

Math Phys II HW 3

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Abstract

1 Problem 1

We investigate solutions of Laplace' equation in two dimensions.

$$\nabla^2 U = 0 \quad (1.1)$$

$$U(\rho, \phi) = R(\rho)\Phi(\phi) \quad (1.2)$$

Separating variables and dividing through by $R\Phi$:

$$\frac{1}{\rho} \frac{d}{d\rho}(rR')\Phi + \frac{1}{\rho^2}\Phi''R = 0 \quad (1.3)$$

$$\frac{\rho}{R}(rR')' + \frac{\Phi''}{\Phi} = 0 \quad (1.4)$$

We use $\Phi(\phi) = e^{im\phi}$ as the angular solution, then:

$$\frac{\rho}{R}(rR')' = m^2 \quad (1.5)$$

$$\rho^2 R'' + \rho R' - m^2 R = 0 \quad (1.6)$$

We write down the series solution to this problem around the regular singular point 0.

$$R = \sum c_i \rho^{\alpha+i} \quad (1.7)$$

$$R' = \sum (\alpha+i)c_i \rho^{\alpha+i-1} \quad (1.8)$$

$$R'' = \sum (\alpha+i)(\alpha+i-1)c_i \rho^{\alpha+i-2} \quad (1.9)$$

$$\sum (\alpha+i)(\alpha+i-1)c_i \rho^{\alpha+i} + \sum (\alpha+i)c_i \rho^{\alpha+i} - m^2 \sum c_i \rho^{\alpha+i} = 0 \quad (1.10)$$

Collecting the coefficients of the 0th term and equating them to 0:

$$[\alpha(\alpha-1) + \alpha - m^2] = 0 \quad (1.11)$$

$$\alpha = \pm m \quad (1.12)$$

$$R = \rho^{\pm m} \quad (1.13)$$

We can now write the general solution.

$$U(\rho, \phi) = \sum (a_m \rho^m + b_m \rho^{-m}) e^{im\phi} \quad (1.14)$$

With boundary condition $U(a, \phi) = U_0 \cos^2 \phi$, we now look for the coefficients. We write the boundary condition as $\frac{U_0}{2} + \frac{U_0 \cos 2\phi}{2}$ and expand the general $e^{im\phi}$ term into cosines and sines.

$$U(a, \phi) = \sum (a_m a^m + b_m a^{-m}) (A_m \cos m\phi + B_m \sin m\phi) \quad (1.15)$$

It is clear from the form of the boundary condition that only the $m=0$ and $m=2$ coefficients will survive. Collecting the various coefficients:

$$U(a, \phi) = A_0 + A_2 \cos 2\phi = \frac{U_0}{2} + \frac{U_0 \cos 2\phi}{2} \quad (1.16)$$

$$A_0 = A_2 = \frac{U_0}{2} \quad (1.17)$$

So the general solution is:

$$U(\rho, \phi) = \frac{U_0}{2} + \frac{U_0}{2} \rho^2 \cos 2\phi \quad (1.18)$$

2 Problem 2

$$\nabla^2 u = \frac{1}{c^2} \frac{\partial^2 u}{\partial t^2} \quad (2.1)$$

We recognize the time part of the solution as $e^{i\omega t}$. The spatial solutions of Equation 2.1 are then the solutions to a Helmholtz equation in three dimensions.

$$u(r, \theta, \phi) = \sum j_\ell(kr) P_\ell^m(\cos\theta) e^{im\phi} \quad (2.2)$$

The surface boundary conditions $\frac{\partial u}{\partial r} = 0$, $r = R_0$, require that $\frac{d}{dr} j_\ell(cR_0) = 0$. We calculate $\frac{d}{dr} j_\ell(cR_0)$ for $\ell = 0, 1, 2$.

$$j_0 = \frac{\sin x}{x}, j_0' = -\frac{\sin x}{x^2} + \frac{\cos x}{x} = 0 \Rightarrow x = 4.49 \quad (2.3)$$

$$j_1 = \frac{\sin x}{x^2} - \frac{\cos x}{x}, j_1' = x^2 \sin x + 2x \cos x - 2 \sin x = 0 \Rightarrow x = 2.08 \quad (2.4)$$

$$j_2 = \frac{3 \sin x}{x^3} - \frac{\sin x}{x} - \frac{3 \cos x}{x^2}, j_2' = -x^3 \cos x + 4x^2 \sin x + 9x \cos x - 9 \sin x = 0 \Rightarrow x = 3.34 \quad (2.5)$$

We can now solve for k and find $\omega = kc$.

$$\omega_{10} = \frac{4.49}{R} c \quad (2.6)$$

$$\omega_{11} = \frac{2.08}{R} c \quad (2.7)$$

$$\omega_{12} = \frac{3.34}{R} c \quad (2.8)$$

3 Problem 3

$$\nabla^2 n + \lambda n = \frac{1}{\kappa} \frac{\partial n}{\partial t} \quad (3.1)$$

Separating the time and space parts, we find:

$$T' - \kappa c T = 0 \quad (3.2)$$

With the time solution of the form $e^{\alpha t}$, then $\alpha = \kappa c$. We separate the space part:

$$\nabla^2 \chi + k^2 \chi = 0, \quad k^2 \equiv \lambda - c \quad (3.3)$$

For spherically symmetric modes $\ell = m = 0$, and the solution is:

$$\chi(r) = j_0(kr) \quad (3.4)$$

Applying the boundary condition $n(R) = 0$:

$$j_0(kR) = \frac{\sin x}{x} = 0 \quad (3.5)$$

The first zero will be at π , so we find $R_0 = \frac{\pi}{k}$. At the critical point $\alpha = 0, k^2 = \lambda$. So the critical radius $R_0 = \frac{\pi}{\sqrt{\lambda}}$.

Repeating for a hemisphere we apply axial symmetry ($m=0$) and find:

$$\chi(r, \theta) = j_\ell(kr) P_\ell^0(\cos \theta) \quad (3.6)$$

We now have a boundary on the upper surface ($r=R$) and on the bottom of the hemisphere ($\theta = \frac{\pi}{2}$). For the bottom surface boundary, only $P_1^0 = \cos \theta$ satisfies the the boundary condition so $\ell = 1$. We can now apply the radial boundary condition:

$$j_1(kR) = \frac{\sin x}{x^2} - \frac{\cos x}{x} = 0 \Rightarrow x = 4.49 \quad (3.7)$$

$$R_0 = \frac{4.49}{\sqrt{\lambda}} \quad (3.8)$$

We can now combine the two critical hemispheres into a single sphere of radius $\frac{4.49}{\sqrt{\lambda}}$. The critical radius of the sphere is only $\frac{\pi}{\sqrt{\lambda}}$, so the sphere is now unstable. The critical radius for the sphere is $\frac{\pi}{\sqrt{\lambda}}$, so we can express the new radius as $1.43R_0$. Using 3.4, we write:

$$k^2 = \lambda - \frac{\alpha}{\kappa} = \quad (3.9)$$

$$k_0 = \frac{\pi}{R_0}, \quad k_1 = \frac{\pi}{1.43R_0} = \frac{\sqrt{\lambda}}{1.43} \quad (3.10)$$

$$k_1^2 = \frac{\lambda}{1.43^2} = \lambda - \frac{\alpha}{\kappa} \quad (3.11)$$

$$\alpha = \kappa \lambda (0.511) \quad (3.12)$$

$$\tau = \frac{1}{\alpha} = \frac{1.957}{\kappa \lambda} \quad (3.13)$$

4 Problem 4

The general solution to the homogenous 2D Helholtz equation is:

$$u(r, \phi) = \sum_m a_m J_m(kr) e^{im\phi} \quad (4.1)$$

Applying the boundary condition, we get:

$$u(R, \phi) = \sum_m a_m J_m(kR) e^{im\phi} = f(\phi) \quad (4.2)$$

we recognize this as the Fourier expansion of $f(\phi)$, with the Fourier coefficients $c_m = a_m J_m(kR)$. We can now combine the coefficients into a general coefficient B_m and solve for B_m .

$$B_m = \frac{1}{2\pi} \int_0^{2\pi} f(\phi') e^{im\phi'} d\phi' \quad (4.3)$$

$$a_m = \frac{1}{J_m(kR)} \frac{1}{2\pi} \int_0^{2\pi} f(\phi') e^{im\phi'} d\phi' \quad (4.4)$$

Substituting the a_m back into 4.2 and rearranging:

$$u(r, \phi, \phi') = \frac{1}{J_m(kR)} \frac{1}{2\pi} \int_0^{2\pi} \{f(\phi') e^{im\phi'} d\phi'\} J_m(kr) e^{im\phi} \quad (4.5)$$

$$= \int_0^{2\pi} \sum_m \frac{J_m(kr)}{J_m(kR)} \frac{1}{2\pi} e^{im\phi} f(\phi') e^{im\phi'} d\phi' \quad (4.6)$$

$$= \int_0^{2\pi} K(r, \phi, \phi') f(\phi') d\phi' \quad (4.7)$$

$$K = \sum_m \frac{J_m(kr)}{J_m(kR)} \frac{1}{2\pi} e^{im\phi} e^{im\phi'} \quad (4.8)$$

To solve for $f(\phi) = \cos^2 \phi$ we substitute into 4.2.

$$u(R, \phi) = \sum_m a_m J_m(kR) e^{im\phi} = \cos^2 \phi \quad (4.9)$$

Using the same approach as problem 1, we find that only the $m=0$ and $m=2$ coefficients survive and are equal to $\frac{1}{2J_0(kR)}$ and $\frac{1}{2J_2(kR)}$.

$$u(r, \phi) = \frac{1}{2J_0(kR)} J_0(kr) + \frac{1}{2J_2(kR)} J_2(kr) \cos 2\phi \quad (4.10)$$