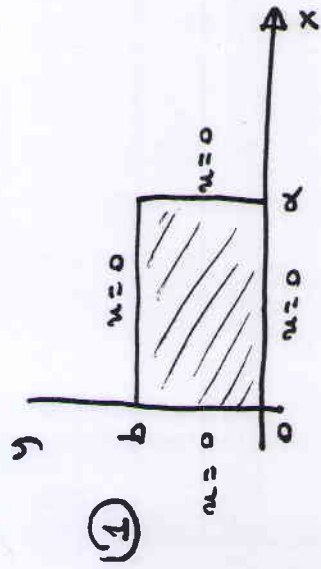


PHYS 502

Solutions of Final Exam 21st May 2013

Dr. Vasileios Lempesis



The wave eq. is given by $\bar{u}_{xx} + \bar{u}_{yy} - \frac{1}{c^2} \bar{u}_{tt} = 0$ page (1)

Let $\bar{u} = u(x, y) \cdot T(t)$ ②. Then by inserting ② \rightarrow ①

we get $T u_{xx} + T u_{yy} - \frac{1}{c^2} u \cdot \ddot{T} = 0$ ③

Dividing ③ by uT we get:

$$\frac{u_{xx}}{u} + \frac{u_{yy}}{u} - \frac{1}{c^2} \frac{\ddot{T}}{T} = 0 \Rightarrow \frac{u_{xx}}{u} + \frac{u_{yy}}{u} = \frac{1}{c^2} \frac{\ddot{T}}{T} = -k^2$$

$$\Rightarrow \left\{ \begin{array}{l} \frac{u_{xx}}{u} + \frac{u_{yy}}{u} = -k^2 \end{array} \right. \quad \text{④}$$

$$\left\{ \begin{array}{l} \ddot{T} = -k^2 c^2 T \end{array} \right. \quad \text{⑤}$$

Solution of ⑤

$$\ddot{T} = -k^2 c^2 T \Rightarrow T(t) = T_1 \cos \omega t + T_2 \sin \omega t \quad \text{⑥}$$

$\omega = kc$

Solution of ④

Let $u(x, y) = X(x)Y(y)$ ⑦. Insert ⑦ in ④ and get:

$$\frac{X X''}{Y X} + \frac{X Y''}{Y X} = -k^2 \Rightarrow \frac{X''}{X} + \frac{Y''}{Y} = -k^2 \Rightarrow \frac{X''}{X} = -\frac{Y''}{Y} = -k_x^2 \quad \text{⑧}$$

From (8) we get
$$\begin{cases} X'' + k_x^2 X = 0 & (9a) \\ \frac{Y''}{Y} + k^2 = k_x^2 & (9b) \end{cases}$$

Solution of 9a: $X(x) = X_1 \cos k_x x + X_2 \sin k_x x \quad (10)$

Solution of 9b: $\frac{Y''}{Y} + k^2 = k_x^2 \Rightarrow \frac{Y''}{Y} = k_x^2 - k^2 \Rightarrow \frac{Y''}{Y} = -k_y^2 \Rightarrow$

$\Rightarrow Y(y) = Y_1 \cos k_y y + Y_2 \sin k_y y \quad (11)$

Where $k_x^2 + k_y^2 = k^2 \quad (12)$

Application of boundary conditions:

• $u(0, y) = 0 \Rightarrow X(0) = 0 \Rightarrow \boxed{X_1 = 0} \quad (13a)$

• $u(a, y) = 0 \Rightarrow X(a) = 0 \Rightarrow \sin k_x a = 0$

$\Rightarrow k_x a = n\pi \Rightarrow \boxed{k_x = \frac{n\pi}{a}} \quad (13b)$

$n = 1, 2, \dots$

$$\bullet u(x, 0) = 0 \Rightarrow v(0) = 0 \Rightarrow \boxed{v_1 = 0} \quad (13c)$$

$$\bullet u(x, b) = 0 \Rightarrow v(b) = 0 \Rightarrow \sin kyb = 0 \Rightarrow \boxed{k_y = \frac{m\pi}{b}} \quad (13d)$$

Thus the partial solution is given by:

$$u_{n,m}(x, y) = \sin\left(\frac{n\pi x}{a}\right) \sin\left(\frac{m\pi y}{b}\right) \quad (14)$$

$$\text{with } k_x^2 + k_y^2 = k^2 \Rightarrow \omega^2 = \left(\frac{n\pi}{a}\right)^2 + \left(\frac{m\pi}{b}\right)^2$$

$$\Rightarrow \omega_{m,n} = c\pi \sqrt{\left(\frac{n}{a}\right)^2 + \left(\frac{m}{b}\right)^2} \quad (15)$$

These are the normal mode frequencies of the system

• The initial speed is zero. This means $\left. \frac{\partial u}{\partial t} \right|_{t=0} = 0$. From eq. (6)

$$\text{this leads us to consider } \boxed{T_2 = 0} \quad (16)$$

Thus the general solution of the drum motion is given by

$$u(x, y, t) = \sum_{n,m} B_{nm} \sin\left(\frac{n\pi x}{a}\right) \sin\left(\frac{m\pi y}{b}\right) \cos(\omega_{n,m} t) \quad (17)$$

Since at $t=0$ $\tilde{u}(x,y) = f(x,y)$ we get :


$$f(x,y) = \sum_{n,m} B_{nm} \sin\left(\frac{n\pi x}{a}\right) \sin\left(\frac{m\pi y}{b}\right)$$

$$B_{nm} = \frac{\int_0^a \int_0^b f(x,y) \sin\left(\frac{n\pi x}{a}\right) \sin\left(\frac{m\pi y}{b}\right) dx dy}{\int_0^a \sin^2\left(\frac{n\pi x}{a}\right) dx \int_0^b \sin^2\left(\frac{m\pi y}{b}\right) dy} \quad (18)$$

$$\text{where } \int_0^a \sin^2\left(\frac{n\pi x}{a}\right) dx = \frac{a}{2}, \quad \int_0^b \sin^2\left(\frac{m\pi y}{b}\right) dy = \frac{b}{2}$$

$$u(0,t) = 5^\circ\text{C}$$

②



$$u(L,t) = 35^\circ\text{C}$$

$$x=0 \quad x=L$$

$$u(x,0) = 30$$

Page ⑤

The solution comprises of two parts:

one which corresponds to the homogeneous b.c and one to the non-homogeneous b.c

① with
$$v(x,t) = \sum_{n=1}^{\infty} C_n \sin\left(\frac{n\pi x}{L}\right) e^{-\frac{n^2\pi^2 t}{L^2}} \quad (2)$$

and
$$w(x) = A + \left(\frac{B-A}{L}\right)x \quad (3)$$

By inserting the values of the relevant parameters we get .

$$v(x,t) = \sum_{n=1}^{\infty} C_n \sin\left(\frac{n\pi x}{2}\right) e^{-\frac{n^2\pi^2 t}{4}}$$

and
$$w(x) = 5 + \frac{(35-5)}{2}x \Rightarrow w(x) = 5 + 15x$$

Thus the general solution is given by:

$$u(x,t) = \sum_{n=1}^{\infty} C_n \sin\left(\frac{n\pi x}{2}\right) e^{-\frac{n^2\pi^2 t}{4}} + 5 + 15x \quad (4)$$

Applying the initial condition we have

$$u(x,0) = 30 = \sum_{n=1}^{\infty} C_n \sin\left(\frac{n\pi x}{2}\right) + 5 + 15x \Rightarrow$$

$$\Rightarrow 25 - 15x = \sum_{n=1}^{\infty} C_n \sin\left(\frac{n\pi x}{2}\right)$$

To find the coefficients C_n we apply the Fourier series formalism

$$C_n = \frac{\int_0^2 (25-15x) \sin\left(\frac{n\pi x}{2}\right) dx}{\int_0^2 \sin^2\left(\frac{n\pi x}{2}\right) dx} = \frac{10(5 + \cos(n\pi))}{n\pi} \cdot 1$$

$$\Rightarrow C_n = \frac{10(5 + \cos(n\pi))}{n\pi}$$

③

$$\nabla^2 u = 0 \Rightarrow \frac{\partial^2 u}{\partial r^2} + \frac{1}{r} \frac{\partial u}{\partial r} + \frac{1}{r^2} \frac{\partial^2 u}{\partial \theta^2} = 0 \Rightarrow r^2 \frac{\partial^2 u}{\partial r^2} + r \frac{\partial u}{\partial r} + \frac{\partial^2 u}{\partial \theta^2} = 0$$

Page (7)

Let $u(r, \theta) = R(r) \Theta(\theta)$ then we get:

$$r^2 \Theta R'' + r \Theta R' + R \Theta'' = 0 \Rightarrow r^2 R'' + r R' + \frac{\Theta''}{\Theta} R = 0 \Rightarrow \frac{r^2 R''}{R} + \frac{r R'}{R} = -\frac{\Theta''}{\Theta} = \lambda^2$$

$$\Rightarrow \Theta(\theta) = \Theta_1 \cos \lambda \theta + \Theta_2 \sin \lambda \theta \quad (1)$$

$$R(r) = R_1 r^\lambda + R_2 r^{-\lambda} \quad (2)$$

Since we need $\Theta(0) = \Theta(2\pi)$ $\Theta'(0) = \Theta'(2\pi)$
we get $\lambda = n = 0, 1, 2, 3, \dots$

Also we need at $r \rightarrow 0$ our solution to remain finite, thus $R_2 = 0$

So the partial solution is: $u_n = r^n (A_n \cos(n\theta) + B_n \sin(n\theta))$

and the general solution $u(r, \theta) = \sum_{n=0}^{\infty} r^n (A_n \cos(n\theta) + B_n \sin(n\theta)) \quad (3)$

Now we apply the boundary conditions $u(r, \theta) = \begin{cases} T_1 & 0 < \theta < \pi \\ T_2 & \pi < \theta < 2\pi \end{cases} \quad (4)$

$$\alpha^n A_n = \frac{1}{\pi} \left\{ \int_0^\pi T_1 \cos(n\theta) d\theta + \int_\pi^{2\pi} T_2 \cos(n\theta) d\theta \right\} = \dots = 0$$

$$\alpha^0 A_0 = \frac{1}{2\pi} \left\{ \int_0^\pi T_1 d\theta + \int_\pi^{2\pi} T_2 d\theta \right\} \Rightarrow A_0 = \frac{T_1 + T_2}{2} \quad (5)$$

$$\text{Also } B_n \alpha^n = \frac{1}{\pi} \left\{ \int_0^{\pi} T_1 \sin n\theta d\theta + \int_{\pi}^{2\pi} T_2 \sin n\theta d\theta \right\} \Rightarrow$$

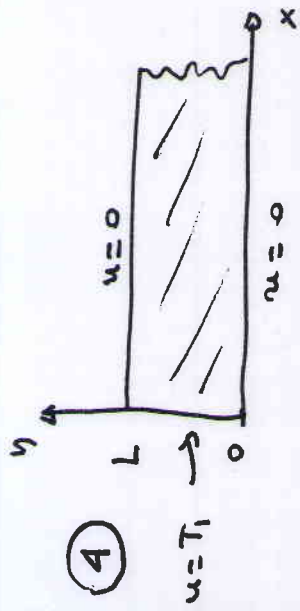
$$\Rightarrow B_n \alpha^n = \frac{(T_1 - T_2)}{n\pi} (1 - \cos(n\pi)) \Rightarrow B_n \alpha^n = \begin{cases} 0 & n = \text{even} \\ \frac{2(T_1 - T_2)}{n\pi} & \end{cases}$$

$$\Rightarrow B_n = \begin{cases} 0 & n = \text{even} \\ \frac{2(T_1 - T_2)}{n\pi \alpha^n} & \end{cases} \quad (6)$$

Now by substituting $\alpha = 1/2$, $T_1 = 5$, $T_2 = 25$ we get

$$A_0 = 15 \quad B_n = \begin{cases} 0 & n = \text{even} \\ -\frac{40}{n\pi} 2^n & \end{cases}$$

$$\text{Thus } u(\rho, \theta) = \sum_{n=\text{odd}} \frac{(-40)}{n\pi} (2\rho)^n \sin(n\theta) + 15 \quad (7)$$



$$\nabla^2 u(x,y) = 0 \Rightarrow \frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = 0$$

with $u(0,y) = T_1$

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

Let $u(x,y) = X(x)Y(y)$ then we get

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

$$\Rightarrow \begin{cases} Y(y) = Y_1 \cos(\sqrt{\lambda}y) + Y_2 \sin(\sqrt{\lambda}y) & (1) \\ X(x) = X_1 e^{\sqrt{\lambda}x} + X_2 e^{-\sqrt{\lambda}x} & (2) \end{cases}$$

$$u(x,0) = 0 \Rightarrow Y(0) = 0 \Rightarrow \boxed{Y_1 = 0} \quad (3a)$$

$$u(x,L) = 0 \Rightarrow Y(L) = 0 \Rightarrow \sin(\sqrt{\lambda}L) = 0 \Rightarrow \sqrt{\lambda}L = n\pi \Rightarrow \boxed{\lambda = n^2\pi^2/L^2} \quad (3b)$$

Also as $x \rightarrow \infty$ we need $u(x,y) < \infty$ thus $\boxed{X_1 = 0} \quad (3c)$

Thus the partial solution will be: $u_n(x,y) = B_n e^{-\frac{n^2\pi^2}{L^2}x} \sin\left(\frac{n\pi y}{L}\right)$

The general solution:

$$u(x,y) = \sum_{n=1}^{\infty} B_n e^{-\frac{n^2\pi^2}{L^2}x} \sin\left(\frac{n\pi y}{L}\right) \quad (4)$$

We apply the condition $u(0, y) = T_0$

$$T_0 = \sum_{n=1}^{\infty} B_n \sin\left(\frac{n\pi y}{L}\right) \quad B_n = \frac{T_0 \int_0^L \sin\left(\frac{n\pi y}{L}\right) dy}{\int_0^L \sin^2\left(\frac{n\pi y}{L}\right) dy} = \frac{T_0 \int_0^L \sin\left(\frac{n\pi y}{L}\right) dy}{L/2}$$

$$\Rightarrow B_n = -\frac{T_0}{(L/2)} \left(\frac{L}{n\pi}\right) \{\cos(n\pi) - 1\} \Rightarrow B_n = \begin{cases} 0 & n = \text{even} \\ T_0/n\pi & n = \text{odd} \end{cases}$$

$$u(x, y) = \frac{4T_0}{\pi} \sum_{n: \text{odd}} \frac{1}{n} e^{-\frac{n^2 \pi^2 x}{L^2}} \sin\left(\frac{n\pi y}{L}\right)$$