

> restart : assume(n, integer); rounding = simple :

Solve: $\nabla^2 u = 0$ with $u(0, y) = y - \pi$, $u(1, y) = 0$ and $u_y(x, 0) = x$ and $u_y(x, \pi) = x$

Find the solution $u(x, y) = u_1(x, y) + u_2(x, y)$ as a two part problem.

$\nabla^2 u_1(x, y) = 0$ with $u_1(0, y) = 0$, $u_1(1, y) = 0$ and $u_{1y}(x, 0) = x$ and $u_{1y}(x, \pi) = x$

$\nabla^2 u_2(x, y) = 0$ with $u_2(0, y) = y - \pi$, $u_2(1, y) = 0$ and $u_{2y}(x, 0) = 0$ and $u_{2y}(x, \pi) = 0$

1) Solve $\nabla^2 u_1(x, y) = 0$ with $u_1(0, y) = 0$, $u_1(1, y) = 0$ and $u_{1y}(x, 0) = x$ and $u_{1y}(x, \pi) = x$.

I. $u_1 = X(x) \cdot Y(y)$ substituted into $\nabla^2 u_1(x, y) = 0$ leads to $\frac{X''}{X} + \frac{Y''}{Y} = 0$ and

$\frac{X''}{X} = -\frac{Y''}{Y} = \text{constant}$ now the constant may be positive, zero or negative.

Ia. For the positive and zero cases the solutions that result are trivial solutions.

For the case of a negative Constant. $X'' + \lambda^2 X = 0$ with $X(0) = 0$, $X(1) = 0$

>

> dsolve([diff(X(x), x, x) + lambda^2 * X(x) = 0, X(0) = 0], X(x))
 $X(x) = _C1 \sin(\lambda x)$

(1)

The only nonzero solution is $\lambda_n = n \cdot \pi$

> lambda := n * Pi

$\lambda := n \cdot \pi$

(2)

$X_n(x) = \sin(\lambda_n \cdot x)$

> X := x -> sin(lambda * x)

$X := x \rightarrow \sin(\lambda x)$

(3)

To solve for the $Y(y)$, solve $Y'' - \lambda_n^2 Y = 0$

> dsolve(diff(Y(y), y, y) - lambda^2 * Y(y) = 0, Y(y)); convert(%, trigh)

$Y(y) = _C1 e^{n \cdot \pi y} + _C2 e^{-n \cdot \pi y}$

$Y(y) = (_C1 + _C2) \cosh(n \cdot \pi y) + (_C1 - _C2) \sinh(n \cdot \pi y)$

(4)

Written as a hyperbolic function $Y_n = a_n \cdot \cosh(\lambda_n \cdot y) + b_n \sinh(\lambda_n \cdot y)$

> Y := y -> an * cosh(lambda * y) + bn * sinh(lambda * y)

$$Y := y \rightarrow an \cosh(\lambda y) + bn \sinh(\lambda y) \quad (5)$$

$$u_1(x, y) = \sum_{n=1}^{\infty} X_n(x) \cdot Y_n(y)$$

$$u_1(x, y) = \sum_{n=1}^{\infty} \sin(\lambda_n \cdot x) \cdot (a_n \cdot \cosh(\lambda_n \cdot y) + b_n \cdot \sinh(\lambda_n \cdot y))$$

Use the two boundary conditions $u|_y(x, 0) = x$ and $u|_y(x, \pi) = x$ to find the two constants a_n, b_n .

$$\rightarrow fl := x$$

$$fl := x \quad (6)$$

$$u|_y(x, 0) = x = \sum_{n=1}^{\infty} \sin(\lambda_n \cdot x) \cdot (a_n \cdot \lambda_n \cdot \sinh(\lambda_n \cdot 0) + b_n \cdot \lambda_n \cosh(\lambda_n \cdot 0))$$

$$x = \sum_{n=1}^{\infty} \sin(\lambda_n \cdot x) \cdot b_n \cdot \lambda_n$$

$$\int_0^1 x \cdot \sin(\lambda_n \cdot x) \, dx = b_n \cdot \lambda_n \int_0^1 \sin^2(\lambda_n \cdot x) \cdot dx$$

$$b_n = \frac{\int_0^1 x \cdot \sin(\lambda_n \cdot x) \, dx}{\lambda_n \int_0^1 \sin^2(\lambda_n \cdot x) \cdot dx}$$

$$\rightarrow bn := \frac{1}{\text{lambd}a} \cdot \frac{\text{int}(fl \cdot X(x), x=0..1)}{\text{int}(X(x)^2, x=0..1)},$$

$$bn := -\frac{2(-1)^{n\sim}}{n^2 \pi^2} \quad (7)$$

Now go after the second coefficients a_n

$$u|_y(x, \pi) = x = \sum_{n=1}^{\infty} \sin(\lambda_n \cdot x) \cdot (a_n \cdot \lambda_n \cdot \sinh(\lambda_n \cdot \pi) + b_n \cdot \lambda_n \cosh(\lambda_n \cdot \pi))$$

$$\frac{1}{\lambda_n} \frac{\int_0^1 x \cdot \sin(\lambda_n \cdot x) \, dx}{\int_0^1 \sin^2(\lambda_n \cdot x) \, dx} = a_n \cdot \sinh(\lambda_n \cdot \pi) + b_n \cdot \cosh(\lambda_n \cdot \pi)$$

$$a_n = \frac{1}{\sinh(\lambda_n \cdot \pi) \cdot \lambda_n} \frac{\int_0^1 x \cdot \sin(\lambda_n \cdot x) \, dx}{\int_0^1 \sin^2(\lambda_n \cdot x) \cdot dx} - \frac{b_n \cdot \cosh(\lambda_n \cdot \pi)}{\sinh(\lambda_n \cdot \pi)}$$

> f2 := x

$$f2 := x$$

(8)

> an := simplify((int(f2·X(x), x=0..1) / (lambda·sinh(lambda·Pi) · int(X(x)^2, x=0..1)) - (bn·cosh(lambda·Pi) / sinh(lambda·Pi)));

$$an := \frac{2(-1)^{n-1}(-1 + \cosh(n\pi^2))}{n^2 \pi^2 \sinh(n\pi^2)}$$

(9)

> with(plots):

Only the first two terms of the sum are not zero maple really screws up in calculation the rest of them. These could blow up. They should actually be zero.

> u1 := (x, y) → sum(X(x)·Y(y), n = 1..10)

$$u1 := (x, y) \rightarrow \sum_{n=1}^{10} X(x) Y(y)$$

(10)

> evalf(u1(1/2, y))

$$\begin{aligned} & -0.2026214058 \cosh(3.141592654 y) + 0.2026423672 \sinh(3.141592654 y) \\ & + 0.02251581858 \cosh(9.424777962 y) - 0.02251581858 \sinh(9.424777962 y) \\ & - 0.008105694688 \cosh(15.70796327 y) + 0.008105694688 \sinh(15.70796327 y) \\ & + 0.004135558514 \cosh(21.99114858 y) - 0.004135558514 \sinh(21.99114858 y) \\ & - 0.002501757619 \cosh(28.27433389 y) + 0.002501757619 \sinh(28.27433389 y) \end{aligned}$$

(11)

So recalculate using only a few terms.

> u1 := (x, y) → sum(X(x)·Y(y), n = 1..2)

$$u1 := (x, y) \rightarrow \sum_{n=1}^2 X(x) Y(y)$$

(12)

At one of the boundaries $\frac{\partial u_1}{\partial y} \Big|_{y=\pi} = x$

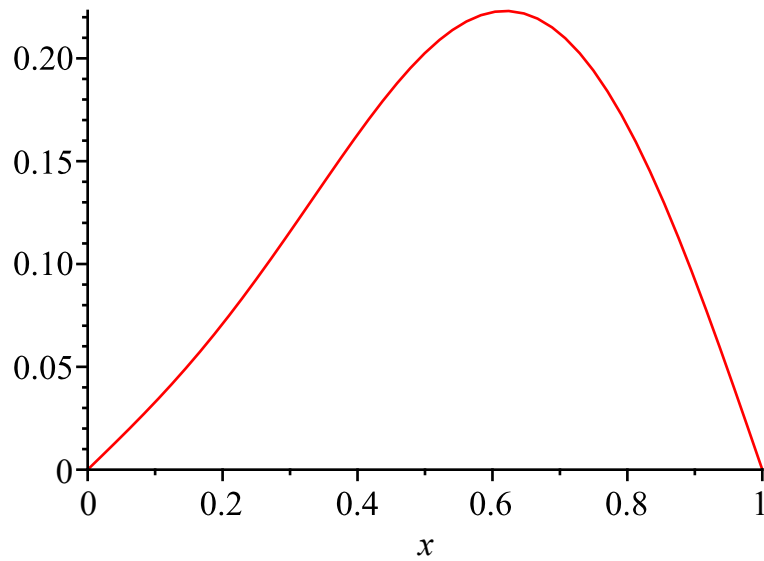
> u1(x, Pi)

$$\begin{aligned} & \sin(\pi x) \left(-\frac{2(-1 + \cosh(\pi^2)) \cosh(\pi^2)}{\pi^2 \sinh(\pi^2)} + \frac{2 \sinh(\pi^2)}{\pi^2} \right) \\ & + \sin(2\pi x) \left(\frac{1}{2} \frac{(-1 + \cosh(2\pi^2)) \cosh(2\pi^2)}{\pi^2 \sinh(2\pi^2)} - \frac{1}{2} \frac{\sinh(2\pi^2)}{\pi^2} \right) \end{aligned}$$

(13)

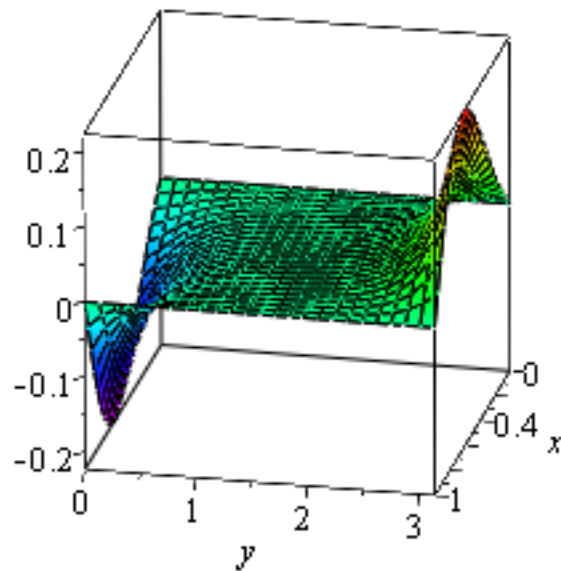
But it must also meet the zero BCs on the left and right.

> plot(u1(x, Pi), x=0..1)



Plot of solution $u_1(x, y)$

> `plot3d(u1(x, y), x=0..1, y=0..Pi, axes=box, shading=zhue, title="solution for u1")`
 solution for u1



>

Find solution to

2) $\nabla^2 u_2(x, y) = 0$ with $u_2(0, y) = y - \pi$, $u_2(1, y) = 0$ and $u_y(x, 0) = 0$ and $u_y(x, \pi) = 0$.

II. $u_2 = X(x) \cdot Y(y)$ substituted into $\nabla^2 u_2(x, y) = 0$ leads to $\frac{X''}{X} + \frac{Y''}{Y} = 0$ and -

$\frac{X''}{X} = \frac{Y''}{Y} = \text{constant}$ now the constant may be positive, zero or negative.

IIa. For the positive case the result is a trivial solution.

IIb. For a zero constant $\mu^2 = 0$, $Y'' = 0$ $Y(y) = a \cdot y + b$ using BCs $Y'(0) = 0 = a$ and so $Y(y) = b$ other boundary condition does not give any more information.

We need to solve for $X'' = 0$ also. $X = c \cdot x + d$.

The solution for $\text{constant} = 0$ is $u_2(x, y) = X_0 \cdot Y_0 = b \cdot (c \cdot x + d) = c_0 \cdot x + c_1$, these constants will be resolved when we find the series coefficients.

IIc. For the constant < 0 , negative case.

$$Y'' + \mu^2 \cdot Y = 0 \quad Y'(0) = 0 \quad \text{and} \quad Y'(\pi) = 0$$

$$\begin{aligned} > \text{dsolve}([diff(Y2(y), y, y) + \mu^2 \cdot Y2(y) = 0, D(Y2)(0) = 0], Y2(y)) \\ & \qquad \qquad \qquad Y2(y) = _C2 \cos(\mu y) \end{aligned} \tag{14}$$

Using BCs $Y'(0) = 0$ $Y'(\pi) = 0 = -c_2 \cdot \mu \sin(\mu\pi)$ this gives us $\mu_n = n$

The only nonzero solution is $\mu_n = n$

$$\begin{aligned} > \text{mu} := n \\ & \qquad \qquad \qquad \mu := n \end{aligned} \tag{15}$$

So we get $Y_n(y) = \cos(\mu_n \cdot y)$

$$\begin{aligned} > Y2 := y \rightarrow \cos(\mu \cdot y) \\ & \qquad \qquad \qquad Y2 := y \rightarrow \cos(\mu y) \end{aligned} \tag{16}$$

To solve for the $X(x)$, solve $X'' - \mu_n^2 X = 0$

$$\begin{aligned} > Y2(1) \\ & \qquad \qquad \qquad \cos(n \sim) \end{aligned} \tag{17}$$

$$\begin{aligned} > \text{dsolve}(diff(X2(x), x, x) - \mu^2 \cdot X2(x) = 0, X2(x)); \text{convert}(\%, \text{trigh}) \\ & \qquad \qquad \qquad X2(x) = _C1 e^{-n \cdot x} + _C2 e^{n \cdot x} \\ & \qquad \qquad \qquad X2(x) = (_C1 + _C2) \cosh(n \cdot x) + (-_C1 + _C2) \sinh(n \cdot x) \end{aligned} \tag{18}$$

Written as a hyperbolic function $X_n = a_n \cdot \cosh(\mu_n \cdot x) + b_n \sinh(\mu_n \cdot x)$

$$\begin{aligned} > X2 := x \rightarrow a2n \cdot \cosh(\mu \cdot x) + b2n \cdot \sinh(\mu \cdot x) \\ & \qquad \qquad \qquad X2 := x \rightarrow a2n \cosh(\mu x) + b2n \sinh(\mu x) \end{aligned} \tag{19}$$

> $X_2(1)$

$$a_{2n} \cosh(n\pi) + b_{2n} \sinh(n\pi) \quad (20)$$

$$u_2(x, y) = X_0(x) \cdot Y_0(y) + \sum_{n=1}^{\infty} X_n(x) \cdot Y_n(y)$$

$$u_2(x, y) = c_0 \cdot x + c_1 + \sum_{n=1}^{\infty} \cos(\mu_n \cdot y) \cdot (a_n \cdot \cosh(\mu_n \cdot x) + b_n \cdot \sinh(\mu_n \cdot x))$$

Use the two boundary conditions $u_2(0, y) = y - \pi$ and $u_2(1, y) = 0$ to find the two constants

a_n, b_n .

> $f_1 := y - \pi$

$$f_1 := y - \pi \quad (21)$$

$$u_2(0, y) = y - \pi = c_1 + \sum_{n=1}^{\infty} \cos(\mu_n \cdot y) \cdot (a_n \cdot \cosh(\mu_n \cdot 0) + b_n \cdot \sinh(\mu_n \cdot 0))$$

Multiply each side by orthogonal function for $\cos(\mu_0 \cdot y) = 1$ where $\mu_0 = n = 0$ and integrate over interval $(0, \pi)$

$$\int_0^{\pi} (y - \pi) \cdot 1 \, dy = c_1 \cdot \int_0^{\pi} 1^2 \cdot dy$$

$$c_1 = \frac{\int_0^{\pi} (y - \pi) \cdot 1 \, dy}{\pi} = -\frac{\pi}{2} \quad \text{this gives the function } c_0 \cdot x + c_1 = c_0 \cdot x - \frac{\pi}{2}$$

> $c_1 := \frac{\int_0^{\pi} (f_1 \cdot 1, y=0 \dots \pi)}{\pi}$

$$c_1 := -\frac{1}{2} \pi \quad (22)$$

$$u_2(1, y) = 0 = c_0 \cdot 1 - \frac{\pi}{2} + \sum_{n=1}^{\infty} \cos(\mu_n \cdot y) \cdot (a_n \cdot \cosh(\mu_n \cdot 1) + b_n \cdot \sinh(\mu_n \cdot 1))$$

Again Multiply both sides by $\cos(\mu_0 \cdot y) = 1$ where $\mu_0 = n = 0$ and integrate over interval $(0, \pi)$

$$0 = c_0 \cdot \int_0^{\pi} 1^2 \cdot dy - \frac{\pi}{2} \int_0^{\pi} 1 \, dy$$

$$c_0 = \frac{\pi}{2} \quad \text{this gives the first term in the series as } c_0 \cdot x + c_1 = \frac{\pi}{2} (x - 1)$$

$$\rightarrow c0 := \frac{\text{Pi}}{2}; c1 := -\frac{\text{Pi}}{2};$$

$$c0 := \frac{1}{2} \pi$$

$$c1 := -\frac{1}{2} \pi$$

(23)

For the other coefficients

$$y - \pi = \sum_{n=1}^{\infty} \cos(\mu_n \cdot y) \cdot a_n$$

\rightarrow

$$a_n = \frac{\int_0^{\pi} (y - \pi) \cdot \cos(\mu_n \cdot y) \, dy}{\int_0^{\pi} \cos^2(\mu_n \cdot y) \, dy}$$

$$\rightarrow a_{2n} := \frac{\text{int}(f1 \cdot Y2(y), y=0 .. \text{Pi})}{\text{int}(Y2(y)^2, y=0 .. \text{Pi})}; \text{simplify}(\%);$$

$$a_{2n} := \frac{2(-1 + (-1)^{n\sim})}{n\sim^2 \pi}$$

$$\frac{2(-1 + (-1)^{n\sim})}{n\sim^2 \pi}$$

(24)

Now go after the second coefficients b_n

$$u_2(1, y) = 0 = \sum_{n=1}^{\infty} \cos(\mu_n \cdot y) \cdot (a_n \cdot \cosh(\mu_n \cdot 1) + b_n \cdot \sinh(\mu_n \cdot 1))$$

$$0 = a_n \cdot \cosh(\mu_n \cdot 1) + b_n \cdot \sinh(\mu_n \cdot 1)$$

$$b_n = -\frac{a_n \cdot \cosh(\mu_n \cdot 1)}{\sinh(\mu_n \cdot 1)}$$

$$\rightarrow b_{2n} := -\frac{a_{2n} \cdot \cosh(\text{mu})}{\sinh(\text{mu})}$$

$$b_{2n} := -\frac{2(-1 + (-1)^{n\sim}) \cosh(n\sim)}{n\sim^2 \pi \sinh(n\sim)}$$

(25)

$$\rightarrow u_2 := (x, y) \rightarrow c1 + c0 \cdot x + \text{sum}(Y2(y) \cdot X2(x), n = 1 .. 20)$$

$$u_2 := (x, y) \rightarrow c1 + c0 x + \sum_{n=1}^{20} Y2(y) X2(x)$$

(26)

$$\rightarrow \#u_2 := (x, y) \rightarrow c1 + c0 \cdot x + \text{sum}(\cos(\text{mu} \cdot y) \cdot (a_{2n} \cdot \cosh(\text{mu} \cdot x) + b_{2n} \cdot \sinh(\text{mu} \cdot x)), n = 1 .. 20)$$

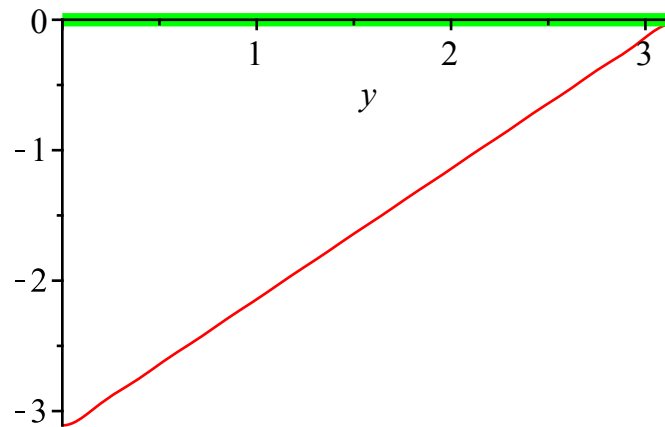
$u_2(0, y) = y - \pi$ this is the diagonal line below, $u_2(1, y) = 0$ is the horizontal line equal to zero.

```
> evalf(u2(1/2, 1/2))
```

-1.278922912

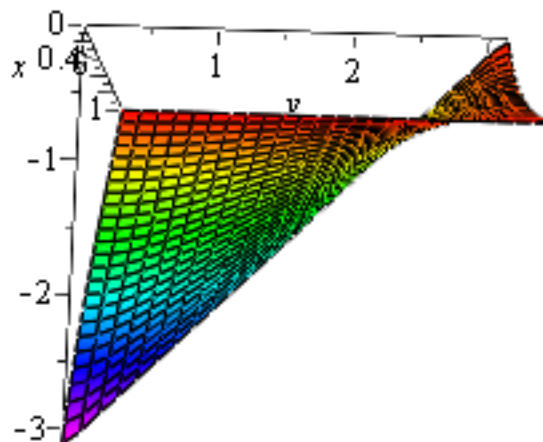
(27)

```
> plot([u2(0, y), u2(1, y)], y=0..Pi, color=[red, green, blue], thickness=[1, 5, 10])
```



Solution $u_2(x, y)$

```
> plot3d(u2(x, y), x=0..1, y=0..Pi, axes=normal, shading=zhue)
```



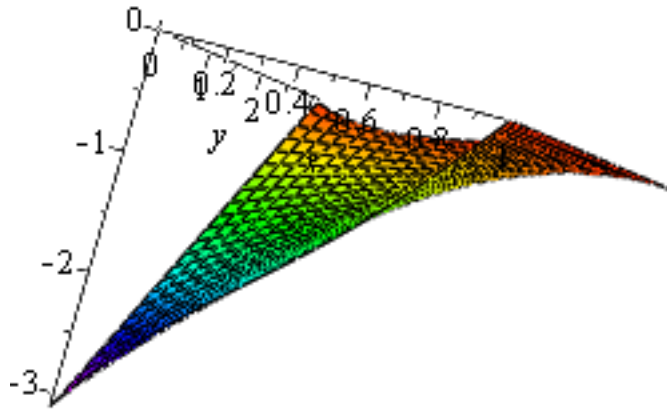
$u(x, y) = u_1 + u_2$

```
> u := (x, y) -> u1(x, y) + u2(x, y);
```

```
u := (x, y) -> u1(x, y) + u2(x, y)
```

(28)

```
> plot3d(u(x, y), x=0..1, y=0..Pi, axes=normal, shading=zhue)
```

Value of the solution at $u(0.5, 0.75)$

```
> evalf(u(0.5, 0.75))
```

-1.195815512

9)