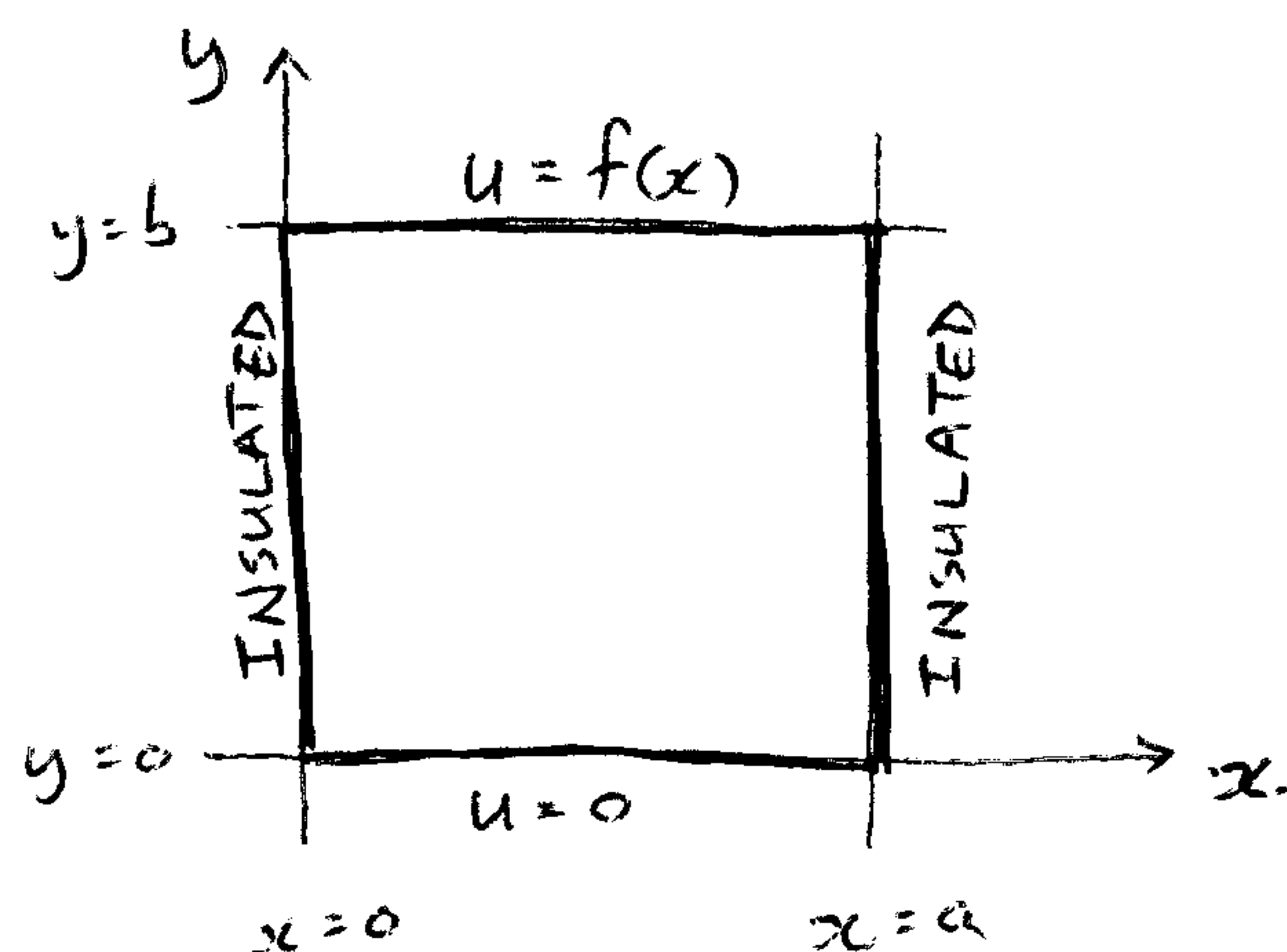


12.5 LAPLACE'S EQUATION

Suppose we wish to find the steady-state temperature $u(x,y)$ at every point (x,y) in a rectangular plate, under the following boundary conditions:



We must solve the following boundary value problem:

Laplace's equation:
$$\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = 0$$

Boundary conditions:

$$u_x(0,y) = 0$$

$$u_x(a,y) = 0$$

$$u(x,0) = 0$$

$$u(x,b) = f(x)$$

Assume $u(x,y) = X(x)Y(y)$:

$$X''Y + XY'' = 0 \Rightarrow \frac{X''}{X} = -\frac{Y''}{Y} = -\lambda$$

$$\therefore X'' + \lambda X = 0 \quad \text{and} \quad Y'' - \lambda Y = 0$$

The three homogeneous boundary conditions give :

$$u_{xx}(0,y) = 0 \Rightarrow X'(0)Y(y) = 0 \Rightarrow X'(0) = 0$$

$$u_{xx}(a,y) = 0 \Rightarrow X'(a)Y(y) = 0 \Rightarrow X'(a) = 0$$

$$u(x,0) = 0 \Rightarrow X(x)Y(0) = 0 \Rightarrow Y(0) = 0$$

In Tutorial 2, Problem 5, we solved the Sturm-Liouville problem :

$$X'' + \lambda X = 0, \quad X'(0) = 0, \quad X'(a) = 0.$$

$$\Rightarrow \lambda_n = \frac{n^2 \pi^2}{a^2}, \quad n = 0, 1, 2, \dots \quad [\text{Note: } \lambda_0 = 0 \text{ and } \lambda_1, \lambda_2, \dots > 0]$$

$$X_n = \cos \frac{n\pi x}{a}, \quad n = 0, 1, 2, \dots \quad [\text{Note: } X_0 = 1]$$

Next we consider $Y'' - \lambda Y = 0, Y(0) = 0$:

$$\text{For } \lambda_0 = 0 : Y_0'' = 0 \Rightarrow Y_0 = c_1 y + c_2$$

$$Y_0(0) = 0 : 0 = c_1 \cdot 0 + c_2 \Rightarrow c_2 = 0$$

$$\therefore Y_0 = c_1 y$$

For $\lambda_n = \frac{n^2 \pi^2}{a^2}$, $n=1,2,\dots$: $Y_n'' = \frac{n^2 \pi^2}{a^2} Y_n$

3.

$$\rightarrow Y_n = C_3 \cosh \frac{n\pi y}{a} + C_4 \sinh \frac{n\pi y}{a}$$

$$Y_n(0) = 0 : 0 = C_3 \cdot 1 + C_4 \cdot 0 \Rightarrow C_3 = 0$$

$$\therefore Y_n = C_4 \sinh \frac{n\pi y}{a}$$

Using the fact that $u = XY$, and the superposition principle, we form

$$u(x,y) = A_0 y + \sum_{n=1}^{\infty} A_n \sinh \frac{n\pi y}{a} \cos \frac{n\pi x}{a}$$

Now we enforce the last boundary condition, $u(x,b) = f(x)$, to find the constants A_0, A_1, A_2, \dots :

$$f(x) = A_0 b + \sum_{n=1}^{\infty} A_n \sinh \frac{n\pi b}{a} \cos \frac{n\pi x}{a}$$

We recognize this as the cosine series of $f(x)$, so

$$A_0 b = \frac{a_0}{2} = \frac{1}{a} \int_0^a f(x) dx \Rightarrow A_0 = \frac{1}{ab} \int_0^a f(x) dx$$

$$\text{and } A_n \sinh \frac{n\pi b}{a} = a_n = \frac{2}{a} \int_0^a f(x) \cos \frac{n\pi x}{a} dx$$

$$\Rightarrow A_n = \frac{2}{a \sinh \frac{n\pi b}{a}} \int_0^a f(x) \cos \frac{n\pi x}{a} dx$$

To summarize, a solution to our BVP is :

$$u(x, y) = A_0 y + \sum_{n=1}^{\infty} A_n \sinh \frac{n\pi y}{a} \cos \frac{n\pi x}{a}$$

$$\text{with } A_0 = \frac{1}{ab} \int_0^a f(x) dx$$

$$A_n = \frac{2}{a \sinh \frac{n\pi b}{a}} \int_0^a f(x) \cos \frac{n\pi x}{a} dx, \quad n=1, 2, \dots$$

Example

Suppose $a=1$, $b=1$, $f(x) = x^2$.

$$\text{Then } A_0 = \int_0^1 x^2 dx = \frac{1}{3}$$

$$A_n = \frac{2}{\sinh(n\pi)} \int_0^1 x^2 \cos(n\pi x) dx = \frac{4(-1)^n}{\pi^2 n^2 \sinh(\pi n)}$$

$$\therefore u(x, y) = \frac{1}{3} y + \sum_{n=1}^{\infty} \frac{4(-1)^n}{\pi^2 n^2 \sinh(\pi n)} \sinh(n\pi y) \cos(n\pi x).$$

ISOTHERMS :

