

EM424 Analytical Methods

Lecture 30 – Laplacian in Polar Coordinates

Objectives:

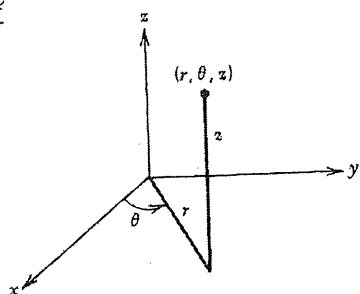
- Discuss derivation of the Laplacian Operator in polar coordinates
- Example solution of the Laplace Equation in polar coordinates

Laplacian in Polar Coordinates

$$\begin{aligned} r^2 &= x^2 + y^2 & x &= r \cos \theta \\ \theta &= \tan^{-1}(y/x) & y &= r \sin \theta \\ z &= z & z &= z \end{aligned}$$

Need to express $u_{xx} + u_{yy}$ in new independent variables

$$\begin{aligned} \theta_x &= \frac{d}{dx} \tan^{-1}(y/x) \\ &= -\frac{y}{x^2 + y^2} = -\frac{y}{r^2} = -\frac{r \sin \theta}{r^2} \\ &= -\frac{\sin \theta}{r} \end{aligned}$$



$$u_x = u_r r_x + u_\theta \theta_x$$

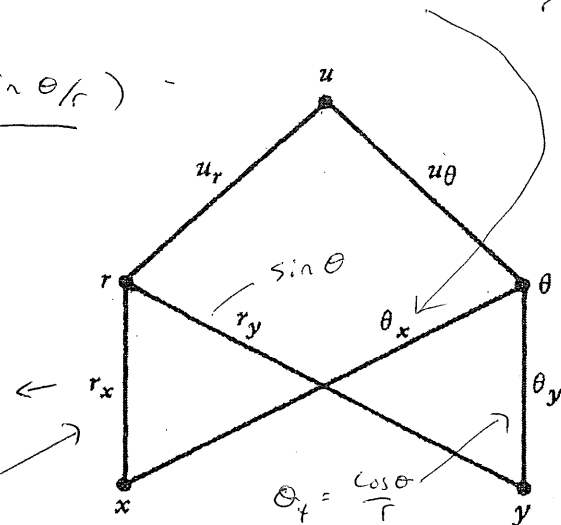
$$= u_r (\cos \theta) - u_\theta (\sin \theta / r)$$

$$u_y = u_r r_y + u_\theta \theta_y$$

$$= u_r \sin \theta + u_\theta \frac{\cos \theta}{r}$$

$$r = (x^2 + y^2)^{1/2}$$

$$\begin{aligned} r_x &= \frac{dr}{dx} = \frac{1}{2} (x^2 + y^2)^{-1/2} 2x \\ &= \frac{1}{2} \cdot 2x \cdot \frac{1}{r} = \frac{x}{r} = \cos \theta \end{aligned}$$



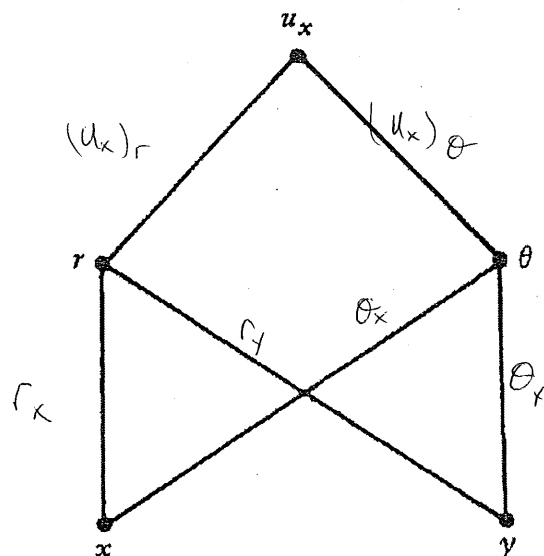
example

$$u_{xx} = (u_x)_x$$

$$= (u_x)_r r_x + (u_x)_\theta \theta_x$$

$$= (u_r \cos \theta - u_\theta \sin \theta / r)_r \cos \theta$$

$$- (u_r \cos \theta - u_\theta \sin \theta / r)_\theta \sin \theta / r$$



Same process for u_{yy}

Balance math fiction w/ conceptual understanding but, like many hazing rituals, deriving ∇^2 for polar coordinates has some redeeming beneficial effects.

Lecture 30 – Laplacian in Polar Coordinates

After much tedious work and simplification, you can show that:

$$\nabla^2 u = \frac{\partial^2 u}{\partial r^2} + \frac{1}{r} \frac{\partial u}{\partial r} + \frac{1}{r^2} \frac{\partial^2 u}{\partial \theta^2} = r^2 \frac{\partial^2 u}{\partial r^2} + r \frac{\partial u}{\partial r} + \frac{\partial^2 u}{\partial \theta^2} = 0$$

Example – Steady-state Temperature in a Circular Plate

PDE: $\frac{\partial^2 u}{\partial r^2} + \frac{1}{r} \frac{\partial u}{\partial r} + \frac{1}{r^2} \frac{\partial^2 u}{\partial \theta^2} = 0$ $0 < r < C, 0 < \theta < 2\pi$

BC:

$$u(C, \theta) = f(\theta)$$

$$\left. \begin{array}{l} \text{implicit: } \lim_{r \rightarrow 0} u(r, \theta) < \infty \\ u(r, \theta + 2\pi) = u(r, \theta) \\ 2\pi\text{-periodic} \end{array} \right\}$$

Step 1: assume a product solution

$$u = R\Theta \quad \left\{ \text{use prime notation} \right\}$$

Step 2: insert into differential equation

$$r^2 R_{rr} \Theta + r R_r \Theta + R \Theta_{\theta\theta} = 0$$

Step 3: separate variables

$$\frac{r^2 R_{rr} \Theta}{R \Theta} + \frac{r R_r \Theta}{R \Theta} + \frac{R \Theta_{\theta\theta}}{R \Theta} = 0 \quad \frac{r^2 R_{rr} + r R_r}{R} = -\frac{\Theta_{\theta\theta}}{\Theta} = \lambda$$

(for convenience) since

$$r^2 R'' + r R' - \lambda R = 0, \quad \Theta'' + \lambda \Theta = 0$$

Step 4: form product solutions depending on value of separation constant

$$\lambda = 0$$

$$\Theta = C_1 + C_2 \theta$$

Θ must be 2π periodic.

\Rightarrow only true if $C_2 = 0$

$$\Rightarrow \underline{\Theta = C_1} \text{ for } \lambda = 0$$

$$r^2 R'' + r R' = 0 \quad \text{Cauchy-Euler Eqn}$$

$$r^m [m(m-1) + m] = 0$$

$$m^2 - m + m = 0 \Rightarrow m^2 = 0 \Rightarrow m = 0$$

$$R(r) = C_1 + C_2 \ln r$$

$$C_2 = 0 \text{ for } \lim_{r \rightarrow 0} R(r) < \infty \Rightarrow R = C$$

$$C_1 \neq C = A_0 \quad \text{e.g. function} = 1$$

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$$\lambda = -\alpha^2 < 0$$

$$\Theta'' - \alpha^2 \Theta = 0$$

$$\Theta(\theta) = C_1 \cosh \alpha \theta + C_2 \sinh \alpha \theta$$

Non-periodic for $C_1, C_2 \neq 0 \Rightarrow C_1 = C_2 = 0$

\Rightarrow no need to check R

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

$$\Theta'' + \alpha^2 \Theta = 0$$

$\sin x, \cos x$ are 2π -periodic functions.

$$0 < \theta < 2\pi$$

$$\Theta(\theta) = C_1 \cos \alpha \theta + C_2 \sin \alpha \theta$$

periodic

for $\alpha = n$

$$\Rightarrow \Theta_n = C_1 \cos n\theta + C_2 \sin n\theta \leftarrow \text{eigenfunctions, eigenvalues}$$

$$r^2 R'' + rR' - n^2 R = 0 \quad r^m [m(m-1) + m - n^2] = 0$$

$$R(r) = C_3 r^n + C_4 r^{-n} \quad m^2 - n = 0 \Rightarrow m = \pm n$$

$$C_4 = 0 \text{ for } \lim_{r \rightarrow 0} R(r) < \infty$$

Product solution:

$$u(r, \theta) = \underbrace{A_0}_{\text{for } \lambda=0} + \underbrace{\sum_{n=1}^{\infty} r^n (A_n \cos n\theta + B_n \sin n\theta)}_{\text{for } \lambda=1}$$

Use boundary condition $f(\theta)$ to determine unknown coefficients

$$u(r, \theta) = A_0 + \sum_{n=1}^{\infty} r^n (A_n \cos n\theta + B_n \sin n\theta) = f(\theta)$$

$$u(r, \theta) = A_0 + \sum_{n=1}^{\infty} r^n (A_n \cos n\theta + B_n \sin n\theta) = f(\theta)$$

$$u(r, \theta) = A_0 + \sum_{n=1}^{\infty} r^n (A_n \cos n\theta + B_n \sin n\theta)$$

$$A_1 = \frac{1}{2\pi} \int_0^{2\pi} f(\theta) d\theta$$

$$C^n \frac{1}{2\pi}$$

$$A_n = \left(\frac{1}{C^n \pi} \right) \int_0^{2\pi} f(\theta) \cos n\theta d\theta, \quad B_n = \left(\frac{1}{C^n \pi} \right) \int_0^{2\pi} f(\theta) \sin n\theta d\theta$$

or n functions

1
 $\cos \theta$
 $\sin \theta$
 $\cos 2\theta$
 $\sin 2\theta$
 $\cos 3\theta$
 $\sin 3\theta$
 \vdots
 \vdots

See MATLAB for plot