partial \theta} \right)$$

$$= \cos^2 \theta \frac{\partial^2 u}{\partial r^2} - \frac{2 \sin \theta \cos \theta}{r} \frac{\partial^2 u}{\partial r \partial \theta} + \frac{\sin^2 \theta}{r} \frac{\partial u}{\partial r} \\ + \frac{\sin^2 \theta}{r^2} \frac{\partial^2 u}{\partial \theta^2} + \frac{2 \sin \theta \cos \theta}{r^2} \frac{\partial u}{\partial \theta}$$

Similarly for $\frac{\partial^2 u}{\partial y^2}$

$$\frac{\partial^2 u}{\partial y^2} = \sin^2 \theta \frac{\partial^2 u}{\partial r^2} + \frac{2 \sin \theta \cos \theta}{r} \frac{\partial^2 u}{\partial r \partial \theta} - \frac{2 \sin \theta \cos \theta}{r^2} \frac{\partial u}{\partial \theta} \\ + \frac{\cos^2 \theta}{r^2} \frac{\partial^2 u}{\partial \theta^2} + \frac{\cos^2 \theta}{r} \frac{\partial u}{\partial r}.$$

Hence (!),

$$\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = \frac{\partial^2 u}{\partial r^2} + \frac{1}{r} \frac{\partial u}{\partial r} + \frac{1}{r^2} \frac{\partial^2 u}{\partial \theta^2}$$

Implicit Functions

If we have a function defined implicitly

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

Then F does not change as x and y do so.

The total differential then is:

$$dF = \frac{\partial F}{\partial x} dx + \frac{\partial F}{\partial y} dy = 0$$

So the derivative of y with respect to x is given by:

$$\frac{dy}{dx} = - \frac{\left(\frac{\partial F}{\partial x}\right)}{\left(\frac{\partial F}{\partial y}\right)}$$

Example $F(x,y) = x^2 \sin y + xy - 1 = 0$

$$\frac{dy}{dx} = - \frac{2x \sin y + y}{x^2 \cos y + x}$$

If we have an implicit function of 3 variables

$$F(x,y,z) = 0.$$

this constraints our point (x,y,z) to a particular surface. We can regard

$$x = x(y,z) \quad y = y(x,z) \quad z = z(x,y)$$

Now, no change in F on this surface.

$$dF = \frac{\partial F}{\partial x} dx + \frac{\partial F}{\partial y} dy + \frac{\partial F}{\partial z} dz = 0$$

$$\text{at constant } y: \left(\frac{\partial z}{\partial x}\right)_y = - \frac{F_x}{F_z} \quad \left(F_x = \frac{\partial F}{\partial x}\right)$$

$$\text{at constant } x: \left(\frac{\partial z}{\partial y}\right)_x = - \frac{F_y}{F_z}$$

at constant z : $\left(\frac{\partial y}{\partial x}\right)_z = - \frac{F_x}{F_y}$

N.B. $\left(\frac{\partial z}{\partial x}\right)_y = \frac{1}{\left(\frac{\partial x}{\partial z}\right)_y}$

As we're holding the same variable constant, they are reciprocals of one another.

Ideal Gas Law

$$PV = nRT$$

$$\left(\frac{\partial P}{\partial V}\right)_T \left(\frac{\partial V}{\partial T}\right)_P \left(\frac{\partial T}{\partial P}\right)_V = -1$$