Chapter 7: High dimensional PDEs

Fei Lu

Department of Mathematics, Johns Hopkins

Outline

Section 7.2: Separation of time variable d-D

We have solved 1D equations. Will everything work for 2D& 3D?

1D

HE $\partial_t u = \partial_{xx} u$

WE $\partial_{tt} u = \partial_{xx} u$

BC $u(a,t)$, $\partial_x u(a,t)$, /mixed

$(a = 0, L)$

$$\phi''(x) = -\lambda \phi$$

BC:$\phi(a), \phi'(a),$ /mixed

$\lambda_n = (\frac{n\pi}{L})^2$,

$\phi_n(x) = \sin\sqrt{\lambda_n}x$, $\cos\sqrt{\lambda_n}x$ or both

Sturm-Liouville:

$(p\phi')' + q\phi = -\lambda\sigma\phi$

2D & 3D: ?

$\partial_{xx} u \to ?$

2D:

3D:

d-D:

Second order PDEs

Separate time variable

Consider (WE)

$$\partial_{tt}u = c^2(\partial_{xx}u + \partial_{yy}u)$$
$$u(x,y,0) = \alpha(x,y); \partial_t u(x,y,0) = \beta(x,y);$$

BC: next section

(HE): Similar

Seek $u(x,y,t) = h(t)\phi(x,y)$:
from the equation, we have

$$h''(t)\phi = c^2(\partial_{xx}\phi + \partial_{yy}\phi)h$$
$$\frac{h''}{c^2 h} = \frac{\partial_{xx}\phi + \partial_{yy}\phi}{\phi} = -\lambda$$

How do we solve
$\partial_{xx}\phi + \partial_{yy}\phi = -\lambda\phi$? (Sec.7.4)

Outline

7.3 Vibrating Rectangular Membrane

BC:

$$u(0,y,t) = 0 = u(L,y,t);$$
$$u(x,0,t) = 0 = u(x,H,t);$$

Simulation video: 5:50

Eigenvalue problem

$$\partial_{xx}\phi + \partial_{yy}\phi = -\lambda\phi;$$
$$\phi(0,y) = 0 = \phi(L,y);$$
$$\phi(x,0) = 0 = \phi(x,H); \nearrow$$

Separation of variables (again)

$\phi(x,y) = f(x)g(y)$

$$\frac{f''}{f} = -\lambda - \frac{g''}{g} = -\mu$$

$\lambda_{n,m} = (\frac{n\pi}{L})^2 + (\frac{m\pi}{H})^2,$

$\phi_{n,m}(x,y) = \sin(\frac{n\pi}{L}x)\sin(\frac{m\pi}{H}y)$

Back to the equation,

$$\partial_{tt}u = c^2(\partial_{xx}u + \partial_{yy}u)$$
$$\text{IC: } u(x,y,0) = \alpha(x,y); \partial_t u(x,y,0) = \beta(x,y);$$
$$\text{BC: } \ldots$$

SoV: $u(x,t) = h_{n,m}(t)\phi_{n,m}(x,y)$
To determine $h_{n,m}(t)$:

$$h''(t) = -\lambda_{n,m}c^2 h,$$
$$\text{IC } =$$

$$h_{n,m}(t) = a_{n,m}\cos(c\sqrt{\lambda_{n,m}}t) + b_{n,m}\sin(c\sqrt{\lambda_{n,m}}t)$$

Back to the equation,

$$\partial_{tt} u = c^2(\partial_{xx} u + \partial_{yy} u)$$
IC: $u(x, y, 0) = \alpha(x, y); \partial_t u(x, y, 0) = \beta(x, y);$
BC: $\ldots$

SoV: $u(x, t) = h_{n,m}(t)\phi_{n,m}(x, y)$
To determine $h_{n,m}(t)$:

$$h''(t) = -\lambda_{n,m} c^2 h,$$
IC $=$

$$h_{n,m}(t) = a_{n,m}\cos(c\sqrt{\lambda_{n,m}}t) + b_{n,m}\sin(c\sqrt{\lambda_{n,m}}t)$$

General solution (MEE): $u(x, t) = \sum_{n,m=1}^{\infty} h_{n,m}(t)\phi_{n,m}(x, y)$
Orthogonal? Complete?

Outline

7.4 The eigenvalue problem

1D Sturm-Liouville Theorem

$$(p(x)\phi')' + q(x)\phi = -\lambda\sigma\phi$$
$$\beta_1\phi(a) + \beta_2\phi'(a) = 0;$$
$$\beta_3\phi(b) + \beta_4\phi'(b) = 0;$$

regular **SLEP** $\{(\lambda_n, \phi_n)\}$ s.t.

1-2 $\{\lambda_n \uparrow \infty\}_{n=1}^{\infty}$ strictly

3 ϕ_n is unique to λ_n;
ϕ_n has $n-1$ zeros

4 $\{\phi_n\}_{n=1}^{\infty}$ is complete.

5 $\{\phi_n\}_{n=1}^{\infty}$ are orthogonal

6 Rayleigh quotient $\lambda_n = -\frac{\langle L\phi_n, \phi_n\rangle}{\langle \phi_n, \phi_n\rangle_\sigma}$;

2D& 3D Helmholtz Eq.

$$\nabla^2\phi = -\lambda\sigma\phi$$
$$a\phi + b\nabla\phi \cdot \mathbf{n} \,|_{\partial\Omega} = 0;$$

$$\nabla \cdot (p\nabla\phi) + q\phi = -\lambda\sigma\phi$$

1-2 $\{\lambda_n \nearrow \infty\}_{n=1}^{\infty}$, may repeat

3 $\lambda_n = \lambda_{n+1}$: multiple eigen-fun

4 $\{\phi_n\}_{n=1}^{\infty}$ is complete.

5 $\{\phi_n\}_{n=1}^{\infty}$ are orthogonal
(Gram-schmidt orthogonalization)

6 Rayleigh quotient $\lambda_n = -\frac{\langle L\phi_n, \phi_n\rangle}{\langle \phi_n, \phi_n\rangle_\sigma}$;

Outline

7.5: Green's formula

Orthogonality of eigenfunctions:

$$L\phi = \nabla^2\phi = -\lambda\phi \qquad \text{in } \Omega$$
$$a\phi + b\nabla\phi\cdot\mathbf{n} = 0 \qquad \text{on } \partial\Omega$$

Green's formula

$$\int_\Omega (uLv - vLu)dx = \oint_{\partial\Omega} (u\nabla v - v\nabla v)\cdot\mathbf{n}dS$$

Self-adjoint operator

$L = L^*$: $\langle u, Lv\rangle = \langle L^*u, v\rangle$
$\int_\Omega (uLv - vLu)dx = 0$

L is self-adjoint on the function space

- $\{w : w \in C^2(\Omega), w|_{\partial\Omega=0}\}$
- $\{w : w \in C^2(\Omega), \nabla w\cdot\mathbf{n}|_{\partial\Omega=0}\}$

Green's formula: application

Orthogonality of eigenfunctions L self-adjoint
Let $\{\lambda_i, \phi_i\}$ and $\{\lambda_j, \phi_j\}$ be two eigen-pairs, $\lambda_i \neq \lambda_j$. Then $\langle \phi_i, \phi_j \rangle = 0$.
Proof:

Question: How about ϕ_i and ϕ_j for $\lambda_i = \lambda_j$?

Outline

7.6: Rayleigh Quotient and Laplace's Equation

Let L be self-adjoint. If $L\phi = -\lambda\phi$, then $\lambda = -\dfrac{\langle L\phi, \phi\rangle}{\langle \phi, \phi\rangle}$

Application 1. $L = \nabla^2$. Suppose:

$$\begin{aligned} \nabla^2\phi &= -\lambda\phi \qquad \text{in } \Omega \\ \phi &= 0 \qquad \text{on } \partial\Omega, \end{aligned}$$

show that $\lambda > 0$.
($\Rightarrow$ all eigenvalues > 0)

7.6: Rayleigh Quotient and Laplace's Equation

Let L be self-adjoint. If $L\phi = -\lambda\phi$, then $\lambda = -\frac{\langle L\phi, \phi\rangle}{\langle \phi, \phi\rangle}$

Application 2. Heat equation:

$$\partial_t u = \nabla^2 u \text{ in } \Omega$$
$$u(t,\cdot) = 0 \text{ on } \partial\Omega,$$
$$u(0,x) = f(x)$$

1. show that $\lim_{t\to\infty} u(t,x) = 0$, $\forall x$.
Method1: solution & $\lambda > 0$;
Method2: energy $E(t) = \int u^2 dx$.

2. If insulated BC: $\nabla u(t,\cdot)\cdot \mathbf{n} = 0$?
Thermal energy: $\int u dx$

Divergence theorem

$$\int_\Omega \nabla \mathbf{A} dx = \oint \mathbf{A}\cdot \mathbf{n} dS$$

$$\int_\Omega u\nabla^2 u dx = -\int_\Omega |\nabla u|^2 dx + \oint \nabla u \cdot \mathbf{n} dS$$

Outline

7.7: Vibrating Circular Membrane

Consider $\Omega =$ disk with radius a

$$\partial_{tt}u = \nabla^2 u \text{ in } \Omega$$

$$u(a,\theta,t) = 0, \theta \in [-\phi,\phi]$$

$$u(r,\theta,0) = \alpha(r,\theta), \partial_t u(r,\theta,t) = \beta(r,\theta)$$

Simulation video

Outline:

1. Separation of variables

$$u(r,\theta,t) = \phi(r,\theta)h(t)$$

$$h''(t)\phi = c^2(\nabla^2\phi)h$$

$$\frac{h''}{c^2 h} = \frac{\nabla^2\phi}{\phi} = -\lambda$$

2. Solve the eigenvalue problem
$\nabla^2\phi = -\lambda\phi$ + BC

- complete and orthogonal

3. Eigenfunction expansion

$$u(r,\theta,t) = \sum_{n=1}^{\infty} h_n(t)\phi_n(r,\theta)$$

7.7: Vibrating Circular Membrane

2. Solve the eigenvalue problem

$$\nabla^2\phi = -\lambda\phi, \quad r \in (0,a), \theta \in (-\pi,\pi)$$
$$\phi(a,\theta) = 0, \quad \theta \in (-\pi,\pi)$$

Seek $\phi(r,\theta) = f(r)g(\theta)$:

- Eigenvalue Problem A:

$$g''(\theta) = -\mu g, \quad \theta \in (-\pi,\pi)$$
$$g(-\pi) = g(\pi), g'(-\pi) = g'(\pi)$$

- Eigenvalue Problem B:

$$r(rf')' + (\lambda r^2 - \mu)f = 0, \quad r \in (0,a)$$

$f(a) = 0, f(0)$ bounded

7.7: Vibrating Circular Membrane

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$$\nabla^2\phi = -\lambda\phi, \quad r \in (0,a), \theta \in (-\pi,\pi)$$
$$\phi(a,\theta) = 0, \quad \theta \in (-\pi,\pi)$$

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- Eigenvalue Problem B:

$$r(rf')' + (\lambda r^2 - \mu)f = 0, \quad r \in (0,a)$$
$f(a) = 0, f(0)$ bounded

Eigenvalue Problem A:

$$\mu_m = m^2, m \geq 0;$$
$g_m(\theta) = \sin m\theta,$ or $\cos\theta.$

Eigenvalue Problem B: SLEP?

$$(rf')' - \frac{m^2}{r}f = -\lambda rf, \quad r \in (0,a)$$

Still valid: singular SLEP.

Bessel functions

Eigenvalue Problem B:

$r(rf')' + (\lambda r^2 - \mu)f = 0, \quad r \in (0, a)$
$f(a) = 0, f(0)$ bounded

$r^2 f'' + rf' + (\lambda r^2 - m^2)f = 0$
A change of variables (will $\lambda = 0$?)
$z = \sqrt{\lambda} r \rightarrow$

$$z^2 f'' + zf' + (z^2 - m^2)f = 0$$

(Bessel's DE of order m)

- no exact closed form solution
- can have good estimates

Bessel functions

Eigenvalue Problem B:

$$r(rf')' + (\lambda r^2 - \mu)f = 0, \quad r \in (0, a)$$
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A change of variables (will $\lambda = 0$?)
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(Bessel's DE of order m)

- no exact closed form solution
- can have good estimates

$$f'' + z^{-1} f' + (1 - m^2 z^{-2})f = 0$$

non-singular / singular;

- non-singular $z \geq \epsilon > 0$: OK
- singular point $z = 0$

Near $z = 0$:

- $m \neq 0$: $z^2 << m^2$
  f bounded $\to z^2 f << m^2 f$
  f', f'' can be large: keep them

  $$z^2 f'' + zf' - m^2 f \approx 0$$

  Solution $f(z) \approx z^m$ or z^{-m}
- $m = 0$: $f(z) \approx 1$ or $\ln z$

Bessel functions

First kind of order m (well-behaved)

$$J_m(z) = \begin{cases} 1, & m = 0 \\ \frac{1}{2^m m!} z^m, & m > 0 \end{cases}$$

2nd kind of order m (singular)

$$Y_m(z) = \begin{cases} \frac{2}{\pi} \ln z, & m = 0 \\ -\frac{2^m (m-1)!}{\pi} z^{-m}, & m > 0 \end{cases}$$

Eigenvalue Problem B:

$$f(r) = c_1 J_m(\sqrt{\lambda} r) + c_2 Y_m(\sqrt{\lambda} r)$$

- $f(0)$ bounded $\rightarrow c_2 = 0$.
- $f(a) = 0 \rightarrow$ determine $\lambda_{n,m} = (z_{n,m}/a)^2$: zeros of $J_m(\sqrt{\lambda} r)$.

Eigenfunctions: $J_m(\sqrt{\lambda_{n,m}} r)$; complete and orthogonal $\sigma(r) = r$

back to the Vibrating Circular Membrane

Consider $\Omega =$ disk with radius a

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$$u(r,\theta,0) = \alpha(r,\theta), \partial_t u(r,\theta,t) = \beta(r,\theta)$$

1. Separation of variables $u(r,\theta,t) = \phi(r,\theta)h(t)$
2. Solve the eigenvalue problem: $\nabla^2\phi = -\lambda\phi$ + BC
   - complete and orthogonal
3. Eigenfunction expansion

$$u(r,\theta,t) = \sum_{n,m=1}^{\infty} h_{n,m}(t)\phi_{n,m}(r,\theta)$$

$$J_m(\sqrt{\lambda_{n,m}}r)\begin{pmatrix}\cos(m\theta)\\ \sin(m\theta)\end{pmatrix}\begin{pmatrix}\cos(c\sqrt{\lambda_{n,m}}t)\\ \sin(c\sqrt{\lambda_{n,m}}t)\end{pmatrix}$$