

$$\nabla^2 u + k^2 u = 0$$

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

$$1-D = \frac{d^2 u}{dx^2} + k^2 u = 0$$

$$2-D = \left(\frac{\partial^2}{\partial x^2} + \frac{\partial^2}{\partial y^2} \right) u + k^2 u = 0 \quad \text{vibration of a 2-D surface}$$



$$u=0 \text{ at } r=a \quad (\text{boundary condition}) \quad u|_{\sqrt{x^2+y^2}} = 0$$

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

(dnum) use polar coordinates $r = \sqrt{x^2 + y^2}$, $\theta = \arctan \frac{y}{x}$

Chain Rule: $\left(\frac{df}{dx} = \frac{df}{dr} \frac{dr}{dx} \right)$

$$x = r \cos \theta, \quad y = r \sin \theta$$

$$\frac{d}{da} \arctan = \frac{1}{1+a^2}$$

$$\frac{\partial}{\partial x} = \frac{\partial r}{\partial x} \frac{\partial}{\partial r} + \frac{\partial \theta}{\partial x} \frac{\partial}{\partial \theta} = \frac{1}{r} (x^2 + y^2)^{-\frac{1}{2}} \frac{\partial}{\partial x} + \text{algebra}$$

$$= \frac{x}{\sqrt{x^2 + y^2}} = \cos \theta \frac{\partial}{\partial r} - \frac{\sin \theta}{r} \frac{\partial}{\partial \theta}$$

$$\frac{\partial}{\partial y} = \frac{\partial r}{\partial y} \frac{\partial}{\partial r} + \frac{\partial \theta}{\partial y} \frac{\partial}{\partial \theta} = \frac{y}{\sqrt{x^2 + y^2}} = \sin \theta \frac{\partial}{\partial r} + \frac{x}{x^2 + y^2} = \frac{r \cos \theta}{r^2} = \frac{\cos \theta}{r} \frac{\partial}{\partial \theta}$$

$$\frac{\partial r}{\partial x} = \cos \theta \quad \frac{\partial r}{\partial y} = \sin \theta \quad \frac{\partial \theta}{\partial x} = -\frac{\sin \theta}{r} \quad \frac{\partial \theta}{\partial y} = \frac{\cos \theta}{r}$$

$$\frac{\partial}{\partial x} = \cos \theta \frac{\partial}{\partial r} - \frac{\sin \theta}{r} \frac{\partial}{\partial \theta}$$

$$\frac{\partial}{\partial y} = \sin \theta \frac{\partial}{\partial r} + \frac{\cos \theta}{r} \frac{\partial}{\partial \theta}$$

$$\frac{\partial^2}{\partial x^2} = \left(\cos \theta \frac{\partial}{\partial r} - \frac{\sin \theta}{r} \frac{\partial}{\partial \theta} \right)^2$$

$$\frac{\partial^2}{\partial y^2} = \left(\sin \theta \frac{\partial}{\partial r} + \frac{\cos \theta}{r} \frac{\partial}{\partial \theta} \right)^2$$

$$\frac{\partial^2}{\partial x^2} = \cos^2 \theta \frac{\partial^2}{\partial r^2} + \frac{\sin^2 \theta}{r^2} \frac{\partial^2}{\partial \theta^2} - \sin \theta \cos \theta \frac{\partial}{\partial r} \left[\frac{1}{r} \frac{\partial}{\partial \theta} \right] - \frac{\sin \theta}{r} \frac{\partial}{\partial \theta} \left[\cos \theta \frac{\partial}{\partial r} \right]$$

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

$$+ \frac{\sin \theta}{r} \left[-\sin \theta \frac{\partial u}{\partial r} + \cos \theta \frac{\partial^2 u}{\partial \theta \partial r} \right] \quad \begin{matrix} x \rightarrow y \\ \theta \rightarrow \frac{\pi}{2} - \theta \end{matrix}$$

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

$$\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = \frac{\partial^2 u}{\partial r^2} + \frac{1}{r^2} \frac{\partial^2 u}{\partial \theta^2} + \frac{1}{r} \frac{\partial u}{\partial r} = -k^2 u$$

Separating variables:

$$u(r, \theta) = R(r) e^{in\theta}$$

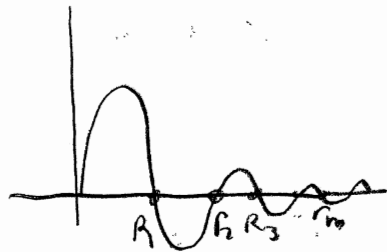
$$R'' + rR' - \frac{n^2}{r^2} R = -k^2 R(r)$$

$$\frac{d^2 R}{dr^2} = \frac{1}{r} J_n(kr) + Y_n(kr) \quad \text{Bessel equation}$$

$$R(r) = A J_n(kr) + B Y_n(kr) \quad Y_n(0) \rightarrow \infty \rightarrow B=0$$

$R(r) = A J_n(kr)$ $R(a) = 0 \rightarrow A J_n(ka) = 0$ root of Bessel function
either $A=0$ trivial or $J_n(ka) = 0$

$k_m = \frac{r_m}{a}$: eigenvalue



$$J_n\left(\frac{r_m}{a} r\right) e^{in\theta} \quad \nabla u = -\left(\frac{r_m}{a}\right)^2 u$$

" $k^2 = k_m^2$ "

$$u = \sum_n \sum_m A_{nm} J_n\left(\frac{r_{nm}}{a} r\right) e^{in\theta}$$

$$\frac{\Phi''}{\Phi} = -\lambda^2$$

PDE: $\nabla^2 \psi + k^2 \psi = 0$, polar coordinates (ρ, ϕ) , $0 < \rho < a$, $0 \leq \phi < 2\pi$

boundary conditions: $\psi|_{\rho=0}$: finite, $\psi|_{\rho=a} = 0$

try $\psi(\rho, \phi) = R(\rho) \cdot \Phi(\phi)$ separation of variables

Bessel ODE: $\rho^2 R''(\rho) + \rho R'(\rho) + [(k\rho)^2 - n^2] R = 0$

$$\Phi''(\phi) + \lambda^2 \Phi(\phi) = 0$$

boundary

conditions: $\Phi(\phi + 2\pi) = \Phi(\phi)$ periodicity of Φ



$$\Phi(\phi) = A \cos(n\phi) + B \sin(n\phi), \quad \lambda = n = 0, 1, \dots$$

Boundary conditions:

$$R(0) = \text{finite}, \quad R(a) = 0$$

$$R(\rho) = c J_n(k_m^{(n)} \rho)$$

$$k_m^{(n)} \equiv \frac{r_m^{(n)}}{a} \quad \text{zeros of } J_n(x)$$

Periodicity: $\Phi'(0) = \Phi'(2\pi)$, $\Phi(0) = \Phi(2\pi)$

$$\Phi(\varphi) = A \cos(\lambda \varphi) + B \sin(\lambda \varphi)$$

$$\begin{aligned} A &= A \cos(-\lambda 2\pi) + B \sin(\lambda 2\pi) \\ \lambda B &= -\lambda A \sin(\lambda 2\pi) + \lambda B \cos(\lambda 2\pi) \end{aligned} \quad \left. \begin{array}{l} A \neq 0 \text{ or } B \neq 0 \\ \det = 0 \end{array} \right\} \lambda = n$$