Chapter 6: Laplace' Equation

1. Find the harmonic function u(x,y) in the square $D = \{(x,y) : 0 < x < \pi, 0 < y < \pi\}$ with the boundary conditions

$$u_y = 0$$
 for $y = 0$ and $y = \pi$,
 $u = 0$ for $x = 0$,
 $u(\pi, y) = \frac{1}{2} + \frac{1}{2}\cos 2y$.

2. (a) Find the solution to $\Delta u = 0$ in the semi-infinite strip $0 \le x \le \pi$, $y \ge 0$ that satisfies the boundary conditions

$$u(0,y) = u(\pi,y) = 0,$$

$$u(x,0) = h(x), \text{ and}$$

$$\lim_{y \to \infty} u(x,y) = 0.$$

- (b) What would go awry if we omitted the condition at infinity?
- 3. Show that the polar form of Laplace's equation $u_{xx} + u_{yy} = 0$ is

$$u_{rr} + \frac{1}{r}u_r + \frac{1}{r^2}u_{\theta\theta} = 0.$$

Do this by direct substitution. Using the change of variables $x(r,\theta) = r \cos \theta$ and $y(r,\theta) = r \sin \theta$, consider the solution $u(x(r,\theta),y(r,\theta))$ and use the chain rule to show that polar form is equivalent to the Cartesian form.

4. Solve $u_{xx} + u_{yy} = 0$ in the disk r < a with the boundary condition

$$u = 1 + 3\sin\theta$$
 on $r = a$.

In the end, convert your answer to Cartesian coordinates, if possible.

5. (a) Solve $u_{xx} + u_{yy} = 0$ in the exterior of the disk r < a with the boundary condition

$$u = 1 + 3\sin\theta$$
 on $r = a$,

and the condition that u must be bounded at $r \to \infty$.

- (b) Convert your answer in (a) to Cartesian coordinates and demonstrate the solution u(x,y) solves Laplace's equation.
- 6. Find the harmonic function u in the semidisk $r < 1, 0 < \theta < \pi$ with u vanishing on the diameter y = 0 (i.e. $\theta = 0, \theta = \pi$) and

$$u = \pi \sin \theta - \sin 2\theta$$
 on $r = 1$.

In the end, convert your answer to Cartesian coordinates, if possible.

7. Solve the $u_{xx} + u_{yy} = 1$ in the annulus a < r < b with u(x, y) zero on the circle $x^2 + y^2 = a^2$ and $x^2 + y^2 = b^2$ without appealing to a Poisson's formula. In the end, convert your answer to Cartesian coordinates, if possible.

Hint: The trick problem is to recognize the Laplace operator Δ is invariant under rotations. (This is proved on page 150 of the text, but makes sense. Given a solution to the above BVP, and "spin" of the solution will still satisfy $\Delta u = 0$ and be zero on the boundary. Note, I am not asking you to prove this fact.) Given this invariance, assume the solution u is independent of θ and use the polar form of Laplace's equation to solve for the solution to the PDE of the form u(r). (Recall, by uniqueness, if this guess yields a solution, it is the solution.)