Last Time

• Separation of Variables

Today

 Separation examples in non-Cartesian coordinates

Other Coordinates

- The separation strategy is ideal when the boundary conditions are "separated" along a subset of the coordinates
 - Guaranteed to get the solution in many situations due to completeness of ODE eigenvalue solutions
- Most important PDEs in physics involve the laplacian with possible time derivatives—nice 2nd order PDEs with constant coefficients
- However—boundary conditions and useful coordinate systems are often non-Cartesian

2D Laplacian

- 2D Laplacian: $\nabla^2 = \partial_x^2 + \partial_y^2$
- We could solve Laplace's equation $\nabla^2 u = 0$ easily by separation in Cartesian coordinates
- What if we want solution in polar? (Very needed if boundary is a circle!)
 - Laplacian in polar: $\nabla^2 = \frac{1}{\rho} \partial_{\rho} (\rho \partial_{\rho}) + \frac{1}{\rho^2} \partial_{\phi}^2$
 - Separation still possible in these coordinates with a little extra work

2D Laplace Polar ODE Solutions

- Angular solution still simple, but geometry provides implicit boundary condition: must be periodic in $\boldsymbol{\phi}$
- Radial ODE not obvious since non-constant coefficients, but we can try power series

Class Ex (Review?)

• Find the recurrence relation to for the ODE $\rho^2 P'' + \rho P' - \lambda P = 0$

More on 2D Polar Laplace

- Radial ODE singular at zero, need to be careful near there
- Can eliminate half of radial solutions with "physical" boundary condition argument: solution should not blow up too badly at zero
- Different form of solution if $\lambda=0$

Class Ex

- A drum of radius a has a fixed displacement along its rim perpendicular to the drum face that varies with angle: u(a,φ)=εsin(φ+2sin2φ) Find the displacement for the entire drumskin surface.
 - Hint: the drumskin is elastic, and obeys the 2D wave equation, or when fixed, the 2D Laplace equation

Applying Boundary Conditions

 Observation: boundary/initial conditions will often "pick out" the allowed eigenvalues when doing separation of variables/eigenfunction expansion, determine rest of solution

3D Laplace, Spherical Coordinates

• Laplace's equation, spherical polar:

$$\left[\frac{1}{r^2}\partial_r(r^2\partial_r) + \frac{1}{r^2\sin\theta}\partial_\theta(\sin\theta\partial_\theta) + \frac{1}{r^2\sin^2\theta}\partial_\phi^2\right]u = 0$$

Class Ex

• Separate the 3D spherical polar Laplace equation, solving the ϕ equation and setting up the ODE in θ .

Associated Legendre Equation

- Associated Legendre Equation:
- $\left[\frac{d}{d\cos\theta}(1-\cos^2\theta)\frac{d}{d\cos\theta}+\lambda-\frac{m^2}{1-\cos^2\theta}\right]\Theta=0$ Same as Legendre equation with m=0 (x=cos\theta)
- Solutions: built from Legendre solutions $P_{l}^{m}(x) = (1 - x^{2})^{m/2} \frac{d^{m} P_{l}}{dx^{m}}, \lambda = l(l+1)$
 - (Tables of these available many places)
 - Like Legendre polynomials, mutually orthogonal
 - Solutions good at poles require $|m| \leq I$, I integer

Spherical Harmonics

Combination of φ/θ solutions, normalized, called spherical harmonics

$$Y_{l}^{m}(\theta,\phi) = (-1)^{m} \sqrt{\frac{2l+1}{4\pi} \frac{(l-m)!}{(l+m)!}} e^{im\phi} P_{l}^{m}(\cos\theta)$$

- Orthonormal, complete set of functions on angular space in spherical coordinates
- Any PDE with spherical symmetry separates this way to produce spherical harmonics
- Also easy to look up particular $Y_{I^{\rm m}}$

The Radial Part

• Radial equation: $r^2 R' + 2r R' - \lambda R = 0, \lambda = l(l+1)$

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• Solution: $R_l(r) = C_l r^l + D_l r^{-l-1}$

Class Ex

- An uncharged conducting sphere is placed in an initially uniform external electric field of magnitude E. Find the potential everywhere outside the sphere.
 - Hints:
 - Laplace's equation holds *outside* the sphere where there is no charge.
 - Perfect conductors are equipotentials—can use as a boundary condition
 - Behavior of field at infinity is a boundary condition

Next Time

- Other PDE examples?
- Green's functions?