1

Find the Euler-Lagrange equation associated with the functional

$$J[u(x,y,z)] = \int_{R} \sqrt{1 + u_x^2 + u_y^2 + u_z^2} \, dx \, dy \, dz \,,$$

where R is a region in three-dimensional space.

Solution. We will assume u(x, y, z) has explicit values on the boundary of R, dx dy dz. By the definition of the action,

$$J[u] = \int_{R} \mathcal{L} \, dx \, dy \, dz \implies \mathcal{L} = \sqrt{1 + u_x^2 + u_y^2 + u_z^2}.$$

In general, the Euler-Lagrange equation is

$$0 = \frac{\partial \mathcal{L}}{\partial u} - \frac{\partial}{\partial x} \frac{\partial \mathcal{L}}{\partial u_x} - \frac{\partial}{\partial y} \frac{\partial \mathcal{L}}{\partial u_y} - \frac{\partial}{\partial z} \frac{\partial \mathcal{L}}{\partial u_z}.$$
 (1)

Here,

$$\frac{\partial \mathcal{L}}{\partial u} = 0, \qquad \frac{\partial \mathcal{L}}{\partial u_x} = \frac{\partial \mathcal{L}}{\partial u_x^2} \frac{\partial u_x^2}{\partial u_x} = \frac{u_x}{\sqrt{1 + u_x^2 + u_y^2 + u_z^2}} = \frac{u_x}{\mathcal{L}} \qquad \frac{\partial \mathcal{L}}{\partial u_y} = \frac{u_y}{\mathcal{L}}, \qquad \frac{\partial \mathcal{L}}{\partial u_z} = \frac{u_z}{\mathcal{L}}.$$

For the $\partial/\partial x$ term of (1),

$$\frac{\partial}{\partial x} \frac{\partial \mathcal{L}}{\partial u_x} = \frac{\partial}{\partial x} \frac{u_x}{\mathcal{L}} = \frac{\partial u_x}{\partial x} \frac{\partial}{\partial u_x} \frac{u_x}{\mathcal{L}} + \frac{\partial u_y}{\partial x} \frac{\partial}{\partial u_y} \frac{u_x}{\mathcal{L}} + \frac{\partial u_z}{\partial x} \frac{\partial}{\partial u_z} \frac{u_x}{\mathcal{L}}$$

where

$$\frac{\partial}{\partial u_x} \frac{u_x}{\mathcal{L}} = \frac{1}{\mathcal{L}^2} \left(\frac{\partial u_x}{\partial u_x} \mathcal{L} - u_x \frac{\partial \mathcal{L}}{\partial u_x} \right) = \frac{1}{\mathcal{L}^2} \left(\mathcal{L} - u_x \frac{u_x}{\mathcal{L}} \right) = \frac{\mathcal{L}^2 - u_x^2}{\mathcal{L}^3},\tag{2}$$

$$\frac{\partial}{\partial u_y} \frac{u_x}{\mathcal{L}} = \frac{1}{\mathcal{L}^2} \left(\frac{\partial u_x}{\partial u_y} \mathcal{L} - u_x \frac{\partial \mathcal{L}}{\partial u_y} \right) = -\frac{u_x u_y}{\mathcal{L}^3},\tag{3}$$

$$\frac{\partial}{\partial u_z} \frac{u_x}{\mathcal{L}} = -\frac{u_x u_z}{\mathcal{L}^3},\tag{4}$$

Generalizing (2)–(4) to the $\partial/\partial y$ and $\partial/\partial z$ terms,

$$\begin{split} \frac{\partial}{\partial x} \frac{\partial \mathcal{L}}{\partial u_x} &= u_{xx} \frac{\mathcal{L}^2 - u_x^2}{\mathcal{L}^3} - u_{yx} \frac{u_x u_y}{\mathcal{L}^3} - u_{zx} \frac{u_x u_z}{\mathcal{L}^3}, \\ \frac{\partial}{\partial y} \frac{\partial \mathcal{L}}{\partial u_y} &= u_{yy} \frac{\mathcal{L}^2 - u_y^2}{\mathcal{L}^3} - u_{xy} \frac{u_x u_y}{\mathcal{L}^3} - u_{zy} \frac{u_y u_z}{\mathcal{L}^3}, \\ \frac{\partial}{\partial z} \frac{\partial \mathcal{L}}{\partial u_z} &= u_{zz} \frac{\mathcal{L}^2 - u_z^2}{\mathcal{L}^3} - u_{xz} \frac{u_x u_z}{\mathcal{L}^3} - u_{yz} \frac{u_y u_z}{\mathcal{L}^3}. \end{split}$$

Then, assuming $u_{xy} = u_{yx}$, $u_{yz} = u_{zy}$, and $u_{xz} = u_{zx}$, (1) becomes

$$0 = u_{xx}(\mathcal{L}^4 - u_x^2) + u_{yy}(\mathcal{L}^4 - u_y^2) + u_{zz}(\mathcal{L}^4 - u_z^2) - 2u_{xy}u_xu_y - 2u_{yz}u_yu_z - 2u_{xz}u_xu_z$$

$$= (u_{xx} + u_{yy} + u_{zz})(1 + u_x^2 + u_y^2 + u_z^2) - u_{xx}u_x^2 - u_{yy}u_y^2 - u_{zz}u_z^2 - 2u_{xy}u_xu_y - 2u_{yz}u_yu_z - 2u_{xz}u_xu_z$$

$$= u_{xx}(1 + u_y^2 + u_z^2) + u_{yy}(1 + u_x^2 + u_z^2) + u_{zz}(1 + u_x^2 + u_y^2) - 2u_{xy}u_xu_y - 2u_{yz}u_yu_z - 2u_{xz}u_xu_z.$$

2 Plate vibrations (preliminaries)

Start from Green's theorem

$$\int_{R} \left(\frac{\partial Q}{\partial x} - \frac{\partial P}{\partial y} \right) dx \, dy = \int_{\partial R} (P \, dx + Q \, dy), \tag{5}$$

where R is the region in the xy plane spanned by the plate, and dx dy dz its boundary.

2.a Show that

$$\int_{R} \phi \frac{\partial^{2} \psi}{\partial x^{2}} dx dy = \int_{R} \psi \frac{\partial^{2} \phi}{\partial x^{2}} dx dy + \int_{\partial R} \left(\phi \frac{\partial \psi}{\partial x} - \psi \frac{\partial \phi}{\partial x} \right) dy.$$
 (6)

Solution. In (5), let

$$Q = \phi \frac{\partial \psi}{\partial x} - \psi \frac{\partial \phi}{\partial x}, \qquad P = 0.$$

Then

$$\frac{\partial Q}{\partial x} = \frac{\partial \phi}{\partial x} \frac{\partial \psi}{\partial x} + \phi \frac{\partial^2 \psi}{\partial x^2} - \frac{\partial \psi}{\partial x} \frac{\partial \phi}{\partial x} - \psi \frac{\partial^2 \phi}{\partial x^2} = \phi \frac{\partial^2 \psi}{\partial x^2} - \psi \frac{\partial^2 \phi}{\partial x^2}, \qquad \qquad \frac{\partial P}{\partial y} = 0.$$

Making these substitutions into (5) gives

$$\begin{split} \int_{R} \left(\phi \frac{\partial^{2} \psi}{\partial x^{2}} - \psi \frac{\partial^{2} \phi}{\partial x^{2}} \right) dx \, dy &= \int_{\partial R} \left(\phi \frac{\partial \psi}{\partial x} - \psi \frac{\partial \phi}{\partial x} \right) dy \\ \iff \int_{R} \phi \frac{\partial^{2} \psi}{\partial x^{2}} \, dx \, dy &= \int_{R} \psi \frac{\partial^{2} \phi}{\partial x^{2}} \, dx \, dy + \int_{\partial R} \left(\phi \frac{\partial \psi}{\partial x} - \psi \frac{\partial \phi}{\partial x} \right) dy \end{split}$$

as desired.

2.b Work out analogous expressions for

$$\int_{R} \phi \frac{\partial^{2} \psi}{\partial y^{2}} \, dx \, dy \,, \tag{7}$$

$$\int_{R} \phi \frac{\partial^{2} \psi}{\partial x \partial y} \, dx \, dy \,. \tag{8}$$

Solution. For (7), let

$$Q = 0, P = \psi \frac{\partial \phi}{\partial y} - \phi \frac{\partial \psi}{\partial y},$$

in (5). Then, similarly to the proof for (6),

$$\frac{\partial Q}{\partial x} = 0, \qquad \frac{\partial P}{\partial y} = \psi \frac{\partial^2 \phi}{\partial y^2} - \phi \frac{\partial^2 \psi}{\partial y^2}.$$

Substituting into (5),

$$\int_{R} \left(\phi \frac{\partial^{2} \psi}{\partial y^{2}} - \psi \frac{\partial^{2} \phi}{\partial y^{2}} \right) dx \, dy = \int_{\partial R} \left(\psi \frac{\partial \phi}{\partial y} - \phi \frac{\partial \psi}{\partial y} \right) dx$$

$$\iff \int_{R} \phi \frac{\partial^{2} \psi}{\partial y^{2}} \, dx \, dy = \int_{R} \psi \frac{\partial^{2} \phi}{\partial y^{2}} \, dx \, dy + \int_{\partial R} \left(\psi \frac{\partial \phi}{\partial y} - \phi \frac{\partial \psi}{\partial y} \right) dy \,. \tag{9}$$

For (8), let

$$2Q = \phi \frac{\partial \psi}{\partial y} - \psi \frac{\partial \phi}{\partial y}, \qquad 2P = \psi \frac{\partial \phi}{\partial x} - \phi \frac{\partial \psi}{\partial x}.$$

Then

$$\begin{split} 2\frac{\partial Q}{\partial x} &= \frac{\partial \phi}{\partial x}\frac{\partial \psi}{\partial y} + \phi\frac{\partial^2 \psi}{\partial x \partial y} - \frac{\partial \psi}{\partial x}\frac{\partial \phi}{\partial y} - \psi\frac{\partial^2 \phi}{\partial x \partial y} = \phi\frac{\partial^2 \psi}{\partial x \partial y} - \psi\frac{\partial^2 \phi}{\partial x \partial y}, \\ 2\frac{\partial P}{\partial y} &= \frac{\partial \psi}{\partial y}\frac{\partial \phi}{\partial x} + \psi\frac{\partial^2 \phi}{\partial x \partial y} - \frac{\partial \phi}{\partial y}\frac{\partial \psi}{\partial x} - \phi\frac{\partial^2 \psi}{\partial x \partial y} = \psi\frac{\partial^2 \phi}{\partial x \partial y} - \phi\frac{\partial^2 \psi}{\partial x \partial y}. \end{split}$$

Substituting into (5), we have

$$\frac{1}{2} \int_{R} \left(\phi \frac{\partial^{2} \psi}{\partial x \partial y} - \psi \frac{\partial^{2} \phi}{\partial x \partial y} - \psi \frac{\partial^{2} \phi}{\partial x \partial y} + \phi \frac{\partial^{2} \psi}{\partial x \partial y} \right) dx dy = \frac{1}{2} \int_{\partial R} \left(\psi \frac{\partial \phi}{\partial x} - \phi \frac{\partial \psi}{\partial x} \right) dx + \frac{1}{2} \int_{\partial R} \left(\phi \frac{\partial \psi}{\partial y} - \psi \frac{\partial \phi}{\partial y} \right) dy$$

$$\iff \int_{R} \phi \frac{\partial^{2} \psi}{\partial x \partial y} dx dy = \int_{R} \psi \frac{\partial^{2} \phi}{\partial x \partial y} dx dy + \frac{1}{2} \int_{\partial R} \left(\psi \frac{\partial \phi}{\partial x} - \phi \frac{\partial \psi}{\partial x} \right) dx + \frac{1}{2} \int_{\partial R} \left(\phi \frac{\partial \psi}{\partial y} - \psi \frac{\partial \phi}{\partial y} \right) dy. \tag{10}$$

3 Plate vibrations

Start with the action for a vibrating plate whose potential energy is dominated by bending,

$$S[u(x,y,t)] = \frac{1}{2} \int_{t_0}^{t_1} \int_R \left\{ \rho u_t^2 - \kappa_1 \left[(u_{xx}^2 + u_{yy}^2) - 2(1-\mu)(u_{xx}u_{yy} - u_{xy}^2) \right] \right\} dx \, dy \, dt \,, \tag{11}$$

where ρ is the mass density per unit area, κ_1 has the dimension of energy and is sometimes called flexural rigidity, and μ is a dimensionless material constant called Poisson's ratio. For isotropic material, $\mu = 1/4$. Notice that there is no external bending moment applied to the plate boundary. There is also no external forcing.

3.a Using the results of problem 2, show that the variation generated by going from a solution u^0 to $u^0 + \epsilon \psi$ has the form

$$\delta S = \epsilon \int_{t_0}^{t_1} \int_{R} \left(-\rho u_{tt} - \kappa_1 \nabla^4 u \right) \psi \, dx \, dy \, dt + \epsilon \int_{t_0}^{t_1} \int_{\partial R} \left(P(u)\psi + M(u) \frac{\partial \psi}{\partial n} \right) d\ell \, dt \,. \tag{12}$$

Specify P(u) and M(u).

Solution. Making the substitution $u \mapsto u + \epsilon \psi$ into (11),

$$S[u + \epsilon \psi] = \int_{t_0}^{t_1} \int_{R} \left\{ \frac{\rho}{2} (u_t + \epsilon \psi_t)^2 - \frac{\kappa_1}{2} \left[(u_{xx} + \epsilon \psi_{xx})^2 + (u_{yy} + \epsilon \psi_{yy})^2 \right] \right\} dx \, dy \, dt$$

$$+ \kappa_1 (1 - \mu) \int_{t_0}^{t_1} \int_{R} \left[(u_{xx} + \epsilon \psi_{xx})(u_{yy} + \epsilon \psi_{yy}) - (u_{xy} + \epsilon \psi_{xy})^2 \right] dx \, dy \, dt$$

$$= \int_{t_0}^{t_1} \int_{R} \left[\frac{\rho}{2} (u_t^2 + 2\epsilon u_t \psi_t + \epsilon^2 \psi_t^2) - \frac{\kappa_1}{2} (u_{xx}^2 + 2\epsilon u_{xx} \psi_{xx} + \epsilon^2 \psi_{xx}^2 + u_{yy}^2 + 2\epsilon u_{yy} \psi_{yy} + \epsilon^2 \psi_{yy}^2) \right] dx \, dy \, dt$$

$$+ \kappa_1 (1 - \mu) \int_{t_0}^{t_1} \int_{R} (u_{xx} u_{yy} + \epsilon u_{xx} \psi_{yy} + \epsilon u_{yy} \psi_{xx} + \epsilon^2 \psi_{xx} \psi_{yy} - u_{xy}^2 - 2\epsilon u_{xy} \psi_{xy} - \epsilon^2 \psi_{xy}^2) \, dx \, dy \, dt \, .$$

Then

$$\begin{split} \Delta S &= S[u+\epsilon\psi] - S[u] \\ &= \int_{t_0}^{t_1} \int_R \left[\frac{\rho}{2} (2\epsilon u_t \psi_t + \epsilon^2 \psi_t^2) - \frac{\kappa_1}{2} (2\epsilon u_{xx} \psi_{xx} + \epsilon^2 \psi_{xx}^2 + 2\epsilon u_{yy} \psi_{yy} + \epsilon^2 \psi_{yy}^2) \right] dx \, dy \, dt \\ &+ \kappa_1 (1-\mu) \int_{t_0}^{t_1} \int_R (\epsilon u_{xx} \psi_{yy} + \epsilon u_{yy} \psi_{xx} + \epsilon^2 \psi_{xx} \psi_{yy} - 2\epsilon u_{xy} \psi_{xy} - \epsilon^2 \psi_{xy}^2) \, dx \, dy \, dt \,, \end{split}$$

and so, dropping terms of $\mathcal{O}(\epsilon^2)$,

$$\delta S = \epsilon \int_{t_0}^{t_1} \int_{R} \left\{ \rho u_t \psi_t - \kappa_1 \left[(u_{xx} \psi_{xx} + u_{yy} \psi_{yy}) - (1 - \mu)(u_{xx} \psi_{yy} + u_{yy} \psi_{xx} - 2u_{xy} \psi_{xy}) \right] \right\} dx dy dt.$$
 (13)

For the first term in the integrand of (13), using the product rule of differentiation yields

$$u_t \psi_t = \frac{\partial}{\partial t} (u_t \psi) - u_{tt} \psi.$$

For the second two terms, we may apply what was proven in problem 2. Letting $\phi \mapsto u_{xx}$ and $\psi \mapsto \psi$ in (6) and (9), we have

$$\int_{t_0}^{t_1} \int_R u_{xx} \psi_{xx} \, dx \, dy \, dt = \int_{t_0}^{t_1} \int_R \psi u_{xxxx} \, dx \, dy \, dt + \int_{t_0}^{t_1} \int_{\partial R} (u_{xx} \psi_x - \psi u_{xxx}) \, dy \, dt \,,$$

$$\int_{t_0}^{t_1} \int_R u_{xx} \psi_{yy} \, dx \, dy \, dt = \int_{t_0}^{t_1} \int_R \psi u_{xxyy} \, dx \, dy \, dt - \int_{t_0}^{t_1} \int_{\partial R} (u_{xx} \psi_y - \psi u_{xxy}) \, dx \, dt \,.$$

Now with $\phi \mapsto u_{yy}$,

$$\int_{t_0}^{t_1} \int_R u_{yy} \psi_{xx} \, dx \, dy \, dt = \int_{t_0}^{t_1} \int_R \psi u_{xxyy} \, dx \, dy \, dt + \int_{t_0}^{t_1} \int_{\partial R} (u_{yy} \psi_x - \psi u_{xyy}) \, dy \, dt \,,$$

$$\int_{t_0}^{t_1} \int_R u_{yy} \psi_{yy} \, dx \, dy \, dt = \int_{t_0}^{t_1} \int_R \psi u_{yyyy} \, dx \, dy \, dt - \int_{t_0}^{t_1} \int_{\partial R} (u_{yy} \psi_y - \psi u_{yyy}) \, dx \, dt \,.$$

Finally, with $\phi \mapsto u_{xy}$ and $\psi \mapsto \psi$ in (10), we have

$$\int_{t_0}^{t_1} \int_R u_{xy} \psi_{xy} \, dx \, dy \, dt = \int_{t_0}^{t_1} \int_R \psi u_{xxyy} \, dx \, dy \, dt - \frac{1}{2} \int_{t_0}^{t_1} \int_{\partial R} \left(u_{xy} \psi_x - \psi u_{xxy} \right) dx \, dt + \frac{1}{2} \int_{t_0}^{t_1} \int_{\partial R} \left(u_{xy} \psi_y - \psi u_{xyy} \right) dy \, dt \, .$$

Making these substitutions into (13),

$$\begin{split} \frac{\delta S}{\epsilon} &= \int_{t_0}^{t_1} \int_{R} \psi \left\{ -\rho u_{tt} - \kappa_1 \left[(u_{xxxx} + u_{yyyy}) - (1 - \mu)(u_{xxyy} + u_{xxyy} - 2u_{xxyy}) \right] \right\} dx \, dy \, dt \\ &+ \rho \int_{t_0}^{t_1} \int_{R} \frac{\partial}{\partial t} (u_t \psi) \, dx \, dy \, dt - \kappa_1 \int_{t_0}^{t_1} \int_{\partial R} \left[(u_{xx} \psi_x - \psi u_{xxx}) + (1 - \mu)(u_{xx} \psi_y - \psi u_{xxy} - u_{xy} + \psi u_{xxy}) \right] dx \, dt \\ &+ \kappa_1 \int_{t_0}^{t_1} \int_{\partial R} \left[(u_{yy} \psi_y - \psi u_{yy}) + (1 - \mu)(u_{yy} \psi_x - \psi u_{xyy} - u_{xy} \psi_y + \psi u_{xyy}) \right] dy \, dt \\ &= \int_{t_0}^{t_1} \int_{R} \psi \left[-\rho u_{tt} - \kappa_1 (u_{xxxx} + u_{yyyy}) \right] dx \, dy \, dt + \rho \int_{R} u_t \psi \, dx \, dy \\ &- \kappa_1 \int_{t_0}^{t_1} \int_{\partial R} \left[(u_{xx} \psi_x - \psi u_{xxx}) + (1 - \mu)(u_{xx} \psi_y - u_{xy} \psi_x) \right] dx \, dt \\ &+ \kappa_1 \int_{t_0}^{t_1} \int_{\partial R} \left[(u_{yy} \psi_y - \psi u_{yy}) + (1 - \mu)(u_{yy} \psi_x - u_{xy} \psi_y) \right] dy \, dt \, . \end{split}$$

Note that

$$\nabla^4 u = \frac{\partial^4 u}{\partial x^4} + 2 \frac{\partial^4 u}{\partial x^2 \partial y^2} + \frac{\partial^4 u}{\partial y^4},$$

so

$$\frac{\delta S}{\epsilon} = \int_{t_0}^{t_1} \int_{R} \psi(-\rho u_{tt} - \kappa_1 \nabla^4 u) \, dx \, dy \, dt + 2\kappa_1 \int_{t_0}^{t_1} \int_{R} \psi u_{xxyy} \, dx \, dy \, dt + \rho \int_{R} u_t \psi \, dx \, dy \, dt - \kappa_1 \int_{t_0}^{t_1} \int_{\partial R} \left[(u_{xx} \psi_x - \psi u_{xxx}) + (1 - \mu)(u_{xx} \psi_y - u_{xy} \psi_x) \right] dx \, dt + \kappa_1 \int_{t_0}^{t_1} \int_{\partial R} \left[(u_{yy} \psi_y - \psi u_{yy}) + (1 - \mu)(u_{yy} \psi_x - u_{xy} \psi_y) \right] dy \, dt$$

Define $\hat{\mathbf{n}}$ as the unit vector normal to the surface and $\hat{\ell}$ as the unit vector tangent to the surface. Then we have the directional derivatives

$$\frac{\partial}{\partial n} = \hat{\mathbf{n}} \cdot \nabla = x_n \frac{\partial}{\partial x} + y_n \frac{\partial}{\partial y}, \qquad \qquad \frac{\partial}{\partial \ell} = \hat{\boldsymbol{\ell}} \cdot \nabla = x_\ell \frac{\partial}{\partial x} + y_\ell \frac{\partial}{\partial y}.$$

Eventually, we find

$$\delta S = -\epsilon \int_{t_0}^{t_1} \int_{R} \left(\rho u_{tt} + \kappa_1 \nabla^4 u \right) \psi \, dx \, dy \, dt + \epsilon \int_{t_0}^{t_1} \int_{\partial R} \left(P(u) \psi + M(u) \frac{\partial \psi}{\partial n} \right) d\ell \, dt$$

where

$$P(u) = \kappa_1 \left\{ \frac{\partial}{\partial n} \nabla^2 u + (1 - \mu) \frac{\partial}{\partial \ell} [u_{xx} x_n x_\ell + u_{xy} (x_n y_\ell + x_\ell y_n) + u_{yy} y_n y_\ell] \right\},$$

$$M(u) = -\kappa_1 \left[\mu \nabla^2 u + (1 - \mu) (u_{xx} x_n^2 + 2u_{xy} x_n y_n + u_{yy} y_n^2) \right].$$

3.b Finally, derive the Euler-Lagrange equation and the associated boundary conditions.

Solution. We begin by making the strong assumption that the boundary of the plate remains fixed. Mathematically, we assume that the solution u^0 does not vary on the boundary of the plate, denoted by $\ell \in \partial R$. We further assume that the edges of the plate cannot move; that is, the first derivative of u^0 normal to the plate does not vary either. These assumptions constrain $\psi = \psi(\ell, t)$:

$$u^{0}(\ell,t) = 0 \implies \psi(\ell,t) = 0,$$

$$\frac{\partial u^{0}(\ell,t)}{\partial n} = 0 \implies \frac{\partial \psi(\ell,t)}{\partial n} = 0.$$

Making these assumptions, the entire surface integral of (12) vanishes, and we are left with

$$\delta S = -\epsilon \int_{t_0}^{t_1} \int_{B} \left(\rho u_{tt} + \kappa_1 \nabla^4 u \right) \psi \, dx \, dy \, dt \, .$$

By Hamilton's principle, this gives us

$$0 = \rho u_{tt} + \kappa_1 \nabla^4 u$$

as the Euler-Lgrange equation.

Now we use (3) as our assumption and return to (12), which becomes

$$\delta S = \epsilon \int_{t_0}^{t_1} \int_{\partial R} \left(P(u)\psi + M(u) \frac{\partial \psi}{\partial n} \right) d\ell dt.$$

Once again invoking Hamilton's principle, we find the boundary conditions

$$M(u) = 0, (14)$$

4 Vibrations of a circular disk

The only scenario in which plate vibrations can be described analytically in terms of known functions is a circular disk. Work with polar coordinates (r, θ) , the Euler-Lagrange equation

$$u_{tt} - \lambda \nabla^4 u = 0, \tag{15}$$

and the boundary conditions

$$u = 0, \frac{\partial u}{\partial n} = 0. (16)$$

4.a Show that this problem reduces to an eigenvalue problem if we assume that $u(r, \theta, t)$ is separable:

$$u = v(r, \theta) g(t). \tag{17}$$

Write down the general form of g(t).

Solution. Substituting the ansatz (17) into (15), we have

$$v\frac{\partial^2 g}{\partial t^2} - \lambda g \,\nabla^4 v = 0 \implies \frac{1}{g} \frac{\partial^2 g}{\partial t^2} = \lambda \frac{1}{v} \nabla^4 v \equiv -\mu \tag{18}$$

where we have defined some constant μ . We may then separate (18) into two differential equations,

$$\lambda \nabla^4 v + \mu v = 0, (19)$$

$$\frac{\partial^2 g}{\partial t^2} + \mu g = 0. {20}$$

The eigenvalue problem is (19), which we may solve for the eigenvalues μ_n and obtain the eigenfunctions $v_n(r,\theta)$. Then we simply feed μ_n into (20) to obtain $g_n(t)$, which have the general form

$$g(t) = C_1 e^{\sqrt{\mu}x} + C_2 e^{-\sqrt{\mu}x}, \tag{21}$$

where we note that $\sqrt{\mu}$ may be imaginary. If so, (21) may be written in terms of sines and cosines. Finally, the solutions to (15) are $u_n(r, \theta, t) = v_n(r, \theta) g_n(t)$.

4.b Now consider the eigenvalue problem

$$(\nabla^4 - k^4)v(r,\theta) = 0, (22)$$

with λ set to be k^4 . Notice that it factors into

$$(\nabla^2 - k^2)(\nabla^2 + k^2)v(r,\theta) = 0, (23)$$

with

$$\nabla^2 = \frac{\partial^2}{\partial r^2} + \frac{1}{r} \frac{\partial}{\partial r} + \frac{1}{r^2} \frac{\partial^2}{\partial \theta^2}.$$

Since the disk is circular, we expect the vibration modes to be periodic in θ . This suggests the ansatz

$$v = \sum_{n = -\infty}^{\infty} f_n(r) e^{in\theta}.$$
 (24)

Obtain the ODE governing $f_n(r)$.

Solution. Firstly, note that

$$\nabla^4 = \left(\frac{\partial^2}{\partial r^2} + \frac{1}{r}\frac{\partial}{\partial r} + \frac{1}{r^2}\frac{\partial^2}{\partial \theta^2}\right)^2 = \frac{\partial^4}{\partial r^4} + \frac{2}{r}\frac{\partial^3}{\partial r^3} + \frac{1}{r^2}\frac{\partial^2}{\partial r^2} + \frac{2}{r^2}\frac{\partial^2}{\partial r^2}\frac{\partial^2}{\partial \theta^2} + \frac{2}{r^3}\frac{\partial}{\partial r}\frac{\partial^2}{\partial \theta^2} + \frac{1}{r^4}\frac{\partial^4}{\partial \theta^4}.$$

Substituting the ansatz of (24) into (22) yields

$$\begin{aligned} k^4 f_n(r) \, e^{in\theta} &= -\nabla^4 f_n(r) \, e^{in\theta} \\ &= \left(\frac{\partial^4}{\partial r^4} + \frac{2}{r} \frac{\partial^3}{\partial r^3} + \frac{1}{r^2} \frac{\partial^2}{\partial r^2} + \frac{2}{r^2} \frac{\partial^2}{\partial r^2} \frac{\partial^2}{\partial \theta^2} + \frac{2}{r^3} \frac{\partial}{\partial r} \frac{\partial^2}{\partial \theta^2} + \frac{1}{r^4} \frac{\partial^4}{\partial \theta^4} \right) f_n(r) \, e^{in\theta} \\ &= e^{in\theta} \left(\frac{\partial^4}{\partial r^4} + \frac{2}{r} \frac{\partial^3}{\partial r^3} + \frac{1}{r^2} \frac{\partial^2}{\partial r^2} - \frac{2n^2}{r^2} \frac{\partial^2}{\partial r^2} - \frac{2n^2}{r^3} \frac{\partial}{\partial r} + \frac{n^4}{r^4} \right) f_n(r). \end{aligned}$$

Dividing out $e^{in\theta}$, we have

$$k^4 f_n(r) = \frac{\partial^4 f_n(r)}{\partial r^4} + \frac{2}{r} \frac{\partial^3 f_n(r)}{\partial r^3} + \frac{1 - 2n^2}{r^2} \frac{\partial^2 f_n(r)}{\partial r^2} - \frac{2n^2}{r^3} \frac{\partial f_n(r)}{\partial r} + \frac{n^4}{r^4} f_n(r)$$

as the ODE governing $f_n(r)$.

4.c What are the appropriate boundary conditions on $f_n(r)$?

Solution. From (17) and (24), the solution u is defined

$$u = v(r, \theta) g(t) = g(t) \sum_{n=-\infty}^{\infty} f_n(r)e^{in\theta}.$$

From (16),

$$u = 0 \implies v = 0 \implies \sum_{n = -\infty}^{\infty} f_n(r) = 0,$$
 (25)

$$\frac{\partial u}{\partial n} = 0 \implies \frac{\partial v}{\partial n} = 0 \implies \sum_{n=-\infty}^{\infty} \frac{\partial f_n(r)}{\partial r} = 0.$$
 (26)

on the boundry ∂R of the plate. Note that $\partial/\partial n$ is the normal derivative.

In writing these solutions, I consulted Gelfand and Fomin's Calculus of Variations, and Olmstead and Volpert's Differential Equations in Applied Mathematics.