

# How to Cook a Spherical Turkey

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First imagine a hot copper ball dropped into a heat bath maintained at 0.

$$\begin{aligned}\text{DE: } u_t &= k\Delta u & x \in \Omega, t > 0 \\ \text{IC: } u(x, 0) &= T_0 & x \in \Omega \\ \text{BC: } u(x, t) &= 0 & x \in \partial\Omega, t > 0\end{aligned}$$

Where  $\Delta = \nabla^2$ . Spherical coordinates would be nice here. So make the following assumption of spherical symmetry:

$$u = u(r, \phi, \theta, t) = u(r, t).$$

Note that

$$u = u(x) = u(r) \quad r = |x|.$$

In this case,

$$\Delta u = u_{x_1 x_1} + u_{x_2 x_2} + \cdots + u_{x_n x_n}$$

$$\begin{aligned}\frac{\partial u}{\partial x_i} &= u'(r) \frac{\partial r}{\partial x_i} \\ &= u'(r) \frac{x_i}{r} \\ \frac{\partial^2 u}{\partial x_i^2} &= \frac{u'(r)}{r} + x_i \frac{r u''(r) \frac{x_i}{r} - u'(r) \frac{x_i}{r}}{r^2} \\ &= \frac{u'(r)}{r} + \frac{x_i^2}{r^2} [r u'' - u']\end{aligned}$$

So

$$\begin{aligned}\Delta u &= \nabla^2 = \sum_{i=1}^n u_{x_i x_i} \\ &= n \frac{u'}{r} + \frac{r^2}{r^3} [r u'' - u'] \\ &= u'' + \frac{n-1}{r} u'\end{aligned}$$

which is the **radial Laplacian**. The PDE now becomes:

$$\begin{aligned}\text{DE: } u_t &= k(u_{rr} + \frac{2}{r}u_r) & 0 < r < \pi, t > 0 \\ \text{IC: } u(r, 0) &= T_0 & x \in \Omega, 0 < r < \pi \\ \text{BC: } u(\pi, t) &= 0 & t > 0.\end{aligned}$$

This is the problem of **spherical cooling**. We can solve this using separation of variables. Assume

$$u(r, t) = T(t)R(r).$$

Then

$$\begin{aligned} T'R &= k(TR'' + \frac{2}{r}TR') \\ \frac{T'}{kT} &= \frac{R'' + \frac{2}{r}R'}{R} = -\lambda. \end{aligned}$$

Our PDEs are thus

$$\begin{aligned} T' &= -\lambda kT \\ R'' + \frac{2}{r}R' + \lambda R &= 0 \end{aligned}$$

We see the  $t$  component has solution:

$$T_\lambda(t) = r_\lambda e^{-k\lambda t},$$

which suggests that  $\lambda$  will be positive. This is not a proof, however, so we look at the second problem:

$$\begin{aligned} \text{DE: } R'' + \frac{2}{r}R' + \lambda R &= 0 \\ \text{BC: } R(\pi) &= 0 \quad (u(\pi, t) = T(t)R(\pi) = 0) \\ \text{HBC: } R(0) &< \infty \quad (R(0) \text{ bounded}). \end{aligned}$$

Where (HBC) is a hidden boundary condition. Note the sign of  $\lambda$ . Given

$$-\Delta u = \lambda u,$$

(e.g.  $-\Delta u = \lambda u$ ):

$$\begin{aligned} (u'' + \frac{n-1}{r}u') &= -\lambda u \\ r^{n-1}u'' + (n-1)r^{n-2}u' + \lambda r^{n-1}u &= 0 \\ \int_0^\pi [r^{n-1}u']' u + \lambda \int_0^\pi r^{n-1}u^2 &= 0 \\ r^{n-1}u'u \Big|_0^\pi - \int_0^\pi r^{n-1}(u')^2 &+ \lambda \int_0^\pi r^{n-1}u^2 dr = 0 \\ \lambda &= \frac{\int_0^\pi r^{n-1}u(u')^2 dr}{\int_0^\pi r^{n-1}u^2 dr} \\ &\geq 0. \end{aligned}$$

Let  $\lambda = 0$ , then  $\int_0^\pi r^{n-1}(u')^2 dr = 0$ , so  $u$  is constant. Recall we are looking at the Sturm-Liouville Problem

$$-(R'' + \frac{2}{r}R') = \lambda R,$$

which can be written

$$-\Delta u = \lambda u.$$

Also, note that

$$\Delta u + \lambda u = 0$$

is called the Helmholtz Equation. That aside, a constant  $u$  is a problem for our boundary conditions - the function is 0 on the boundaries, so  $u = 0$  uniformly in this case! Thus we know that  $\lambda > 0$ . We thus re-write things again:

$$\lambda = \mu^2 > 0$$

$$\text{IC: } R'' + \frac{2}{r}R' + \mu^2 R = 0$$

$$\text{HBC: } R(0) \text{ bounded}$$

$$\text{BC: } R(\pi) = 0$$

Then

$$rR'' + 2R' + \mu^2 rR = 0$$

$$Y'' + \mu^2 Y = 0$$

$$Y(0) = 0 = Y(\pi)$$

$$Y_{mu}(r) = A \cos \mu r + B \sin \mu r$$

$$= 0 = \sin \mu \pi$$

$$\implies \mu = n \in \mathbb{N}$$

$$Y_n(r) = \sin(nr)$$

This implies

$$R_n(r) = \frac{\sin(nr)}{r}.$$

Thus the Eigenmodes are

$$u_n(r, t) = T_n(t)R_n(r)$$

$$= e^{-n^2 kt} \frac{\sin(nr)}{r}.$$

Note that this does not have a singularity at the origin because

$$\lim_{r \rightarrow 0} \frac{\sin(nr)}{r} = n.$$

Assume

$$u(r, t) = \sum_{n=1}^{\infty} A_n e^{-n^2 kt} \frac{\sin(nr)}{r}$$

Let  $t = 0$ :

$$u(r, 0) = T_0 = \sum_{n=1}^{\infty} A_n \frac{\sin(nr)}{r},$$

so

$$(rT_0) = \sum_{n=1}^{\infty} A_n \sin(nr),$$

$$\begin{aligned}
A_n &= \frac{2}{\pi} \int_0^\pi T_0 r \sin(nr) \, dr = \frac{2T_0}{\pi} \int_0^\pi r \sin(nr) \, dr \\
&= \frac{2T_0}{\pi} \left[ \frac{-r \cos nr}{n} \right]_0^\pi + \int_0^\pi \frac{\cos(nr)}{r} \, dr \\
&= \frac{2T_0}{\pi} \left[ \frac{-\pi(-1)^n}{n} \right] \\
&= \frac{2T_0}{n} (-1)^{n+1}
\end{aligned}$$

Putting everything together

$$u(r, t) = \sum_{n=1}^{\infty} \frac{(-1)^{n+1} 2T_0}{n} e^{-n^2 kt} \frac{\sin(nr)}{r}.$$

Note, if  $\Omega = B(0, \xi)$ , then

$$u(r, t) = 2T_0 \sum_{n=1}^{\infty} (-1)^{n+1} e^{-k(\frac{n\pi}{\xi})^2 t} \frac{\sin(\frac{n\pi}{\xi} r)}{\frac{n\pi}{\xi} r}.$$

Note, we know

$$\int_0^\pi Y_n(r) Y_m(r) \, dr = 0 \quad m \neq n,$$

so

$$\int_0^\pi R_n(r) R_m(r) r^2 \, dr = 0 \quad m \neq n.$$

We say they are orthogonal with respect to “weight  $r^2$ .”

Given

$$\text{DE: } u_t = k \Delta u$$

$$\text{IC: } u(r, 0) = u_0(r)$$

$$\text{BC: } u(R, t) = f(t)$$

Let us solve **The Turkey Problem**; putting a cold turkey into a heat bath.

$$\Delta u_s = 0$$

$$u_s = C.$$

Solving this, we have,

$$v = u - u_s$$

$$v_t = u_t$$

$$\Delta v = \Delta u$$

$$v(R, t) = C - C = 0$$

$$v(r, 0) = u_0(r) - u_s(r)$$

so the new problem is

$$\text{DE: } v_t = k \Delta v$$

$$\text{IC: } v_0(r)$$

$$\text{BC: } v(R, t) = 0.$$

We can now solve the turkey problem. Suppose we have turkey of roughly spherical shape that has been defrosted to  $75^\circ$ , and is placed into a  $350^\circ$  oven. Assume  $R = 1$ , and  $k = 0.02$  (this is roughly correct). How long until the temperature at the center is  $150^\circ$ . (Really it should be  $165^\circ$ , but we're living on the edge.)

$$\text{DE: } u_t = k\Delta u \quad 0 < r < 1, t > 0$$

$$\text{IC: } u(r, 0) = 75 \quad 0 < r < 1$$

$$\text{BC: } u(1, t) = 350 \quad t > 0.$$

By our previous work,

$$u = v + w$$

with

$$\begin{cases} \Delta w = 0 \\ w = 350 \end{cases} \implies w = 350$$

$u = v + 350$ . Thus

$$\begin{cases} v_t = k\Delta v \\ v(r, 0) = -275 \\ v(1, t) = 0 \end{cases} \implies v(r, t) = -550$$

So

$$u = 350 - 550 \sum (\text{modes}).$$

Cut to Mathematica worksheet.