Laplace's Equation textbook sections 13.2, 13.5

MATH 241

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Laplace's Equation

We want to describe how the temperature u in metal sheet at thermal equilibrium.

assumption the sheet is homogeneous

assumption the sheet is perfectly insulated (except at the edges)

$$\Delta u = \nabla^2 u = \frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = 0$$

Laplace's equation is elliptic.

If we insulate the x-edges, then no heat can leave across them. So

$$\frac{\partial u}{\partial x}|_{x=0} = 0$$
 $\frac{\partial u}{\partial x}|_{x=a} = 0$

This is the Neumann boundary condition.

If we cool the x-edges, then

$$u(0,y)=0 \qquad \qquad u(a,y)=0$$

This is the Dirichlet boundary condition.

We also need to specify u(x, b) and u(x, 0)

Finding Separable Solutions of Laplace's Equation

- **1** separate variables to get $X'' + \lambda X = 0$, $Y'' \lambda Y = 0$.
- 2 use boundary conditions to find λ (SLP!)
- I recognise that

$$\sum_{n=0}^{\infty} (a_n \cos(\alpha_n x) + b_n \sin(\alpha_n x)) (c_n \cosh(\alpha_n y) + d_n \sinh(\alpha_n y))$$

formally solves Laplace's equation

Use the sine and cosine series for the boundary data u(x, 0) and u(x, b) to find the coefficients.

Superposition Principle

The sum of two solutions of a linear equation is also a solution of the equation.

Mixed Boundary Values

To solve Laplace's equation with u(x,0) = f(x), u(x,b) = g(x), u(0,y) = F(y), u(a,y) = G(y):

- Solve Laplace's equation with u(x, 0) = f(x), u(x, b) = g(x), u(0, y) = 0, u(a, y) = 0. Call this solution u₁.
- Solve Laplace's equation with u(x, 0) = 0, u(x, b) = 0, u(0, y) = F(y), u(a, y) = G(y). Call this solution u₂.
- The solution we're looking for is $u = u_1 + u_2$.

Note

$$u_1(x,y) = \sum_{n=1}^{\infty} B_n \sin\left(\frac{n\pi}{a}x\right) \left(C_n \cosh\left(\frac{n\pi}{a}y\right) + D_n \sinh\left(\frac{n\pi}{a}y\right)\right)$$

$$u_2(x,y) = \sum_{n=1}^{\infty} \left(C_n \cosh(\frac{n\pi}{b}x) + D_n \sinh(\frac{n\pi}{b}x) \right) B_n \sin(\frac{n\pi}{b}y)$$

Solving Laplace's Equation on Semi-infinite Domains

To solve Laplace's equation with 0 < x < a, y > 0, note that

$$Y(y) = c_1 e^{-\alpha y} + c_2 e^{\alpha y}$$

solves $Y'' - \alpha^2 Y = 0$, but we need $c_2 = 0$ to ensure that Y is bounded.

Solutions are of the form:

$$\sum_{n=0}^{\infty} \left(A_n \cos(\alpha_n x) + B_n \sin(\alpha_n x) \right) C_n e^{-\alpha_n y}$$