

Advanced Mathematical Techniques in Chemical Engineering
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Module No. # 01
Lecture No. # 31
PDE in Cylindrical and Spherical Coordinate

Good morning everyone. In this class we will start with the partial differential equations in cylindrical and spherical coordinates. Whatever we have done in the last class, if you remember, we started the problem with the cylindrical polar coordinate - we considered a two-dimensional problem first, that was one-dimensional in time and one-dimensional in space.

Now, we have seen that in cylindrical polar coordinate, which will be typically the flow occurring in a pipe or a tube, the coordinate system will be given by the radial polar coordinate system.

We have looked into the operator, the operator in this case is $\frac{1}{r} \frac{\partial}{\partial r} \left(r \frac{\partial}{\partial r} \right)$. Now we have seen that for this particular case, the eigenvalue problem becomes the Bessel equation. It is in the form of Bessel equation and the solutions will be constituted by the Bessel functions.

We have already solved the problem that the eigen functions will be Bessel functions and we have proved that the Bessel functions are orthogonal to each other; using the orthogonal property one can completely solve the partial differential equations in cylindrical polar coordinate system.

Now, in today's class we will be looking into an example of cylindrical polar coordinate system where the problem is more than two-dimensional - it is 2 dimensions in space and 1 dimension in time, so therefore, it is a three-dimensional problem.

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Transient heat conduction in two dimension, polar co-ordinate system.

Gov. Eqn: $\frac{\partial u}{\partial t} = \frac{1}{r} \frac{\partial}{\partial r} \left(r \frac{\partial u}{\partial r} \right) + \frac{1}{r^2} \frac{\partial^2 u}{\partial \theta^2}$

$L = \frac{\partial}{\partial t} - \frac{1}{r} \frac{\partial}{\partial r} \left(r \frac{\partial}{\partial r} \right) + \frac{1}{r^2} \frac{\partial^2}{\partial \theta^2}$

I.C. $\Rightarrow$ at $t=0$, $u = u_0 / u(r_0) / u(\theta) / u(r, \theta)$

BCs: $\left. \begin{array}{l} \text{on } r: \\ \text{on } \theta: \end{array} \right\} \begin{array}{l} \text{at } r=1, \quad u=0 \\ \text{at } r=0, \quad u = \text{finite/bdd.} \end{array}$

$\left. \begin{array}{l} u|_{\theta=\pi} = u|_{\theta=-\pi} \\ \frac{\partial u}{\partial \theta} |_{\theta=\pi} = \frac{\partial u}{\partial \theta} |_{\theta=-\pi} \end{array} \right\} \begin{array}{l} \text{Periodic Bcs.} \\ \text{(Physical Bcs)} \end{array}$

We call this problem as transient heat conduction in two-dimension, polar coordinate system. The governing equation in this problem becomes $\frac{\partial u}{\partial t}$ is equal to $\frac{1}{r} \frac{\partial}{\partial r} \left(r \frac{\partial u}{\partial r} \right) + \frac{1}{r^2} \frac{\partial^2 u}{\partial \theta^2}$.

If you look into this problem, the operator is $\frac{\partial}{\partial t}$ minus $\frac{1}{r} \frac{\partial}{\partial r} \left(r \frac{\partial}{\partial r} \right)$ plus $\frac{1}{r^2} \frac{\partial^2}{\partial \theta^2}$. So, that is the operator we are talking about; therefore, this equation requires one initial condition because it is order 1 with respect to t and any two boundary conditions over r and two boundary conditions on θ .

Let us set up this problem by fixing up the initial and the boundary condition. The initial condition is at t is equal to 0, u may be a constant or it may be a function of r , it may be a function of θ , it may be a function of, in general, r and θ . So, this may be the general initial condition that u may be function of r and θ both; or it may be constant, may be function of r alone, may be function of θ alone.

Now let us set up the boundary conditions. If you look into the boundary conditions, that at r is equal to 1 we have u is equal to 0, this simply means we are maintaining a constant temperature at the wall; r is equal to 1 means, it is in the non-dimensional version in the dimensional form. This boundary condition is residing at the surface r is equal to R and where we are having a temperature, let us say we are maintaining a constant temperature, at t is equal to t_1 there.

Now, if you define a non-dimensional temperature - t minus t_1 divided by t_1 , then that transformation or changing variable will be reflected in the form u is equal to 0; therefore, this means we are having a homogeneous boundary condition at the wall. At r is equal to 0, as we have seen in the earlier class that the value of u is finite or bounded, we do not know the value of temperature at the center of the whole tube, but we only know that it is assuming a finite or bounded value; therefore, this is a physical boundary condition. So these are the boundary conditions on r and on θ we will be having the periodic boundary conditions, that is, u at θ is equal to π is equal to u at θ is equal to minus π and $\frac{\partial u}{\partial \theta}$ at θ is equal to π is equal to $\frac{\partial u}{\partial \theta}$ at θ is equal to minus π ; so, these are called periodic boundary conditions.

Again, these are the examples of physical boundary conditions; in addition to - this is also physical boundary condition (Refer Slide Time: 05:59). Thus, we have a system where we will be having the physical boundary conditions which will be governed by the physics of the problem, so with this set of initial and boundary conditions we can go ahead with the solution.

Since the operator is linear operator we can assume that the solution will be constituted by three functions - each of them will be a sole function of the independent variable.

(Refer Slide Time: 06:33)

$$u = R(r) \Theta(\theta) T(t)$$

$$\frac{1}{T} \frac{dT}{dt} = \frac{1}{rR} \frac{d}{dr} \left(r \frac{dR}{dr} \right) + \frac{1}{r^2} \frac{d^2 \tilde{\Theta}}{d\theta^2}$$

$$\Rightarrow \left[\frac{1}{T} \frac{dT}{dt} - \frac{1}{rR} \frac{d}{dr} \left(r \frac{dR}{dr} \right) \right] = \frac{1}{r^2} \frac{d^2 \tilde{\Theta}}{d\theta^2}$$

$$\Rightarrow r^2 \left[\frac{1}{T} \frac{dT}{dt} - \frac{1}{rR} \frac{d}{dr} \left(r \frac{dR}{dr} \right) \right] = \frac{1}{\tilde{\Theta}} \frac{d^2 \tilde{\Theta}}{d\theta^2} = \mu$$

if $\mu = 0$

$$\frac{d^2 \tilde{\Theta}}{d\theta^2} = 0 \Rightarrow \tilde{\Theta} = C_1 \theta + C_2$$

$$\tilde{\Theta}|_{\pi} = \tilde{\Theta}|_{-\pi} \Rightarrow C_1 \pi + C_2 = -C_1 \pi + C_2$$

$$\Rightarrow C_1 = 0$$

Let us assume that u is constituted of product of three terms, one is R as a function of r , θ that is a function of θ only and T that is a function of temperature - the function of time only.

Now, we substitute this in the governing equation as we have done earlier and divide both sides by $r \theta$ and T then what we get is: $\frac{1}{T} \frac{dT}{dt}$ is equal to $\frac{1}{r} \frac{dR}{dr} + \frac{1}{r^2} \frac{d^2 \theta}{d\theta^2}$.

Exactly like the earlier problem we try to set up an eigenvalue problem, so we make it $\frac{1}{T} \frac{dT}{dt} - \frac{1}{r} \frac{dR}{dr}$, we bring it to the other side so this becomes $\frac{1}{r^2} \frac{d^2 \theta}{d\theta^2}$, there will be a θ in the denominator. Now we multiply both side by r^2 , so this becomes $r^2 \frac{1}{T} \frac{dT}{dt} - \frac{dR}{dr}$ is equal to $\frac{1}{\theta} \frac{d^2 \theta}{d\theta^2}$.

Now, the left hand side is completely a function of t and r , the right hand side is entirely function of θ ; so, they will be equal and they are equal to some constant, let us say μ . We select a value of μ so that we will be getting a non-trivial solution; if you select μ is equal to 0, let us see what we get - you will be getting $\frac{d^2 \theta}{d\theta^2}$ is equal to 0, therefore the solution is θ is nothing but $C_1 \theta + C_2$.

If we use the boundary condition θ at π is equal to θ at $-\pi$ then what you will be getting is $C_1 \pi + C_2$ is equal to $-C_1 \pi + C_2$.

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$$\tilde{\theta} = C_2$$

$$\left. \frac{d\tilde{\theta}}{d\theta} \right|_{\theta=\pi} = \left. \frac{d\tilde{\theta}}{d\theta} \right|_{\theta=-\pi}$$

$$C_2 = C_2 \leftarrow \text{identity.}$$

$$\boxed{\tilde{\theta} = C_2}$$

Consider, $\mu = +ve \Rightarrow \frac{d^2 \tilde{\theta}}{d\theta^2} - \mu \tilde{\theta} = 0$

$$\tilde{\theta}|_{\pi} = \tilde{\theta}|_{-\pi} \text{ \& } \left. \frac{d\tilde{\theta}}{d\theta} \right|_{\pi} = \left. \frac{d\tilde{\theta}}{d\theta} \right|_{-\pi}$$

$\tilde{\theta}$ is a trivial solution.

$\mu \neq +ve$

$C_2 = C_2$ will be cancelling out so π is not equal to 0, so what you will be getting is C_1 is equal to 0, that leads to the solution of θ , the θ hat will be giving you C_2 - a constant.

Now, if we use the other boundary condition $d\theta$ hat $d\theta$ at θ equal to π and $d\theta$ hat $d\theta$ at θ is equal to minus π , what you will be getting is C_2 is equal to C_2 , you will be getting an identity; therefore, the solution of θ hat for μ is equal to 0, this constant equal to 0 is θ hat is equal to C_2 that means it is a constant.

Now let us consider μ is positive; if μ is positive you can go ahead with the solution that means $d^2 \theta$ hat $d\theta$ square minus $\mu \theta$ hat is equal to 0, so it is positive. Utilize the boundary conditions that θ hat at π is equal to θ hat at minus π and $d\theta$ hat $d\theta$ at π is equal to $d\theta$ hat $d\theta$ at minus π , you will be landing up with a trivial solution; I am not going to do as we have solved this type of equation number of times in earlier classes, so please do go ahead and solve this problem yourself. You will find that you get θ hat is a trivial solution, so the solution is basically θ hat equal to 0 so μ cannot be positive; the positive constant is ruled out.

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$$\begin{aligned}\mu &= -\alpha^2 = -ve. \\ \frac{1}{\theta} \frac{d^2 \tilde{\theta}}{d\theta^2} + \alpha^2 &= 0 \\ \Rightarrow \frac{d^2 \tilde{\theta}}{d\theta^2} + \alpha^2 \tilde{\theta} &= 0 \\ \tilde{\theta}(\theta) &= C_3 \cos \alpha \theta + C_4 \sin \alpha \theta \\ \tilde{\theta}|_{\pi} &= \tilde{\theta}|_{-\pi} \\ C_3 \cos(\alpha \pi) + C_4 \sin(\alpha \pi) &= C_3 \cos(\alpha \pi) - C_4 \sin(\alpha \pi) \\ C_4 \sin(\alpha \pi) &= 0 \\ \boxed{\sin \alpha \pi = 0} &\text{ for } C_4 \neq 0\end{aligned}$$

Let us look into the negative constant; if μ is negative, so minus **alpha**, so this value is negative. Now we write down the governing equation of θ hat and see how the θ hat varies with θ this time, so this becomes $d^2 \theta$ hat $d \theta$ square plus α square θ hat is equal to 0.

The solution is constituted by sine function and cosine function, therefore θ hat as a function of θ is nothing but $C_3 \cos \alpha \theta$ plus $C_4 \sin \alpha \theta$. Therefore, if we use θ hat at π and θ hat at minus π boundary condition, you will be getting as $C_3 \cos \alpha \pi$ plus $C_4 \sin \alpha \pi$ is equal to $C_3 \cos \alpha \pi$ minus $C_4 \sin \alpha \pi$. If you look into both side of the equation, this $\cos$ term will be cancelling out, so you will be getting $C_4 \sin \alpha \pi$ is equal to 0 twice of that, so in order to get a non-trivial solution $\sin \alpha \pi$ must be is equal to 0 for C_4 not equal to 0.

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$$\begin{aligned}\tilde{\theta}'(\pi) &= \tilde{\theta}'(-\pi) \\ -C_3 \sin \alpha \pi + C_4 \cos \alpha \pi &= C_3 \sin \alpha \pi + C_4 \cos \alpha \pi \\ \sin(\alpha \pi) &= 0 \quad \Rightarrow \text{for } C_3 \neq 0 \\ \alpha \pi &= n \pi \\ \Rightarrow \alpha &= n, \quad n = 1, 2, 3, \dots \infty\end{aligned}$$

$$\tilde{\theta}(\theta) = C_{3n} \cos(n\theta) + C_{4n} \sin(n\theta)$$

$n = 0, 1, 2, 3, \dots \infty$

Now let us use the other boundary condition, that is, the $\frac{d\theta}{d\theta}$ is equal at π and θ is equal to minus π and see what we get. If we use other boundary condition, θ hat prime evaluated at π is equal to θ hat prime evaluated at minus π , you get **minus 3** sine $\alpha \pi$ plus C_4 cosine $\alpha \pi$ is equal to C_3 sine $\alpha \pi$ plus C_4 cosine $\alpha \pi$ and C_4 cosine $\alpha \pi$ will be cancelled out from both the sides, you will be again getting sine $\alpha \pi$ is equal to 0.

So from both the boundary conditions on θ you get the same equation, $\alpha \pi$. Therefore for a non-trivial solution, for C_3 not equal to 0 in the other boundary conditions we came to a conclusion sine $\alpha \pi$ is equal to 0 for C_4 is not equal to 0. In this case you are getting sine $\alpha \pi$ is equal to 0 for C_3 is not equal to 0, therefore the eigen functions in this problem will be constituted by both C_3 is not equal to 0 and C_4 is not equal to 0; therefore combination of sine $\alpha \theta$ and cosine $\alpha \theta$ both will be formulating the eigen function.

The general solution of this is nothing, but as we have already seen earlier, $\alpha \pi$ is equal to $n \pi$ so therefore α is nothing but n where the index n runs from 1 2 3 up to infinity.

So let us write down the eigen function in this case, $C_3 n$ cosine $n \theta$ plus $C_4 n$ sine $n \theta$; now if you put n is equal to 0 then this term (Refer Slide Time: 15:56) will vanish because sine 0 is 0 but cos 0 is 1, therefore you will be getting $C_3 n$, that is a constant,

and if you remember that for the value of mu equal to 0 we had a constant value of theta; therefore, if we write the index from 0 1 2 3 up to infinity that will include all the cases that mu is 0 and mu is negative.

So, theta hat theta is constituted by cosine n theta and sine n theta is an eigen function for this particular problem with the index n running from not 1 2 3 but from 0 1 2 3 up to infinity, therefore it includes the term for the situation where mu is equal to 0.

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$$r^2 \left[\frac{1}{T} \frac{dT}{dt} - \frac{1}{rR} \frac{d}{dr} \left(r \frac{dR}{dr} \right) \right] = -n^2 \quad | \quad n=0,1,2,\dots$$

$$\frac{1}{T} \frac{dT}{dt} - \frac{1}{rR} \frac{d}{dr} \left(r \frac{dR}{dr} \right) = -\frac{n^2}{r^2}$$

$$\frac{1}{T} \frac{dT}{dt} = \frac{1}{rR} \frac{d}{dr} \left(r \frac{dR}{dr} \right) - \frac{n^2}{r^2}$$

$$= -\lambda^2 \quad [\text{for const}=0, \text{trivial soln.}]$$

$$\frac{d}{dr} \left(r \frac{dR}{dr} \right) - \frac{n^2}{r} R + \lambda^2 r R = 0 \quad \checkmark$$

B.C.s $\Rightarrow$ at $r=0$, R is odd; $r=1$, $R=0$

We obtained the eigen function in the theta direction; now let us look into the eigen function in the r direction. If you look into the solution of the other part - r square 1 over T dT dt minus 1 over r R d dr of r dR dr is equal to minus alpha square, as we have found out that alpha is equal to n, so it will be minus n square. Now, n is from 0 1 2 up to infinity so what we get is 1 over T dT dt minus 1 over r R d dr of r dR dr is equal to minus n square divided by r square; we bring it on the other side, so 1 by T dT dt is nothing but 1 over r R d dr of r dR dr minus n square r square.

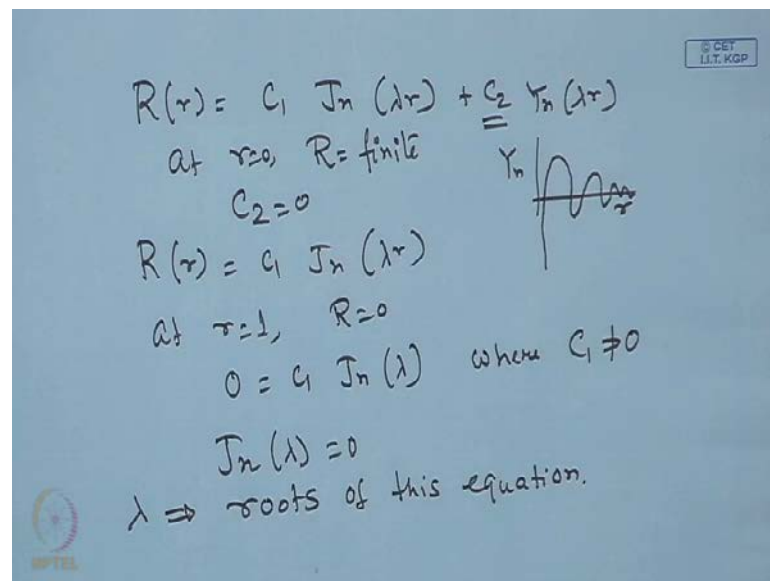
Now the left hand side is entirely a function of time, the right hand side is entirely function of space in r, they are equal therefore they will be equal to some constant, let us say this constant is a negative constant. We can prove that if this constant is 0 or positive we will be getting a trivial solution, but we are not looking for a trivial solution, we are looking for a non-trivial solution. Hence, we solve the r varying part d dr of r dR dr minus n square divided by r multiplied by R plus lambda square r R is equal to 0.

Now, let us set up the boundary condition on R. The boundary conditions on R must be satisfying the boundary condition of the original problem in the r direction or coordinate system.

Therefore, the boundary conditions will be at r is equal to 0, R is bounded, that means it is finite; at r is equal to 1, R is equal to 0, so these two boundary conditions. If you remember, the original problem used to satisfy in the r direction so R varying part must satisfy these two conditions as well.

Now if you see the nature of this equation, this equation is nothing but the Bessel equation of order n, so the solution of this equation will be constituted of the functions nth order Bessel function $J_n r$ and $Y_n r$.

(Refer Slide Time: 20:01)



$R(r) = C_1 J_n(\lambda r) + C_2 Y_n(\lambda r)$
 at $r=0$, $R = \text{finite}$
 $C_2 = 0$
 $R(r) = C_1 J_n(\lambda r)$
 at $r=1$, $R=0$
 $0 = C_1 J_n(\lambda)$ where $C_1 \neq 0$
 $J_n(\lambda) = 0$
 $\lambda \Rightarrow$ roots of this equation.

Therefore let us write down the solution of R varying part, the solution is $C_1 J_n \lambda r$ plus $C_2 Y_n \lambda r$.

Now we have two boundary conditions on R, we utilize them - at r is equal to 0 your R is finite, if you remember the variation of Y_n as a function of r, Y_n is infinite at r is equal to 0, so therefore it increases from infinity and then it oscillates about the r axis with a diminishing magnitude; therefore to have a finite value of R at r equal to 0, the associated constant must be is equal to 0; so C_2 is equal to 0 we have the solution as $C_1 J_n \lambda r$.

Now, we utilize the other boundary condition - r is equal to 1, R is equal to 0 so 0 is equal to $C_1 J_n(\lambda_m)$ where C_1 is not equal to 0, if C_1 is equal to 0 then we are going to get a trivial solution, therefore the other option is $J_n(\lambda_m)$ is equal to 0.

Now, what is this λ_m ? λ_m is basically the roots of this equation; again you have standard readymade program in C or FORTRAN where you can compute the roots of this equation or 0s of this equation to find out the eigenvalues.

(Refer Time: 21:55)

$$J_n(\lambda_{m,n}) = 0$$

m runs from 1 to ∞ , for every value of n

$$R_{m,n} = C_{m,n} J_n(\lambda_{m,n} r)$$

$\lambda_{m,n} \Rightarrow m^{\text{th}}$ root (zero) of Bessel function of 1st kind order ' n '

$$T_{m,n} = C_{t,m,n} \exp(-\lambda_{m,n}^2 t)$$

$$u(r, \theta, t) = \sum_{n=0}^{\infty} \sum_{m=1}^{\infty} \exp(-\lambda_{m,n}^2 t) J_n(\lambda_{m,n} r) [D_{m,n} \sin(n\theta) + E_{m,n} \cos(n\theta)]$$

So, eigenvalues of this problem - we write it as $J_n(\lambda_{m,n})$ is equal to 0, so eigenvalues are $\lambda_{m,n}$, so m runs from 1 to infinity for every value of n . What is this n ? These n are basically whatever we have found by solving the θ varying part, so we write $R_{m,n}$ is equal to $C_{m,n} J_n(\lambda_{m,n} r)$. What is $\lambda_{m,n}$ then? $\lambda_{m,n}$ is nothing but m^{th} root or 0 of Bessel function of first kind of order n .

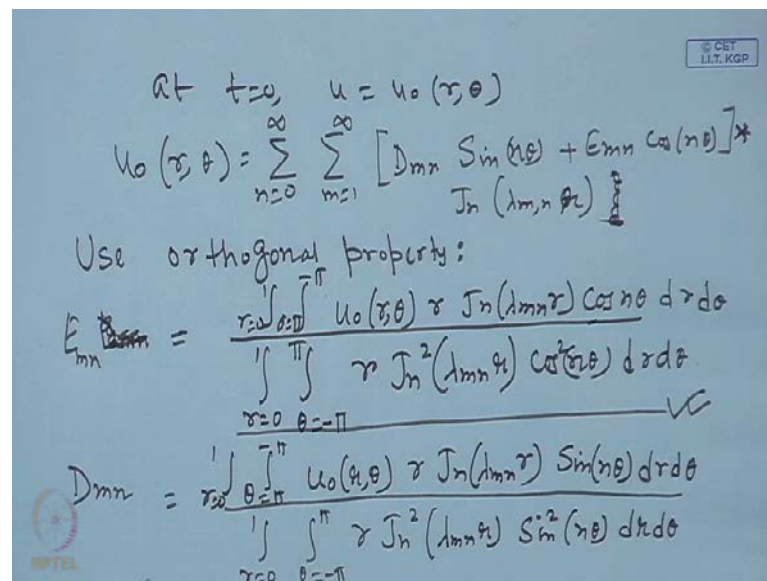
So, that solves the problem; then we get the expression of $T_{m,n}$. If you look into the time varying part you can easily find out that its solution is some constant multiplied by exponential minus $\lambda_{m,n}^2$ times t .

We get the complete solution of $u(r, \theta, t)$ as $\sum_{n=0}^{\infty} \sum_{m=1}^{\infty} \exp(-\lambda_{m,n}^2 t) J_n(\lambda_{m,n} r)$ multiplied by $D_{m,n} \sin(n\theta) + E_{m,n} \cos(n\theta)$; because, θ varying part contains both the terms

sine and cosine and the associated constants are not equal to 0; therefore, we will be getting this solution as a general solution to this problem.

Now, the only thing that is left is that one has to find out the constants D_{mn} and E_{mn} . We have the initial condition at t is equal to 0 unutilized, so we can utilize the initial condition.

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At $t=0$, $u = u_0(r, \theta)$

$$u_0(r, \theta) = \sum_{n=0}^{\infty} \sum_{m=1}^{\infty} \left[D_{mn} \frac{\sin(n\theta)}{J_n(\lambda_{mn}r)} + E_{mn} \frac{\cos(n\theta)}{J_n(\lambda_{mn}r)} \right] J_n(\lambda_{mn}r)$$

Use orthogonal property:

$$E_{mn} = \frac{\int_0^1 \int_{-\pi}^{\pi} u_0(r, \theta) r J_n(\lambda_{mn}r) \cos(n\theta) dr d\theta}{\int_0^1 \int_{-\pi}^{\pi} r J_n^2(\lambda_{mn}r) \cos^2(n\theta) dr d\theta}$$

$$D_{mn} = \frac{\int_0^1 \int_{-\pi}^{\pi} u_0(r, \theta) r J_n(\lambda_{mn}r) \sin(n\theta) dr d\theta}{\int_0^1 \int_{-\pi}^{\pi} r J_n^2(\lambda_{mn}r) \sin^2(n\theta) dr d\theta}$$

We use the initial condition at t is equal to 0, u is equal to u_0 as a function of r and θ . In general, it may be a constant, it may be a prescribed function of r , a prescribed function of θ or it may be a prescribed function of r and θ .

If you write it down then $u(r, \theta)$ becomes summation of n is equal to 0 to infinity, summation m is equal to 1 to infinity, you have $D_{mn} \sin(n\theta) + E_{mn} \cos(n\theta)$ multiplied by $J_n(\lambda_{mn}r)$.

Now, we use the orthogonal property of sine functions, cosine function and Bessel function; the eigen functions, sine functions and cosine functions are orthogonal to each other as well as the Bessel functions are orthogonal to each other. We have already proved that earlier in the last class - that Bessel functions are orthogonal functions. So, using the orthogonal property one can evaluate the constants D_{mn} and E_{mn} , we have done these things lots of time earlier so I am not going to do it once again.

I am just writing the final expression, at r is equal to 0 to 1 integral theta is equal to minus pi to plus pi - that is domain of variation of theta, $r J_n^2 \lambda_{mn} r \cos^2 n \theta dr d\theta$ - that is the denominator, in the numerator we have r is equal to 0 to 1 and theta is equal to pi to minus pi $u_0(r, \theta) r J_n \lambda_{mn} r \cos n \theta dr d\theta$, this is the value of E_{mn} because it is associated with $\cos n \theta$ so it will be $\cos^2 n \theta$ so this is not the D_{mn} this is the expression of E_{mn} . (Refer Slide Time: 27:08).

Now, let us write down the expression of D_{mn} , the expression of D_{mn} goes like this - r is equal to 0 to 1 theta is equal to minus pi to plus pi $r J_n^2 \lambda_{mn} r \sin^2 n \theta dr d\theta$ r is equal to 0 to 1 theta is equal to plus pi to minus pi $u_0(r, \theta) r J_n \lambda_{mn} r$, this will be $\sin^2 n \theta dr d\theta$. So, that is the expression of D_{mn} and E_{mn} one can get, and knowing the prescribed function of $u_0(r, \theta)$ you can evaluate this integral analytically or one can take request to the numerical techniques to evaluate this integral using Trapezoidal rule or Simpson's one third rule.

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if $u_0(r, \theta)$ is only $u_0(r)$
 $\hookrightarrow$ independent of θ .
 $D_{mn} = 0$ for $n = 0, 1, 2, \dots, \infty$
 $E_{mn} = 0$ for $n = 1, 2, 3, \dots, \infty$
 $E_{m,0} \neq 0$

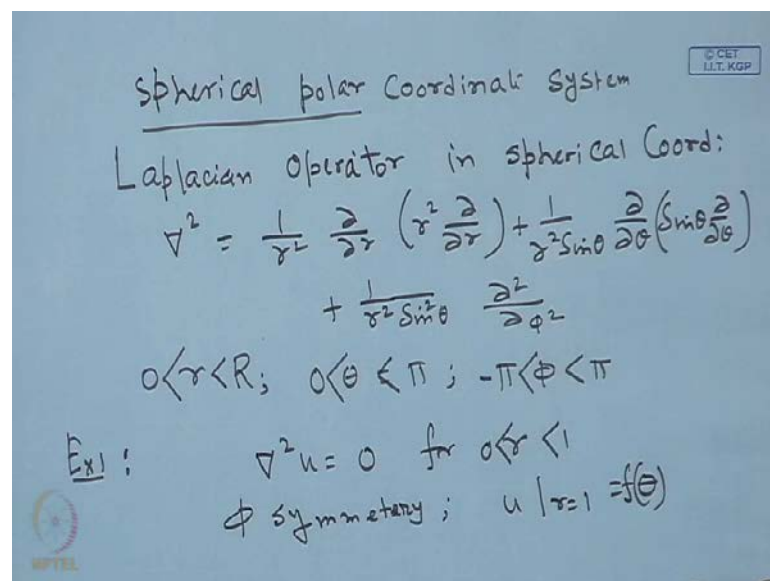
$$u(r, t) = \sum_{m=1}^{\infty} E_{m,0} \exp(-\lambda_{m,0}^2 t) J_0(\lambda_{m,0} r)$$

Now, the point is if we can do a slight simplification - if $u_0(r, \theta)$ is only $u_0(r)$, that is, it is independent of theta then you will be having D_{mn} is equal to 0 for n is equal to 0, 1, 2 up to infinity. E_{mn} is equal to 0 for n is equal to 1, 2, 3 up to infinity, so the difference is, here n starts from 1, 2, 3 and here n starts from 0, 1, 2, 3.

So, $E_m = 0$ is not equal to 0, the solution boils down to $u(r, \theta)$ is equal to summation m is equal to 1 to infinity $E_m = 0$ exponential minus $\lambda_m^2 r$ $J_0(\lambda_m r)$, so, that is the solution in this particular case if it is independent of θ . If it is dependent on θ then we will be having both the constants intact and in terms of the formulation, we have just done now, that will give you the complete solution.

Let me summarize, we have seen how the problem of cylindrical polar coordinate can be solved in two-dimensional case and can be solved in three-dimensional case, that gives us a fair idea. The difference between the two cases is - in case of two-dimensional, the boundary conditions on θ will be provided by the periodic boundary conditions, so these are the physical boundary conditions they are dictated by the physics of the problem.

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Spherical polar Coordinate System

Laplacian Operator in spherical Coord:

$$\nabla^2 = \frac{1}{r^2} \frac{\partial}{\partial r} \left(r^2 \frac{\partial}{\partial r} \right) + \frac{1}{r^2 \sin \theta} \frac{\partial}{\partial \theta} \left(\sin \theta \frac{\partial}{\partial \theta} \right) + \frac{1}{r^2 \sin^2 \theta} \frac{\partial^2}{\partial \phi^2}$$

$0 < r < R; \quad 0 < \theta < \pi; \quad -\pi < \phi < \pi$

Ex1: $\nabla^2 u = 0$ for $0 < r < 1$
 ϕ symmetry; $u|_{r=1} = f(\theta)$

Next, we look into the spherical polar coordinate system and these examples in chemical engineering are many. Spherical polar coordinate system - whenever we are talking about the heat transfer characteristic in a sphere or in a solid sphere or in hollow sphere, these equations will come in place.

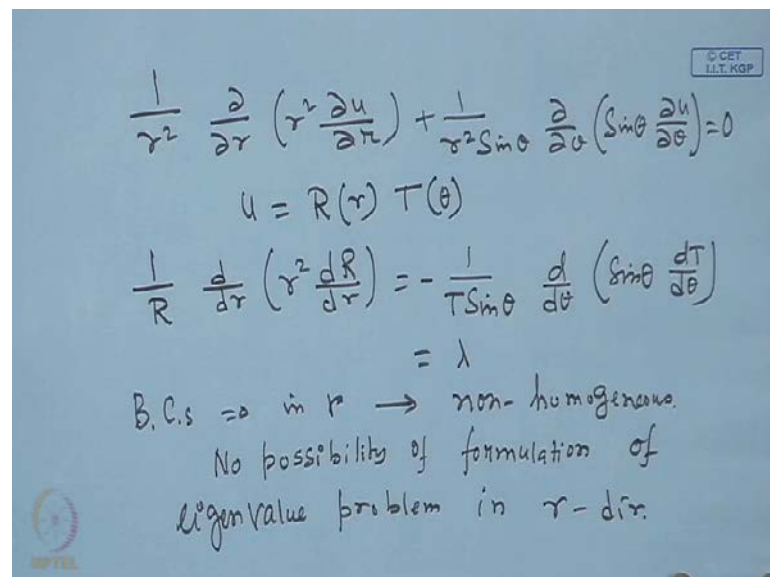
Now let us look into the Laplacian operator in spherical coordinate. Grad square is nothing but 1 over r square $\frac{\partial}{\partial r} \left(r^2 \frac{\partial}{\partial r} \right)$ plus 1 over r square $\sin \theta \frac{\partial}{\partial \theta} \left(\sin \theta \frac{\partial}{\partial \theta} \right)$ plus 1 over r square $\sin^2 \theta \frac{\partial^2}{\partial \phi^2}$

square. This is the operator in spherical polar coordinate system, so r varies from 0 to R , θ varies from 0 to π and ϕ varies from minus π to plus π .

Now we take up one example first. The first example is solution of grad square u is equal to 0 for r lying between 0 and 1; maybe it is a non-dimensional case and we have ϕ symmetry. If we have a ϕ symmetry that means ϕ varying parts will be equal to 0, so we will be having only 2 dimensions in r and θ , and we put the boundary condition that u at r is equal to 1 should be is equal to, in general, some function of θ .

This function of θ may be constant, may be 0, or in general, it may be some function of θ at r is equal to 1. Now since we have the non-homogeneity at f of θ , it is independent of ϕ , therefore u is independent of ϕ and we have also the ϕ symmetry.

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$$\frac{1}{r^2} \frac{\partial}{\partial r} \left(r^2 \frac{\partial u}{\partial r} \right) + \frac{1}{r^2 \sin \theta} \frac{\partial}{\partial \theta} \left(\sin \theta \frac{\partial u}{\partial \theta} \right) = 0$$

$$u = R(r) T(\theta)$$

$$\frac{1}{R} \frac{d}{dr} \left(r^2 \frac{dR}{dr} \right) = - \frac{1}{T \sin \theta} \frac{d}{d\theta} \left(\sin \theta \frac{dT}{d\theta} \right)$$

$$= \lambda$$

B.C.s $\Rightarrow$ in $r \rightarrow$ non-homogeneous.
 No possibility of formulation of
 eigenvalue problem in r -dir.

So we write down the two-dimensional problem as $\frac{1}{r^2} \frac{\partial}{\partial r} \left(r^2 \frac{\partial u}{\partial r} \right) + \frac{1}{r^2 \sin \theta} \frac{\partial}{\partial \theta} \left(\sin \theta \frac{\partial u}{\partial \theta} \right) = 0$. Now since this problem is linear, the operator is linear, the boundary conditions etcetera are linear, therefore we break down this problem into 2 parts - that is one is the r dependent part, another is the θ dependent part.

So we assume two sub-problems that is entirely a function of r and entirely a function of θ , they can be multiplied and the product will be constituted in the solution. So we separate the variable as we have done earlier, $\frac{1}{r} \frac{d}{dr} \left(r^2 \frac{dR}{dr} \right)$ is equal to

minus 1 over T sine theta d d theta sine theta d T d theta. The left hand side is entirely a function of r and the right hand side is entirely a function of theta, so they will be equal to some constant lambda.

Now the boundary conditions, if you see, the boundary conditions in r is non-homogeneous, so we cannot formulate an eigenvalue problem in the r direction, that has to be made very clear; so no possibility of formulation of eigenvalue problem in r direction because the boundary condition is not homogeneous on that boundary.

(Refer Slide Time: 35:51)

$$\frac{d}{d\theta} \left(\sin \theta \frac{dT}{d\theta} \right) + \lambda \sin \theta T = 0$$

Bc's on θ -dir

$$\begin{array}{lcl} T(\theta=0) & = & \text{bdd} \\ T(\theta=\pi) & = & ' - \\ \frac{dT}{d\theta} \big|_{\theta=0} & = & \text{bdd} \\ \frac{dT}{d\theta} \big|_{\theta=\pi} & = & \text{bdd} \end{array} \left. \vphantom{\begin{array}{l} T(\theta=0) \\ T(\theta=\pi) \\ \frac{dT}{d\theta} \big|_{\theta=0} \\ \frac{dT}{d\theta} \big|_{\theta=\pi} \end{array}} \right\} \text{Points of Singularity}$$

Let us look into the theta varying part - d d theta of sine theta dT d theta plus lambda sine theta T should be is equal to 0. Now let us fix up the boundary conditions on theta direction; we do not know exactly what boundaries are present, therefore we put the conditions so that they become physical, so we use the physics of the problem and impose the physical boundary conditions, so the solution does not become singular. If the solution becomes singular then the solution does not exist at those points, so based on that we fix up the physical boundary conditions on theta.

If you write down T at theta is equal to 0 - this is bounded, T at theta is equal to pi - this is bounded, dT d theta at theta is equal to 0 - it is bounded, dT d theta at theta is equal to pi - again it is bounded. From where these boundary conditions are coming - these boundary conditions are coming since these are the points of singularity.

Since the solution exists at these points, therefore we will be having a finite value at those points and this becomes the singular points, we impose that the solution becomes bounded at those points; therefore, these are the perfect examples of physical boundary conditions that we have talked earlier.

(Refer Slide Time: 37:44)

$\alpha\theta < \pi$
 Substituting: $t = \cos\theta$
 $\frac{d}{dt} [(1-t^2) \frac{dp}{dt}] + \lambda p(t) = 0$
 $-1 < t < 1$
 Legendre Equation
 $P(t) = C_1 P_n(t) + C_2 Q_n(t)$
 $\rightarrow$ Legendre Polynomial Legendre function
 $\lambda_n = \text{Eigenvalue} = n(n+1)$
 $n = 0, 1, 2, \dots$

Now let us solve this theta varying part - so theta varies from 0 to pi and we substitute t is equal to cosine theta, if we do that the form of the theta varying part becomes d/dt of 1 minus t square dp/dt plus lambda P t will be is equal to 0 for t varying from minus 1 to plus 1. If you remember this is nothing but the Legendre equation and Legendre polynomial is the solution of this Legendre function.

So solution is P of t is nothing but C 1 P n t plus C 2 Q n t. Now, P n is nothing but the Legendre polynomial and this is Legendre function; this p is nothing but the **R varying part**. We identify, this **R varying part** is basically equal to R, I just wrote it in the form of p, so it does not matter.

If you look into this problem, we have seen earlier - the eigenvalues lambda n is the eigenvalues to this problem. The eigenvalues we have discussed - the properties of the Legendre polynomial, Legendre function earlier, the eigenvalues are n into n plus 1 and where the index n runs from 0 1 2. There is one mistake - this p is not **R varying part** it is the **theta varying part** (Refer Slide Time: 40:05). We are solving the theta so we make it theta varying part because we are solving the eigenvalue problem in the theta direction

not in r direction, because r direction itself is boundary condition, is homogeneous so we cannot formulate the eigenvalue problem in the r direction. This is the governing equation of theta varying part; after substituting t is equal to cosine theta which will be in the form of the Legendre equation, the solution will be in terms of Legendre polynomial and Legendre function.

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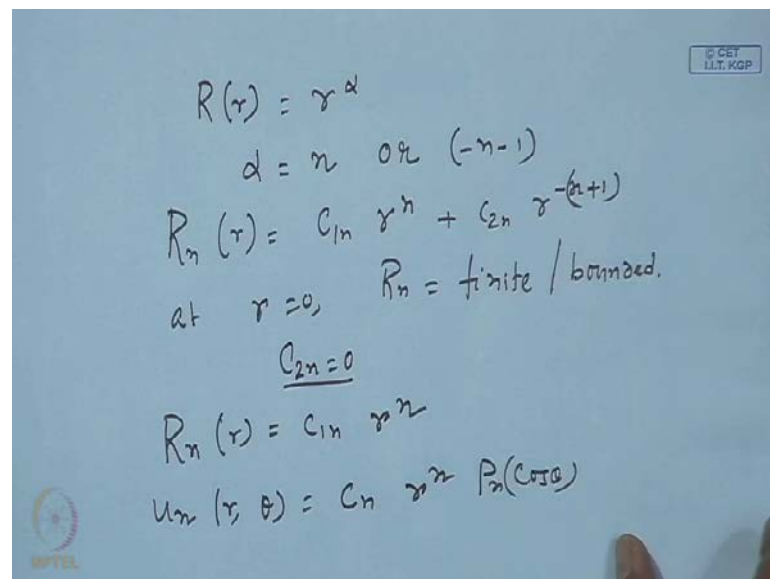
Q_n is unbounded at $t = \pm 1$
 $C_2 = 0$
 $P(t) = C_n P_n(t)$
 $\downarrow$
 $T(\theta) = C_n P_n(\cos \theta)$ eigen functions of θ varying part.
r-dir
 $\frac{1}{R_n} \frac{d}{dr} \left(r^2 \frac{dR_n}{dr} \right) - \lambda_n = 0$
 $\Rightarrow r^2 \frac{d^2 R_n}{dr^2} + 2r \frac{dR_n}{dr} - n(n+1)R_n = 0$
 Euler's Equation. ✓

Therefore, we can solve the theta varying part completely and if you look into the property of Legendre function, the property Q_n is unbounded, the Legendre function is unbounded at t is equal to plus minus 1; therefore, the associated constant with this must be equal to 0, so we will be having the P of t is $C_n P_n(t)$ - are the eigen functions in terms of T . The theta varying part, T of theta should be is equal to $C_n P_n(\cos \theta)$, so this is the theta varying part and that is the eigen functions in the theta varying part.

Eigenvalues are n into n plus 1 and the index n runs from 1 to infinity. Now let us go back to the r direction and see how we can solve that part in the r direction, we cannot formulate the eigenvalue problem in the r direction simply because we have the non-homogeneous boundary condition there, so we write it at R subscript n corresponding to n th eigenvalue so $\frac{d}{dr}$ of r square $\frac{dR_n}{dr}$ minus $\lambda_n R_n$ is equal to 0. If you just open up this differentiation, this becomes r square $\frac{d^2 R_n}{dr^2}$ plus 2 of $r \frac{dR_n}{dr}$ minus n into n plus 1 R_n is equal to 0.

So, λ_n is nothing but $n(n+1)$; therefore, this is the equation. Now if you remember, if you recognize this equation, this equation is nothing but Euler's equation. When we were discussing about the special ordinary differential equations, we discussed about the Bessel equation, we discussed about the Legendre equation, we discussed about the Euler's equation, so this is an application where Euler's equation will be coming into play and we have to look for the solution of this equation.

(Refer Slide Time: 43:09)



$$R(r) = r^\alpha$$

$$\alpha = n \text{ or } -(n+1)$$

$$R_n(r) = C_1 r^n + C_2 r^{-(n+1)}$$

at $r=0$, $R_n = \text{finite / bounded.}$

$$C_2 = 0$$

$$R_n(r) = C_1 r^n$$

$$u_n(r, \theta) = C_n r^n P_n(\cos \theta)$$

The solution of this equation will be the form of r to the power α , so you will be getting a quadratic. As we have seen earlier, this α becomes either n or $-n-1$, so these are the two roots of the quadratic; solution becomes R_n of r is $C_1 r^n + C_2 r^{-n-1}$ to the power n plus $C_2 r$ to the power $-n-1$.

Now, if you remember, we have the boundary condition at r is equal to 0, this R_n was finite or bounded. In order to satisfy this boundary condition, the associated constant has to be equal to 0, **therefore R_n is equal to r^n** is nothing but $C_1 r^n$ to the power n . Therefore, $u_n(r, \theta)$ becomes combination of $C_1 r^n$ and $d\theta$, so it will be some constant, let us say C_n , multiplied by r to the power n $P_n(\cos \theta)$. This is the solution corresponding to n th eigenvalue; the complete solution can be obtained if you sum up all the contributions.

(Refer Slide Time: 44:41)

$$u(r, \theta) = \sum_{n=0}^{\infty} C_n r^n P_n(\cos \theta)$$

at $r=1$, $u = f(\theta)$

$$f(\theta) = \sum_{n=0}^{\infty} C_n P_n(\cos \theta)$$

$P_n(\cos \theta)$ is orthogonal function, w.r.t wt function $\sin \theta$

$$C_n = \frac{\int_0^\pi f(\theta) P_n(\cos \theta) \sin \theta d\theta}{\int_0^\pi P_n^2(\cos \theta) \sin \theta d\theta}$$

So, u as a function of r and θ becomes summation n is equal to 0 to infinity, $C_n r^n$ to the power n , may be, $C_n r^n P_n(\cos \theta)$, so that is the solution. Now we have integration constant C_n which has to be evaluated. If you remember, we have one condition that still remains unutilized. What is that condition? That condition is at r is equal to 1, u is non-homogeneous; so, at r is equal to 1, u is equal to f of θ . Therefore, we utilize this boundary condition and evaluate the constant C_n ; so f of θ is nothing but $\sum_{n=0}^{\infty} C_n P_n(\cos \theta)$. Whenever we evaluate r this becomes 1, so this will be nothing but $\sum_{n=0}^{\infty} C_n P_n(\cos \theta)$ and we can prove that $P_n(\cos \theta)$ is orthogonal function with respect to weight function $\sin \theta$.

Therefore, if you remember in the Cartesian coordinate, the sine function and cosine functions are orthogonal function with respect to weight function 1; in cylindrical coordinate the Bessel functions are orthogonal function with respect to weight function r ; in the spherical polar coordinate the eigen functions are orthogonal to each other with respect to weight function $\sin \theta$.

Therefore, we write down the complete solution; we multiply both sides by $P_m(\cos \theta)$ and integrate over the θ , that is, 0 to π . All the terms will vanish except m is equal to n , it will be $\int_0^\pi f(\theta) P_n(\cos \theta) \sin \theta d\theta$, because it is a weight function, so $\int_0^\pi P_n^2(\cos \theta) \sin \theta d\theta$.

That gives the estimation of the integration constant C_n ; once we get the estimation of integration constant C_n we can put it back here and we will get the complete solution in r and θ .

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3 dimensional problem in Spherical coord.
 No ϕ -symmetry.
 at $r=1$, $u = f(\theta, \phi)$
 $u(r, \theta, \phi) = R(r) \Theta(\theta) \Phi(\phi)$

$$\frac{(r^2 R')'}{R} + \frac{(\sin \theta \Theta')'}{\sin \theta} = -\frac{\Phi''}{\Phi} = \mu^2$$

 B.C's on $\phi \Rightarrow$ periodic B.C's
 $\Phi(\pi) = \Phi(-\pi); \frac{d\Phi}{d\phi}\bigg|_{\pi} = \frac{d\Phi}{d\phi}\bigg|_{-\pi}$

Next we look into one more example, this example deals about the spherical coordinate but it is not two-dimensional, it is a three-dimensional problem in spherical coordinate - no ϕ symmetry in this case. The boundary condition - at r is equal to 1, you have u is equal to f θ and ϕ in general. So, it may be a function of θ alone, it may be a function of ϕ alone, it may be a constant, it may be function of θ and ϕ both. In the earlier case if you remember, we had the condition that r is equal to 1, u is equal to f of θ .

So, we constitute the solution as a function of r θ ϕ by multiplying 3 functions which are functions of r alone, θ alone, and ϕ alone. I am just writing them R as a function of r , θ as a function of θ and capital ϕ as a function of ϕ .

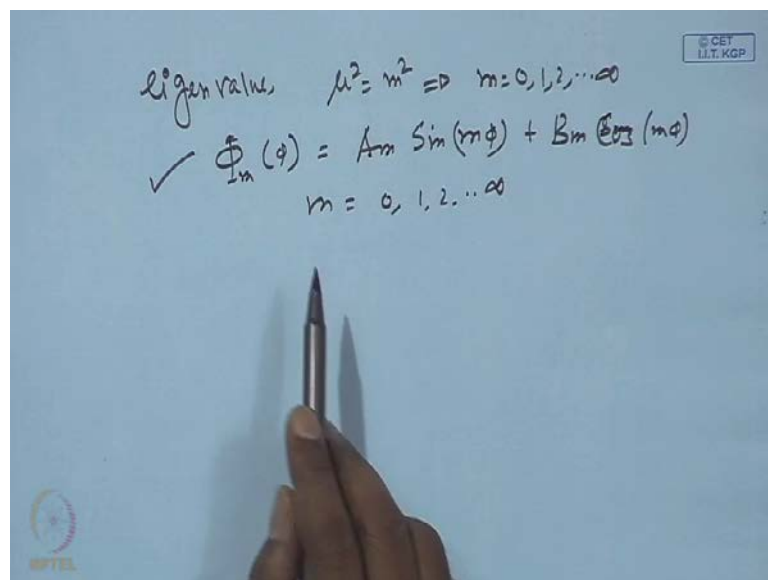
If you substitute in the governing equation of Laplacian in spherical polar coordinate system and then separate the variables you will be getting this. I am not solving this for you, please do it by yourself; we have done this type of things lots of times earlier.

Differentiation is with respect to the variable, so, plus sine θ θ' , prime of that divided by θ sine θ sine square θ is equal to minus ϕ''

divided by ϕ . Here the prime is with respect to small r , here the prime is with respect to small θ , and here the double prime is differentiation with respect to small ϕ .

Now, we put it as a constant; so the left hand side is a function of r and θ only, right hand side is a function of ϕ , so we put it as a constant. We have 4 boundary conditions on ϕ , these are the periodic boundary conditions; so 4 boundary condition means they will be equal - periodic boundary conditions - so boundary condition ϕ we define as capital ϕ at π is equal to capital ϕ at minus π ; $\frac{d\phi}{d\phi}$ at π is equal to $\frac{d\phi}{d\phi}$ at minus π ; so these are the periodic boundary conditions, these are the physical boundary conditions; we use the periodic boundary conditions here.

(Refer Slide Time: 50:59)



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eigen values, $\mu^2 = m^2 \Rightarrow m = 0, 1, 2, \dots, \infty$

✓ $\Phi_m(\phi) = A_m \sin(m\phi) + B_m \cos(m\phi)$

$m = 0, 1, 2, \dots, \infty$

A hand holding a pen is visible at the bottom of the frame.

So, we can find out the eigenvalues and eigen functions in the ϕ direction; if you do that the eigenvalues become μ square is equal to m square, that we have already seen; and m is equal to from 0, 1, 2, 3 up to infinity; we have already seen this thing in earlier case and therefore, ϕ m ϕ is nothing but $A_m \sin m \phi$ plus $B_m \cos m \phi$, where the index m runs from 0, 1, 2 up to infinity.

In case of three-dimensional cylindrical polar coordinate, we have a situation like this with periodic boundary conditions and we have seen there as well as the eigen functions are constituted by the sine function and cosine function. So, in this case also, we will be getting the eigen function which will be constituted by the linear combination of sine

function and cosine function and the index m runs from 0, 1 to infinity instead of 1 to infinity.

So, that solves the ϕ varying part completely, then we will be looking into the θ varying part and r varying part and we will be constructing the solution completely in the next class.

I stop it here, in the next class I will be completing this problem and then we will look into the solution of partial differential equations, but those are non-homogeneous using Green's function method.

Thank you very much.