# Boundary Value Problems of Linear Partial Differential Equations for Engineers and Scientists

Shien-siu Shu

**World Scientific** 



# Boundary Value Problems of Linear Partial Differential Equations for Engineers and Scientists



BIBLIOTHEQUE DU CERIST

•

•

# Boundary Value Problems of Linear Partial Differential Equations for Engineers and Scientists

Shien-siu Shu

2648



Published by

World Scientific Publishing Co. Pte. Ltd. P.O. Box 128, Farrer Road, Singapore 9128

U.S.A. office: World Scientific Publishing Co., Inc. 687 Hartwell Street, Teaneck NJ 07666, USA

Library of Congress Cataloging-in-Publication data is available.

### BOUNDARY VALUE PROBLEMS OF LINEAR PARTIAL DIFFERENTIAL EQUATIONS FOR ENGINEERS AND SCIENTISTS

Copyright © 1987 by World Scientific Publishing Co Pte Ltd.

All rights reserved. This book, or parts thereof, may not be reproduced in any form or by any means, electronic or mechanical, including photocopying, recording or any information storage and retrieval system now known or to be invented, without written permission from the Publisher.

ISBN 9971-50-417-0 9971-50-418-9 (pb**k**)

Printed in Singapore by Fong and Sons Printers Pte. Ltd.

To My Family,

Wife Irene,

and Children: Alice, David, Frank, and Jeannie

. .

# BIBLIOTHEQUE DU CERIST

## PREFACE

A philosopher once said that mathematics is nothing but training; however, engineers have their own motivation to learn mathematics. Because they deal with complicated practical problems and are eager to find useful methods, engineers often face the task of constructing reasonable models, for which familiarity with analytical solutions of simple cases can throw light on the understanding of the more complex situations.

The present text is a revised version of the author's lecture notes in a graduate course of applied mathematics, developed at the Illinois Institute of Technology in the early fifties and expanded at Purdue University. The text is based on the idea that engineering students may find it more interesting to learn mathematics through the introduction of concrete examples. In carrying out this task, I have tried to organize the material in a logical order that transmits the package of mathematical knowledge and methods to the students in an efficient manner. Many problems, utilizing the existing laws of science, can be formulated in mathematical form; often the formulation leads to boundary-value problems in linear partial differential equations, for which solutions are then required. Thus, various standard methods of solution are naturally introduced, employing the techniques of Fourier series, orthogonal functions, Laplace and other transforms, Green's functions, Riemann's conformal mapping, etc. The only previous knowledge assumed as prerequisites is advanced calculus and elementary ordinary differential equations.

In order to enhance the students' enthusiasm for learning the material, exercises are chosen carefully. This enables the students not only to find their own way to solutions, but also strengthens their practical grasp of the subject under discussion in the text. Supplementary knowledge necessary for some treatments -- for instance, the elementary theory of analytic functions -- is included in an appendix. Cauchy's residue theorem is particularly important

in the evaluation of definite integrals of the type that appear by employing operational methods.

The present text is not intended as a complete treatment of boundary-value problems in linear partial differential equations. A conscientious reader is encouraged to consult the additional material listed in the references.

Finally, the author wishes to thank Mrs. Terri Moore for her painstaking fine work in typing the notes in the present form.

# TABLE OF CONTENTS

| PREFACE   | •••      | ••••••••••••••••••••••••••••••••••••••  |
|-----------|----------|---|
| CHAPTER I | IN<br>IN | TRODUCTION. PARTIAL DIFFERENTIAL EQUATIONS<br>MATHEMATICAL PHYSICS                                      |
|           | 1.       | CONDUCTION OF HEAT IN HOMOGENEOUS AND<br>ISOTROPIC SOLID  |
|           |          | 1.1 Special Cases   |
|           |          | 1.2 The Boundary Values of an Infinite<br>Slab  |
|           | 2.       | THE SUPERPOSITION PRINCIPLE   |
|           |          | 2.1 Example. Heat Conduction in an Infinite Slab 6  |
|           | 3.       | FOURIER EXPANSIONS  |
|           |          | 3.1 Convergence of the Fourier Series 11  |
|           |          | 3.2 The Precise Formulation of the Boundary<br>Value Problem  |
|           | 4.       | THE VIBRATING STRING  |
|           | 5.       | TRANSMISSION LINES  |
|           | 6.       | REDUCTION OF A GENERAL LINEAR PARTIAL<br>DIFFERENTIAL EQUATION OF SECOND ORDER TO<br>ITS CANONICAL FORM |
|           | 7.       | EQUATIONS OF HIGHER ORDER. TRANSVERSE<br>VIBRATIONS OF AN ELASTIC BEAM                                  |
|           |          | 7.1 The Boundary Conditions of an<br>Oscillating Beam   |
|           | 8.       | NON-HOMOGENEOUS LINEAR EQUATIONS  |
|           |          | 8.1 The Forced Vibration of a Beam with the Ends Simply Supported                                       |

## CHAPTER II THE METHOD OF ORTHOGONAL FUNCTIONS

|     | 1.         |       | LAPLACIAN OPERATOR IN MUTUALLY<br>DGONAL CURVILINEAR COORDINATES                                |
|-----|------------|-------|---|
|     | 2.         | CONDU | PICAL BOUNDARY VALUE PROBLEM. THE<br>UCTION OF HEAT IN A CYLINDER WITH<br>ULAR CROSS SECTION 41 |
|     |            | 2.1   | Heat Conduction in a Hollowed<br>Cylinder   |
|     | 3.         | STUR  | M-LIOUVILLE SYSTEMS   |
|     |            | 3.1   | Orthogonality of Eigenfunctions 50  |
|     |            | 3.2   | Reality of Eigenvalues  |
|     |            | 3.3   | Simplicity of the Eigenvalue  |
|     | 4.         | GENE  | RALISED FOURIER EXPANSIONS  |
|     | т.         | 4.1   | Example. The Steady Flow of<br>Temperature in an Infinite Prism 54                              |
|     | 5.         | SING  | ULAR STURM-LIOUVILLE SYSTEMS  |
|     | •••        |       | Legendre Polynomials  |
|     | 6.         | OTHE  | R ORTHOGONAL POLYNOMIALS 62   |
|     | 0.         | 6.1   | Singular Sturm-Liouville Systems<br>for the Infinite Interval 63                                |
|     |            | 6.2   | Example. The Harmonic Oscillator 65   |
|     | 7.         | GENE  | RAL ORTHOGONAL FUNCTIONS  |
|     | <i>'</i> . | 7.1   | Schwarz's Lemma   |
|     |            | 7.2   | Bessel's Inequality 69  |
|     |            | 7.3   | Completeness  |
|     |            | 7.4   | Example. The Completeness of Laguerre Functions in the Infinite Interval $[0, \infty]$          |
| III |            |       | ATIONAL METHOD (I) LAPLACE AND<br>TRANSFORMS  |
|     | 1          | ΙΑΡΙ  | ACE TRANSFORMS. ELEMENTARY RULES 76   |

77

CHAPTER

|            | 1.2 Rule 2. Convolution 81  |
|------------|---|
|            | 2. LAPLACE TRANSFORMS OF SPECIAL FUNCTIONS 85                       |
|            | 2.1 Periodic Functions  |
|            | 2.2 Some Special Laplace Transforms 87                              |
|            | 3. APPLICATIONS TO BOUNDARY VALUE PROBLEMS 88                       |
|            | 3.1 Heat Conduction in an Infinite Wire 88                          |
|            | 3.2 The Heat Conduction in a Slab 91                                |
|            | 3.3 Transients in a Semi-Infinite<br>Transmission Line              |
|            | 4. THE COMPLEX INVERSION FORMULA                                    |
|            | 4.1 Example   |
|            | 4.2 The Viscous Flow Between Two Infinite<br>Concentric Cylinders   |
|            | 5. FOURIER TRANSFORMS   |
|            | 5.1 Laplace Inversion Formula as a<br>Special Case                  |
|            | 5.2 Uniqueness of the Inverse Laplace<br>Transform                  |
|            | 6. THE SOLUTION OF BOUNDARY VALUE PROBLEMS<br>BY FOURIER TRANSFORMS |
|            | 6.1 Remarks on Multiple Fourier Transforms 117                      |
| CHAPTER IV | OPERATIONAL METHOD II. OTHER INTEGRAL TRANSFORMS                    |
|            | 1. INTEGRAL TRANSFORMS AND THEIR INVERSE 120                        |
|            | 2. FOURIER KERNELS  |
|            | 2.1 Self-Associated Fourier Kernels                                 |
|            | 2.2 Inverse Mellin Transform of (11) 130                            |
|            | 2.3 Hankel's Transforms of the Derivative 131                       |
|            | 2.4 Example   |
|            | 3. TITCHMARSH'S DUAL INTEGRAL EQUATIONS                             |
|            | 3.1 Applications to Problems of Elasticity 137                      |
| CHAPTER V  | INTRODUCTION TO POTENTIAL THEORY                                    |
|            | 1. THE BOUNDARY VALUE PROBLEMS OF LAPLACE<br>EQUATIONS              |
|            |   |

|    | 1.1  | Interior Problems  |  |  |  |  |  |  |  |  |
|----|--|--|--|--|--|--|--|--|--|--|
|    | 1.2  | Exterior Problems 160  |  |  |  |  |  |  |  |  |
| 2. | SOLUTION OF THE BOUNDARY VALUE PROBLEMS BY<br>FOURIER SERIES |  |  |  |  |  |  |  |  |  |
|    | 2.1  | The Dirichlet Problem  |  |  |  |  |  |  |  |  |
|    | 2.2  | The Neumann Problem  |  |  |  |  |  |  |  |  |
|    | 2.3  | Schwarz's and Poisson's Formulas for<br>the Dirichlet Problem in a Unit Circle 165               |  |  |  |  |  |  |  |  |
|    | 2.4  | Solution for the Incompressible Flow<br>Around an Infinite Circular Cylinder 168                 |  |  |  |  |  |  |  |  |
| 3. | CONF   | DRMAL MAPPING  |  |  |  |  |  |  |  |  |
|    | 3.1  | Möbius Transformations   |  |  |  |  |  |  |  |  |
|    | 3.2  | The Transformation $W = z^{\alpha}$ where $\alpha$ is a Real Number                              |  |  |  |  |  |  |  |  |
|    | 3.3  | The Schwarz-Chistoffel's Formula 175   |  |  |  |  |  |  |  |  |
| 4. | GREE   | N'S FUNCTIONS AND METHOD OF IMAGES 180   |  |  |  |  |  |  |  |  |
|    | 4.1  | Green's Function for the Neumann<br>Problem of a Unit Sphere                                     |  |  |  |  |  |  |  |  |
| 5. | SOLU<br>MEANS  | TIONS OF THE BOUNDARY VALUE PROBLEMS BY<br>S OF THE GREEN'S FUNCTION                             |  |  |  |  |  |  |  |  |
|    | 5.1  | The Green-Gauss Divergence Theorem 189   |  |  |  |  |  |  |  |  |
|    | 5.2  | The Solutions of Dirichlet and<br>Neumann Problems   |  |  |  |  |  |  |  |  |
|    | 5.3  | Properties of the Green's Function 196   |  |  |  |  |  |  |  |  |
| 6. | THE (  | ICATIONS OF THE METHOD OF SOURCES TO<br>DTHER TYPES OF PARTIAL DIFFERENTIAL<br>TIONS             |  |  |  |  |  |  |  |  |
|    | •  | Possio's Solution  |  |  |  |  |  |  |  |  |
|    |  |  |  |  |  |  |  |  |  |  |
| 7. |  | SON'S EQUATION   |  |  |  |  |  |  |  |  |
|    | 7.1  | Lemma  |  |  |  |  |  |  |  |  |
|    | 7.2  | Steady Compressible Flows around an Airfoil  |  |  |  |  |  |  |  |  |
| 8. | THE<br>EQUA  | GREEN'S FUNCTION OF THE BIHARMONIC<br>TION   |  |  |  |  |  |  |  |  |
|    | 8.1  | Application of Residue Theory to<br>Boundary Value Problem of Biharmonic<br>Equation in a Circle |  |  |  |  |  |  |  |  |

|             |    | 8.2 The Solution of a Concentrated Load of<br>a Circular Clamped Plate       |
|-------------|----|--|
| APPENDIX    |    | OPERATIONAL METHOD (II). Cauchy's<br>idue Theory                             |
|             | 1. | GEOMETRICAL REPRESENTATION OF A COMPLEX<br>NUMBER                            |
|             | 2. | FUNCTIONS, ANALYTIC FUNCTIONS  |
|             | 3. | COMPLEX INTEGRATION. CAUCHY'S FUNDAMENTAL<br>THEOREM                         |
|             | 4. | RESIDUE CALCULUS   |
|             | 5. | PROPERTIES OF POWER SERIES   |
|             | 6. | LAURENT'S SERIES   |
|             | 7. | CAUCHY'S EXPANSION THEOREM   |
|             | 8. | THE EXPANSION THEOREM OF AN ARBITRARY FUNCTION<br>IN TERMS OF EIGENFUNCTIONS |
|             |    | 8.1 Asymptotic Order of Eigenvalues and<br>Zeros of Eigenfunctions           |
|             |    | 8.2 Proof of the Convergence of the Sturm-Liouville's Expansion              |
| REFERENCES. |    |  |