MATH3000 Canonical Scattering Problems Interim report

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University of Manchester January 2020

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Abstract

The aim of this project is to better understand the scattering of acoustic waves around different objects. The starting point for this are the Navier-Stokes equations and a simplified model of acoustic wave motion in air.

The model of wave motion relies on assumptions about the nature of fluid flows, namely, that air is a barotropic, adiabatic ideal gas. These are explained in some detail in the development of the theory.

We use perturbation theory to arrive at the Linear Wave Equation from the Navier-Stokes equations. We then use this wave equation to derive the Helmholtz equation.

These equations are used to investigate our first problem; scattering of acoustic waves around a cylinder. There were two primary aims for this project: firstly, to find an expression for the resulting field and, secondly, to plot this field using Python. The plotting of the actual wave field is still pending.

Chapter 1

Introduction

1.1 Physics of the problem

We begin with the assumptions common to all study of fluid mechanics, that is that there is conservation of mass, of energy and of momentum. Furthermore we assume that our fluid (air, in this case) can be treated as a continuous body, so we have well-defined physical properties such as density, pressure and velocity.

With these, we move on to an assumption about air itself.

Assumption 1. The viscosity of air at room temperature and pressure is negligible.

This is a fairly standard assumption to make for perturbations in air. The value of viscosity of air is in fact *very* small compared to all other quantities. It is approximately equal to 0.175 millipoise [1, Table 333] at standard temperature and pressure, or 1.75×10^{-5} kg m⁻¹ s⁻¹.

Next we make an assumption about the forces which will come into play.

Assumption 2. No forces act on the fluid.

Our problems will concern an incident plane wave scattering around an object. We will aim to find an expression for the result of this scattering alone so we won't need to consider external forces in this case.

The next two assumptions will help us define the relationship between pressure and density. Consider the distinction between barotropic and baroclinic fluid flow. Naively, baroclinic fluid flow occurs when there is high variability. For example, where there are different air masses, cold and warm fronts or weather. In the problems we are going to consider this will not be the case – our fluid flow will be barotropic.

Definition 1.1. [7] A barotropic fluid is one where the density ρ is expressible as a function of the pressure p only.

$$\rho = \rho(p)$$

Assumption 3. The fluid flow is barotropic.

Finally we consider Laplace's hypothesis, namely, that sound propagation occurs with negligible internal heat flow.

Definition 1.2. A process is adiabatic if it satisfies Laplace's hypothesis.

Assumption 4. Fluid flow in air is an adiabatic process.

This assumption has an important consequence. For an adiabatic process and a gas at constant pressure and volume, with constant specific heat coefficients per unit mass at constant temperature the following relationship holds:

$$p = K\rho^{\gamma} \tag{1.1}$$

where $\gamma = c_p/c_v$ the specific heat ratio, and K constant in time [6, §1.4.1]. This will become relevant later.

1.2 Governing equations

We have assumed that our fluid flow is conservative and well defined at infinitesimal volume elemnets, so we can apply the Navier-Stokes equations. We use these equations to model the velocity field ${\bf u}$ of a fluid of density ρ and viscosity μ .

$$\rho \frac{D\mathbf{u}}{Dt} = \rho \mathbf{F} - \nabla p + \mu \nabla^2 \mathbf{u} \tag{1.2}$$

$$\frac{D\rho}{Dt} + \rho \nabla \cdot \mathbf{u} = 0 \tag{1.3}$$

Where ∇p is the pressure gradient within the fluid, **F** is the external force applied onto the fluid and D/Dt is the material derivative,

$$\frac{D\mathbf{u}}{Dt} = \nabla \mathbf{u} + \frac{\partial \mathbf{u}}{\partial t}.$$

Equation (1.2) is the momentum equation and (1.3) is the continutiy equation. By assumption 1 we can set $\mu = 0$. This gives the Euler momentum equation [8]

$$\rho \frac{D\mathbf{u}}{Dt} = \rho \mathbf{F} - \nabla p. \tag{1.4}$$

By assumption 2 we can set **F** to zero as well, yielding

$$\frac{\partial \mathbf{u}}{\partial t} + \mathbf{u} \cdot \nabla \mathbf{u} = -\frac{1}{\rho} \nabla p. \tag{1.5}$$

This, together with the continuity equation (1.3) are the governing equations for our velocity field.

1.3 The linear wave equation

We will use perturbation theory to arrive at the linear wave equation from our governing equations. First, we consider air at rest:

$$\rho = \rho_0, \ p = p_0, \ \mathbf{u} = \mathbf{0}.$$

We can think of an acoustic wave as a small perturbation of this rest state. Let $\epsilon << 1$, then we can express ρ , p and \mathbf{u} after this small perturbation as follows:

$$\rho = \rho_0 + \epsilon \tilde{\rho}, \ p = p_0 + \epsilon \tilde{p}, \ \mathbf{u} = \epsilon \tilde{\mathbf{u}}. \tag{1.6}$$

To derive our wave equation, we can input (1.6) into (1.5) and (1.3).

From (1.5) we get

$$(\rho_0 + \epsilon \tilde{\rho}) \left(\frac{\partial (\epsilon \tilde{\mathbf{u}})}{\partial t} + (\epsilon \tilde{\mathbf{u}} \cdot \nabla)(\epsilon \tilde{\mathbf{u}}) \right) = -\nabla (p_0 + \epsilon \tilde{p}).$$

Since ϵ is small, all terms of order ϵ^2 or smaller are negligible. Hence we are left with

$$\rho_0 \frac{\partial \tilde{\mathbf{u}}}{\partial t} = -\nabla \tilde{p}. \tag{1.7}$$

From (1.3) we get

$$\frac{\partial}{\partial t}(\rho_0 + \epsilon \tilde{\rho}) + (\rho_0 + \epsilon \tilde{\rho})(\nabla \cdot (\epsilon \tilde{\mathbf{u}})) + (\epsilon \tilde{\mathbf{u}} \cdot \nabla)(\rho_0 + \epsilon \tilde{\rho}).$$

Since $\epsilon \ll 1$, we are left with

$$\frac{\partial \tilde{\rho}}{\partial t} + \rho_0 (\nabla \cdot \tilde{\mathbf{u}}) = 0. \tag{1.8}$$

Differentiating (1.8) by t:

$$\frac{\partial^2 \tilde{\rho}}{\partial t^2} + \rho_0 \frac{\partial}{\partial t} (\nabla \cdot \tilde{\mathbf{u}}) = 0$$

$$\frac{\partial^2 \tilde{\rho}}{\partial t^2} + \rho_0 \nabla \cdot \frac{\partial \tilde{\mathbf{u}}}{\partial t} = 0.$$
(1.9)

Since we assumed the flow is barotropic (assumption 3), we can express p as a function of ρ only. Let

$$p = f(\rho). \tag{1.10}$$

From (1.6), we have that $\rho = \rho_0 + \epsilon \tilde{\rho}$. Hence

$$p = f(\rho_0 + \epsilon \tilde{\rho}).$$

We can now expand this around the point ρ_0 using Taylor series.

$$p = f(\rho)$$

$$= f(\rho_0) + f'(\rho_0)(\rho - \rho_0) + \frac{1}{2!}f''(\rho_0)(\rho - \rho_0) + \cdots$$

$$= f(\rho_0) + \epsilon \tilde{\rho} f'(\rho_0) + O(\epsilon^2)$$

Hence, since $\epsilon \ll 1$:

$$p = p_0 + \epsilon \tilde{\rho} f'(\rho_0) \tag{1.11}$$

But from (1.6) we have that $p = p_0 + \epsilon \tilde{p}$, and so $p_0 = p - \epsilon \tilde{p}$. Then from (1.11) we get:

$$\tilde{p} = \tilde{\rho} f'(\rho_0). \tag{1.12}$$

Since $\tilde{p}, \tilde{\rho} \geq 0$, we can assume $f'(\rho_0) \geq 0$. This will become useful in the next section.

From equation (1.7) we have

$$\frac{\partial \tilde{\mathbf{u}}}{\partial t} = -\frac{1}{\rho_0} \nabla \tilde{p},$$

and we can substitute this into (1.8) to get:

$$\frac{\partial^2 \tilde{\rho}}{\partial t^2} + \rho_0 \nabla \cdot (\frac{-\nabla \tilde{p}}{\rho_0}) = 0$$
$$\frac{\partial^2 \tilde{\rho}}{\partial t^2} - \nabla^2 \tilde{p} = 0.$$

Now we can use 1.12 to find an expression for $\tilde{\rho}$.

$$\frac{\partial^2 \tilde{\rho}}{\partial t^2} - \nabla^2 (\tilde{\rho} f'(\rho_0)) = 0$$

Note $f'(\rho_0)$ is a positive constant, let $f'(\rho_0) = c^2$. Then:

$$\frac{\partial^2 \tilde{\rho}}{\partial t^2} = c^2 \nabla^2 \tilde{\rho} \tag{1.13}$$

Which is the linear wave equation. We can do the same for \tilde{p} and get

$$\frac{1}{c^2} \frac{\partial^2 \tilde{p}}{\partial t^2} = \nabla^2 \tilde{p}. \tag{1.14}$$

Similarly,

$$\nabla^2 \mathbf{u} = \frac{1}{c^2} \frac{\partial^2 \mathbf{u}}{\partial t^2}.$$
 (1.15)

We are looking for a scalar potential such that

$$\mathbf{u}(x, y, z, t) = \nabla \phi(x, y, z, t), \tag{1.16}$$

that is, **u** is irrotational.

Proposition 1.3. For a field \mathbf{u} to satisfy the linear wave equation it is sufficient for the potential ϕ to satisfy the linear wave equation.

Proof. This is immediate from the definition of the velocity potential. We assume \mathbf{u} satisfies the linear wave equation,

$$\nabla^{2}\mathbf{u} = \frac{1}{c^{2}} \frac{\partial^{2}\mathbf{u}}{\partial t^{2}},$$

$$\Leftrightarrow \nabla^{2}(\nabla\phi) = \frac{1}{c^{2}} \frac{\partial^{2}(\nabla\phi)}{\partial t^{2}},$$

$$\Leftrightarrow \nabla(\nabla^{2}\phi) = \nabla\left(\frac{1}{c^{2}} \frac{\partial^{2}\phi}{\partial t^{2}}\right).$$

Integrating this we get

$$\nabla^2 \phi = \frac{1}{c^2} \frac{\partial^2 \phi}{\partial t^2} + C(t).$$

Let $\hat{\phi} = \phi + \int C(t) dt$. Then,

$$\begin{split} \nabla^2 \hat{\phi} &= \frac{1}{c^2} \frac{\partial^2 \hat{\phi}}{\partial t^2} - C(t) + C(t), \\ \Leftrightarrow \nabla^2 \hat{\phi} &= \frac{1}{c^2} \frac{\partial^2 \hat{\phi}}{\partial t^2}. \end{split}$$

And $\nabla \hat{\phi} = \nabla \phi = \mathbf{u}$. Hence if a potential of \mathbf{u} to satisfies the linear wave equation, then \mathbf{u} does so too.

1.4 Aside: speed of sound

Earlier we set $f'(\rho_0) = c^2$. We can now show that c is in fact the speed of sound in air

By definition of f, we have

$$p = f(\rho)$$
, so $f'(\rho_0) = \frac{\partial p}{\partial \rho}\Big|_{\rho = \rho_0}$ (1.17)

Then, assuming motion in air is an adiabatic process,

$$c^{2} = \frac{\partial p}{\partial \rho} \Big|_{\rho_{0}} = \frac{\partial}{\partial \rho} (K \rho^{\gamma}) \Big|_{\rho_{0}}$$
$$= (\gamma K \rho^{\gamma - 1}) \Big|_{\rho_{0}} = \gamma \frac{K \rho_{0}^{\gamma}}{\rho_{0}}$$
$$= \gamma \frac{p_{0}}{\rho_{0}}$$

Hence, our constant c^2 depends only on our initial density and initial pressure. Additionally, it has dimensions

$$\frac{[p]}{[\rho]} = \frac{kgm^{-1}s^{-2}}{kgm^{-3}} = (ms^{-1})^2$$
 (1.18)

since γ is a dimensionless ratio. So c is indeed a speed.

We want to find an expression for the speed of sound in terms of variables that can be determined experimentally, so we will make use of the Ideal Gas Law (and assume that air is indeed an Ideal Gas).

Law 1.4 (Ideal Gas Law). For an ideal gas with ideal gas constant R at temperature T_K measured in degrees Kelvin, the following relationship holds

$$\frac{p}{\rho} = RT_K.$$

Hence, from (1.18) we have

$$c^2 = \gamma R T_K. \tag{1.19}$$

These constants are well known for air: $\gamma = 1.401$ [9] and R = 287.05 J kg⁻¹ K⁻¹ [10]. So at room temperature we have

$$c = \sqrt{1.401 \times 287.05 \; \mathrm{J\,kg^{-1}\,K^{-1}} \times (273.15 + 20) \; \mathrm{K}} \approx 343 \; \mathrm{m\,s^{-1}}.$$

1.5 The Helmholtz equation

Up to this point we have been thinking of the velocity field as a function of three dimensional space (x,y,z) and time t. As it stands finding an expression for this velocity field could get very complex because of the amount of variables we'd have to juggle. A classical way to deal with is is to separate the problem into two: a time-dependent, and a time-independent problem.

To do this, employ a standard separation of variables argument. We propose that, since $\phi(\mathbf{x}, t)$, there exist X and T such that

$$\phi = X(\mathbf{x})T(t). \tag{1.20}$$

We still require that ${\bf u}$ satisfies the linear wave equation. From proposition 1.3 we know that this is equivalent to ϕ satisfying the linear wave equation. Hence we have

$$T(t)\nabla^2 X(\mathbf{x}) = \frac{1}{c^2} \frac{d^2 T}{dt^2} X(\mathbf{x}),$$
$$\frac{\nabla^2 X}{X} = \frac{1}{c^2} \frac{\ddot{T}}{T}.$$

This can only be true if both sides are equal to the same constant, say $\ell^2 \in \mathbb{C}$. We therefore yield two ordinary differential equations:

$$\nabla^2 X = \ell^2 X, \qquad (1.21) \qquad \ddot{T} - \ell^2 c^2 T = 0. \qquad (1.22)$$

Equation (1.21) represents a time independent form of the linear wave equation, the Helmholtz equation, (1.22) can be solved to find an expression for the the time dependence of the velocity field.

Equation (1.22) is a second order linear homogeneous ordinary differential equation with constant coefficients. The general solution for this type of equation is

$$T(t) = e^{\omega_1 t} + e^{-\omega_2 t}. (1.23)$$

Inputting this into 1.22,

$$\begin{split} \omega_1^2 e^{\omega_1 t} + \omega_2^2 e^{-\omega_2 t} - \ell^2 c^2 (e^{\omega_1 t} + e^{-\omega_2 t}) &= 0 \\ (\omega_1^2 - \ell^2 c^2) e^{\omega_1 t} + (\omega_2^2 - \ell^2 c^2) e^{-\omega_2 t} &= 0. \end{split}$$

So we have

$$\omega_1^2 - \ell c^2 = \omega_2^2 - \ell^2 c^2 = 0,$$

$$\omega_1^2 = \omega_2^2 = \ell^2 c^2,$$

and

$$T(t) = e^{\ell ct} + e^{-\ell ct}.$$

Let $\ell = (\ell_1 + i\ell_2)$ for $\ell_1, \ell_2 \in \mathbb{R}$. This gives us the solution

$$T(t) = e^{\ell_1 ct} [\cos(\ell_2 ct) + i \sin(\ell_2 ct)] + e^{-\ell_1 ct} [\cos(\ell_2 ct) - i \sin(\ell_2 ct)].$$

Our goal in this chapter was to find an expression for the velocity field of a plane wave. We therefore require the solution to be periodic in time, so we must set $\ell_1 = 0$. This means that we have $\ell^2 = (i\ell_2)^2 = -\ell_2^2 \in \mathbb{R}^{\leq 0}$. By thinking of our velocity field as the velocity field for a plane wave, we can interpret this constant physically as the wavenumber of the plane wave. We call this k.

$$T(t) = \cos(kct)$$

Definition 1.5. The wave vector **k** of a 2D plane wave is defined as

$$\mathbf{k} = (a, b) = -(k \cos \alpha, k \sin \alpha)$$

where k is the wave number and α is the incident angle of the wave as shown in Fig 1.1.

Definition 1.6. The angular frequency of a plane wave with wave vector \mathbf{k} is $kc = \omega$.

Hence we can rewrite the time independent linear wave equation, (1.21) as

$$\nabla^2 X + k^2 X = 0. {(1.24)}$$

This is the Helmholtz equation. A time dependent solution to the linear wave equation is then

$$T(t) = \cos(\omega t). \tag{1.25}$$

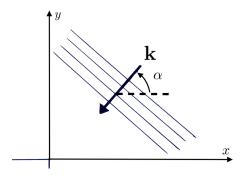


Figure 1.1: Incident wave with wave vector \mathbf{k}

Since T(t) is time periodic $T(t) = T(t + 2\pi n)$ so

$$T(t) = \cos(\omega t)$$

$$= \cos(\omega t + 2\pi n)$$

$$= \cos(\omega t) \cos(\omega 2\pi n) - \sin(\omega t) \sin(\omega 2\pi n)$$

$$= A \cos(\omega t) + B \sin(\omega t)$$

for A, B constants are also solutions.

Finally, we introduce another potential, Φ which is a function of the spatial variables only. It will be useful to treat this potential by itself, since we already have an expression for the time dependence.

We will define

$$\phi(x, y, z, t) = \text{Re}[\Phi(x, y, z)e^{-i\omega t}].$$

Then,

$$\Phi e^{-i\omega t} = (\Phi_r + i\Phi_i)(\cos(\omega t) - i\sin(\omega t))$$

$$= \Phi_r \cos(\omega t) - i\Phi_r \sin(\omega t) + i\Phi_i \cos(\omega t) - (i)^2 \Phi_i \sin(\omega t)$$

$$\therefore \operatorname{Re}[\Phi e^{-i\omega t}] = \Phi_r \cos(\omega t) + \Phi_i \sin(\omega t)$$

So then ϕ solves the time dependent linear wave equation. Finally, we want to show that for ϕ to solve the Helmholtz equation, Φ must solve it. This means we only need to find an expression for Φ to have an expression for the velocity field

$$\mathbf{u} = \nabla \phi = \nabla \text{Re}[\Phi(x, y, z)e^{-i\omega t}].$$

Proposition 1.7. The potential ϕ solves the Helmholtz equation iff Φ solves the Helmholtz equation.

Proof.

$$\nabla^2 \phi = \frac{1}{c^2} \frac{\partial^2 \phi}{\partial t}$$
$$\Leftrightarrow \operatorname{Re}[\nabla^2 \Phi(x, y, z) e^{-i\omega t}] = \operatorname{Re}\left[\frac{1}{c^2} \frac{\partial^2}{\partial t} (\Phi(x, y, z) e^{-i\omega t})\right]$$

$$\operatorname{Re}\left[\nabla^{2}\Phi e^{-i\omega t} - \frac{1}{c^{2}}(-\omega^{2})\Phi e^{-i\omega t}\right] = 0$$

$$\operatorname{Re}\left[e^{-i\omega t}(\nabla^{2}\Phi + k^{2}\Phi)\right] = 0.$$

Since this must hold for all t,

$$\nabla^2 \Phi + k^2 \Phi = 0$$

as required.

Chapter 2

Bessel functions

2.1 Bessel functions of the first kind

The most basic idea about Bessel functions is that they are solutions to the Bessel differential equation.

Definition 2.1. The Bessel differential equation of order ν and argument z

$$z^{2}\frac{d^{2}U}{dz^{2}} + z\frac{dU}{dz} + (z^{2} - \nu^{2})U = 0$$
 (2.1)

for $\nu, z \in \mathbb{C}$.

Applications in this project are concerned with Bessel functions of integer order only, so we replace $\nu \in \mathbb{C}$ with $n \in \mathbb{Z}$.

Definition 2.2. Bessel functions are defined as follows,

$$J_n(z) = \sum_{m=0}^{\infty} \frac{(-1)^m (z/2)^{2m+n}}{m!(n+m)!}$$

Proposition 2.3. Bessel functions of integer order solve the Bessel differential equation.

This proof is new

Proof. The proof in [3] is conceptually similar to this but is given in much less detail.

We propose a solution to (2.1) in the form of a power series expansion

$$U(z) = \sum_{m=0}^{\infty} c_m z^{m+\zeta}$$

where $c_0 \neq 0$. This allows us to find expressions for the first and second derivatives,

$$U'(z) = \sum_{m=0}^{\infty} c_m(m+\zeta)z^{m+\zeta-1},$$

$$U''(z) = \sum_{m=0}^{\infty} c_m(m+\zeta)(m+\zeta-1)z^{m+\zeta-2}.$$

Substituting these into (2.1),

$$z^{2} \left\{ \sum_{m=0}^{\infty} c_{m}(m+\zeta)(m+\zeta-1)z^{m+\zeta-2} \right\} + z \left\{ \sum_{m=0}^{\infty} c_{m}(m+\zeta)z^{m+\zeta-1} \right\} + (z^{2} - n^{2}) \left\{ \sum_{m=0}^{\infty} c_{m}z^{m+\zeta} \right\} = 0. \quad (2.2)$$

We now want to collect all of the terms of order z^{ζ} and $z^{\zeta+1}$:

$$c_0(\zeta)(\zeta - 1)z^{\zeta} + c_1(\zeta + 1)(\zeta)z^{\zeta+1} + \sum_{m=2}^{\infty} c_m(m + \zeta)(m + \zeta - 1)z^{m+\zeta}$$
$$+ c_0(\zeta)z^{\zeta} + c_1(\zeta + 1)(\zeta)z^{\zeta+1} + \sum_{m=2}^{\infty} c_m(m + \zeta)z^{m+\zeta}$$
$$- n^2c_0z^{\zeta} - n^2c_1z^{\zeta+1} - n^2\sum_{m=2}^{\infty} c_mz^{m+\zeta} + \sum_{m=0}^{\infty} c_mz^{m+\zeta+2} = 0.$$

Collecting terms:

$$z^{\zeta}\{c_0(\zeta)(\zeta-1)+c_0(\zeta)-n^2c_0\}+z^{\zeta+1}\{c_1(\zeta+1)(\zeta)+c_1(\zeta+1)(\zeta)-n^2c_1\}$$
$$+\sum_{m=2}^{\infty}\{c_m(m+\zeta)(m+\zeta-1)z^{m+\zeta}+c_m(m+\zeta)z^{m+\zeta}-n^2c_mz^{m+\zeta}\}+\sum_{m=0}^{\infty}c_mz^{m+\zeta+2}=0.$$

Consider a change of variable for the last term: m'=m+2 where m' is just a dummy variable. Then we have $m=0 \Rightarrow m'=2, m \to \infty \Rightarrow m' \to \infty$, and m'=m-2. So we can rewrite the last term as a sum from m'=2,

$$\sum_{m'=2}^{\infty} c_{(m'-2)} z^{m'+\zeta} = 0. {(2.3)}$$

Hence we are left with the following expression

$$z^{\zeta}c_{0}\{\zeta^{2}-n^{2}\}+z^{\zeta+1}c_{1}\{(\zeta+1)^{2}-n^{2}\}+\sum_{m=2}^{\infty}\{c_{m}[(m+\zeta)^{2}-n^{2}]+c_{m-2}\}z^{m+\zeta}=0.$$
(2.4)

This must be valid for all $z \in \mathbb{C}$, so all the coefficients of $z^{\zeta+m}$ must be equal to zero.

$$c_0\{\zeta^2 - n^2\} = 0, (2.5)$$

$$c_1\{(\zeta+1)^2 - n^2\} = 0$$
 and (2.6)

$$c_m[(m+\zeta)^2 - n^2] + c_{m-2} = 0 \text{ for } m \in \mathbb{Z}^{\geq 2}$$
 (2.7)

First consider (2.5). We assumed at the start that $c_0 \neq 0$, so we must have that

$$\zeta = \pm n. \tag{2.8}$$

Additionally, we can see there is a recursive relationship between all the coefficients c_i . Namely,

$$c_m = -\frac{c_{m-2}}{(m+\zeta^2) - n^2} = -\frac{c_{m-2}}{(m^2 + 2m\zeta + \zeta^2 - n^2)}$$
 (2.9)

$$= -\frac{c_{m-2}}{m(m+2\zeta)} \text{ since } \zeta^2 = n^2.$$
 (2.10)

Additionally, from (2.7) we can find the next terms in the sequence of coefficients for even m:

$$\begin{split} c_2 &= -\frac{c_0}{4(1+\zeta)}, \\ c_4 &= -\frac{c_2}{8(2+\zeta)} = \frac{c_0}{4\times8\times(1+\zeta)(2+\zeta)}, \\ c_6 &= -\frac{c_3}{12(3+\zeta)} = -\frac{c_0}{4\times8\times12\times(1+\zeta)(2+\zeta)(3+\zeta)}, \dots \end{split}$$

Setting $\zeta = n$ we get the first partial solution for (2.1)

$$U_1(z) = c_0 z^n \left\{ 1 - \frac{z^2}{4(1+n)} + \frac{z^4}{2!4^2(1+n)(2+n)} - \frac{z^6}{3!4^3(1+n)(2+n)(3+n)} + \dots \right\},\,$$

and setting $\zeta = -n$ we get a second partial solution

$$U_2(z) = c_0' z^{-n} \left\{ 1 - \frac{z^2}{4(1-n)} + \frac{z^4}{2!4^2(1-n)(2-n)} - \frac{z^6}{3!4^3(1-n)(2-n)(3-n)} + \dots \right\}.$$

For simplicity, the constants c_0 and c'_0 are set the following values.

$$c_0 = \frac{1}{2^n \Gamma(1+n)}$$
 $c'_0 = \frac{1}{2^{-n} \Gamma(1-n)}$

Where Γ is the Gamma function that extends the value of the factorial n! to any complex number – most importantly in this case to $n \in \mathbb{Z}_{<0}$ [4].

Consider the first solution. Note that for $n \in \mathbb{Z}^{\geq 0}$, $\Gamma(n+1) = n!$.

$$\begin{split} U_1(z) &= \frac{1}{2^n n!} z^n \left\{ 1 - \frac{z^2}{2^2 (1+n)} + \frac{z^4}{2! 2^4 (1+n)(2+n)} - \frac{z^6}{3! 2^6 (1+n)(2+n)(3+n)} + \ldots \right\}, \\ &= z^n \left\{ 1 - \frac{z^2}{2^{2+n} n! (1+n)} + \frac{z^4}{2! n! 2^{4+n} (1+n)(2+n)} - \frac{z^6}{3! n! 2^{6+n} (1+n)(2+n)(3+n)} + \ldots \right\}. \end{split}$$

We can see a pattern in the denominator,

#	denominator											
0	1											
1			(1+n)									
2	2^{4+n}	2!n!	(1+n)(2+n)									
3	2^{6+n}		(1+n)(2+n)(3+n)									

which can be expressed in terms of Γ functions:

$$\Gamma(m+n+1) = (m+n)!$$

= 1 × 2 × 3 × ... × n × (n+1) × ... × (n+m)
= n!(n+1)(n+2)...(n+m).

Note that this shows that the size of n relative to m is important. This will become relevant later. For n < m we therefore have a general expression for the $m^{\rm th}$ term of the series

$$\frac{(-1)^m z^{2m+n}}{2^{2m+n} m! \Gamma(m+n+1)}.$$

Clearly this can also be done for the second solution. Hence we have an infinite summation expression for both sets of solutions. We call these J_n and J_{-n} , which are in fact the functions defined in definition 2.2.

$$J_n(z) = \left(\frac{z}{2}\right)^n \sum_{m=0}^{\infty} \frac{(-1)^m (z/2)^{2m}}{m!\Gamma(m+n+1)},$$
$$J_{-n}(z) = \left(\frac{z}{2}\right)^{-n} \sum_{m=0}^{\infty} \frac{(-1)^m (z/2)^{2m}}{m!\Gamma(m-n+1)}.$$

For ν not an integer, the collection of Bessel functions of different ν is linearly independent and is the general soltion to 2.1. However if $\nu = n \in \mathbb{Z}$ Bessel functions are linearly dependent. In particular, the following identity holds.

Proposition 2.4. For $n \in \mathbb{Z}$,

$$J_n(z) = (-1)^n J_{-n}(z). (2.11)$$

Another useful result using Bessel functions of the first kind is the Jacobi expansion. This gives us a way to rewrite exponential functions as infinite sums of Bessel functions.

Proposition 2.5. The Jacobi expansion.

$$e^{i\omega cos\varphi} = \sum_{n=-\infty}^{\infty} i^n J_n(\omega) e^{in\varphi} = \sum_{n=0}^{\infty} \epsilon_n i^n J_n(\omega) cos(n\varphi)$$

where ϵ_n is the Neumann factor, defined as follows.

$$\epsilon_n = \left\{ \begin{array}{ll} 1 & n = 0 \\ 2 & n \ge 1 \end{array} \right.$$

Proof. TBD $[5, \S 2.5]$

2.2 Bessel functions of the second kind

Bessel functions of the second kind, or Neumann functions are defined as a linear combination of J_{ν} and $J_{-\nu}$. These are useful because for $\nu = n$ an intger, Bessel equations are linearly dependent on each other. In fact, the following relationship holds [3]

$$J_{-n}(z) = (-1)^n J_n(z)$$

We can define another solution to the Bessel differential equation, the Neumann function.

Definition 2.6. Bessel functions of the second hand, or Neumann functions of order ν and argument z are defined as follows.

$$Y_{\nu}(z) = \frac{J_{\nu}(z)\cos(\nu\pi) - J_{-\nu}(z)}{\sin(\nu\pi)}$$

However for integer $\nu=n$ this is undefined – in fact the left hand side is 0/0. In order to have a meaningful defintion of Y_n we apply L'Hôpital's rule.

$$Y_n(z) = \lim_{\nu \to n} \frac{J_{\nu}(z)\cos(\nu\pi) - J_{-\nu}(z)}{\sin(\nu\pi)}$$
$$= \lim_{\nu \to n} \frac{\partial}{\partial \nu} \frac{J_{\nu}(z)\cos(\nu\pi) - J_{-\nu}(z)}{\sin(\nu\pi)}$$

2.3 Bessel functions of the third kind

Definition 2.7. Cylindrical functions of the third kind or Hankel functions, are linear combinations of Bessel functions of the first and second kind.

$$H_{\nu}^{(1)}(z) = J_{\nu}(z) + iY_{\nu}(z)$$

$$H_{\nu}^{(2)}(z) = J_{\nu}(z) - iY_{\nu}(z)$$

In particular, for $\nu = n \in \mathbb{Z}$,

$$H_{\nu}^{(1)}(z) = \lim_{\nu \to n} \frac{J_{\nu}(z) - e^{-\nu \pi i} J_{-\nu}(z)}{i \sin(\nu \pi)}$$

$$H_{\nu}^{(2)}(z) = \lim_{\nu \to n} \frac{J_{\nu}(z) - e^{\nu \pi i} J_{-\nu}(z)}{-i \sin(\nu \pi)}$$

from [2].

The following identities are well known [2] and will be useful later on in the project.

Proposition 2.8.

$$\begin{split} H_{-\nu}^{(1)}(z) &= e^{i\nu\pi} H_{-\nu}^{(1)}(z) \\ H_{-\nu}^{(2)}(z) &= e^{-i\nu\pi} H_{-\nu}^{(2)}(z) \end{split}$$

Proof. Not given.

2.4 Limits of Bessel functions at the origin

Proposition 2.9. Bessel functions of the first kind of integer order are well defined at the origin. In particular,

$$J_n(0) = \begin{cases} 1 & n = 0 \\ 0 & n \neq 0 \end{cases}$$
 (2.12)

Proof. This is immediate from the definition of Bessel functions (definition 2.2).

$$J_n(x) = \sum_{m=0}^{\infty} \frac{(-1)^m (x/2)^{n+2m}}{m!(n+m)!}$$

$$= \frac{(-1)^0 (x/2)^n}{0!n!} + \frac{(-1)^1 (x/2)^{n+2}}{1!(n+1)!} + \frac{(-1)^2 (x/2)^{n+4}}{2!(n+2)!} + \cdots$$

$$= \left(\frac{x}{2}\right)^n \left[\frac{1}{n!} - \frac{(x/2)^2}{(n+1)!} + \frac{(x/2)^4}{2(n+2)!} + \cdots\right]$$

$$\therefore J_0(x) = 1 - \frac{(x/2)^2}{2} + \frac{(x/2)^4}{12} + \cdots$$

Hence the function is well defined at x = 0, and 2.12 holds for all $n \in \mathbb{Z}$.

This result is clearly shown in Fig 2.1.

Proposition 2.10. Neumann functions are singular at the origin.

Proof. From the definition of Neumann functions (definition $\ref{eq:proof}$) we know that for n integer

$$Y_n(z=0) = \lim_{\nu \to n} \frac{J_{\nu}(0)\cos(\nu\pi) - J_{-\nu}(0)}{\sin(\nu\pi)}$$
 (2.13)

First, consider the limit of the numerator as $\nu \to \text{integer}$. Then

$$J_{\nu}(0) \to J_{n}(0) = \begin{cases} 1 & n = 0 \\ 0 & n \neq 0 \end{cases} \text{ from proposition 2.9,}$$

$$J_{-\nu}(0) \to (-1)^{n} J_{n}(0) = (-1)^{n} \begin{cases} 1 & n = 0 \\ 0 & n \neq 0 \end{cases} = \begin{cases} 1 & n = 0 \\ 0 & n \neq 0 \end{cases} \text{ from proposition 2.4.}$$
Hence $J_{\pm\nu}(0) \to \begin{cases} 1 & n = 0 \\ 0 & n \neq 0 \end{cases}$

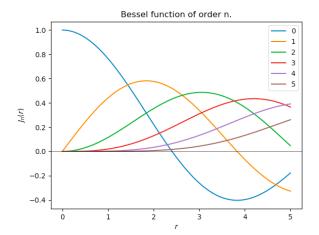


Figure 2.1: Bessel functions of integer order.

Additionally,

$$\cos(\nu\pi) \to (-1)^n$$
.

We broady have two cases for the numerator, n = 0 and $n \neq 0$.

$$J_{\nu}(0)\cos(\nu\pi) - J_{\nu}(0) \rightarrow \begin{cases} 1 \times 1 - 1 = 0 & n = 0\\ 0 \times 1 - 0 = 0 & n \neq 0 \end{cases}$$

Now for the denominatory, clearly

$$\sin(\nu\pi) \to 0.$$

This gives us the indeterminate limit 0/0 at x = 0 as $\nu \to \text{integer}$.

Proposition 2.11. Hankel functions are singular at the origin.

Proof. This follows directly from the definition of Hankel functions for $n \in \mathbb{Z}$ (definition 2.7), and can be proven in the same way as proposition 2.10.

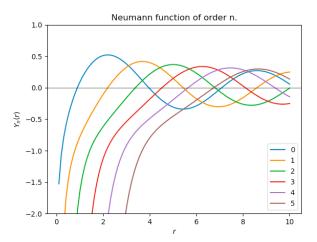


Figure 2.2: Neumann functions of integer order.

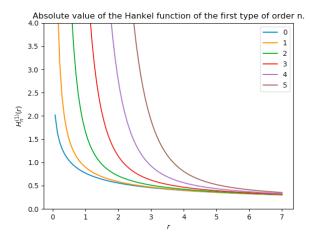


Figure 2.3: Hankel functions of integer order.

Chapter 3

Scattering around a circular cylinder

3.1 Introduction to the problem

For this problem we consider a plane wave propagates from infinity onto a cylinder centered at the origin and of radius σ , as depicted in Fig 3.1. We will attempt to find an expression for the velocity field of this wave as it scatters around the cylinder. We will consider two different boundary conditions, Neumann and Dirichlet, and will find expressions for both of these.

Throughout this problem we will be concerned with finding an expression for the total velocity field around the cylinder, **u**. As we showed in §??, it will be sufficient for us to seek $\Phi(x, y)$, since this is a 2D problem.

Let $\Phi_{\rm tot} = \Phi_{\rm in} + \Phi_{\rm sc}$, where $\Phi_{\rm in}$ is the incident field, and $\Phi_{\rm sc}$ is the scattered field. All three of these must satisfy the Helmholtz equation.

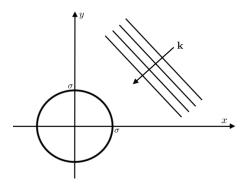


Figure 3.1: Problem 1

3.2 The incident field

First let us consider Φ_{in} , the incident field. We choose Cartesian coordinates (x, y), and polar coordinates (r, θ) .

Proposition 3.1. The incident field has the form

$$\Phi_{in} = e^{-i(\mathbf{k} \cdot \mathbf{x})} \tag{3.1}$$

Proof. We need to show that this expression for $\Phi_{\rm in}$ satisfies the Helmholtz equation, (1.24).

$$\nabla^2 \Phi_{\text{in}} = \left[\frac{\partial^2}{\partial x^2} + \frac{\partial^2}{\partial y^2} \right] e^{-i(\mathbf{k} \cdot \mathbf{x})}$$
$$= (-i)^2 a^2 e^{-i(ax+by)} + (-i)^2 b^2 e^{-i(ax+by)}$$
$$= -(a^2 + b^2) \Phi_{\text{in}}$$

Then,

$$\nabla^2 \Phi_{\rm in} + k^2 \Phi_{\rm in} = -(a^2 + b^2) \Phi_{\rm in} + k^2 \Phi_{\rm in} = 0$$
$$\Rightarrow k^2 - (a^2 + b^2) = 0$$

which is true by definition of the wave vector \mathbf{k} (see definition 1.5).

Proposition 3.2. The incident field can be expressed as an infinite sum as follows.

$$\Phi_{in} = \sum_{n=0}^{\infty} \epsilon_n i^n J_n(kr) \cos(n(\theta - \alpha))$$

Proof. Follows directly from Propositions 3.1 and 2.5.

3.3 The scattered field

To find the expression for the scattered field we will again use the method of separation of variables. We make two assumptions for the potential Φ_{sc} :

- (i) it is separable into two indepdent functions, one for r and one for θ , and
- (ii) it satisfies the Helmholtz equation.

Proposition 3.3. With these two assumptions, we get two independent differential equations to solve to find the radial and azimuthal components of the velocity field.

$$\frac{d^2\Theta}{d\theta^2} + \hat{\nu}\Theta = 0, \text{ and}$$
 (3.2)

$$r^{2}\frac{d^{2}R}{dr^{2}} + r\frac{dR}{dr} + (k^{2}r^{2} - \hat{\nu})R = 0.$$
 (3.3)

Where $\hat{\nu} \in \mathbb{C}$.

Proof. From assumption (i) we have

$$\Phi_{\rm sc} = R(r)\Theta(\theta),\tag{3.4}$$

and from (ii) $\nabla^2 \Phi_{\rm sc} + k^2 \Phi_{\rm sc} = 0. \tag{3.5}$

Hence,

$$\begin{split} \frac{1}{r}\frac{\partial}{\partial r}\left(r\frac{\partial}{\partial r}[R(r)\Theta(\theta)]\right) + \frac{1}{r^2}\frac{\partial^2}{\partial \theta^2}[R(r)\Theta(\theta)] + k^2R(r)\Theta(\theta) &= 0\\ \Theta(\theta)\left(\frac{1}{r}\frac{dR(r)}{dr} + \frac{d^2R(r)}{dr^2}\right) + \frac{R(r)}{r^2}\left(\frac{d^2\Theta(\theta)}{d\theta^2}\right) + k^2R(r)\Theta(\theta) &= 0\\ \Theta\left(\frac{1}{r}R' + R''\right) + \frac{1}{r^2}R\Theta'' + k^2R\Theta &= 0\\ r^2\frac{R''}{R} + r\frac{R'}{R} + (kr)^2 &= -\frac{\Theta''}{\Theta} \end{split}$$

For this to be true we must have the left hand side and the right hand side equal to the same constant, $\hat{\nu}$. That is,

$$r^{2}\frac{R''}{R} + r\frac{R'}{R} + (kr)^{2} = \hat{\nu}$$

and $\frac{\Theta''}{\Theta} = -\hat{\nu}$

as required.

Theorem 3.4. The principle of superposition for second order homogeneous linear equations is that statement that if y_1 and y_2 are any two solutions to the equation

$$\ddot{y} + p(t)\dot{y} + q(t)y = 0$$

then any function of the form $y_0 = C_1y_1 + C_2y_2$ is also a solution of the equation.

Proof. Consider the function y_0 as defined above. Then

$$\dot{y}_0 = C_1 \dot{y}_1 + C_2 \dot{y}_2$$
$$\ddot{y}_0 = C_1 \ddot{y}_1 + C_2 \ddot{y}_2.$$

So the ODE becomes

$$C_1\ddot{y}_1 + C_2\ddot{y}_2 + p(t)[C_1\dot{y}_1 + C_2\dot{y}_2] + q(t)[C_1y_1 + C_2y_2] = 0$$

which holds if and only if

$$\begin{cases} C_1[\ddot{y_1} + p(t)\dot{y_1} + q(t)y_1] = 0 \text{ and} \\ C_2[\ddot{y_2} + p(t)\dot{y_2} + q(t)y_2] = 0. \end{cases}$$

By definition, y_1 and y_2 are solutions to the ODE, therefore $y_0 = C_1y_1 + C_2y_2$ is also a solution for any constants C_1 , C_2 as required.

Proposition 3.5. The expression

$$\Theta(\theta) = \sum_{n=0}^{\infty} A_n \cos(n\theta) + B_n \sin(n\theta)$$

is a general solution to (3.2).

Proof. Firstly, we want to show that $\nu = n \in \mathbb{Z}$. We consider three cases.

Case 1. Let $\hat{\nu} = 0$. This gives a linear solution:

$$\Theta(\theta) = A_1 \theta + B_1. \tag{3.6}$$

Case 2. Let $\hat{\nu} = \nu^2 < 0$. Then we get an solution of exponential form.:

$$\Theta(\theta) = A_2 e^{\nu \theta} + B_2 e^{-\nu \theta}. \tag{3.7}$$

Case 3. Let $\hat{\nu} = -\nu^2 < 0$. This gives a solution of trigonometric form:

$$\Theta(\theta) = A_3 \cos(\nu \theta) + B_3 \sin(\nu \theta). \tag{3.8}$$

Since θ is the polar angular coordinate, we expect our solution to be 2π periodic. We can therefore discount Case 2. Case 1 is only periodic in the trivial case where $A_1 = 0$, and this is included in Case 3. We can therefore assume that $\hat{\nu} = -\nu^2 \leq 0$.

Since our solution must be 2π periodic, we have

$$\Theta(\theta) = \Theta(\theta + 2\pi)$$

$$A\cos(\nu\theta) + B\sin(\nu\theta) = A\cos(\nu\theta + 2\pi\nu) + B\sin(\nu\theta + 2\pi\nu)$$

$$A\cos(\nu\theta) + B\sin(\nu\theta)$$

$$= A[\cos(\nu\theta)\cos(2\pi\nu) - \sin(2\pi\nu)\sin(\nu\theta)] + B[\sin(\nu\theta)\cos(2\pi\nu) + \cos(\nu\theta)\sin(2\pi\nu)]$$

$$\therefore A\cos(\nu\theta) + B\sin(\nu\theta)$$

$$= \cos(\nu\theta)[A\cos(2\pi\nu) + B\sin(2\pi\nu)] + \sin(\nu\theta)[B\cos(2\pi\nu) - A\sin(2\pi\nu)]$$

So we have

$$A = A\cos(2\pi\nu) + B\sin(2\pi\nu) \text{ and}$$

$$B = B\cos(2\pi\nu) - A\sin(2\pi\nu).$$

Or equivalently,

$$\begin{pmatrix} 1 - \cos(2\pi\nu) & -\sin(2\pi\nu) \\ \sin(2\pi\nu) & 1 - \cos(2\pi\nu) \end{pmatrix} \begin{pmatrix} A \\ B \end{pmatrix} = 0$$
 (3.9)

We'll call the matrix on the left hand side \mathbf{M} . For (3.9) to be true, $\det(\mathbf{M}) = 0$, and so

$$(1 - \cos(2\pi\nu))^2 + (\sin(2\pi\nu))^2 = 0$$
$$1 - 2\cos(2\pi\nu) + \cos^2(2\pi\nu) + \sin^2(2\pi\nu) = 0$$
$$2 - 2\cos(2\pi\nu) = 0$$
$$\cos(2\pi\nu) = 1$$

Hence $\nu = n \in \mathbb{Z}$ as required.

We have therefore shown that

$$A\cos(n\theta) + B\sin(n\theta) \tag{3.10}$$

are particular solutions to (3.2) for all A, B constants and $n \in \mathbb{Z}$. Hence by the principle of superposition, any linear combination of these is also a soltion to (3.2). Hence we have the general solution

$$\sum_{n=0}^{\infty} A_n \cos(n\theta) + B_n \sin(n\theta)$$

for A_n, B_n constants as required.

We now seek a solution to the radial component of this field. We now know that $\hat{\nu} = \nu^2$, so we can rewrite (3.3) as follows:

$$r^{2}\frac{d^{2}R}{dr^{2}} + r\frac{dR}{dr} + (k^{2}r^{2} - \nu^{2})R = 0.$$
 (3.11)

Proposition 3.6. Equation (3.11) is a Bessel differential equation of order ν .

Proof. Consider the substitution r = kz. Then

$$\frac{dR}{dr} = \frac{1}{k} \frac{dR}{dz}, \quad \frac{d^2R}{dr^2} = \frac{1}{k^2} \frac{d^2R}{dz^2}.$$

So (3.11) becomes

$$\frac{r^2}{k^2}\frac{d^2R}{dz^2} + \frac{r}{k}\frac{dR}{dz} + (k^2r^2 - \nu^2)R = 0, \tag{3.12}$$

$$z^{2}\frac{d^{2}R}{dz^{2}} + z\frac{dR}{dz} + (z^{2} - \nu^{2})R = 0.$$
 (3.13)

This fits the defintion of the Bessel differential equation (2.1).

Since R(kr) satisfies a Bessel differential equation, the Bessel functions are solutions, and by the superposition principle any linear superposition of these is also a solution. We will need to consider the Sommerfeld radiation condition in order specify the general solution for R(r).

Definition 3.7. The Sommerfeld radiation condition. [5]

$$r^{1/2}\left(\frac{\partial\Phi_{sc}}{\partial r} - ik\Phi_{sc}\right) \to 0 \text{ as } r \to \infty$$

Naively, the Sommerfeld radiation condition states that wave diffuses as $r \to \infty$, and that the scattered waves are not reflecting back and incoming from infinity – something we wouldn't expect to happen physically. It is therefore reasonable to apply this condition to our problem.

From now on we refer to $H_n^{(1)}$ as H_n for simplicity.

Proposition 3.8. Hankel functions of the first kind satisfy the Sommerfeld radiation condition.

Proof. It is known that [5]

$$H_n(kr) \sim \sqrt{\frac{2}{\pi kr}} e^{i(kr - \frac{n\pi}{2} - \frac{\pi}{4})}$$
 as $r \to \infty$ (3.14)

Then as $r \to \infty$

$$\frac{\partial H_n(kr)}{\partial r} \sim \frac{d}{dr} \left\{ \sqrt{\frac{2}{k\pi}} r^{-1/2} e^{i(kr - n\pi/2 - \pi/4)} \right\}
\sim \left\{ \sqrt{\frac{2}{k\pi}} \frac{d}{dr} (r^{-1/2}) e^{i(kr - n\pi/2 - \pi/4)} + \sqrt{\frac{2}{k\pi}} r^{-1/2} \frac{d}{dr} (e^{i(kr - n\pi/2 - \pi/4)}) \right\}
\sim \sqrt{\frac{2}{k\pi}} \left\{ \left(-\frac{1}{2} \right) r^{-3/2} e^{i(kr - n\pi/2 - \pi/4)} + r^{-1/2} (ik) e^{i(kr - n\pi/2 - \pi/4)} \right\}
\sim \sqrt{\frac{2}{kr\pi}} e^{i(kr - n\pi/2 - \pi/4)} \left\{ \left(-\frac{1}{2r} \right) + ik \right\}
\sim H_n(kr) \left\{ \left(-\frac{1}{2r} \right) + ik \right\}.$$

Hence we have

$$\begin{split} r^{1/2} \left(\frac{\partial H_n(kr)}{\partial r} - ikH_n(kr) \right) &\sim r^{1/2} \left(H_n(kr) \left\{ \left(-\frac{1}{2r} \right) + ik - ik \right\} \right) \\ &\sim \left(-\frac{1}{2r} \right) \sqrt{\frac{2}{k\pi}} e^{i(kr - n\pi/2 - \pi/4)} \\ &\sim -\sqrt{\frac{1}{2kr^2\pi}} e^{i(kr - n\pi/2 - \pi/4)} \end{split}$$

We can now show that this tends to 0 as $r\to\infty$, satisfying the Sommerfeld radiation condition. Consider the behaviour real part as $r\to\infty$

$$\sim -\frac{1}{r}\cos kr,$$

and the imaginary part

$$\sim -\frac{1}{r}\sin kr.$$

Both of these tend to 0 as $r \to \infty$. Hence we have shown that if $R(r) = H_n(kr)$, Φ_{sc} will satisfy the Sommerfeld radiation condition.

We can now combine our solutions for Θ and R to find an expression for Φ_{sc} .

Proposition 3.9. The general solution for scattered field can be expressed as follows.

$$\Phi_{sc} = \sum_{n=-\infty}^{\infty} \epsilon_n i^n B_n H_n(kr) \cos(n(\theta - \alpha))$$
(3.15)

for B_n a constant.

Proof. We have already showed that the radial component of the scalar potential must be a Hankel function. We have also showed that the radial component must be of the form

$$A\cos(n\theta) + B\sin(n\theta)$$
.

We expect our solution to have the same angular dependence as the incident field, since it is generated by it, so we can set the constants A, B to the following

$$cos(n\alpha)cos(n\theta) + sin(n\alpha)sin(n\theta) = cos(n(\theta - \alpha)).$$

So we have a solution of the form

$$C_n H_n(kr) \cos(n(\theta - \alpha)).$$
 (3.16)

for any constant C_n . It will be useful when setting the boundary conditions find $B_n = C_n/\epsilon_n i^n$ instead of C_n . So the general solution is

$$\sum_{n=0}^{\infty} \epsilon_n i^n B_n H_n(kr) \cos(n(\theta - \alpha))$$
(3.17)

as expected.

3.4 Boundary contions

At the beginning of the chapter we defined

$$\Phi_{\rm tot} = \Phi_{\rm sc} + \Phi_{\rm in}$$

so we can express Φ_{tot} as follows, using (3.2)

$$\sum_{n=0}^{\infty} \epsilon_n i^n B_n [H_n(kr) + J_n(kr)] \cos(n(\theta - \alpha)). \tag{3.18}$$

The only thing left to do now is to find the value of B_n .

Neumann boundary condition

We first cosider the boundary at the cylinder wall to satisfy a Neumann boundary condition.

Definition 3.10. [5, §1.3.2] A boundary is sound-hard if

$$\frac{\partial u}{\partial r} = 0$$
, on $r = \sigma$.

Equivalently, we can express this boundary condition in terms of Φ :

$$\frac{\partial \Phi}{\partial r} = 0$$
, on $r = \sigma$.

We can now apply this to find an expression for the constant terms in (3.15). Differentiating this equation gives

$$\sum_{n=0}^{\infty} \epsilon_n k i^n \{ J'_n(kr) + B_n H'_n(kr) \} \cos(n(\theta - \alpha)) = 0$$
(3.19)

Since $\cos(n(\theta - \alpha)) \neq 0 \ \forall n, \theta$, it must be that the expression inside the braces must be zero for each n at the boundary $r = \sigma$. Hence, we get an expression for B_n :

$$B_n = \frac{J_n'(k\sigma)}{H_n'(k\sigma)}. (3.20)$$

Dirichlet boundary condition

We now consider the Dirichlet boundary condition.

Definition 3.11. [5, $\S 1.3.2$] A body is sound-soft if

$$u = 0$$
, on $r = \sigma$

Hence, $\Phi_{sc} = -\Phi_{in}$ on $r = \sigma$,

$$\sum_{n=0}^{\infty} \epsilon_n i^n B_n H_n(kr) \cos(n((\theta - \alpha))) = -\sum_{n=0}^{\infty} \epsilon_n i^n J_n(kr) \cos(n((\theta - \alpha)))$$
hence for all n , $B_n H_n(k\sigma) = -J_n(k\sigma)$

Hence the Dirichlet boundary condition specifies B_n as follows.

$$B_n = \frac{-J_n(k\sigma)}{H_n(k\sigma)} \tag{3.21}$$

3.5 Plotting the solution

Chapter 4

Scattering inside the circular cylinder

4.1 Introduction

We now want to consider what happens inside a cylinder of different density to the outside medium. We consider our same plane wave inciding on this cylinder, see Fig 4.1. The goal in this section is to find an expression for the velocity field over the entire domain.

We can divide this problem into two domains: the wave field inside the cylinder and outside the cylinder. Similar the previous problem we have

$$\Phi_{tot} = \Phi_1 + \Phi_2 + \Phi_{in} \tag{4.1}$$

where Φ_1 and Φ_2 are the potential fields for the outside and inside velocity fields respectively.

We already have an expression for the incident field from the previous chapter:

$$\Phi_{in} = e^{-i(\mathbf{k} \cdot \mathbf{x})}. (4.2)$$

Physically, we still expect the wave outside the cylinder to dissipate and satisfy the Sommerfeld Radiation Condition. Hence, the solution from the previous chapter still applies, except the constant B_n will be determined by the boundary condition specific for this problem. This is discussed later on in this chapter. So we have

$$\Phi_1 = \sum_{n=0}^{\infty} \epsilon_n i^n B_2 H_n(kr) \cos(n(\theta - \alpha)). \tag{4.3}$$

All that is left now is to find Φ_2 .

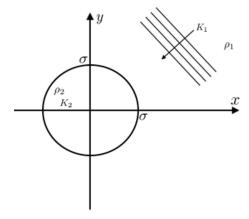


Figure 4.1: The transmission problem

4.2 Solution inside the cylinder

To recover an expression for the field outside the cylinder in the previous chapter we first of all make two assumptions: that Φ is separabale and that it satisfies the Helmholtz equation. In Proposition 3.3 we show that this leads to two independent differential equations, one for $\Theta(\theta)$ and one for R(r). The solution for $\Theta(theta)$

$$\Theta(\theta) = \sum_{n=0}^{\infty} A_n \cos(n\theta) + B_n \sin(n\theta)$$
 (4.4)

still applies, since the only addditional assumption there is that the function must be 2π periodic, which is clearly the case inside the cylinder too.

We are then left with the bessel differential equation to solve for R(r). This problem is therefore a reformulation of the one we solved previously. Where before we had a wave that was well defined as as $r \to \infty$, we now have a wave which must be well defined as $r \to 0$.

We can make use of the propositions in §2.4, where we consider the behaviour of Bessel equations of different kind as $r \to \infty$ and $r \to 0$. Only Bessel functions of the first kind are well defined as $r \to 0$ for $n \in \mathbb{Z}$.

Proposition 4.1.

$$\Phi_2 = \sum_{n=0}^{\infty} \epsilon_n i^n B_2 J_n(kr) \cos(n(\theta - \alpha))$$
(4.5)

Proof. The angular component of this solution is immediate from (4.4). The radial component of this solution is immediate from , taking into account the different requirement on limits this solution has.

We can now apply a boundary condition to find the constants we are missing.

4.3 Boundary conditions

In Chapter 1 we derived the linear wave equation from the governing equations using perturbation theory. Going back now to $\S1.3$, we have the modified Momentum equation (1.7):

$$\rho \frac{\partial \mathbf{u}}{\partial t} + \nabla p = 0.$$

We also showed in Chapter 1 that we can write $\mathbf{u} = \nabla \phi$, and that for $\phi = \text{Re}[\Phi(\mathbf{x})T(t)], T(t) = e^{-i\omega t}$, so we have

$$\begin{split} \frac{dT}{dt} &= -i\omega T(t),\\ \frac{\partial \mathbf{u}}{\partial t} &= \nabla \mathrm{Re} \left[\Phi \frac{dT}{dt} \right] = -i\omega \nabla \mathrm{Re} \left[\Phi \right] = -i\omega \nabla \phi. \end{split}$$

This means that we have a linear relationship between ϕ , the velocity field potential and p, the pressure field.

$$-i\omega\rho\nabla\phi = -\nabla p$$
$$\nabla(i\omega\rho\phi) = \nabla p$$
$$i\omega\rho\phi = p$$
$$p \propto \phi$$

Physically, we expect the pressure field to be continuous throughout the problem space, so we must also have a continuous velocity potential.

$$p_1 = p_2 \Leftrightarrow \rho_1 \phi_1 = \rho_2 \phi_2$$

Equivalently,

$$\rho_1 \phi_1 = \rho_2 \phi_2$$

$$\Leftrightarrow \rho_1 \operatorname{Re}[\Phi_1 T(t)] = \rho_2 \operatorname{Re}[\Phi_2 T(t)]$$

$$\Leftrightarrow \rho_1 \Phi_1 = \rho_2 \Phi_2$$

since the function T does not vary with position, so it will remain the same inside and outside the cylinder. It is useful consider the derivatives of Φ instead,

$$\rho_1 \Phi_1 = \rho_2 \Phi_2$$

$$\Leftrightarrow \rho_1 \frac{\partial \Phi_1}{\partial n} = \rho_2 \frac{\partial \Phi_2}{\partial n}.$$

Where the notation $\partial/\partial n$ is shorthand for $\nabla \cdot \mathbf{n}$, for \mathbf{n} is the normal to the boundary. In particular, we're interested in what happens at the walls of the cylinder, the boundary $r = \sigma$. The normal in polar coordinates (r, θ) is $\mathbf{n} = (1, 0)$, hence we have

$$\rho_1 \frac{\partial \Phi_1}{\partial r} \bigg|_{r=\sigma} = \rho_2 \frac{\partial \Phi_2}{\partial r} \bigg|_{r=\sigma}. \tag{4.6}$$

This is the transmission boundary condition.

Proposition 4.2. The transmission boundary condition leads to the following relationship between the two constants

$$\frac{B_1}{B_2} = \frac{\rho_2 J_n'(k\sigma)}{\rho_1 H_n'(k\sigma)}$$

Proof. For simplicity we compare the n^{th} term of the infinite sums, instead of the sums as a whole. We have

$$\frac{\partial \Phi_1^n}{\partial r} = \epsilon_n i^n B_1 H'_n(kr) \cos(n(\theta - \alpha)),$$

$$\frac{\partial \Phi_2^n}{\partial r} = \epsilon_n i^n B_1 J'_n(kr) \cos(n(\theta - \alpha)).$$

Hence for any given n

$$\rho_1 \frac{\partial \Phi_1}{\partial r} \bigg|_{r=\sigma} = \rho_2 \frac{\partial \Phi_2}{\partial r} \bigg|_{r=\sigma}$$

$$\rho_1 B_1 H'_n(k\sigma) = \rho_2 B_1 J'_n(k\sigma)$$

$$\frac{B_1}{B_2} = \frac{\rho_2 J'_n(k\sigma)}{\rho_1 H'_n(k\sigma)}$$

as required.

However this doesn't give us a unique solution for the constants, we need another boundary condition, for example the specific velocity at the boundary. If we can approximate this velocity as an infinite sum

$$\sum_{n=0}^{\infty} \epsilon_n i^n U_{\sigma} \cos(n(\theta - \alpha)) \tag{4.7}$$

we can find unique constants B_1 and B_2 in terms of Bessel functions that satisfy the transmission boundary condition and give the correct velocity at the boundary. The Dirichlet boundary condition is a special case of this.

Chapter 5

Plotter tool

5.1 Introduction

The goal of this tool was to plot the scattered field. I took Prof. Guettel's Introduction to Python in 2nd Year and was interested in learning more about using the language.

I started off with a text file on my laptop but quickly realised I would benefit from version controlling it, so I created a repository on Bitbucket. You can access it here. It also helped me version control this document, since it became quite complex quickly.

In Prof. Guettel's introduction to Python we exclusively used functions to build a game of Othello that ran in the command line. This is very different to what I have done here, where I would need the programme to output the file of the plotted field. Additionally, this tool became many orders of magnitude more complex because of the nature of the problem and I thought it appropriate to employ an object oriented approach.

I used four different libraries for this project, namely numpy, matplotlib.pyplot, scipy.special and mpmath.

5.2 Approach

My tool went through a lot of different verisons but in it's final state it is comprised of four python files and one json file. The json file was a late addition which made it very easy to set and carry over values for variables, which originally had to be set for every particular wave instantiation.

The json file is called data.txt and is not very complex:

```
1 {
2    "axis_length" : [int],
3    "axis_delta" : [int],
4    "truncation" : [int],
5    "wavevector" : [[float], [float]],
6    "cylinder_radius" : [float],
```

```
"speed_of_sound": 343,
"boundary_type": [str],
"field_type": [str]
```

however this data needs to be brought into the tool. For this I created the inputs.py file, which holds the Inputs class. This class is then fed through to all other classes so all the variables throughout the tool are set by the data.txt file. This was a big change from having the variables be determined independently at different points in the plotting process, but I think it makes much more sense now, and it is easier to expand upon.

The plotter.py file holds two classes: Main and Wave. The Main class is used of run the programme itself, and the Wave class holds all the functions that are common to all wave instantiations. The fields.py file holds subclasses which are instantiations of the Wave class. Finally we have the grpahics.py file which holds the Graphics class where the plots are created.

Within the Main class I defined the run class, which runs the tool when it is compiled as a python script from the command line. I also define different functions for different fields I want to plot in this class, so that it is easy to call them. For example, for the cylinder scattering problem I call

```
self.create_field_around_cylinder(self.graph)
where I have defined

def create_field_around_cylinder(self, graph):
    field = CylinderField()
```

and self.graph = Graphics was set within the __init__ constructor method.

5.3 The Inputs class

graph.heat_map(field)

The Inputs class has two main objectives, first to read the data.txt file, and to create local variables that can be passed through to the other classes. To do this we first import the json library, and then define a function to read the file.

```
def read_file(self):
    file = open(r"data.txt", "r")
    return json.load(file)
```

This function returns a dictionary containing all the data in the json file. I found it was better to create a dictionary this way rather than in one of the python files since it reduces the chances of me accidentally deleting or editing code. This is then used in the **set_params** function to set the variables themselves.

The data.txt file was originally read as a csv file instead of json. This became cumbersome very quickly though, since csv are read line by line. The only way to tell the reader which bit of information to pass through is to point at a line and position which is prone to human error. In contrast, with json you give all the variables a name, and point to the information you want using

that name which is much more human friendly. The syntax is also pretty simple so it did not require too much extra research from my part.

Since all the information in data.txt is inputted manually I decided to make sure to do some error handling at this stage, so that if I have inputted the wrong variable type it will be caught immediately and won't cause bugs that would be hard to pinpoint later on.

```
def set_params(self):
2
      dict = self.read_file()
3
      ## TYPE OF BCS
4
      self.boundary_type = dict['boundary_type']
5
6
      ## FIELD TYPE
      self.field_type = dict['field_type']
      ## AXIS LENGTH
10
11
      try:
12
           self.axis_length = float(dict['axis_length'])
      except ValueError:
13
          self.axis_length = 5
14
          print('ERROR: input for axis length must be a float. Has
15
      been set to default.')
16
      ## AXIS DELTA
17
18
      try:
          self.axis_delta = int(dict['axis_delta'])
19
      except ValueError:
20
          self.axis_delta = 100
21
          print ('ERROR: input for axis delta must be a int. Has been
22
      set to default.')
23
24
      ## TRUNCATION
25
          self.truncation = int(dict['truncation'])
26
27
      except ValueError:
          self.truncation = 50
28
          print('ERROR: input for truncation must be an integer. Has
      been set to default.')
30
      ## WAVEVECTOR
31
      try:
32
          self.wavevector = [float(x) for x in dict['wavevector']]
33
      except ValueError:
34
          self.wavevector = [-1, -1]
35
          print('ERROR: inputs for wavevector must be two floats. Has
36
       been set to default.')
      ## CYLINDER RADIUS
38
39
      try:
          self.cylinder_radius = float(dict['cylinder_radius'])
40
      except ValueError:
41
42
          self.cylinder_radius = 1
          print('ERROR: input for cylinder radius must be a float.
43
      Has been set to default.')
44
45
      ## SPEED OF SOUND
```

```
try:
    self.speed_of_sound = float(dict['speed_of_sound'])

except ValueError:
    self.speed_of_sound = 343
    print('ERROR: input for speed of sound must be a float. Has been set to default.')
```

My error handling including setting the variable to some default value. This is because the plotting tool ended up being fairly slow on my laptop so I didn't want to be in the position where I'd waited for a few minutes only to get an error if I was trying to test some other aspect of my code. I'd still be alerted to the error in the console, so I'd know what variable was not actually what I expected it to be, but for the most part the code would run.

These two are the main functions for the class, but I also defined functions to easily retrieve variables, whether Inputs has been passed through as a parent class or not. For this we have functions such as

```
def get_axis_length(self):
    return self.axis_length
```

and other similar ones for all the variables. Some variables I use need to be computed, and it makes sense to do it at this stage. So we have

```
def get_coord_series(self):
    return np.linspace(-self.get_axis_length(),
        self.get_axis_length(), self.get_axis_delta())
```

which defines the X and Y coordinate series. And some others like

5.4 The Graphics class

The Graphics class is equipped with two different types of plots: heat_map and contour. Both of these are constructed in the same way:

```
def contour(self, wave, xlabel='x', ylabel='y'):
    plt.contour(wave.get_Z(), extent=wave.get_extent())
    self.label_plot(wave, xlabel, ylabel)
    self.draw_plot()
```

where contour is replaced by imshow for the heat map.

Here the specific wave instantiation, wave, is fed through to the contour function in matplotlib.pyplot which returns the set of contour lines for the heights given by wave.get_Z. I then add labels to my plot, and the draw_plot function draws it.

The label_plot function looks for the title I have set for my wave instantiation using the wave.get_name function, along with labels for the axes.

The plotting function brings it all together

```
def draw_plot(self, wave):
    self.draw_disk_overlay(wave)
    plt.colorbar()
    plt.show()
```

where the draw_disk_overlay function creates a solid disk in the plot to block out the area where the field should not be calculated inside the cylinder. The size of this disk is pulled from the specific wave instantiation using get_cylinder_radius and plotted with pyplot.

```
def draw_disk_overlay(self, wave):
    r = wave.get_cylinder_radius()
    plt.gca().add_patch(plt.Circle((0,0),r, fc='#36859F'))
```

5.5 The Wave class

This is fairly big class but its functions can be divided up into three main categories: plot information, constants, and mathematical functions. It makes sense to keep them all within one class because all the specific wave instantiations will make use of these functions.

5.5.1 Plot information

Throughout this project I have attempted to name my functions to best represent the action they perform. For instance get_wavevector returns the wavevector, self.wavevector, whereas set_wavevector(k) sets k = self.wavevector. This is especially useful when setting and retrieving these constants within the specific wave instantiations.

Following this convention I have a series of functions that set or retrieve information about the specific plot.

The functions set/get_name, set and retrieve the name of the plot; get_X, get_Y and get_Z retrieve the three coordinate arrays; set/get_axis_length and set and retrieve the range of x and y; set/get_axis_delta set and retrieve the granularity of the plot.

The axis length functions are additionally also used to specify an 'extent' function, get_extent, which is used in the Graphics class to make sure the axis labels in the plot are over the correct range (see 5.4).

```
def get_extent(self):
    return [-self.get_axis_length(), self.get_axis_length(),
```

```
-self.get_axis_length(), self.get_axis_length()]
```

Finally, the Wave class is initalised by setting the arrays that will constitute our domain: self.X, self.Y = self.get_xy_series(), where this function is defined as follows.

TODO: need to fix how x and y are defined.

Now that we have defined the cartesian coordinates x and y, we can use them to define r and θ . We define r as follows, using the number library:

TODO: explain why x * x instead of x^2 .

The angular coordinate is particularly interesting because it needs work in all four quadrants of our plotted field. Numpy offers two versions of the $\arctan(\theta)$ function, numpy.arctan and numpy.arctan2. The first returns the angle $\theta \in [\frac{\pi}{2}, \frac{\pi}{2}]$, that is, (x,y) in the rightmost quadrants. We don't expect our field to be symmetric around x=0, so we need to use the latter function, which returns $\theta \in [\pi, -\pi]$.

```
def get_theta(self):
    return np.arctan2(self.get_X(), self.get_Y())
```

5.5.2 Wave constants

The second set of functions defined within the Wave class consist of the physical constants of the problem. These are determined by the wavenumber, which is set and retrieved using get/set_wavevector for each wave instantiation. The wavevector is an array length two, such that $\mathbf{k} = (a, b) = (k\cos\alpha, k\sin\alpha)$.

From this wave vector we can calculate the wavenumber, k,

```
def get_wavenumber(self):
    return np.sqrt(self.wavevector[0]*self.wavevector[0]
    + self.wavevector[1]*self.wavevector[1])
```

the incident angle, α , again using arctan2:

```
def get_incident_angle(self):
    return np.arctan2(self.wavevector[0], self.wavevector[1])
```

For the purposes of this project, I set the speed of sound to 343 ms^{-1} . Now we can calculate $\omega = kc$, the frequency of the wave (see Definition 1.6).

```
def get_omega(self):
    return self.get_speed_of_sound()*self.get_wavenumber()
```

Our solution deals with sums to infinity, so we must set a truncation numer. This is done with get/set_truncation. Similarly, we need to specify the radius of the circle we are concerned with. This is set and retrieved using get/set_cylinder_radius.

5.5.3 Mathematical functions

Finally, we describe the Neumann factor, as defined in 2.5. I added an error message to make sure the function behaves as expected.

```
def get_neumann_factor(self, n):
    if n==0:
        return 1
    elif n > 0:
        return 2
    else:
        print('ERROR: Invalid n for Neumann factor')
```

5.6 Particular Wave instantiations

All the classes in this file are subclasses of Wave. They are initialised with the superconstructor referring back to the parent class so that they all inherit the functions and variables of Wave().

```
def __init__(self):
    print('[Field_name] started...')

self.set_parameters()
self.set_name("Example name")

super(Field_name, self).__init__()

self.Z = self.get_z_series()
```

Note that the superconstructor needs to go stricly *after* the parameters are set. This is to override any defaults I have set in Wave. The set_paramaters function sets the specific values for the wavevector, truncation number, radius, and the range and granularity of the grid.

The array self.Z is what Graphics will plot. Each value in this array will be calculated by a (truncated) infinite sum depending on the coordinates r and θ .

```
def get_z_series(self):
    return self.get_sum(self.get_r(), self.get_theta())
```

We can now exploit the fact that our solutions for this field are separable to write

```
total field = constant terms \cdot angular terms \cdot radial terms. (5.1)
```

```
def get_sum(self, r, theta):
    z = 0  #Initialising
    for n in range(self.truncation):
```

```
z += self.get_constant_term(n) * self.get_angular_term(n,
theta) * self.get_radial_term(n, r)
return z.real
```

We can now define what these constant, angular and radial terms are for each specific field.

5.6.1 The scattered field around a cylinder

Constant term

In this case, we have two types of constant terms: Neumann or Dirichlet. One could choose to define two separate functions get_dirichlet_constants and get_neumann_constants, but I've simply defined my function to take a type argument which is set to Neumann by default. I added an error message to make sure the function behaves as expected.

```
def get_constant_term(self, n, type='neumann'):
    if type == 'neumann':
        return self.get_neumann_factor(n) * np.power(1j,n) * self.
        get_neumann_bc(n)
    elif type == 'dirichlet':
        return self.get_neumann_factor(n) * np.power(1j,n) * self.
        get_dirichlet_bc(n)
    else:
        print('ERROR: Invalid type in CylinderField.
        get_constant_term')
```

Where get_neumann_bc and get_dirichlet_bc are defined as follows.

```
def get_neumann_bc(self, n):
    return sp.jvp(n, self.get_wavenumber() * self.
    get_cylinder_radius()) / sp.h1vp(n, self.get_wavenumber() *
    self.get_cylinder_radius())
```

```
def get_dirichlet_bc(self, n):
    return None #TBD
```

The function $\operatorname{sp.jvp}(v, z, m=1)$ computes the m^{th} derivative of the Bessel function of the first kind of order v and argument z. It is provided by the $\operatorname{scipy.special}$ library, imported as sp here. Similarly $\operatorname{sp.hlvp}(v, z, m=1)$ computes the m^{th} derivative of the Hankel function of the first kind of order v and argument z.

Radial dependence

```
def get_radial_term(self, n, r):
    return ( sp.hankel1(n, self.get_wavenumber() * r) + sp.jv(n,
    self.get_wavenumber() * r))
```

Angular dependence

```
def get_angular_term(self, n, theta):
    return np.cos(n * (theta - self.get_incident_angle()))
```

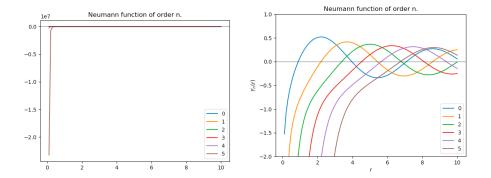


Figure 5.1: Neumann functions with and without bounded axis

5.7 Secondary plots

I used python to create most of the figures in this document.

Listing 5.1: Plot of bessel functions of integer order

The code for the Neumann functions plot was similar, replacing sp.jv(n,x) on line 7 by sp.yn(n,x). I also had to adjust the axis to make sure we got a meaningful plot, see Fig 5.1.

```
plt.legend(loc=4)
plt.title('Neumann function of order n.')
plt.show()
```

Listing 5.2: Plot of neumann functions of integer order

For Hankel functions I decided to plot the absolute value. If we do not specify when plotting, matplotlib takes the real part of a complex number, so without he abs command this was just plotting a Bessel function.

Listing 5.3: Plot of hankel functions of integer order

5.8 Limitations

- very, very slow. My machine isn't super powerful, but I'm sure there are more efficient ways of doing this too. There are a lot of loops and I'm not a python expert.

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