

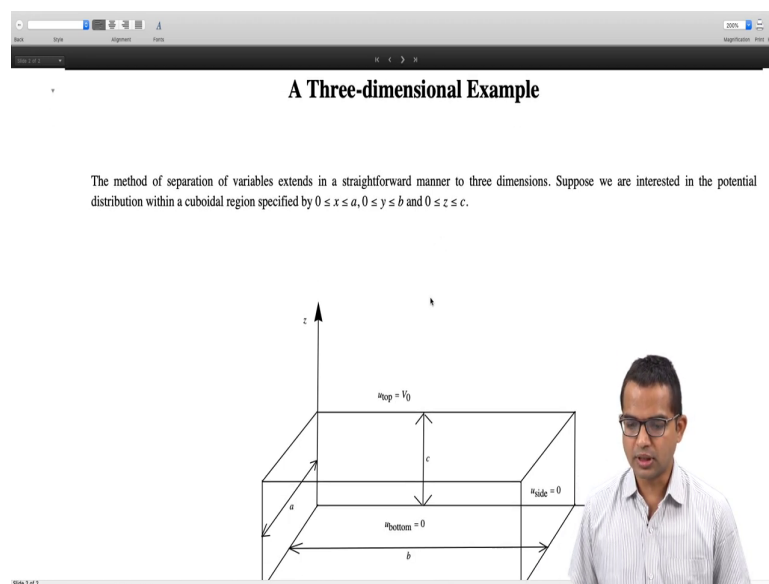
Mathematical Methods 2
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Module - 07
Partial Differential Equations
Lecture - 69

The Laplace Equation for a 3D rectangular box: An Illustrative Example

Hello everybody. In this lecture, we will look at another example of solving the Laplace equation. So, this time we will see how, so the ideas we have already explored can be extended in a natural way to three-dimensions. So, we look at a three-dimensional rectangular box and solve a Laplace equation, ok. So, again, the natural tool that we will adopt is the method of separation of variables.

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So, the problem is as follows. So, we have given this rectangular box of dynamic dimensions a, b, and c. And so, we are told that the potential on all the boundaries are specified. So, barring the top which is maintained at a potential of V_0 every other side is grounded. So, the potential is 0 on all other sides.

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All the sides except the top of the box are grounded. The top of the box alone is maintained at some constant potential V_0 .

We must solve the three-dimensional Laplace equation

$$\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} + \frac{\partial^2 u}{\partial z^2} = 0$$

and we proceed with the method of separation of variables. Let us first explicitly write down the boundary conditions:

$$u(0, y, z) = u(a, y, z) = 0$$
$$u(x, 0, z) = u(x, b, z) = 0$$
$$u(x, y, 0) = 0$$

And so it is immediately seen to be a you know a version of a Dirichlet problem, right. It is a Dirichlet problem because the boundary conditions on all the surfaces are given and we are asked to find the potential within the box, right.

So, it helps to first of all write down the Laplace equation in 3D which is just this: $\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} + \frac{\partial^2 u}{\partial z^2} = 0$. And also, it helps to write down explicitly the boundary conditions that are available to us, alright.

So, when $x = 0$ and for all values that y and z take, and when $x = a$, for all the values of y and z , the boundary condition tells us that the potential is 0. Again, when y is taken to be 0 or when y is taken to be b , so we have $u(x, 0, z) = 0$ and $u(x, b, z) = 0$, both of them separately equal to 0, we are also given that $u(x, y, 0) = 0$ is also 0. And then, the final boundary condition is $u(x, y, c) = V_0$, when $z = c$ the potential is V_0 , right.

So, it is good to specify the problem that is given to us in this language and then make the ansatz. So, the ansatz is $u(x, y, z)$ is written as $X(x) \cdot Y(y) \cdot Z(z)$ now, right. So, you will see that we have to do two rounds of this usual trick of separation of variables.

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The slide displays the Laplace equation in three dimensions:
$$\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} + \frac{\partial^2 u}{\partial z^2} = 0$$

and we proceed with the method of separation of variables. Let us first explicitly write down the boundary conditions involved:

$$\begin{aligned} u(0, y, z) &= u(a, y, z) = 0 \\ u(x, 0, z) &= u(x, b, z) = 0 \\ u(x, y, 0) &= 0 \\ u(x, y, c) &= V_0 \end{aligned}$$

Thus we now have a three dimensional rectangular Dirichlet problem. We begin by making the standard "separation of variables" ansatz:

$$u(x, y, z) = X(x)Y(y)Z(z).$$

Plugging into the original PDE, we have:

$$\frac{d^2 X}{dx^2} YZ + X \frac{d^2 Y}{dy^2} Z + XY \frac{d^2 Z}{dz^2} = 0.$$

Rearranging and dividing throughout by $u(x, y, z)$ we have:

$$\frac{1}{X} \frac{d^2 X}{dx^2} + \frac{1}{Y} \frac{d^2 Y}{dy^2} + \frac{1}{Z} \frac{d^2 Z}{dz^2} = 0$$

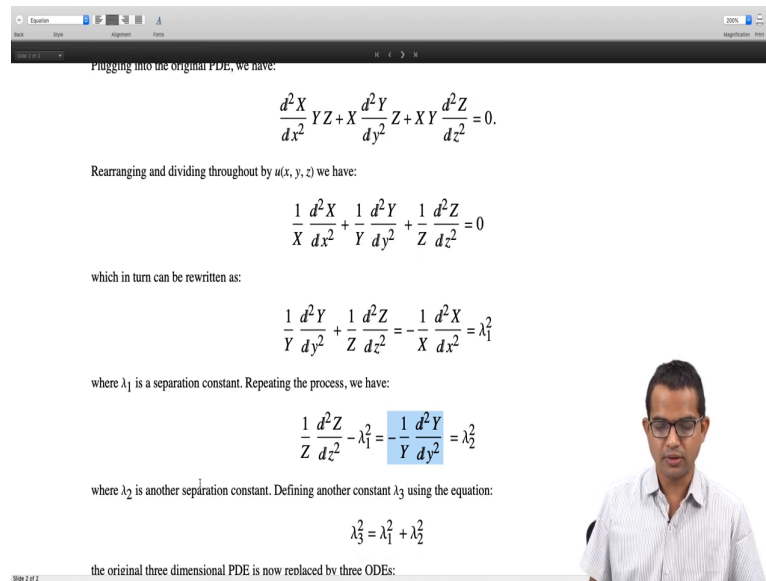
A small inset image of a man with glasses is visible in the bottom right corner of the slide.

So, we first plug this ansatz into the original PDE. And so, I mean we are looking for solutions of this kind, but basically the idea is that we will stitch together solutions of this kind there is a way to do this in such a way that the boundary conditions are satisfied and there is this theorem which says that if you have a Dirichlet problem. And if you can find one solution then that is the solution, right.

So, there is a uniqueness theorem associated with the Dirichlet boundary conditions which we did not go into the details of, but it is true that if you can somehow find a solution then that is the solution. And we will see how with you know finding solutions which are separable, and stitching them together in a suitable way, we can work out the solution for this particular problem.

So, we plug it into the original PDE. So, then we get it in this form $d^2 X$ by dx^2 YZ plus 2 similar terms involving the other coordinates. And then, you divide throughout by you know the product X times Y times Z , and then you see that the first term becomes 1 over X times $d^2 X$ by dx^2 and the second term is 1 over Y times $d^2 Y$ by dy^2 it should be, ok so, yeah.

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Plugging into the original PDE, we have:

$$\frac{d^2X}{dx^2}YZ + X\frac{d^2Y}{dy^2}Z + XY\frac{d^2Z}{dz^2} = 0.$$

Rearranging and dividing throughout by $u(x, y, z)$ we have:

$$\frac{1}{X}\frac{d^2X}{dx^2} + \frac{1}{Y}\frac{d^2Y}{dy^2} + \frac{1}{Z}\frac{d^2Z}{dz^2} = 0$$

which in turn can be rewritten as:

$$\frac{1}{Y}\frac{d^2Y}{dy^2} + \frac{1}{Z}\frac{d^2Z}{dz^2} = -\frac{1}{X}\frac{d^2X}{dx^2} = \lambda_1^2$$

where λ_1 is a separation constant. Repeating the process, we have:

$$\frac{1}{Z}\frac{d^2Z}{dz^2} - \lambda_1^2 = -\frac{1}{Y}\frac{d^2Y}{dy^2} = \lambda_2^2$$

where λ_2 is another separation constant. Defining another constant λ_3 using the equation:

$$\lambda_3^2 = \lambda_1^2 + \lambda_2^2$$

the original three dimensional PDE is now replaced by three ODEs:

So, this is, so this should be $d^2 Y$ by dy^2 and this should be $d^2 Z$ by dz^2 . And so, now, so indeed and here as well. So, y and this is z^2 . So, we couple these two terms together. So, this is z and so, this is y . So, it is useful to combine just these two terms together. So, we have 1 over Y plus $d^2 Y$ by dy^2 plus 1 over Z $d^2 Z$ by dz^2 is equal to minus 1 over X times $d^2 X$ by dx^2 .

So, now comes the key argument which goes into this method of separation of variables. So, the idea is that the left hand side contains two terms which are independently functions of y and z . But the right hand side is purely a function of x .

So, you have something which is purely a function of y and z equal to something which is a pure function of x alone, for all values of x , y , and z . Therefore, the only way that this can happen is if it is a constant and that constant which we take it to be λ_1^2 , right. Without loss of generality, you will see in a moment why for the particular boundary conditions that we are working with. So, this will turn out to be a suitable choice.

Now, if we repeat this process, there is one more round of this separation which we must do. So, then we have $d^2 Z$ by dz^2 minus λ_1^2 is equal to $d^2 Y$ by dy^2 . And now, once again we argue that the left hand side is a pure function of z alone, the right hand side is a pure function of y alone. Therefore, each of them separately must be equal to constant, and we will call this constant as λ_2^2 , right. You will see in a moment why this all makes sense.

So, now, we have this left hand side is equal to lambda 2 squared minus 1 over Y times d squared Y by dy squared is lambda 2 squared. And so, there is another separation constant we have introduced, but it is useful to define another quantity which we will call lambda 3 which depends on lambda 1 and lambda 2 in this manner. So, lambda 3 squared is equal to lambda 1 squared plus lambda 2 squared. So, lambda 3 is defined using this equation.

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$\lambda_3^2 = \lambda_1^2 + \lambda_2^2$

the original three dimensional PDE is now replaced by three ODEs:

$$\frac{d^2 X}{dx^2} = -\lambda_1^2 X$$

$$\frac{d^2 Y}{dy^2} = -\lambda_2^2 Y$$

$$\frac{d^2 Z}{dz^2} = \lambda_3^2 Z$$

where we have chosen these constants keeping in mind the boundary conditions. The solutions for the above ODEs are:

$$X = \begin{cases} \sin(\lambda_1 x) \\ \cos(\lambda_1 x) \end{cases}, \quad Y = \begin{cases} \sin(\lambda_2 y) \\ \cos(\lambda_2 y) \end{cases}, \quad Z = \begin{cases} \sinh(\lambda_3 z) \\ \cosh(\lambda_3 z) \end{cases}$$

Now we start putting in the boundary conditions. Since :

$$u(0, y, z) = u(a, y, z) = 0$$

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

we must choose

So, now the original PDE is rewritten in terms of 3 ODEs, right. So, we have d squared X by dx squared equal to minus lambda 1 X squared that is the first ODE. Then, we have d squared Y by dy squared is equal to minus lambda 2 squared times Y, and then we have d squared Z by dz squared is equal to lambda 3 plus lambda 3 squared Z, right.

So, these are familiar and simple ODEs which we know how to solve. So, that is going to give us you know sines and cosines or hyperbolic sines and hyperbolic cosines, for, in the third equation. So, let us just write down the solutions in this manner.

So, X is equal to sine of lambda 1 x or cosine of lambda 1 x, and then we will have to stitch them together in such a way that the boundary conditions work out. And then for Z alone we have hyperbolic sine and hyperbolic cosine, we could have also used exponentials, it does not matter. So, now, we start putting in the boundary conditions. So, since when x equal to 0 and when x equal to a, you must get 0 and when y equal to 0 and when y equal to b you must get 0, we must choose only sines.

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

we must choose

$$X(x) = \sin(\lambda_1 x) \text{ with } \lambda_1 = \frac{m\pi}{a} \text{ where } m = 1, 2, \dots$$

$$Y(y) = \sin(\lambda_2 y) \text{ with } \lambda_2 = \frac{n\pi}{b} \text{ where } n = 1, 2, \dots$$

Again, since

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

we must choose

$$Z(z) = \sinh(\lambda_3 z)$$

where λ_3 is fixed by the corresponding λ_1 and λ_2 . The overall solution is thus going to be of the form:

$$u(x, y, z) = \sum_{m=1}^{\infty} \sum_{n=1}^{\infty} a_{mn} \sin\left(\frac{m\pi x}{a}\right) \sin\left(\frac{n\pi y}{b}\right) \sinh(\lambda_{mn} z)$$

Imposing the final boundary condition $u(x, y, c) = V_0$, so we get:

$$V_0 = \sum_{m=1}^{\infty} \sum_{n=1}^{\infty} a_{mn} \sinh(\lambda_{mn} c) \sin\left(\frac{m\pi x}{a}\right) \sin\left(\frac{n\pi y}{b}\right)$$

So, the cosines will not contribute because at x equal to 0 and at y equal to 0, cosine will not work out. So, the potential has to be 0. And again, the boundary condition at x equal to a and y equal to b, will force that these lambda 1 and lambda 2 must be integral multiples of pi by a and pi by b respectively, right.

So, this is like we have seen in the 2D version which is just that you have to do it you know there is one more step involved. So, you know these m's can take all these integer values 1, 2, 3, and so on and likewise with n.

Then, we have one more boundary condition which is when z equal to 0, the potential must be 0. So, we choose the hyperbolic sine, right, for z; the hyperbolic cosine will not contribute. And then of course, lambda 3 itself is connected to lambda 1 and lambda 2. If you fix lambda 1 and lambda 2, lambda 3 is automatically fixed. So, the overall solution turns out to be this double infinite series.

So, m going from 1 to infinity, n going from 1 to infinity there are these undetermined coefficients: alpha m n, sin of m pi x by a times sin of n pi y by b, then hyperbolic sin of lambda m n z. Lambda m n is of course, determined in terms of this m pi by a and n pi by b, according to you know this relation between lambda 3, and lambda 1, and lambda 2. So, there is this final boundary condition which we must impose and solve for these unknown coefficients alpha m n.

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$m=1, n=1$

Imposing the final boundary condition $u(x, y, c) = V_0$, so we get:

$$V_0 = \sum_{m=1}^{\infty} \sum_{n=1}^{\infty} \alpha_{m,n} \sinh(\lambda_{m,n} c) \sin\left(\frac{m\pi x}{a}\right) \sin\left(\frac{n\pi y}{b}\right)$$

from which the unknown coefficients α_n are immediately extracted using the standard Fourier methods:

$$\alpha_{m,n} \sinh(\lambda_{m,n} c) = \frac{4V_0}{ab} \int_0^a \int_0^b \sin\left(\frac{m\pi x}{a}\right) \sin\left(\frac{n\pi y}{b}\right) dx dy$$

$$= \frac{16V_0}{\pi^2} \sin^2\left(\frac{m\pi}{2}\right) \sin^2\left(\frac{n\pi}{2}\right)$$

Thus the series contains only odd m and odd n . The full solution can be written as the double infinite series:

$$u(x, y, z) = \frac{16V_0}{\pi^2} \sum_{m=1,3,5,\dots}^{\infty} \sum_{n=1,3,5,\dots}^{\infty} \sin\left(\frac{m\pi x}{a}\right) \sin\left(\frac{n\pi y}{b}\right) \frac{\sinh(\lambda_{m,n} z)}{\sinh(\lambda_{m,n} c)}$$

where $\lambda_{m,n} = \sqrt{\left(\frac{m^2 \pi^2}{a^2} + \frac{n^2 \pi^2}{b^2}\right)}$

So, it turns out that this is really a Fourier series expansion problem, but there it is like a double sum involved. So, there will be double integrals to compute. So, basically, we argue that you know there is this function which is a constant which is expanded in terms of sines you know along x and y . So, we can treat this entire thing.

So, when you put z equal to c , so basically you treat this $\alpha_{m,n}$ times hyperbolic sin of this stuff to be the coefficient and that coefficient we know from standard Fourier methods you know you can check this explicitly by doing this double integral. You know you will be able to isolate the coefficient of your choice every other term will go to 0, if you do the sin of $m\pi x$ by a times sin of $m\pi y$ by b , you take an integral over dx and dy .

You know the limits being from 0 to a and 0 to b , respectively, and then you get this integral. Each of these integrals is really the same and you will get 16. So, you will get a 4 times 4 times 4, there is a π squared in the denominator. So, the answer turns out to be quite straightforward. Only seen to be just this, and only for you know odd m and odd n . So, as sin of π by 2 is 1, sin of π by 3 π by 2 the whole squared again is 1, but even integers m and even integers n are not allowed. So, the full solution is seen to be this double infinite series, where you have summation over m , m takes values 1, 3, 5, and so on; n also takes values 1, 3, 5, and so on.

And then, now you also have this sin of $m\pi$ by x sin $n\pi$ y by b times, there is this hyperbolic sin of $\lambda_{m,n} z$ divided by you know this is a constant, right. So, this came

about because this coefficient had this stuff. So, that is hyperbolic sine of $\lambda m n c$. And indeed $\lambda m n$ is of course, written in terms of $m^2 \pi^2 / a^2 + n^2 \pi^2 / b^2$ the whole thing which is a square root, ok.

Thank you.