

# Tutorial 12 for MATH4220

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## 1. The Exterior of a Circle

Consider the following Dirichlet problem for the exterior of a circle

$$\begin{cases} u_{xx} + u_{yy} = 0, & x^2 + y^2 > a^2 \\ u = h(\theta), & x^2 + y^2 = a^2 \\ u \text{ is bounded as } & x^2 + y^2 \rightarrow \infty \end{cases}$$

**Solution:** In polar coordinates, it suffices to solve

$$\begin{cases} r^2 u_{rr} + r u_r + u_{\theta\theta} = 0, & a < r < \infty, 0 < \theta < 2\pi \\ u = h(\theta), & 0 < \theta < 2\pi \\ u(r, 0) = u(r, 2\pi), & a < r < \infty \\ u_{\theta}(r, 0) = u_{\theta}(r, 2\pi), & a < r < \infty \\ u \text{ is bounded as } & r \rightarrow \infty \end{cases}$$

Find a separable solution in polar coordinates,  $u = R(r)\Theta(\theta)$ . Thus by the equation, we have

$$\frac{r^2 R'' + r R'}{R} = -\frac{\Theta''}{\Theta} = \lambda(\text{constant})$$

Solve the eigenvalue problem

$$\begin{cases} \Theta'' = -\lambda\Theta, & 0 < \theta < 2\pi \\ \Theta(0) = \Theta(2\pi), \quad \Theta'(0) = \Theta'(2\pi) \end{cases}$$

Thus the eigenvalues are  $\lambda_n = n^2$  and the corresponding eigenfunctions are

$$\Theta_n = a_n \cos n\theta + b_n \sin n\theta, \quad n = 0, 1, 2, \dots$$

It remains to solve

$$r^2 R'' + r R' - \lambda R = 0, \quad a < r < \infty$$

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When  $n = 0$ ,  $r^2 R'' + rR' = 0$ , thus  $R_0 r = c_0 + d_0 \ln r$ . When  $n \geq 1$ ,  $R_n(r) = c_n r^{-n} + d_n r^n$ . Since  $u$  is bounded as  $r \rightarrow \infty$ , thus  $R_0(r) = c_0$ ,  $R_n(r) = c_n r^{-n}$

Thus

$$\begin{aligned} u(r, \theta) &= \sum_{n=0}^{\infty} R_n(r) \Theta_n(\theta) \\ &= a_0 c_0 + \sum_{n=1}^{\infty} c_n r^{-n} (a_n \cos n\theta + b_n \sin n\theta) \\ &= \frac{A_0}{2} + \sum_{n=1}^{\infty} r^{-n} (A_n \cos n\theta + B_n \sin n\theta) \end{aligned}$$

Set  $r = a$ ,

$$h(\theta) = \frac{A_0}{2} + \sum_{n=1}^{\infty} a^{-n} (A_n \cos n\theta + B_n \sin n\theta)$$

where

$$\begin{aligned} A_n &= \frac{a^n}{\pi} \int_0^{2\pi} \cos n\theta h(\theta) d\theta, \quad n = 0, 1, \dots \\ B_n &= \frac{a^n}{\pi} \int_0^{2\pi} \sin n\theta h(\theta) d\theta, \quad n = 1, 2, \dots \end{aligned}$$

Actually, this series can be summed explicitly.

$$\begin{aligned} u(r, \theta) &= \frac{r^2 - a^2}{2\pi} \int_0^{2\pi} \frac{h(\phi)}{r^2 + a^2 - 2ar \cos \theta - \phi} d\phi \quad (\text{in polar coordinates}) \\ u(\vec{x}) &= \frac{|\vec{x}|^2 - a^2}{2\pi a} \int_{|\vec{x}'|=a} \frac{u(\vec{x}')}{|\vec{x} - \vec{x}'|^2} dS(\vec{x}') \quad (\text{in rectangle coordinates}) \end{aligned}$$

## 2. The wedge

Consider the following Dirichlet problem for a wedge

$$\begin{cases} u_{xx} + u_{yy} = 0, & 0 < a^2 < x^2 + y^2, 0 < \theta < \beta \\ u = h(\theta), & x^2 + y^2 = a^2 \\ u = 0, & \theta = 0, \beta \end{cases}$$

**Solution:** In polar coordinates,

$$\begin{cases} r^2 u_{rr} + r u_r + u_{\theta\theta} = 0, & 0 < r < a, 0 < \theta < \beta \\ u = h(\theta), & 0 < \theta < \beta \\ u(r, 0) = u(r, \beta) = 0, & 0 < r < a \end{cases}$$

Find a separable solution in polar coordinates,  $u = R(r)\Theta(\theta)$ ,

$$\frac{r^2 R'' + rR'}{R} = -\frac{\Theta''}{\Theta} = \lambda(\text{constant})$$

Solve the eigenvalue problem

$$\begin{cases} \Theta'' = -\lambda\Theta, & 0 < \theta < \beta \\ \Theta(0) = \Theta(\beta) = 0 \end{cases}$$

Thus the eigenvalues are  $\lambda_n = (\frac{n\pi}{\beta})^2$  and the corresponding eigenfunctions are

$$\Theta_n = \sin(\frac{n\pi}{\beta}\theta), \quad n = 1, 2, \dots$$

It remains to solve

$$r^2 R'' + rR' - \lambda R = 0, \quad a < r < b.$$

Then  $n \geq 1$ ,  $R_n(r) = c_n r^{-\frac{n\pi}{\beta}} + d_n r^{\frac{n\pi}{\beta}}$ . Since  $u$  is bounded when  $0 < r < a$ , thus  $c_n = 0$ ,  $R_n(r) = d_n r^{\frac{n\pi}{\beta}}$ .

Thus

$$\begin{aligned} u(r, \theta) &= \sum_{n=1}^{\infty} R_n(r) \Theta_n(\theta) \\ &= \sum_{n=1}^{\infty} d_n r^{\frac{n\pi}{\beta}} \sin(\frac{n\pi}{\beta}\theta) \end{aligned}$$

Set  $r = a$ ,

$$h(\theta) = \sum_{n=1}^{\infty} d_n a^{\frac{n\pi}{\beta}} \sin(\frac{n\pi}{\beta}\theta)$$

where

$$d_n a^{\frac{n\pi}{\beta}} = \frac{2}{\beta} \int_0^{\beta} \sin(\frac{n\pi}{\beta}\theta) h(\theta) d\theta, \quad n = 1, 2, \dots$$