



The background is a chalkboard filled with various mathematical notations and equations. Visible elements include: a graph of a parabola  $y = x^2$  in the top left; the equation  $\sqrt{a^2 + b^2} = x^2$  with a circled '10' to its left; a system of equations  $\begin{cases} xy = 2 \\ x - y = 35 \end{cases}$  with a circled '10' to its right; the expression  $2\pi = C$ ; a fraction  $\frac{24+x}{y} + \frac{2^2+3^2}{c} + \frac{1}{x}$ ; a summation  $\sum N_{30} \cdot x$ ; a circled 'X=92'; a binary sequence  $010112$  above  $010002$  above  $011001$ ; a graph of a bell curve; and the equation  $\beta = 9 + x^2 + y^2$ .

# ***Mathematica 3***

Lecture 14

# ***For Today***

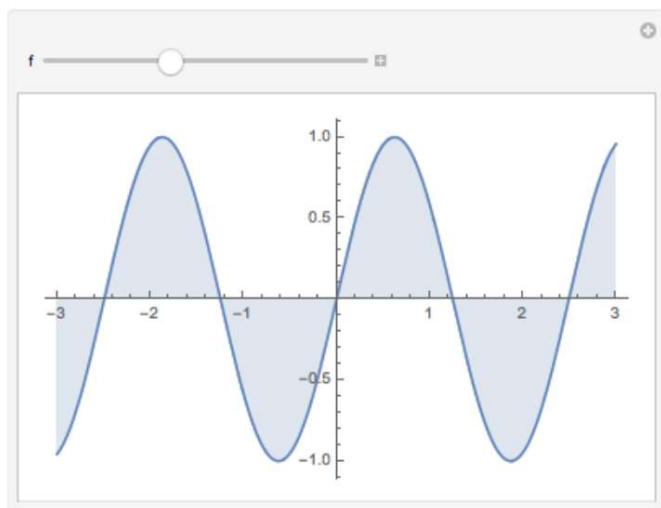
- Interactivity
- Other types of boundary conditions
- Working with polar/spherical coordinates

# Manipulate

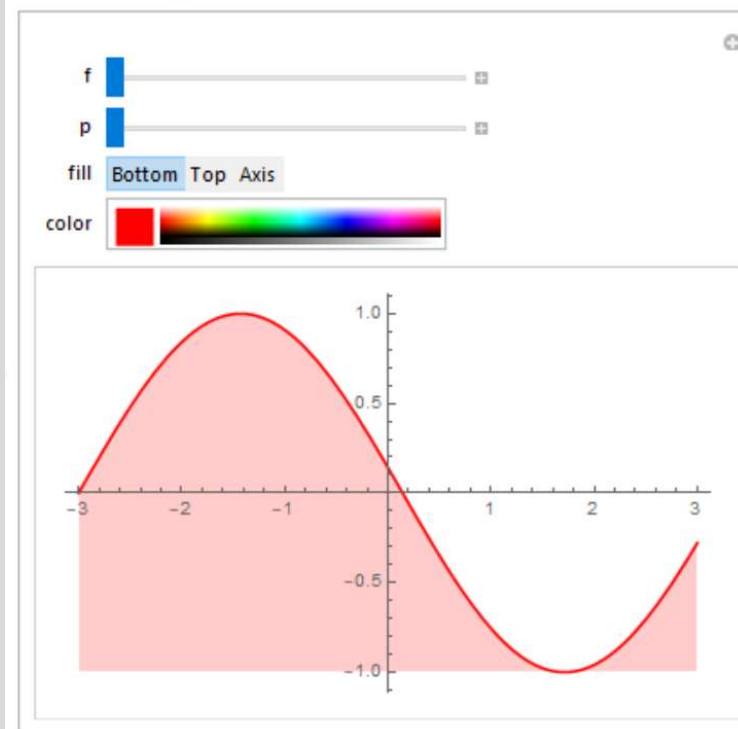
The Manipulate command lets you interactively explore what happens when you vary parameters in real time:

```
In[1]:= Manipulate[Plot[Sin[f x], {x, -3, 3}, Filling -> Axis], {f, 1, 5}]
```

Out[1]=



```
Manipulate[Plot[Sin[f * x + p], {x, -3, 3}, Filling -> fill, PlotStyle -> color],  
{f, 1, 5}, {p, 3, 9}, {fill, {Bottom, Top, Axis}}, {color, Red}]
```



# Manipulate boundaries of PDE

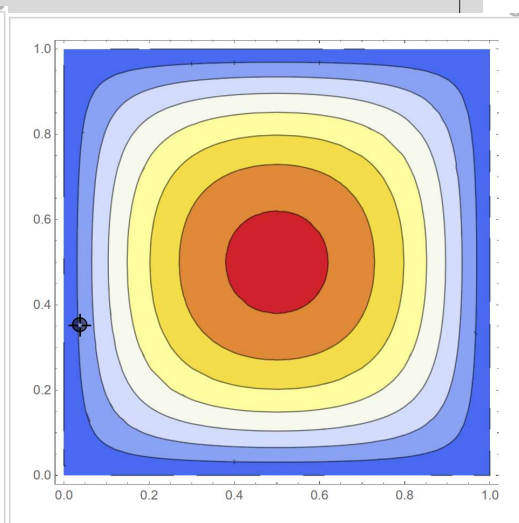
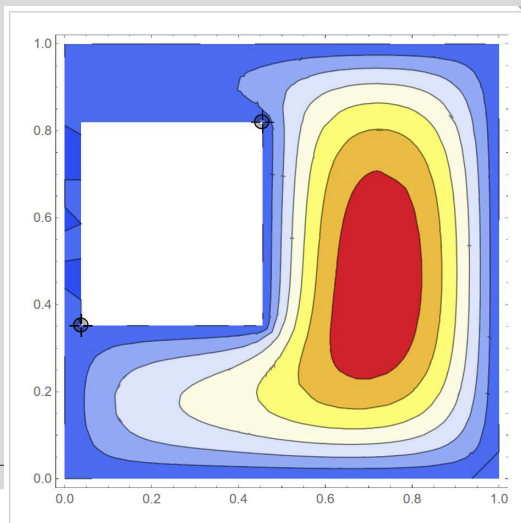
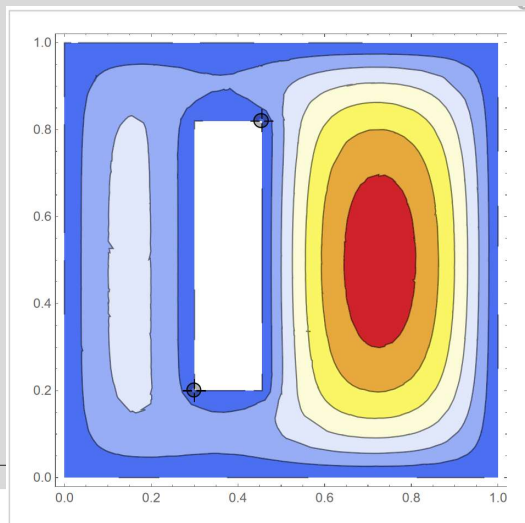
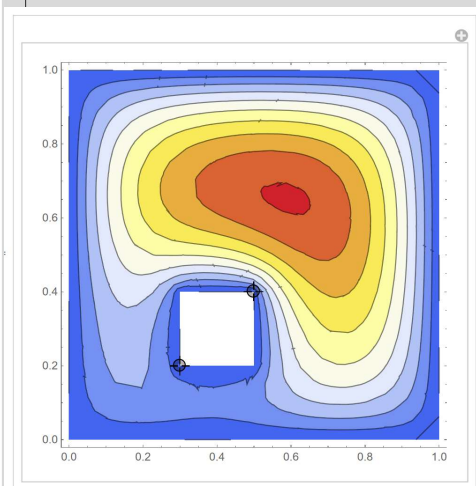
Manipulate[

```
sol = NDSolveValue[{-Laplacian[u[x, y], {x, y}] == 1, DirichletCondition[u[x, y] == 0., True]}, u,
  {x, y} ∈ RegionDifference[Rectangle[{0, 0}, {1, 1}], Rectangle[p1, p2]]];
```

```
ContourPlot[sol[x, y], {x, y} ∈ sol["ElementMesh"], ColorFunction → "TemperatureMap"]
```

```
, {{p1, {0.3, 0.2}}, Locator}, {{p2, {0.5, 0.4}}, Locator}]]
```

|  |   |
|--|---|
| $\{u, u_{\min}, u_{\max}\}$                                      | manipulator (slider, animator, etc.)              |
| $\{u, u_{\min}, u_{\max}, du\}$                                  | discrete manipulator with step $du$               |
| $\{u, \{x_{\min}, y_{\min}\}, \{x_{\max}, y_{\max}\}\}$          | 2D slider   |
| $\{u, Locator\}$   | a locator in a graphic                            |
| $\{u, \{u_1, u_2, \dots\}\}$                                     | setter bar for few elements; popup menu for more  |
| $\{u, \{u_1 \rightarrow lb1_1, u_2 \rightarrow lb1_2, \dots\}\}$ | setter bar or popup menu with labels for elements |
| $\{u, \{True, False\}\}$   | checkbox  |
| $\{u, color\}$   | color slider                                      |
| $\{u\}$  | blank input field                                 |
| $\{u, FormObject[\dots]\}$                                       | form with specified fields                        |
| $\{u, func\}$  | create an arbitrary control from a function       |
| $\{\{u, u_{init}\}, \dots\}$                                     | control with initial value $u_{init}$             |
| $\{\{u, u_{init}, u_{lb}\}, \dots\}$                             | control with label $u_{lb}$                       |
| $\{\{u, \dots\}, \dots, opts\}$                                  | control with particular options                   |
| Control[...]   | general control object                            |
| Delimiter  | horizontal delimiter                              |
| string, view, cell expression, etc.                              | explicit text, view, cell, etc. annotations       |



# ***Periodic Boundary Conditions***

- Necessary for cyclic coordinates, e.g.,  $\phi$  in polar or spherical coordinates
- Useful for representing infinitely large systems

# Specifying a Periodic Boundary

`PeriodicBoundaryCondition` [ $u[x_1, \dots], pred, f$ ]

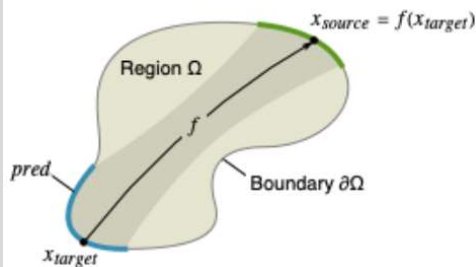
represents a periodic boundary condition  $u(x_{target}) = u(f(x_{target}))$  for all  $x_{target}$  on the boundary of the region given to `NDSolve` where *pred* is `True`.

`PeriodicBoundaryCondition` [ $a + b u[x_1, \dots], pred, f$ ]

represents a generalized periodic boundary condition  $a + b u(x_{target}) = u(f(x_{target}))$ .

`PeriodicBoundaryCondition` is used together with differential equations to describe boundary conditions in functions such as `NDSolve`.

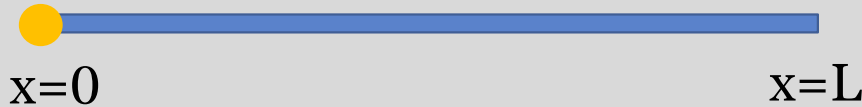
In `NDSolve` [*eqns*,  $\{u_1, u_2, \dots\}$ ,  $\{x_1, x_2, \dots\} \in \Omega$ ],  $x_i$  are the independent variables,  $u_j$  are the dependent variables, and  $\Omega$  is the region with boundary  $\partial\Omega$ .



*pred* ~ defines part of the boundary which will be given from boundary conditions (“ $x_{target}$ ”)

*f* ~ the function which defines how  $u(x_{target})$  relates to some other part of the boundary  $u(x_{target}) = u(f(x_{target}))$

## ***Cartesian Example (1D)***



For  $u(x)$  periodic in  $x$ :

$\text{pred} \rightarrow x==0$  (sets  $x_{target}$  at left boundary)

$f(x\_):= x+L$  (defines value  $u(x_{target}) = u(f(x_{target}))$ )  
 $u(0) = u(L)$


Alternately,



$\text{pred} \rightarrow x==L$  (sets  $x_{target}$  at right boundary)

$f(x\_):= x-L$  (defines value  $u(x_{target}) = u(f(x_{target}))$ )  
 $u(L) = u(0)$

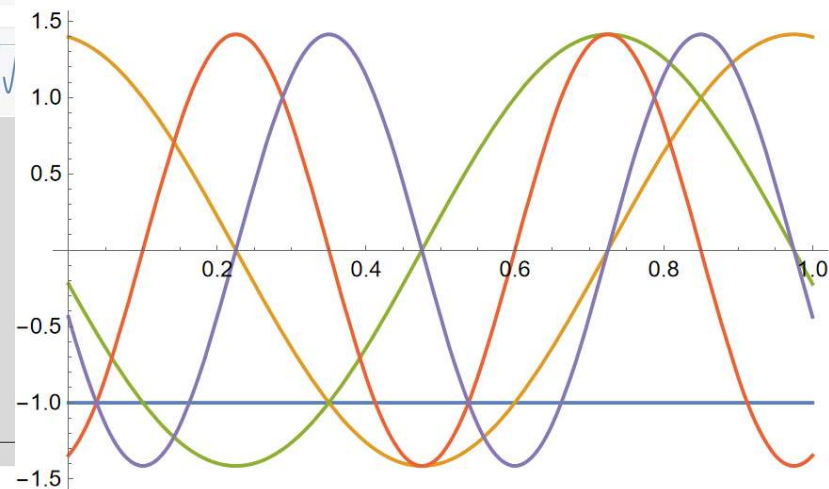
# Free particle in 1-D with periodic boundary

```
L = 1;
f[x_] := x + L;
bcond = PeriodicBoundaryCondition[u[x], x == 0, f]
{vals, funcs} = NDEigensystem[{-Laplacian[u[x], {x}], bcond}, u[x], {x, 0, L}, 5]
Plot[funcs, {x, 0, L}]
PeriodicBoundaryCondition[u[x], x == 0, f]
```

{0., 39.4789, 39.4789, 157.947, 157.947}, {InterpolatingFunction[ Domain: {{0., 1.}} Output: scalar] [x],

InterpolatingFunction[ Domain: {{0., 1.}} Output: scalar] [x], InterpolatingFunction[ Domain: {{0., 1.}} Output: scalar] [x],

InterpolatingFunction[ Domain: {{0., 1.}} Output: scalar] [x], InterpolatingFunction[ Domain: {{0., 1.}} Output: scalar] [x],





# Kronig-Penny Model

Bloch theorem:

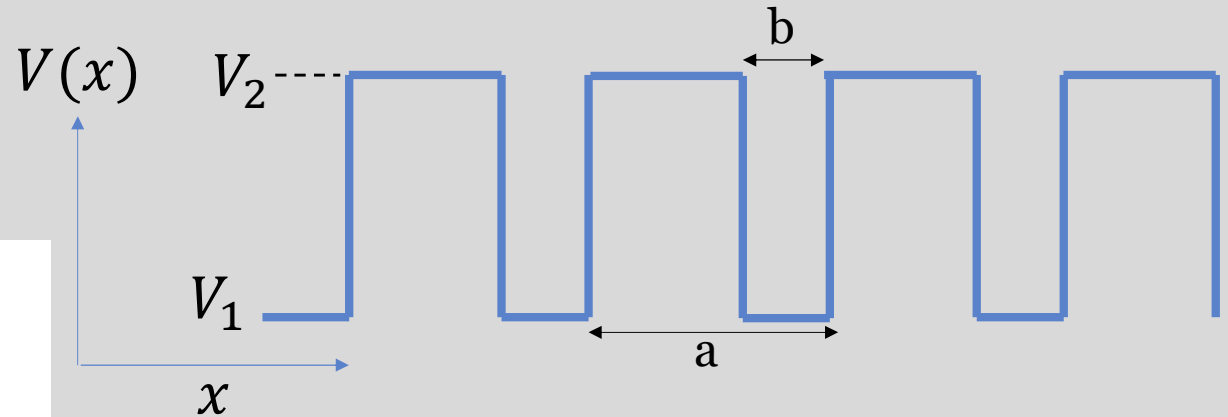
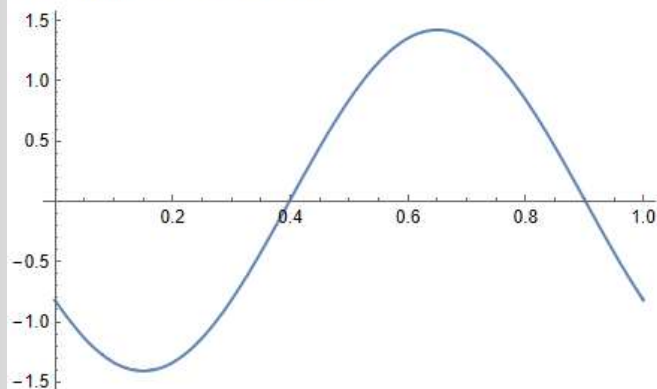
$$T(\psi(x)) = e^{ika} \psi(x)$$

$$\rightarrow \psi(x) = u(x)e^{ikx}$$

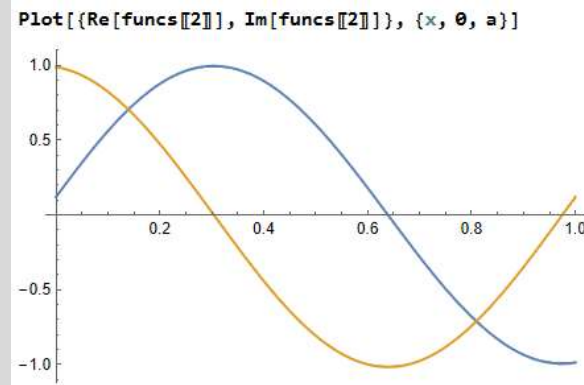
`PeriodicBoundaryCondition` [ $a+b u[x_1, \dots], pred, f$ ]

represents a generalized periodic boundary condition  $a + b u(x_{target}) = u(f(x_{target}))$ .

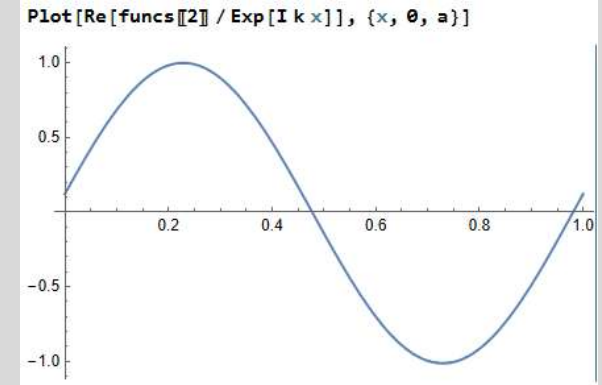
```
b = .3; a = 1.0;
k = 0.0;
V2 = 1.0;
V[x_] := If[x > b, V2, 0];
{vals, funcs} =
  NDEigensystem[{-psi''[x] + V[x] * psi[x],
    PeriodicBoundaryCondition[psi[x] * Exp[-I k a], x == 0,
      TranslationTransform[{1}]]], psi[x], {x, 0, a}, 5];
Plot[funcs[[2]], {x, 0, a}]
```



$$k = \pi/2$$



$$k = \pi/2$$

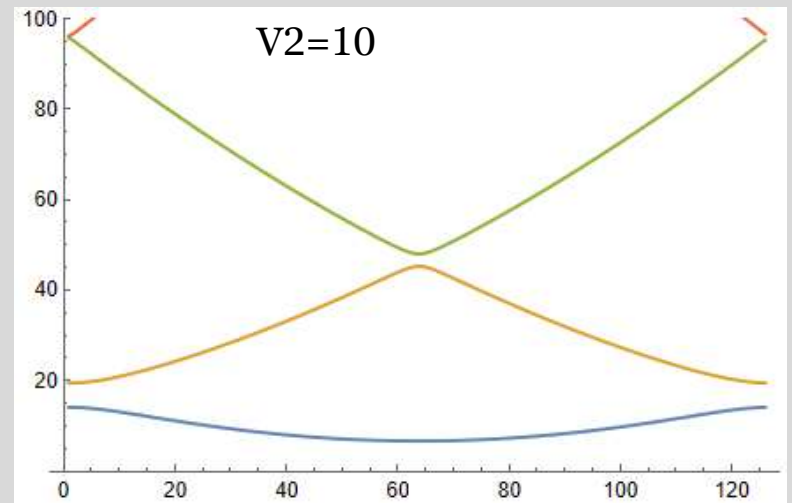
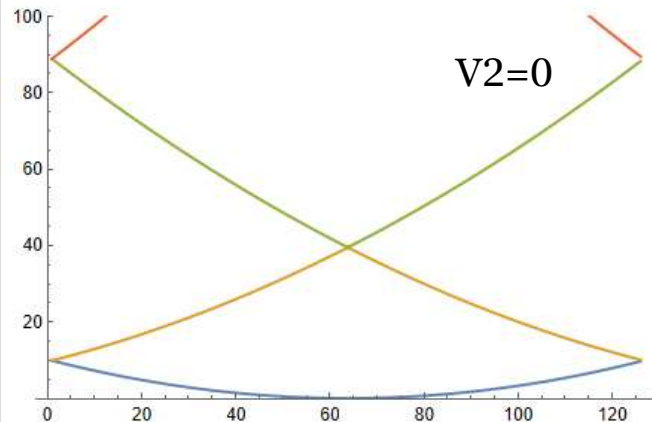


# Formation of Energy Bands in solids

```

b = .3; a = 1.0;
k = Pi / 2;
V2 = 0.0;
V[x_] := If[x > b, V2, 0];
vals =
  Table[
    NDEigenvalues[{-psi''[x] + V[x] * psi[x],
      PeriodicBoundaryCondition[psi[x] * Exp[-I k a], x == 0, TranslationTransform[{1}]]},
    psi[x], {x, 0, 1}, 5], {k, -Pi/a, Pi/a, .05}];
ListPlot[Transpose[vals], Joined -> True, PlotRange -> {0, 100}]

```

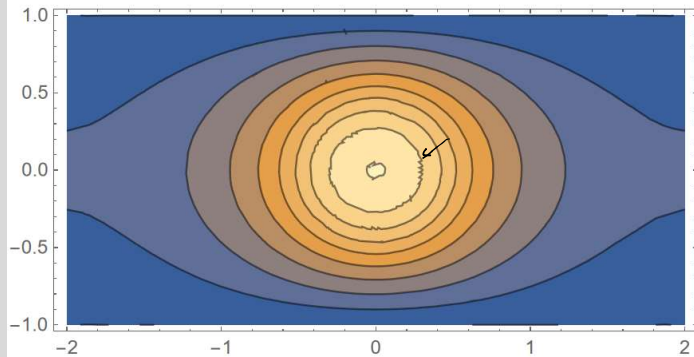


# 2D Example

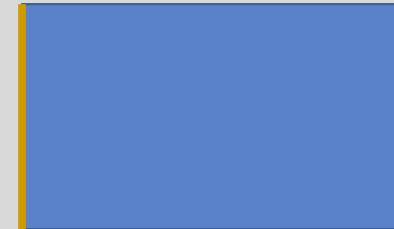
Alternately you could put,  
`TranslationTransform[{4, 0}]`

periodic in x, dirichlet in y

```
leqn = Laplacian[u[x, y], {x, y}] == -4 π ρ[x, y];
bcondx = PeriodicBoundaryCondition[u[x, y], x == -2, Function[r, r + {4, 0}]];
bcondy = DirichletCondition[u[x, y] == 0, (-2 < x < 2) && (y == -1 || y == 1)];
sol = NDSolveValue[{leqn, bcondx, bcondy}, u, {x, y} ∈ myregion];
ContourPlot[sol[x, y], {x, y} ∈ myregion, AspectRatio → Automatic]
```



I ran into trouble with periodic in x and y, simultaneously.



$x=0$   $x=L_x$

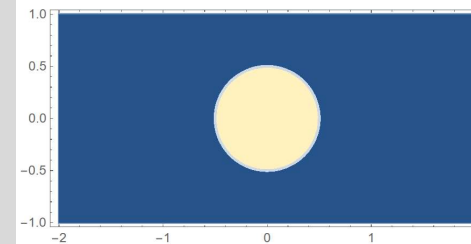
periodicity in x:

$$\text{pred} \rightarrow x == 0$$

$$f(x_-) := x + L_x$$

Uniform charge density on disk

```
myregion = Rectangle[{-2, -1}, {2, 1}];
ρ[x_, y_] = If[(x^2 + y^2 < 1/4), 1, 0];
Show[RegionPlot[myregion, AspectRatio → Automatic], ContourPlot[ρ[x, y], {x, -2, 2}, {y, -1, 1}]]
```

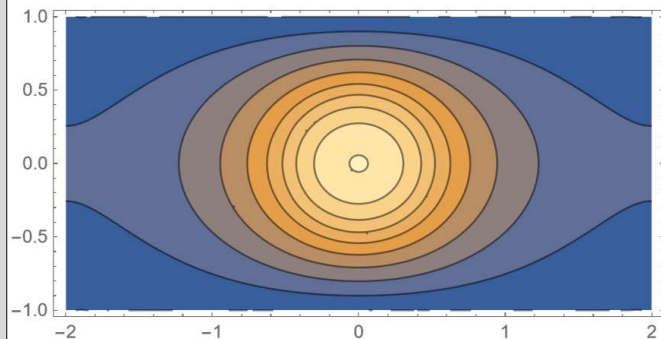


# 2D Example

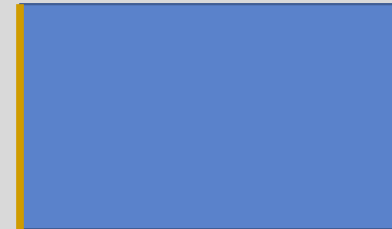
Alternately you could put,  
`TranslationTransform[{4, 0}]`

periodic in x, dirichlet in y

```
leqn = Laplacian[u[x, y], {x, y}] == -4 π ρ[x, y];
bcondx = PeriodicBoundaryCondition[u[x, y], x == -2, Function[r, r + {4, 0}]];
bcondy = DirichletCondition[u[x, y] == 0, (-2 < x < 2) && (y == -1 || y == 1)];
sol = NDSolveValue[{leqn, bcondx, bcondy}, u, {x, y} ∈ myregion];
ContourPlot[sol[x, y], {x, y} ∈ myregion, AspectRatio → Automatic, PlotPoints → 100]
```



I ran into trouble with periodic in x and y, simultaneously.



$x=0$

$x=L_x$

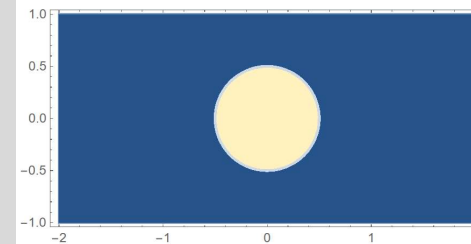
periodicity in x:

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$$f(x_-) := x + L_x$$

Uniform charge density on disk

```
myregion = Rectangle[{-2, -1}, {2, 1}];
ρ[x_, y_] = If[(x^2 + y^2 < 1/4), 1, 0];
Show[RegionPlot[myregion, AspectRatio → Automatic], ContourPlot[ρ[x, y], {x, -2, 2}, {y, -1, 1}]]
```



# Coordinate systems

**Cartesian** — Cartesian coordinate system

**Cylindrical** — cylindrical coordinate system

**Spherical** — spherical coordinate system

**Paraboloidal** ▪ **ParabolicCylindrical** ▪ **EllipticCylindrical** ▪ **ProlateSpheroidal** ▪ **OblateSpheroidal**

**Bipolar** — bipolar coordinate system

**Bispherical** — bispherical coordinate system

**Toroidal** — toroidal coordinate system

**Conical** ▪ **ConfocalEllipsoidal** ▪ **ConfocalParaboloidal**

**Laplacian**[**f**[**r**, **θ**, **z**], {**r**, **θ**, **z**}, "Cylindrical"] // Expand

$$f^{(0,0,2)}[r, \theta, z] + \frac{f^{(0,2,0)}[r, \theta, z]}{r^2} + \frac{f^{(1,0,0)}[r, \theta, z]}{r} + f^{(2,0,0)}[r, \theta, z]$$

**Grad**[**f**[**r**, **θ**, **φ**], {**r**, **θ**, **φ**}, "Spherical"]

$$\left\{ f^{(1,0,0)}[r, \theta, \phi], \frac{f^{(0,1,0)}[r, \theta, \phi]}{r}, \frac{\csc[\theta] f^{(0,0,1)}[r, \theta, \phi]}{r} \right\}$$

# ***Solving a PDE in different coordinate systems***

Cylindrical:

```
pvals = NDEigenvalues[
  {-Laplacian[u[r,  $\phi$ ], {r,  $\phi$ }, "Polar"], DirichletCondition[u[r,  $\phi$ ] == 0, r == 1 && 0 <  $\phi$  ≤ 2  $\pi$ ],
  PeriodicBoundaryCondition[u[r,  $\phi$ ],  $\phi$  == 0, TranslationTransform[{0, 2  $\pi$ ]}]},
  u[r,  $\phi$ ], {r, 0, 1}, { $\phi$ , 0, 2  $\pi$ }, 3]

{5.78319, 14.684, 14.684}
```

Cartesian:

```
avals = DEigenvalues[
  {-Laplacian[u[x, y], {x, y}], DirichletCondition[u[x, y] == 0, True]}, u[x, y], {x, y} ∈ Disk[], 3]

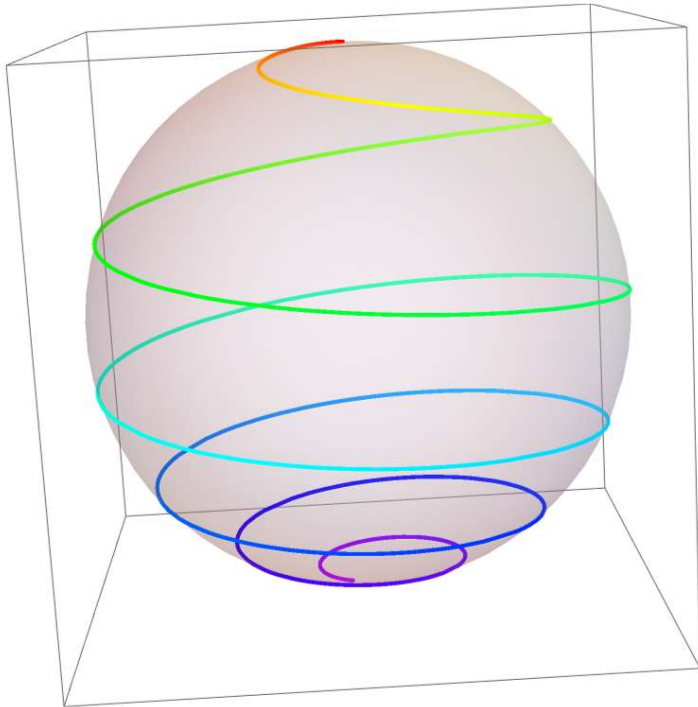
{BesselJZero[0, 1]2, BesselJZero[1, 1]2, BesselJZero[1, 1]2}
```

pvals - avals

```
{6.9951 × 10-6, 0.00207181, 0.00207181}
```

# changing coordinate systems

```
cSpherical[t_] := {1, t, 1 + 2 t + 3 t^2}
cCartesian[t_] = CoordinateTransform["Spherical" → "Cartesian", cSpherical[t]]
Show[Graphics3D[{Opacity[.25], Sphere[]}],
  ParametricPlot3D[cCartesian[t], {t, 0, 3}, ColorFunction → (Hue[.8 #4] &)]
{Cos[1 + 2 t + 3 t^2] Sin[t], Sin[t] Sin[1 + 2 t + 3 t^2], Cos[t]}
```



## transforming points

```
CoordinateTransform["Cartesian" → "Spherical", {x, y, z}]
{Sqrt[x^2 + y^2 + z^2], ArcTan[z, Sqrt[x^2 + y^2]], ArcTan[x, y]}
```

```
Simplify[CoordinateTransform[{"Cartesian" → {"Toroidal", a}}, {x, y, z}]]
{1/2 Log[(a + Sqrt[x^2 + y^2])^2 + z^2 / (a - Sqrt[x^2 + y^2])^2 + z^2], ArcTan[-a^2 + x^2 + y^2 + z^2, 2 a z], ArcTan[x, y]}
```

## transforming fields

```
TransformedField["Cartesian" → "Spherical", {x, y, z},
  {x, y, z} → {r, θ, φ}] // Simplify
{r, θ, 0}
```

```
TransformedField[{"Cartesian" → {"Toroidal", 1}}, {x, y, z},
  {x, y, z} → {σ, τ, φ}] // Simplify
{Cos[τ] Sinh[σ] / (Cos[τ] - Cosh[σ]), Cosh[σ] Sin[τ] / (Cos[τ] - Cosh[σ]), 0}
```