

5. General harmonic functions $u(x, y)$ on the annulus $\{1 \leq x^2 + y^2 \leq 4\}$ in polar coordinates, in the form of an infinite series (which you get by separation of variables) is:

$$u(r \cos \theta, r \sin \theta) = \sum_{\substack{n \in \mathbb{Z} \\ n \neq 0}} a_n r^n e^{\sqrt{-1} n \theta} + \sum_{\substack{n \in \mathbb{Z} \\ n \neq 0}} b_n r^{-n} e^{\sqrt{-1} n \theta} + a_0 + b_0 \log r$$

The Fourier series expansion of the function

$$f(\theta) = \begin{cases} 1 & 0 < \theta < \pi \\ 0 & \pi < \theta < 2\pi \end{cases}$$

is $\sum_{n \in \mathbb{Z}} c_n e^{\sqrt{-1} n \theta}$

$$c_n = \frac{1}{2\pi} \int_0^\pi 1 \cdot e^{-\sqrt{-1} n \theta} d\theta = \frac{1}{2\pi} \cdot \frac{\sqrt{-1}}{n} e^{-\sqrt{-1} n \theta} \Big|_0^\pi$$

$$= \frac{\sqrt{-1}}{2\pi n} [(-1)^n - 1] = \begin{cases} 0 & \text{if } n \text{ even} \\ \frac{1}{\pi n \sqrt{-1}} & \text{if } n \text{ odd} \end{cases}$$

$$c_0 = \frac{1}{2}$$

i.e. $f(\theta) = \frac{1}{2} + \sum_{n \text{ odd}} \frac{1}{\pi n \sqrt{-1}} e^{\pi \sqrt{-1} n}$

The boundary condition for $u(r \cos \theta, r \sin \theta)$ becomes:

$$r=1 \rightsquigarrow a_n + b_n = 0 \quad \forall n \neq 0 \quad b_n = -a_n$$

$$r=2 \rightsquigarrow 2^n a_n + 2^{-n} b_n = \frac{1}{\pi n \sqrt{-1}} \quad \forall n \neq 0 \quad (2^n - 2^{-n}) a_n = \frac{1}{\pi n \sqrt{-1}} \quad \forall n \neq 0$$

For a_0 and b_0 : $r=1 \rightsquigarrow a_0 = 0$

$$r=2 \rightsquigarrow b_0 \log 2 = \frac{1}{2} \rightsquigarrow b_0 = \frac{1}{2 \log 2}$$

Conclusion:

$$u(r \cos \theta, r \sin \theta) = \frac{1}{2 \log 2} + \sum_{\substack{n \neq 0 \\ n \in \mathbb{Z}}} \frac{1}{\pi \sqrt{-1} (2^n - 2^{-n}) n} e^{\sqrt{-1} n \theta} + \sum_{\substack{n \neq 0 \\ n \in \mathbb{Z}}} \frac{-1}{\pi \sqrt{-1} (2^n - 2^{-n}) n} e^{-\sqrt{-1} n \theta}$$

Note on separation of variable:

A product solution $f(r) g(\theta)$ of $\Delta(f(r) g(\theta)) = 0$ need to satisfy

$$\frac{(r \frac{d}{dr})^2 f(r)}{f(r)} = n^2 = - \frac{\frac{d^2}{d\theta^2} g(\theta)}{g(\theta)}, \quad n \in \mathbb{Z}$$

For $n=0$, the ODE for $f(r)$ has two indep. solⁿ: 1 and $\log r$