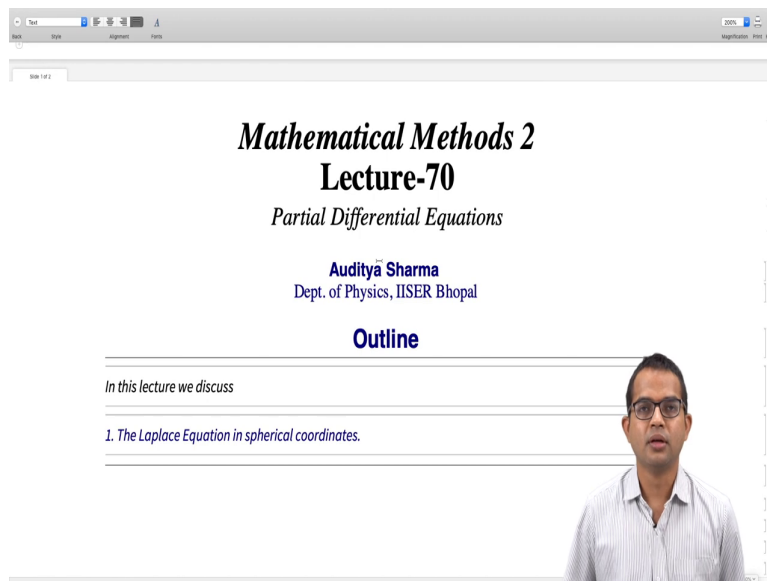


Mathematical Methods 2
Prof. Auditya Sharma
Department of Physics
Indian Institute of Science Education and Research, Bhopal

Module - 08
Partial Differential Equations
Lecture - 70
The Laplace Equation in spherical coordinates

(Refer Slide Time: 00:19)



Mathematical Methods 2
Lecture-70
Partial Differential Equations

Auditya Sharma
Dept. of Physics, IISER Bhopal

Outline

In this lecture we discuss

- 1. The Laplace Equation in spherical coordinates.*

So in this lecture we will start looking at the Laplace Equation in spherical coordinates. We have seen how we can solve the Laplace equation with certain boundary conditions in rectangular Cartesian coordinates. In this lecture we will sort of set up the scene to solve the Laplace equation in spherical coordinate. So, it's kind of a review of how to you know work with spherical coordinates ok.

(Refer Slide Time: 00:45)

The Laplace equation is

$$\nabla^2 V = 0.$$

We would like to see how to go about solving such a partial differential equation in the presence of spherical symmetry. Before we do this, let us work out how to write the Laplacian operator in spherical coordinates. What we have is a scalar field that depends on the vector \vec{r} , i.e. $V(\vec{r})$, and its gradient is a vector field. It is useful to get a working familiarity with a number of operations using spherical coordinates.

Let us recall the familiar relations, which we can directly obtain from geometrical considerations:

$$\begin{aligned}\hat{e}_r &= \sin(\theta) \cos(\phi) \hat{e}_x + \sin(\theta) \sin(\phi) \hat{e}_y + \cos(\theta) \hat{e}_z \\ \hat{e}_\theta &= \cos(\theta) \cos(\phi) \hat{e}_x + \cos(\theta) \sin(\phi) \hat{e}_y - \sin(\theta) \hat{e}_z \\ \hat{e}_\phi &= -\sin(\phi) \hat{e}_x + \cos(\phi) \hat{e}_y\end{aligned}$$

From the above expressions, we immediately have the following useful expressions for various first order pr

So, the Laplace equation is $\nabla^2 V = 0$. So, in this form it does not care about the coordinate system that is being used. So, we will work out how to write this ∇^2 in spherical coordinates. There are certain problems where spherical symmetry you know exists in the problem and then it is natural to work in spherical coordinates.

So, in order to do this we will first recall that you know V is a scalar field of vector \vec{r} and we will work out the gradient you know of a scalar field and then we will go towards the Laplacian right. So, you know we start with this sort of sort of familiar relations, which you know we assume that all of us are familiar with what \hat{e}_r is what \hat{e}_θ is and \hat{e}_ϕ is and just by drawing a picture directly from the geometry you know one can write down this expression.

It requires a little bit of you know thought if you are thinking about it for the first time, you must surely have seen it instead of just taking these expressions from somewhere, it is good to be able to draw a picture of a sphere and you know make an angle of θ and then imagine how this angle ϕ appears and then draw the small little unit vectors along the radial direction, along the θ direction tangent to the you know circle that you are traversing and also there is this ϕ direction which has you know another vector associated with it.

So, if you can draw this imagine it in your you know in a suitable way you can convince yourself that you know this \hat{e}_r is connected to \hat{e}_x , \hat{e}_y and \hat{e}_z in this manner $\sin \theta \cos \phi$ you know $\sin \theta$ you come along, θ comes from this with respect to the z axis there is a

sin theta times cos phi along e x sin theta sin phi along e y and cos theta along z that is the easiest to visualize.

And again e theta is this the vector which is you know along the tangent that you can convince yourself that its x component is cos theta cos phi, the y component is going to be cos theta sin phi and then the z component is minus sin theta and then finally, this is also straightforward to see perhaps this more the most straightforward to see is e phi is minus sin phi along the x direction and plus cos phi along the y direction.

So, all of this can be seen directly from just a good picture right. So, starting from here its useful to write down various first order partial derivatives right. So, there are multiple ways of arriving at the final result that we will be arriving having it, you can start in Cartesian coordinate write down the expression and then try to work from there and you now tedious algebra would be involved finally, will get to the same final point that we will get to in this lecture.

(Refer Slide Time: 03:50)

The slide displays the following derivations:

$$\frac{\partial \hat{e}_r}{\partial r} = 0$$

$$\frac{\partial \hat{e}_r}{\partial \theta} = \cos(\theta) \cos(\phi) \hat{e}_x + \cos(\theta) \sin(\phi) \hat{e}_y - \sin(\theta) \hat{e}_z = \hat{e}_\theta$$

$$\frac{\partial \hat{e}_r}{\partial \phi} = -\sin(\theta) \sin(\phi) \hat{e}_x + \sin(\theta) \cos(\phi) \hat{e}_y = \sin(\theta) \hat{e}_\phi$$

$$\frac{\partial \hat{e}_\theta}{\partial r} = 0$$

$$\frac{\partial \hat{e}_\theta}{\partial \theta} = -\sin(\theta) \cos(\phi) \hat{e}_x - \sin(\theta) \sin(\phi) \hat{e}_y - \cos(\theta) \hat{e}_z = -\hat{e}_r$$

$$\frac{\partial \hat{e}_\theta}{\partial \phi} = -\cos(\theta) \sin(\phi) \hat{e}_x + \cos(\theta) \cos(\phi) \hat{e}_y = \cos(\theta) \hat{e}_\phi$$

$$\frac{\partial \hat{e}_\phi}{\partial r} = 0$$

$$\frac{\partial \hat{e}_\phi}{\partial \theta} = 0$$

$$\frac{\partial \hat{e}_\phi}{\partial \phi} = -\cos(\phi) \hat{e}_x - \sin(\phi) \hat{e}_y = -\hat{e}_r \sin(\theta) - \hat{e}_\theta \cos(\theta)$$

So, it's useful to see that you know this e r the direction along the radial direction does not depend on the length itself. So, as you can explicitly see from this expression there is no dependence on r. So, dou e r by dou r is equal to 0 and, but dou dou e r does depend on theta and on phi. So, it's useful to take this derivative dou e r by dou theta. This is going to be cos theta cos phi e along e x plus cos theta sin phi along e y and then minus sin theta long e z.

But then we see that this expression is actually something that we already have here and in fact, this is nothing, but e_θ . So, $\frac{d e_r}{d \theta}$ by $\frac{d \theta}{d \theta}$ is seen to be just e_θ and again you can check that $\frac{d e_r}{d \phi}$ by taking a derivative partial derivative with respect to ϕ and then matching this you know the other expression you can see that indeed this is actually nothing but $\sin \theta$ times e_ϕ right.

So, that is here and then we have three such relations with respect to e_θ . So, with respect to r of course, it is just 0 and then you can check directly from here from these from these relations that $\frac{d e_\theta}{d \theta}$ by $\frac{d \theta}{d \theta}$ is going to be just minus e_r and $\frac{d e_\theta}{d \phi}$ is $\cos \theta$ times e_ϕ and finally, we have these three relations with e_ϕ . So, with respect to r if you take a derivative with 0 again here e_ϕ does not depend on θ . So, with respect to θ also we should take the partial derivative at 0.

And then finally, you can check that if you take a derivative with respect to ϕ $\frac{d e_\phi}{d \phi}$ will turn out to be this expression you have to do a little bit of manipulation to see that indeed you can write it as minus e_r times $\sin \theta$ minus e_θ times $\cos \theta$. So, this quantity is a linear combination of both e_r and e_θ which you can quickly check by using these expressions here ok.

(Refer Slide Time: 06:05)

Our next goal is to find an incremental vector. In spherical coordinates, a vector is given by

$$\vec{r} = r \hat{e}_r$$

When incremental changes are made in the coordinates, the incremental change in the vector is:

$$\begin{aligned} d\vec{r} &= dr \hat{e}_r + r d\hat{e}_r \\ &= dr \hat{e}_r + r \left[\frac{\partial \hat{e}_r}{\partial \theta} d\theta + \frac{\partial \hat{e}_r}{\partial \phi} d\phi \right] \\ &= dr \hat{e}_r + r \left[\hat{e}_\theta d\theta + \sin(\theta) \hat{e}_\phi d\phi \right] \end{aligned}$$

We have the important result:

$$d\vec{r} = dr \hat{e}_r + r d\theta \hat{e}_\theta + r \sin(\theta) d\phi \hat{e}_\phi.$$

So, once we have all these first order derivatives, we are now ready to go to the next goal which is so, find the gradient of a scalar field, but before we do that let's first write down the incremental vector in spherical coordinates. So, the vector in spherical coordinates is some

vector r is the magnitude of the vector times this direction and now if you want to find an incremental change in this vector, if you make some incremental changes in the three coordinates.

So, that is you know it is given by this expression d vector r is which is $d r$ times e_r along the direction of the vector itself plus r times you know change in the direction itself of this vector d unit vector e_r . So, we leave it as it is and then to do the second one we use the relations which we have just obtained.

So, $d e_r$ by $d \theta$ plus $d e_r$ by $d \phi$ times $d \phi$, but this we already worked out to be e_θ and this we saw is $\sin \theta$ times e_ϕ . So, together we have this important result: $d r$ vector r is $d r e_r$ plus $r d \theta e_\theta$ plus $r \sin \theta d \phi$ along e_ϕ right. So, this is the you know incremental change in the vector.

(Refer Slide Time: 07:24)

Now, the defining property of the gradient is the equation

$$dV = \nabla V \cdot d\vec{r}$$

which can be rewritten as:

$$\frac{\partial V}{\partial r} dr + \frac{\partial V}{\partial \theta} d\theta + \frac{\partial V}{\partial \phi} d\phi = \nabla V \cdot (dr \hat{e}_r + r d\theta \hat{e}_\theta + r \sin(\theta) d\phi \hat{e}_\phi)$$

Therefore, the gradient of a scalar field in spherical coordinates is given by:

$$\nabla V = \hat{e}_r \frac{\partial V}{\partial r} + \frac{\hat{e}_\theta}{r} \frac{\partial V}{\partial \theta} + \frac{\hat{e}_\phi}{r \sin(\theta)} \frac{\partial V}{\partial \phi}$$

Next, our task is to work out the divergence of a vector field. We have

$$\begin{aligned} \nabla \cdot \vec{E} &= \left(\hat{e}_r \frac{\partial}{\partial r} + \frac{\hat{e}_\theta}{r} \frac{\partial}{\partial \theta} + \frac{\hat{e}_\phi}{r \sin(\theta)} \frac{\partial}{\partial \phi} \right) \cdot \vec{E} \\ &= \left(\hat{e}_r \cdot \frac{\partial \vec{E}}{\partial r} + \frac{\hat{e}_\theta}{r} \cdot \frac{\partial \vec{E}}{\partial \theta} + \frac{\hat{e}_\phi}{r \sin(\theta)} \cdot \frac{\partial \vec{E}}{\partial \phi} \right) \end{aligned}$$

Now, using this and this defining property of the gradient. So, will actually just directly sort of write down the gradient of a scalar field in vector coordinates. So, if you make you know if you the gradient if you take the gradient of a scalar field and take the dot product with this incremental vector then it must give you the incremental change in the potential over I mean ∇V I am assuming this potential, but the scalar field right.

So, there is a you know at every point in your space there is a scalar value that you are giving it and so, gradient is you know gives you a vector field and so, when you take a dot product

with respect to dr . So, that is going to give you back this dV . So, this is like a defining property of the gradient you can go back and look up these concepts. Now so, therefore. So, dV by dr .

So, which yeah. So, there is another way of you know conceptualizing this incremental change in this scalar V which is dV by dr times dr plus dV by $d\theta$ times $d\theta$ plus partial derivative with respect to ϕ times $d\phi$. So, this quantity is the same as this gradient ∇V which we do not have an expression for dotted with this incremental vector which we already worked out.

So, if we write it out explicitly like here and then use the fact that the gradient of V itself has some expansion along e_r and e_θ and e_ϕ . So, that expansion must be this quantity so that you will get this expression right. So, you see that if you choose your gradient vector to be you know to have these components along e_r along e_θ and along e_ϕ , you can verify that indeed you get this expression which is like a you know defining relationship of this gradient of a scalar field.

Now, this relation is independent of the coordinate system you are working with and therefore using this we have managed to work out explicitly this expression for the gradient of a scalar field in spherical coordinates right. So, once we have this we can move on to our next task which is. So, from here we can actually write an expression for just you know ∇ , ∇ is you can think of ∇ as an operator which acts on a scalar to give you a vector field. So, that is $e_r \frac{\partial}{\partial r} + e_\theta \frac{1}{r} \frac{\partial}{\partial \theta} + e_\phi \frac{1}{r \sin \theta} \frac{\partial}{\partial \phi}$ that is the expression for the ∇ operator.

Now, we will take this ∇ operator and we can take the dot product with respect to a vector right. So, then you have. So, that is the divergence of a vector field right. So, we have $\nabla \cdot \mathbf{e}$ is going to be the same stuff you know that is the operator for ∇ then you have to take a dot product with respect to \mathbf{e} . So, which is some vector field \mathbf{e} . So, that is going to give you know $e_r \frac{\partial}{\partial r} + e_\theta \frac{1}{r} \frac{\partial}{\partial \theta} + e_\phi \frac{1}{r \sin \theta} \frac{\partial}{\partial \phi}$ dotted with $e_r \frac{\partial}{\partial r} + e_\theta \frac{1}{r} \frac{\partial}{\partial \theta} + e_\phi \frac{1}{r \sin \theta} \frac{\partial}{\partial \phi}$.

(Refer Slide Time: 10:44)

In general the vector \vec{E} has all three components, i.e.,

$$\vec{E} = E_r \hat{e}_r + E_\theta \hat{e}_\theta + E_\phi \hat{e}_\phi$$

therefore using the fact that the three unit vectors are mutually orthogonal to each other, and with the help of the partial derivatives we have worked out, we can write:

$$\hat{e}_r \cdot \frac{\partial \vec{E}}{\partial r} = \frac{\partial E_r}{\partial r}$$

$$\frac{\hat{e}_\theta}{r} \cdot \frac{\partial \vec{E}}{\partial \theta} = \frac{1}{r} \left(E_r + \frac{\partial E_\theta}{\partial \theta} \right)$$

$$\frac{\hat{e}_\phi}{r \sin(\theta)} \cdot \frac{\partial \vec{E}}{\partial \phi} = \frac{1}{r} \left(E_r + \frac{\cos(\theta)}{\sin(\theta)} E_\theta + \frac{1}{\sin(\theta)} \frac{\partial E_\phi}{\partial \phi} \right)$$

Therefore,

$$\nabla \cdot \vec{E} = \left(\frac{\partial E_r}{\partial r} + \frac{2}{r} E_r \right) + \frac{1}{r} \left(\frac{\partial E_\theta}{\partial \theta} + \frac{\cos(\theta)}{\sin(\theta)} E_\theta \right) + \frac{1}{r \sin(\theta)} \frac{\partial E_\phi}{\partial \phi}$$

So, in general this vector \vec{E} itself has three components. So, you can expand it along \hat{e}_r , \hat{e}_θ and \hat{e}_ϕ and now you know using the fact that these are all mutually orthogonal to each other and with the help of the partial derivatives that we have worked out we can write you know. So, $\hat{e}_r \cdot \text{div } \vec{E}$ is actually going to be just $\text{div } E_r$ right.

So, it's only this part which is going to contribute because you are taking a dot product with \hat{e}_r and then when you are doing a dot product of \hat{e}_θ with you know with $\text{div } \vec{E}$, that is going to be two terms right. So, you can check this. So, you explicitly write it down and then work out this dot product.

So, you are going to have the E_r part, but there is also going to be this $\text{div } E_\theta$ part as well will come in and when you take this dot product of \hat{e}_ϕ with respect to this, you are going to get actually 3 terms E_r and then you have a $\frac{\cos \theta}{\sin \theta} E_\theta$ plus $\frac{1}{\sin \theta} \text{div } E_\phi$ right.

So, this is something that you can you know check by explicitly writing down this vector and making use of these you know all these per first order partial derivatives which we have already worked out and the fact that you know $\hat{e}_r \cdot \hat{e}_r = 1$, $\hat{e}_r \cdot \hat{e}_\theta = 0$, $\hat{e}_r \cdot \hat{e}_\phi = 0$ right. So, it just comes from this mutual orthogonality of these unit vector. So, this would be homework for you to check these expressions. It's very straightforward and then once you have these individual expressions we have to sum them right.

So, that is this sum, if you sum them and then group them together in a suitable way. So, we have this expression for the divergence of a vector field and that is going to be just $\frac{1}{r^2} \frac{\partial}{\partial r} (r^2 E_r) + \frac{1}{r \sin(\theta)} \frac{\partial}{\partial \theta} (E_\theta \sin(\theta)) + \frac{1}{r \sin(\theta)} \frac{\partial E_\phi}{\partial \phi}$.

(Refer Slide Time: 12:56)

The divergence can be written as

$$\nabla \cdot \mathbf{E} = \frac{1}{r^2} \frac{\partial}{\partial r} (r^2 E_r) + \frac{1}{r \sin(\theta)} \frac{\partial}{\partial \theta} (E_\theta \sin(\theta)) + \frac{1}{r \sin(\theta)} \frac{\partial E_\phi}{\partial \phi}.$$

We have now done all the hard work, and are ready to write down the Laplacian operator in spherical coordinates. The Laplacian is seen to be the divergence of the gradient of the scalar field:

$$\nabla^2 V = \nabla \cdot (\nabla V)$$

$$= \nabla \cdot \left[\hat{e}_r \frac{\partial V}{\partial r} + \frac{\hat{e}_\theta}{r} \frac{\partial V}{\partial \theta} + \frac{\hat{e}_\phi}{r \sin(\theta)} \frac{\partial V}{\partial \phi} \right]$$

Using the above expression for the divergence, we are finally ready to write down the Laplacian operator as:

So, the divergence can be written in this compact form. So, to go from here to here you just make use of some elementary properties of you know partial derivatives. So, in fact, it's easier to go from here to here. So, you just take these derivatives and convenience yourself that term by term all these terms work out.

So, we have this, you know, important relation for the divergence of a vector field in spherical coordinates. So, you have this stuff which comes from the radial part, then from the theta part and then the phi part right. So, now, having computed the gradient and the divergence we are almost done because after all you know the Laplacian is really the Laplacian operation of $\text{del}^2 V$ is basically taking the divergence of this gradient.

So, we will make use of both the results. We have to work out the final expression which we want for the Laplacian in spherical coordinates. So, we have this divergence of the stuff which we have already have this expression for the gradient, now we have you know these components we have E_r it's just like you have E_r E_θ and E_ϕ we have this stuff which is going to be the component E_r and this stuff along E_θ and along E_ϕ you have the components.

(Refer Slide Time: 14:22)

We have now done all the hard work, and are ready to write down the Laplacian operator in spherical coordinates. The Laplacian is seen to be the divergence of the gradient of the scalar field:

$$\nabla^2 V = \nabla \cdot (\nabla V)$$
$$= \nabla \cdot \left[\hat{e}_r \frac{\partial V}{\partial r} + \frac{\hat{e}_\theta}{r} \frac{\partial V}{\partial \theta} + \frac{\hat{e}_\phi}{r \sin(\theta)} \frac{\partial V}{\partial \phi} \right]$$

Using the above expression for the divergence, we are finally ready to write down the Laplacian operator as:

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

Slide 1 of 2

So, we just plug it into this formula and it's straightforward to see that in fact, you know there will be some small modifications in place of e_r you have $\text{d}V$ by $\text{d}r$. And then you know you know have an extra one over r squared which comes because of the terms involved here.

But you can indeed check that if you just plug in into this expression and use you know this expression here you can immediately convince yourself that $\text{del}^2 V$ is given by 1 over r squared $\text{d}V$ by $\text{d}r$ of r squared $\text{d}V$ by $\text{d}r$ plus 1 over r squared $\sin \theta$ $\text{d}V$ by $\text{d}\theta$ and once again you have an r squared here 1 plus 1 over r squared $\sin^2 \theta$ $\text{d}V$ by $\text{d}\phi$ squared.

So, we will just start from this expression and make use of it to solve a problem where spherical symmetries inherent in the problem will solve the Laplace equation that is coming up later, but that is all for this lecture.

Thank you.