Recap 1: Inhomogeneous Linear Equations

 Started to consider inhomogeneous equations (i.e. with some non-zero function on the right-hand side)

e.g. Poisson,
$$\phi(x)$$

$$\nabla^2 \phi = 4\pi G \rho(x)$$
Helmholtz, $u(x)$

$$\nabla^2 u + k^2 u = f(x)$$
1-D linear operator, $y(x)$

 $\mathcal{L}y = f(x)$

Recap 2: Green's Functions

• For Poisson, have the <u>principle of superposition</u>:

$$\phi(\mathbf{x}) = -G \iiint d^3x' \frac{\rho(\mathbf{x}')}{|\mathbf{x} - \mathbf{x}'|}$$

From Fourier transform solution, saw

$$y(x) = \int_{-\infty}^{\infty} dx' f(x') g(x - x')$$

We can generalize these results:

$$y(x) = \int_{-\infty}^{\infty} dx' f(x') G(x, x')$$

where G(x, x') is the <u>Green's function</u> for the problem: how the source at x' influences the solution at x.

Same basic ideas in 1, 2, or 3 dimensions.

Recap 2: Green's Functions

Saw that G is the solution to the "point-source" problem

$$\mathcal{L}_{x}G(x,x') = \delta(x-x')$$

- property of $\mathcal L$ and the boundary conditions, <u>not</u> of f
- How to determine?
 - 1. Solve the ODE directly, with boundary conditions
 - 2. Eigenfunction expansion gives formal expression for *G*
 - 3. Fundamental solutions
 - > applications in potential theory, Helmholtz
 - method of images

Green's Functions: Example 1

- Stretched string.
- Continuity in G at x = x'

$$\implies A \sin kx' = B \sin k(x' - L)$$

- Jump in G': $[G']_{x'_{-}}^{x'_{+}} = 1$
 - $\implies Ak\cos kx' + 1 = Bk\cos k(x' L)$
- Can easily solve to find

$$A = \frac{\sin k(x' - L)}{k \sin kL}$$

$$B = \frac{\sin kx'}{k \sin kL}$$

$$\Rightarrow G(x,x') = \frac{1}{k \sin kL} \begin{cases} \sin kx \sin k(x'-L), & 0 < x < x' \\ \sin kx' \sin k(x-L), & x' < x < L \end{cases}$$

 $G(x,x') = \begin{cases} A\sin kx, & x < x' \\ B\sin k(x-L), & x > x' \end{cases}$

Green's Functions: Example 3

Can do something similar in 2 (or 3)-D, e.g. membrane:

$$G = \begin{cases} \sum_{m} A_{m} J_{m}(kr) \cos m\theta \;, \quad r < r' \\ \sum_{m} B_{m} [(J_{m}(kr) Y_{m}(ka) - Y_{m}(kr) J_{m}(ka)] \cos m\theta \;, \quad r > r' \end{cases}$$
 with at $r = r'$ applies term by term, so
$$A_{m} J_{m}(kr') = B_{m} [(J_{m}(kr') Y_{m}(ka) - Y_{m}(kr') J_{M}(ka)]$$
 with at $x = x'$:
$$\left[\frac{\partial G}{\partial r}\right]_{r'}^{r'_{+}} = \frac{1}{r'} \delta(\theta) = \frac{1}{\pi r'} \sum_{m} \frac{\cos m\theta}{\beta_{m}}$$

• Continuity at r = r' applies term by term, so

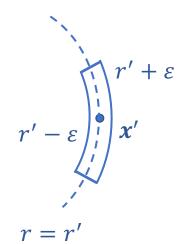
$$A_m J_m(kr') = B_m [(J_m(kr')Y_m(ka) - Y_m(kr')J_M(ka))]$$

Discontinuity in G' at x = x':

$$\left[\frac{\partial G}{\partial r}\right]_{r'}^{r'_{+}} = \frac{1}{r'}\delta(\theta) = \frac{1}{\pi r'}\sum_{m} \frac{\cos m\theta}{\beta_{m}}$$

where $\beta_0 = 2$, $\beta_m = 1$, m > 0

$$\Rightarrow A_m J'_m(kr') + \frac{1}{\pi \beta_m kr'} = B_m [(J'_m(kr')Y_m(ka) - Y'_m(kr')J_m(ka))]$$



Eigenfunction Expansion

Formal expansion of Green's function in eigenfunctions

eigenfunction eq.:
$$\mathcal{L}u_n + \omega \lambda_n u_n = 0$$

inhomogeneous eq.:
$$\mathcal{L}u = f$$

Expand

$$u = \sum_{n} a_n u_n$$

$$f = \omega \sum_n c_n u_n$$
 , where $c_n = \int \omega (f/\omega) u_n^*$

$$\implies \mathcal{L}u = \sum_{n} a_n \mathcal{L}u_n = \sum_{n} a_n (-\omega \lambda_n u_n)$$

$$= \omega \sum_{n} c_n u_n$$

$$\implies c_n = -\lambda_n a_n$$

$$\Rightarrow a_n = -c_n/\lambda_n$$

Eigenfunction Expansion

• Now set $f(x) = \delta(x - x')$, so $u(x) \to G(x, x')$ $\Rightarrow c_n = \int \delta(x - x') u_n^*(x) dx = u_n^*(x')$

$$\implies G(x, x') = \sum_{n} -\frac{u_n(x)u_n^*(x')}{\lambda_n}$$

- Notes:
 - 1. Reminiscent of the formal expansion of $\delta(x)$ in terms of the $u_n(x)$
 - 2. $G(x, x') = G(x', x)^*$ again

Eigenfunction Expansion

Write

$$G(x, x') = \sum_{n} -\frac{u_{n}(x)u_{n}^{*}(x')}{\lambda_{n}}$$

$$u(x) = \int_{-\infty}^{\infty} dx' f(x') G(x, x')$$

$$\Rightarrow u(x) = \sum_{n} \left[-\frac{u_{n}(x)u_{n}^{*}(x')}{\lambda_{n}} \right] f(x')$$

$$= \sum_{n} -\frac{u_{n}(x)}{\lambda_{n}} \int_{-\infty}^{\infty} dx' f(x') u_{n}^{*}(x')$$

$$= \sum_{n} -\frac{u_{n}(x)(u_{n}, f)}{\lambda_{n}}$$

⇒ eigenfunction expansion of the Green's function

Fundamental Solutions

- More practical way of determining and using a Green's function.
- Idea: the problem of solving $\mathcal{L}G = \delta(x x')$ has two distinct parts
 - 1. the form of the singularity at x = x'
 - 2. the boundary conditions
- Split the problem by writing G(x, x') = u(x, x') + v(x, x'), where
 - 1. u is singular and satisfies the differential equation (with δ), but not necessarily the boundary conditions
 - 2. v is regular (solution to $\mathcal{L}G = 0$) and takes care of the boundary conditions (including any changes due to u)
- Why do this? Generally easy to find a suitable u, and the problem of finding v is always (in principle) solvable.

Fundamental Solutions

- Start by looking at some fundamental solutions, return later to the problem of dealing with the boundary conditions.
- Since the job of u is to handle the singular behavior at x', we may as well keep it as <u>simple</u> as possible.
- Four familiar cases

1. Laplace, 2/3-D:
$$\nabla^2 y = 0$$

$$\nabla^2 u = \delta(x - x')$$

2. Helmholtz, 2/3-D:
$$\nabla^2 y + k^2 y = 0$$

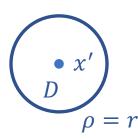
$$\nabla^2 u + k^2 u = \delta(x - x')$$

Poisson, 2-D

Fundamental solution satisfies

$$\nabla_x^2 u = \delta(x - x')$$

• Write $\rho = |x - x'|$, assume u is a function of ρ only, and consider a small disk D of radius r around x = x':



• Integrate the equation over this disk:

$$\int_D \nabla_x^2 u \ d^2 x = \int_D \delta(x - x') \ d^2 x = 1$$

Note that $d^2x = \rho d\rho d\theta$, and apply Gauss's theorem in 2-D:

$$\Rightarrow \int_{D} \nabla_{x}^{2} u \ d^{2}x = \int_{0}^{2\pi} r \ d\theta \frac{\partial u}{\partial \rho} \Big|_{\rho=r} = 2\pi r \frac{\partial u}{\partial r}$$

$$\Rightarrow 2\pi r \frac{\partial u}{\partial r} = 1, \qquad \Rightarrow \frac{\partial u}{\partial r} = \frac{1}{2\pi r'}, \qquad \Rightarrow u(x, x') = \frac{1}{2\pi} \log|x - x'|$$

Helmholtz, 2-D

Fundamental solution now satisfies

$$\nabla_x^2 u + k^2 u = \delta(x - x')$$

• Again, write $\rho = |\mathbf{x} - \mathbf{x}'|$, assume $u(\rho)$, use the same disk D, and integrate:

$$\begin{array}{c}
\bullet \ x' \\
D \\
\rho = r
\end{array}$$

$$\int_{D} \nabla_{x}^{2} u \ d^{2}x + \int_{D} k^{2} u \ d^{2}x = \int_{D} \delta(x - x') \ d^{2}x = 1$$

Now argue $\int_D k^2 u \ d^2 x \to 0$ as $r \to 0$, so again

$$\Rightarrow 2\pi r \frac{\partial u}{\partial r} = 1 \Rightarrow u \sim \frac{1}{2\pi} \log r \text{ (as } r \to 0)$$

Problem: this is <u>not</u> a solution to the Helmholtz equation.

 $J_l(kr), Y_l(kr)$

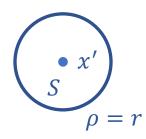
• Saw earlier that
$$Y_0(kr) \sim \frac{2}{\pi} \log r$$
 as $r \to 0$ $\implies u(x, x') = \frac{1}{4} Y_0(k|x - x'|)$

Poisson, 3-D

Fundamental solution satisfies

$$\nabla_x^2 u = \delta(x - x')$$

• Write $\rho = |x - x'|$, assume u is a function of ρ only, and consider a small sphere S of radius r around x = x':



Integrate the equation over this disk:

$$\int_{S} \nabla_x^2 u \ d^3 x = \int_{S} \delta(x - x') \ d^3 x = 1$$

Note that $d^3x = \rho^2 d\rho d\theta d\phi$, and apply Gauss's theorem:

$$\Rightarrow \int_{S} \nabla_{x}^{2} u \ d^{3}x = \int_{-\pi}^{\pi} \sin \theta \ d\theta \int_{0}^{2\pi} d\varphi \ r^{2} \frac{\partial u}{\partial \rho} \Big|_{\rho=r} = 4\pi r^{2} \frac{\partial u}{\partial r}$$

$$\Rightarrow \frac{\partial u}{\partial r} = \frac{1}{4\pi r^{2}} \Rightarrow u(x, x') = \frac{-1}{4\pi |x - x'|}$$

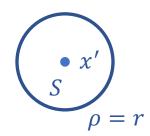
Helmholtz, 3-D

Fundamental solution satisfies

$$\nabla_x^2 u + k^2 u = \delta(x - x')$$

• Same considerations as before (with $\int_S k^2 u \ d^3 x \to 0$ as $r \to 0$)

$$\implies u \sim \frac{-1}{4\pi r} \text{ (as } r \to 0)$$



- Again, this is <u>not</u> a solution to the Helmholtz equation.
- Solutions singular as $r \to 0$ are $y_l(kr)$.
- Again, saw earlier that $y_0(x) = -\frac{\cos x}{x} \sim \frac{-1}{x}$ as $r \to 0$

$$\Rightarrow u(x, x') = \frac{k}{4\pi} y_0(k|x - x'|)$$

$$y_0(kr) \sim \frac{-1}{kr}$$

$$\frac{k}{4\pi} y_0(kr) \sim \frac{-1}{4\pi r}$$

Regular solution

- In each case, the regular solution v satisfies the homogeneous equation.
- Boundary conditions now determined by the combination of the original BCs and those forced by the behavior of u.
- Method of solution is straightforward in principle, but not necessarily easy in practice.
- Example, reconsider the circular membrane problem for $y(r,\theta)$

$$\nabla^2 y + k^2 y = 0$$
$$y(a, \theta) = 0$$

• Writing $G(x, x') = \frac{1}{4}Y_0(k|x-x'|) + v(x, x')$ means that v now has to "undo" the fact that $u \neq 0$ when r = a.

Regular solution

Now,

$$\nabla^2 v + k^2 v = 0$$
$$v(a, \theta) = 0$$

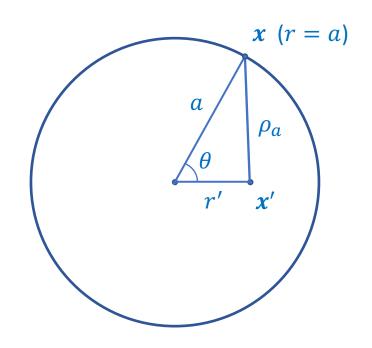
- Convenient to choose $\theta=0$ in the direction of x'
- Write general regular solution

$$v = \sum_{n=0}^{\infty} A_n J_n(kr) \cos n\theta$$

and expand the boundary conditions

$$0 = \frac{1}{4}Y_0(k\rho_a) + \sum_{n=0}^{\infty} A_n J_n(ka) \cos n\theta$$

where
$$\rho_a^2(\theta) = a^2 + r'^2 - 2ar' \cos \theta$$

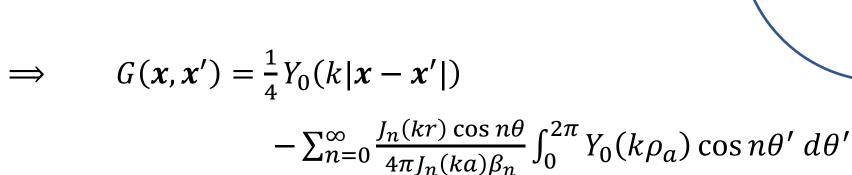


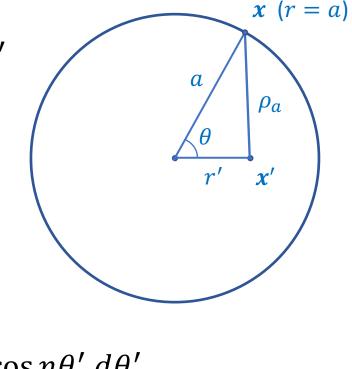
Regular solution

Invert the Fourier series:

$$A_n J_n(ka) = -\frac{1}{\pi \beta_n} \int_0^{2\pi} \frac{1}{4} Y_0(k\rho_a) \cos n\theta' \ d\theta'$$
Same β_n as before:
$$\beta_0 = 2, \ \beta_{n>0} = 1$$

$$\rho_a^2(\theta) = a^2 + r'^2 - 2ar' \cos \theta$$





Dealing with Boundary Conditions

 Look again at Poisson's equation, for simplicity (could do a similar development for Helmholtz):

$$\nabla^2 \phi = \rho$$

in some volume *V*, with

 ϕ and/or $\frac{\partial \phi}{\partial n}$ specified on the boundary S

so
$$\nabla^2 G = \delta(x - x')$$

Recall <u>Green's theorem</u>

$$\int_{V} (\phi \nabla^{2} \psi - \psi \nabla^{2} \phi) dV = \int_{S} (\phi \nabla \psi - \psi \nabla \phi) . dS$$

• Now replace ψ by G, integrate over x', drop the boldface ...

Dealing with Boundary Conditions

$$\Rightarrow \int_{V} (\phi \nabla^{2} G - G \nabla^{2} \phi) \, dV' = \int_{S} \left(\phi \frac{\partial G}{\partial n} - G \frac{\partial \phi}{\partial n} \right) dS'$$

$$\delta(x - x') \qquad \rho(x') \qquad \text{boundary conditions}$$

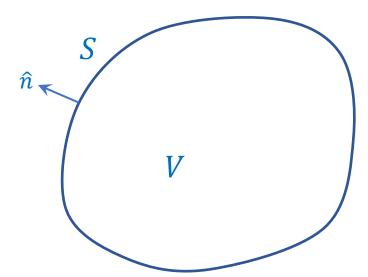
$$\Rightarrow \qquad \phi(x) - \int_{V} G(x, x') \rho(x') \, dV'$$

$$= \int_{S} \left(\phi(x') \frac{\partial G}{\partial n} - G(x, x') \frac{\partial \phi}{\partial n} \right) dS'$$
Dirichlet

Neumann



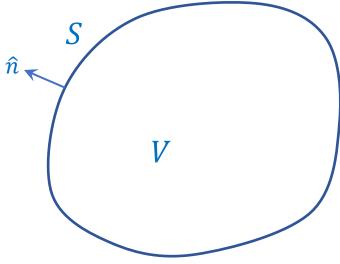
- Allows us some freedom in choosing the BCs on G.
- e.g. for a Dirichlet problem, $\phi|_S$ is specified, =f, say $\frac{\partial \phi}{\partial n}|_S$ is not specified, but can choose $G|_S=0$



Dealing with Boundary Conditions

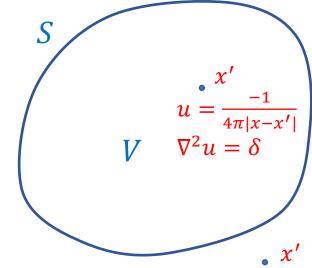
$$\Rightarrow \qquad \phi(x) = \int_V G(x, x') \rho(x') \, dV' + \int_S f(x') \frac{\partial G}{\partial n'} \, dS'$$

- Now we have a definite boundary condition on G, tailored to the specifics of the problem.
- Still have to solve for G (may be hard).
- Can use fundamental solution and the <u>method of</u> <u>images</u> as a useful approach in situations with some symmetry.



• Sometimes we can enforce the boundary condition for *G* on *S* by adding extra charges <u>outside</u> the volume *V*.

- Fundamental solution u gets the singularity right.
- Any charge outside V will contribute $\nabla^2 v = 0$ inside V but its potential on S may allow us to satisfy the boundary condition $G|_S = 0$.
- Works well in simple geometries.



charge out here has $\nabla^2 = 0$ in Vmay allow G = u + vto be 0 on S

• Simple example (3-D):

$$\nabla^2 \phi = \rho$$

domain of interest is the space z > 0

 $\phi(x, y, 0)$ specified on plane z = 0

Dirichlet BCs on G: G(x, x') = 0 when z' = 0

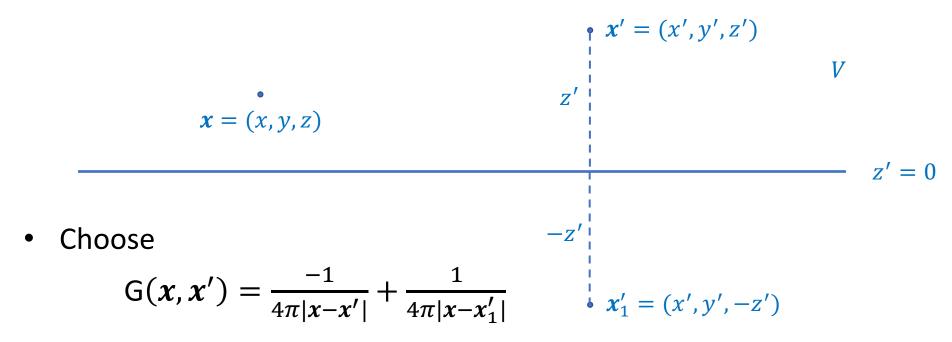
Solution is

$$\phi(\mathbf{x}) = \int_{V} G(\mathbf{x}, \mathbf{x}') \rho(\mathbf{x}') \, dV' + \int_{S} f(\mathbf{x}') \frac{\partial G}{\partial n'} dS'$$

• Fundamental solution [charge element at x' = (x', y', z')] is

$$u(\mathbf{x}, \mathbf{x}') = \frac{-1}{4\pi |\mathbf{x} - \mathbf{x}'|}$$

• Choose v to obey boundary conditions by placing an <u>image</u> charge at $x'_1 = (x', y', -z')$



• Clearly $\nabla_x^2 G = \delta(x - x')$ and G = 0 when z' = 0

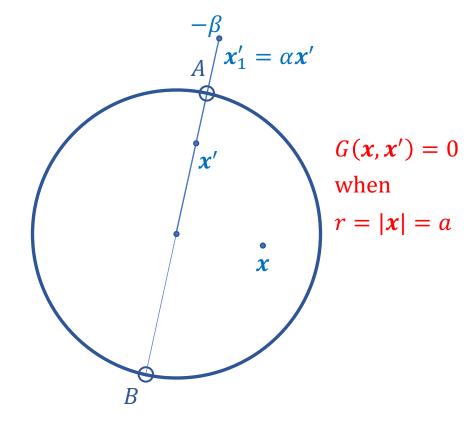
$$\Rightarrow G(x,x') = \frac{-1}{4\pi} \left\{ [(x-x')^2 + (y-y')^2 + (z-z')^2]^{-1/2} - [(x-x')^2 + (y-y')^2 + (z+z')^2]^{-1/2} \right\}$$

Complete the calculation:

$$\begin{aligned} \frac{\partial G}{\partial n'}\Big|_{S} &= \frac{\partial G}{\partial z'}\Big|_{z'=0} \\ \Rightarrow & \frac{\partial G}{\partial z'}\Big|_{z'=0} = \frac{-1}{4\pi} \left\{ -\frac{1}{2} \left[\dots \right]^{-\frac{3}{2}} \left[-2(z-z') \right] + \frac{1}{2} \left[\dots \right]^{-\frac{3}{2}} \left[2(z+z') \right] \right\} \\ &= \frac{-1}{4\pi} 2z \left[(x-x')^2 + (y-y')^2 + z^2 \right]^{-3/2} \\ \Rightarrow & \phi(x) = \int_{-\infty}^{\infty} dx' \int_{-\infty}^{\infty} dy' \int_{-\infty}^{\infty} dz' \ \rho(x') \\ & \times \left(\frac{-1}{4\pi} \right) \left\{ \left[(x-x')^2 + (y-y')^2 + (z-z')^2 \right]^{-1/2} - \left[(x-x')^2 + (y-y')^2 + (z+z')^2 \right]^{-1/2} \right\} \\ &+ \int_{-\infty}^{\infty} dx' \int_{-\infty}^{\infty} dy' \ f(x',y') \\ &\times \left(\frac{-z}{2\pi} \right) \left\{ \left[(x-x')^2 + (y-y')^2 + z^2 \right]^{-1/2} \end{aligned}$$

Method of Images for a Sphere

- Poisson's equation in a sphere, radius a.
- For the Green's function, can show that we can satisfy the boundary condition G=0 on r=a with charge 1 at r' by creating an image charge $-\beta$ at $r'_1=\alpha r'$, as indicated.
- Proper choice of α and β will lead to G=0 for x on the spherical boundary.
- Homework 6, problem 4 asks you you prove this at points A and B, where the line through the origin and x' intersects the sphere.



$$G(x, x') = \frac{-1}{4\pi |x - x'|} + \frac{\beta}{4\pi |x - x'_1|}$$

$$G(x, x') = 0 \text{ when } r' = |x'| = a$$

$$G(x, x') = G(x', x)$$

Wave equation on an infinite 3+1-dimensional domain:

$$\nabla^2 \phi(\mathbf{x}, t) - \frac{1}{c^2} \frac{\partial^2 \phi}{\partial t^2} = 0$$

Green's function G satisfies

$$\nabla^2 G(\mathbf{x}, t) - \frac{1}{c^2} \frac{\partial^2 G}{\partial t^2} = \delta(\mathbf{x} - \mathbf{x}') \delta(t - t')$$

- Assert "translational invariance," so solution depends only on x-x' and t - t', so set x' = 0, t' = 0.
- Define 4-D Fourier transforms

$$G(\mathbf{x},t) = \frac{1}{(2\pi)^4} \int d^3k \int d\omega \ \tilde{G}(\mathbf{k},\omega) e^{i(\mathbf{k}.\mathbf{x}-\omega t)}$$
$$\tilde{G}(\mathbf{k},\omega) = \int d^3x \int dt \ G(\mathbf{x},t) e^{-i(\mathbf{k}.\mathbf{x}-\omega t)}$$

$$\tilde{G}(\mathbf{k},\omega) = \int d^3x \int dt \ G(\mathbf{x},t)e^{-i(\mathbf{k}\cdot\mathbf{x}-\omega t)}$$

In transform space

$$\left(-k^2 + \frac{\omega^2}{c^2}\right)\tilde{G} = 1$$

$$\tilde{G}(\mathbf{k}, \omega) = \frac{c^2}{c^2}$$

$$\implies \tilde{G}(\mathbf{k},\omega) = \frac{c^2}{\omega^2 - k^2 c^2}$$

$$\implies G(\mathbf{x},t) = \int \frac{d^3k}{(2\pi)^3} \int \frac{d\omega}{2\pi} c^2 \frac{e^{i(\mathbf{k}.\mathbf{x}-\omega t)}}{\omega^2 - k^2 c^2}$$

• As before, choose the z-axis in k-space to be parallel to x, so we can do the angular integrals in k:

$$G(\mathbf{x},t) = \frac{1}{(2\pi)^3} \frac{c^2}{ir} \int_{-\infty}^{\infty} k \, dk \int_{-\infty}^{\infty} d\omega \, \frac{e^{i(kr-\omega t)}}{\omega^2 - k^2 c^2}$$

comes from the e^{-ikr} part of the angular solution

• The ω integral in

$$G(\mathbf{x},t) = \frac{1}{(2\pi)^3} \frac{c^2}{ir} \int_{-\infty}^{\infty} e^{ikr} k \, dk \int_{-\infty}^{\infty} d\omega \, \frac{e^{-i\omega t}}{\omega^2 - k^2 c^2}$$

as formulated has poles on the axis of integration, at $\omega = \pm kc$.

- For a δ -function disturbance at x=0, t=0, expect a causal solution to have zero response for t<0.
- For t < 0, must close the contour with a large semicircle in the <u>upper</u> half plane.
- Impose causality by shifting the poles to $\omega = \pm kc i\gamma$ (i.e. below the real axis), so G(x,t) = 0 for t < 0.

• For t > 0,

$$G(\mathbf{x},t) = \frac{1}{(2\pi)^3} \frac{c^2}{ir} \int_{-\infty}^{\infty} e^{ikr} k \, dk \int_{-\infty}^{\infty} d\omega \, \frac{e^{-i\omega t}}{\omega^2 - k^2 c^2}$$

$$= \frac{1}{(2\pi)^3} \frac{c}{2ir} \int_{-\infty}^{\infty} e^{ikr} \, dk \int_{-\infty}^{\infty} d\omega \, e^{-i\omega t} \left(\frac{1}{\omega - kc} - \frac{1}{\omega + kc} \right)$$

$$= \frac{1}{(2\pi)^3} \frac{c}{2ir} \int_{-\infty}^{\infty} e^{ikr} \, dk \, 2\pi i \left(e^{-ikct} - e^{ikct} \right)$$

$$= \frac{c}{8\pi^2 r} \int_{-\infty}^{\infty} e^{ikr} \, dk \, \left(e^{-ikct} - e^{ikct} \right)$$

$$= \frac{c}{4\pi r} \left[\delta(r - ct) - \delta(r + ct) \right]$$

$$= \frac{c}{4\pi r} \delta(r - ct)$$

Putting it back together,

$$G(\mathbf{x} - \mathbf{x}', t - t') = \begin{cases} 0, & t < t' \\ \frac{c}{4\pi |\mathbf{x} - \mathbf{x}'|} \delta[|\mathbf{x} - \mathbf{x}'| - c(t - t')], & t > t' \end{cases}$$
"retarded potential"

light travel time = distance/c

• e.g.
$$\nabla^2 \phi(\mathbf{x}, t) - \frac{1}{c^2} \frac{\partial^2 \phi}{\partial t^2} = f(\mathbf{x}, t)$$

$$\Rightarrow \phi(\mathbf{x}, t) = \frac{-c}{4\pi} \int d^3 x' dt' f(\mathbf{x}', t') \frac{\delta[|\mathbf{x} - \mathbf{x}'| - c(t - t')]}{|\mathbf{x} - \mathbf{x}'|}$$

$$= \frac{-1}{4\pi} \int d^3 x' \frac{f(\mathbf{x}', t - \frac{1}{c}|\mathbf{x} - \mathbf{x}'|)}{|\mathbf{x} - \mathbf{x}'|}$$

- Suppose $f(x',t') = \delta[x' \xi(t')]$
- moving source

Then

$$\phi(\mathbf{x},t) = \frac{-1}{4\pi} \int d^3x' \int dt' \frac{\delta[x' - \xi(t')]\delta[t - t' - \frac{1}{c}|x - x'|]}{|x - x'|}$$

$$\Rightarrow \phi(x,t) = \frac{-1}{4\pi} \frac{1}{|x-x'| + \frac{1}{c}\dot{\xi}(t')\cdot(x'-x)}$$
 Lienard-Wiechert potential

where $t - t' = \frac{1}{c} |x - x'|$