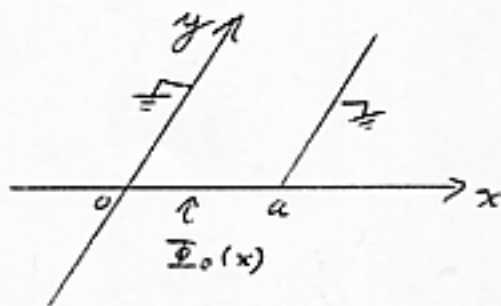


30 October 95

Previously, we considered the problem of finding the potential in the channel $(y > 0), (0 < x < a)$ when the potential was specified on the finite length $(0 < x < a)$.



We extended the boundary condition outside the region of physical interest.

RESERVE

We made the function odd: $\Phi_0(x) = -\Phi_0(-x)$
and periodic with period $2a$: $\Phi_0(x+2a) = \Phi_0(x)$

We found solutions of the form:

$$\Phi_0(x) = \sum_{n=1}^{\infty} A_n \sin\left(\frac{2\pi n x}{2a}\right) \quad \text{or} \quad \sum_n A_n \sin(k_n x)$$

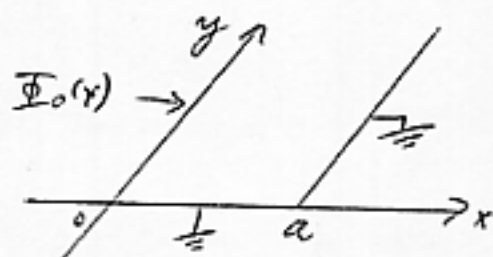
where k_n is the wavenumber. The more

familiar wavelength λ is $\frac{2\pi}{k}$.

We see that only denumerably many wavenumbers are required to build the solution, namely:

$$k_n = \frac{\pi}{a}, \frac{2\pi}{a}, \frac{3\pi}{a}, \dots$$

Now consider a related problem. Again, we want to determine the potential in the channel ($y > 0$), ($0 < x < a$), but this time the boundary condition is specified on the positive y -axis.



We demand that $\Phi_0(y)$ vanish "sufficiently fast" as $y \rightarrow \infty$.

RESERVE

Now we need a complete set of functions of the variable y . Remember sines and cosines are complete, but real exponentials are not. We can represent any function in a complete basis.

Clearly, we need a solution of the form

$$\Phi_0(y) = B(k) \sin(ky) + A(k) \cos(ky)$$

but now instead of summing over denumerably many wavenumbers, we must integrate over non-denumerably many k 's. Essentially, the reason is that now the "period" of $\Phi_0(y)$ is infinite, or some would say that it is not periodic.

$$\Phi_0(y) = \int_{-\infty}^{\infty} \frac{dk}{2\pi} \left[B(k) \sin(ky) + A(k) \cos(ky) \right]$$

The factor of 2π in the measure above is a normalization.

We are still free to extend $\Phi_0(y)$ outside the range of interest, that is $y < 0$, any way we please. Let's choose to make $\Phi_0(y)$ an odd function:

$$\Phi_0(y) = -\Phi_0(-y)$$

RESERVE

Then the $A(k)$ function vanishes and we do not need the cosines to express the arbitrary function $\Phi_0(y)$.

We use growing and decaying real exponentials for the behavior in the x -direction.

The solution in the channel must be:

$$\Phi(x, y) = \int_{-\infty}^{\infty} \frac{dk}{2\pi} B(k) \sin(ky) \sinh[k(a-x)]$$

$\sinh(ax)$ and $\cosh(ax)$ are equivalent to e^{+ax} and e^{-ax} in linear combinations; $\sinh(ax) = \frac{1}{2}(e^{ax} - e^{-ax})$
 $\cosh(ax) = \frac{1}{2}(e^{ax} + e^{-ax})$

This solution satisfies Laplace's equation in the channel

$$\nabla^2 \Phi(x, y) = 0$$

and satisfies two of the boundary conditions:

$$\Phi(x, 0) = 0 \quad \text{for } 0 < x < a$$

$$\Phi(a, y) = 0 \quad \text{for } y > 0$$

The last boundary condition: $\Phi(0, y) = \Phi_0(y)$ will determine the coefficient function $B(k)$.

This "Fourier series" with non-countably ^{RESERVE} many wave numbers is called the
Fourier Integral Transform

In general:

$$f(x) = \int_{-\infty}^{\infty} \frac{dk}{2\pi} [A(k) \cos(kx) + B(k) \sin(kx)]$$

$$A(k) = \int_{-\infty}^{\infty} dx f(x) \cos(kx) = A(-k) \quad \text{even}$$

$$B(k) = \int_{-\infty}^{\infty} dx f(x) \sin(kx) = -B(-k) \quad \text{odd}$$

This lets us write:

$$f(x) = 2 \int_0^{\infty} \frac{dk}{2\pi} [A(k) \cos(kx) + B(k) \sin(kx)]$$

Now let's solve for $B(k)$ in our problem

$$\Phi_0(y) = 2 \int_0^{\infty} \frac{dk}{\pi} B(k) \sin(ky) \sinh(ka)$$

$$B(k) \sinh(ka) = \int_{-\infty}^{\infty} dy' \sin(ky') \Phi_0(y')$$

$$= 2 \int_0^{\infty} dy' \sin(ky') \Phi_0(y')$$

RESERVE

$$B(k) = \frac{2}{\sinh(ka)} \int_0^{\infty} dy' \sin(ky') \Phi_0(y')$$

Now that we have $B(k)$, we can substitute this back into the solution $\Phi(x,y)$:

$$\Phi(x,y) = \int_0^{\infty} dy' K(x,y; y') \Phi_0(y')$$

$K(x,y; y')$ is called the kernel and for this problem:

$$K(x,y; y') = \frac{2}{\pi} \int_0^{\infty} dk \frac{\sin(ky) \sin(ky') \cdot \sinh[k(a-x)]}{\sinh(ka)}$$

$$= \int_0^{\infty} \frac{dk}{\pi} \left[\cos k(y-y') - \cos k(y+y') \right] \frac{\sinh[k(a-x)]}{\sinh(ka)}$$

The dummy variable k can actually be integrated out in this problem, as long as we are careful to distinguish two regions:

$$\boxed{x \neq 0} \quad K(x, y; y') =$$

$$\frac{1}{2} \left[\frac{\sin \left[\pi \left(1 - \frac{x}{a} \right) \right]}{\cos \left[\pi \left(1 - \frac{x}{a} \right) \right] \cosh \left[\frac{\pi}{a} (y - y') \right]} - \frac{\sin \left[\pi \left(1 - \frac{x}{a} \right) \right]}{\cos \left[\pi \left(1 - \frac{x}{a} \right) \right] \cosh \left[\frac{\pi}{a} (y + y') \right]} \right]$$

$$\boxed{x = 0}$$

$$K(0, y; y') = \delta(y - y')$$

RESERVE

iii) The boundary conditions depend on all three coordinates.

Suppose we want to find the potential inside a parallelepiped (box) with one corner at the origin:

$$0 < x < a, \quad 0 < y < b, \quad 0 < z < c.$$

Suppose further that the potential is specified on the six sides of the box (Dirichlet boundary conditions).

side #1 $(z=c)$ $\Phi(x, y, c) = f_1(x, y)$

side #2 $(z=0)$ $\Phi(x, y, 0) = f_2(x, y)$

side #3 $(y=b)$ $\Phi(x, b, z) = f_3(x, z)$

side #4 $(y=0)$ $\Phi(x, 0, z) = f_4(x, z)$

side #5 $(x=a)$ $\Phi(a, y, z) = f_5(y, z)$

side #6 $(x=0)$ $\Phi(0, y, z) = f_6(y, z)$

We assume there are no charges in the box so the solution satisfies Laplace's equation in side V

$$\nabla^2 \Phi(x, y, z) = 0$$

RESERVE

It is very difficult if not impossible to write down a solution which will simultaneously satisfy all 6 boundary conditions. Therefore, we will use the principle of superposition in the following way.

First consider a much easier problem. The potential on side #1 is still $f_1(x, y)$, but now imagine that the other 5 sides are grounded: $f_2 = 0 = f_3 = f_4 = f_5 = f_6$.

Call the solution to this problem $\Phi_1(x, y, z)$. This can be done quite easily, as will we see.

The plan is to perform this procedure for each of the 6 sides in turn, obtaining partial solutions:

$$\Phi_1(x, y, z); \Phi_2(x, y, z); \dots; \Phi_6(x, y, z)$$

The solution to the original problem is, by superposition

$$\Phi(x, y, z) = \sum_{i=1}^6 \Phi_i(x, y, z)$$

RESERVE

Now let's see how to solve for one of the partial solutions: $\Phi_1(x, y, z) = X(x) Y(y) Z(z)$ (separation of variables)

$\Phi_1(x, y, z)$ satisfies Laplace's equation in the box,

$$\nabla^2 \Phi_1(x, y, z) = 0 = X''(x) Y(y) Z(z) + X(x) Y''(y) Z(z) + X(x) Y(y) Z''(z)$$

divide by $X(x) Y(y) Z(z)$:

$$\frac{X''(x)}{X(x)} + \frac{Y''(y)}{Y(y)} + \frac{Z''(z)}{Z(z)} = 0$$

This can only be true if each fraction is a constant.

Now we must be a little circumspect when choosing the constants. Since we want to match the boundary condition of side #1, we will need to expand $f_1(x, y)$ in a complete set of functions of x and y .

Therefore, we want sines and cosines of x and y . Then we are forced to have exponentials in z .

RESERVE

In the following, α and β are real and positive.

$$\frac{X''}{X} = -\alpha^2 \Rightarrow X(x) = A_1 \sin(\alpha x) + \cancel{A_2} \cos(\alpha x)$$

$$\frac{Y''}{Y} = -\beta^2 \Rightarrow Y(y) = B_1 \sin(\beta y) + \cancel{B_2} \cos(\beta y)$$

Then since $\frac{X''}{X} + \frac{Y''}{Y} + \frac{Z''}{Z} = 0$ we are forced to set

$$\frac{Z''}{Z} = +(\alpha^2 + \beta^2) \Rightarrow Z(z) = C_1 \sinh(\sqrt{\alpha^2 + \beta^2} z) + \cancel{C_2} \cosh(\sqrt{\alpha^2 + \beta^2} z)$$

The coefficients A_2 , B_2 , and C_2 vanish by the boundary conditions: $f_6 = 0$, $f_4 = 0$, and $f_2 = 0$, respectively.

The boundary condition $f_5 = 0$ implies $\alpha = \frac{n\pi}{a}$

and $f_3 = 0$ implies $\beta = \frac{m\pi}{b}$

Solutions have the form:

$$\begin{aligned} & \sin\left(\frac{n\pi x}{a}\right) \sin\left(\frac{m\pi y}{b}\right) \sinh\left(\sqrt{\alpha^2 + \beta^2} z\right) \\ & = \sin\left(\frac{n\pi x}{a}\right) \sin\left(\frac{m\pi y}{b}\right) \sinh\left(\sqrt{\frac{n^2}{a^2} + \frac{m^2}{b^2}} \pi z\right) \end{aligned}$$

RESERVE

The partial solution $\Phi(x, y, z)$ is a linear combination

$$\Phi(x, y, z) = \sum_{n=1}^{\infty} \sum_{m=1}^{\infty} A_{nm} \sin\left(\frac{n\pi x}{a}\right) \sin\left(\frac{m\pi y}{b}\right) \sinh\left(\sqrt{\frac{n^2}{a^2} + \frac{m^2}{b^2}} \pi z\right)$$

The solution satisfies Laplace's equation and satisfies 5 of the boundary conditions.

The last one, on side #1, determines A_{nm} .

We will need the orthogonality property of this double Fourier series to extract the coefficients A_{nm} .

$$\int_0^a dx \int_0^b dy \left[\sin\left(\frac{n\pi x}{a}\right) \sin\left(\frac{m\pi y}{b}\right) \right] \left[\sin\left(\frac{n'\pi x}{a}\right) \sin\left(\frac{m'\pi y}{b}\right) \right] \\ = \frac{ab}{4} \delta_{nn'} \delta_{mm'}$$

on side #1, where $z=c$:

$$\Phi(x, y, c) = f_1(x, y)$$

$$= \sum_{n=1}^{\infty} \sum_{m=1}^{\infty} A_{nm} \sin\left(\frac{n\pi x}{a}\right) \sin\left(\frac{m\pi y}{b}\right) \sinh\left(\sqrt{\frac{n^2}{a^2} + \frac{m^2}{b^2}} \pi c\right)$$

RESERVE

Multiply both sides by $\sin\left(\frac{n\pi x}{a}\right) \sin\left(\frac{m\pi y}{b}\right)$
and integrate $\int_0^a dx \int_0^b dy$.

You will find

$$A_{nm} = \frac{4}{ab} \frac{1}{\sinh\left(\sqrt{\frac{n^2}{a^2} + \frac{m^2}{b^2}} \pi c\right)} \int_0^a dx \int_0^b dy f_1(x,y) \sin\left(\frac{n\pi x}{a}\right) \sin\left(\frac{m\pi y}{b}\right)$$

The vector analogue of what we are doing may help. Suppose you have an arbitrary vector \vec{F} and you wish to expand it in an orthonormal basis,

$$\vec{F} = \sum_i A_i \hat{e}_i$$

How do you determine the coefficients A_i ?

Dot \hat{e}_j into both sides and use $\hat{e}_i \cdot \hat{e}_j = \delta_{ij}$

$$\hat{e}_j \cdot \vec{F} = \sum_i A_i \hat{e}_i \cdot \hat{e}_j = \sum_i A_i \delta_{ij} = A_j$$

$$\boxed{A_i = \vec{F} \cdot \hat{e}_i}$$

RESERVE

End Lecture #10