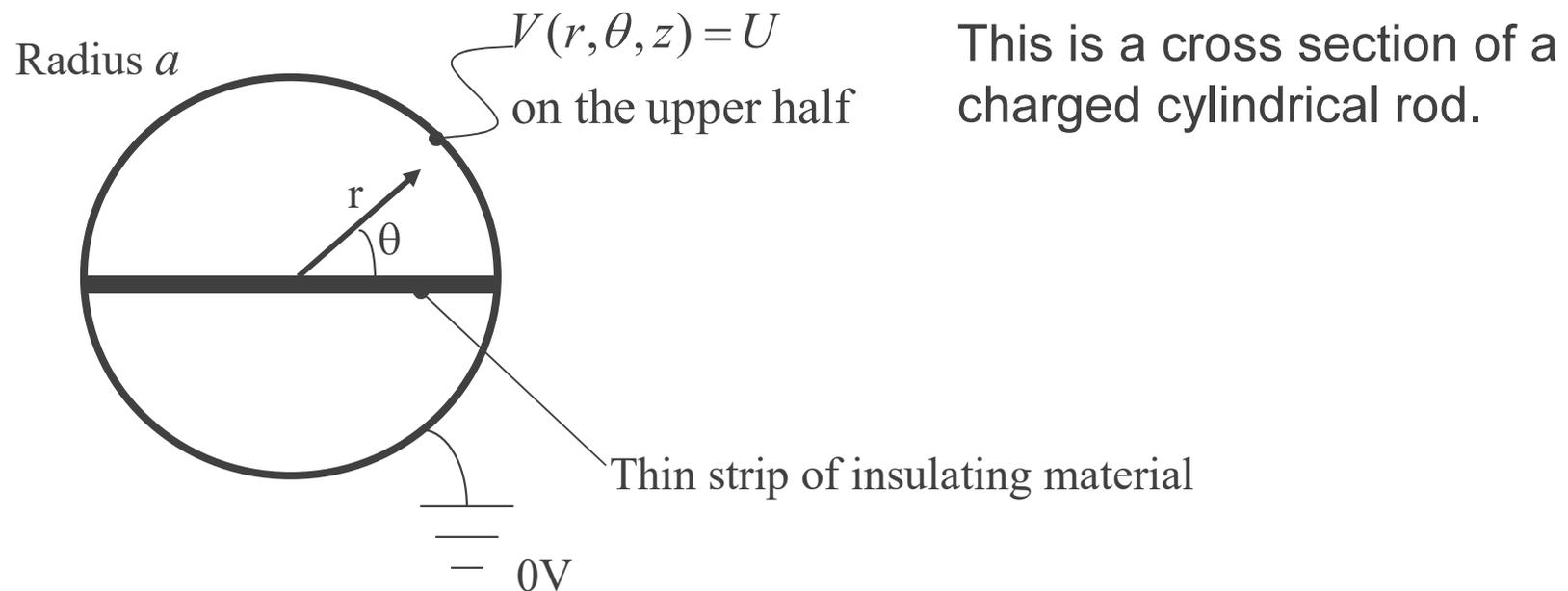


PDEs in other coordinates...

- In the vector algebra course, we find that it is often easier to express problems in coordinates other than (x,y) , for example in polar coordinates (r,Θ)
- Recall that in practice, for example for finite element techniques, it is usual to use curvilinear coordinates ... but we won't go that far

We illustrate the solution of Laplace's Equation using polar coordinates*

A problem in electrostatics

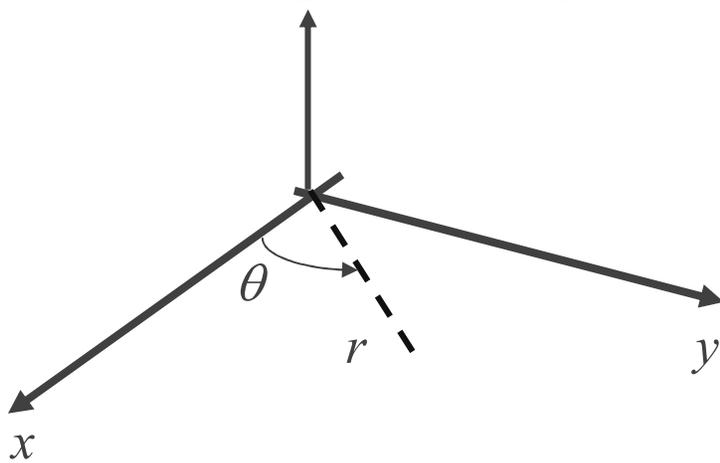


I could simply TELL you that Laplace's Equation in cylindrical polars is:

$$\nabla^2 V = \frac{\partial^2 V}{\partial r^2} + \frac{1}{r} \frac{\partial V}{\partial r} + \frac{1}{r^2} \frac{\partial^2 V}{\partial \theta^2} + \frac{\partial^2 V}{\partial z^2} = 0$$

... brief time out while I DERIVE this

2D Laplace's Equation in Polar Coordinates



$$x = r \cos \theta$$

$$y = r \sin \theta$$

$$r = \sqrt{x^2 + y^2}$$

$$\theta = \tan^{-1}\left(\frac{y}{x}\right)$$

$$\nabla^2 u = \frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = 0 \quad \text{where} \quad x = x(r, \theta), \quad y = y(r, \theta)$$

$$u(x, y) = u(r, \theta)$$

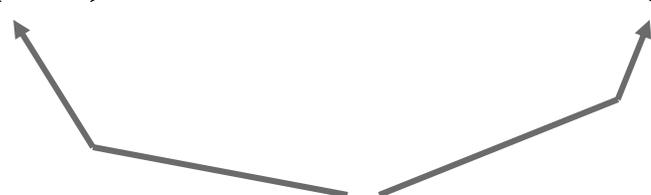
So, Laplace's Equation is $\nabla^2 u(r, \theta) = 0$

We next derive the **explicit** polar form of Laplace's Equation in 2D

Recall the chain rule:
$$\frac{\partial u}{\partial x} = \frac{\partial u}{\partial r} \frac{\partial r}{\partial x} + \frac{\partial u}{\partial \theta} \frac{\partial \theta}{\partial x}$$

Use the product rule to differentiate again

$$\frac{\partial^2 u}{\partial x^2} = \frac{\partial u}{\partial r} \frac{\partial^2 r}{\partial x^2} + \frac{\partial}{\partial x} \left(\frac{\partial u}{\partial r} \right) \frac{\partial r}{\partial x} + \frac{\partial u}{\partial \theta} \frac{\partial^2 \theta}{\partial x^2} + \frac{\partial}{\partial x} \left(\frac{\partial u}{\partial \theta} \right) \frac{\partial \theta}{\partial x} \quad (*)$$



and the chain rule again to get these derivatives

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

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

The required partial derivatives

$$x = r \cos \theta \quad y = r \sin \theta \quad r = \sqrt{x^2 + y^2} \quad \theta = \tan^{-1}\left(\frac{y}{x}\right)$$

$$r^2 = x^2 + y^2 \Rightarrow 2r \frac{\partial r}{\partial x} = 2x \Rightarrow \frac{\partial r}{\partial x} = \frac{x}{r} \quad \text{Similarly, } \frac{\partial r}{\partial y} = \frac{y}{r}$$

$$\frac{\partial^2 r}{\partial x^2} = \frac{y^2}{r^3}, \quad \frac{\partial^2 r}{\partial y^2} = \frac{x^2}{r^3}$$

in like manner

$$\frac{\partial \theta}{\partial x} = -\frac{y}{r^2}, \quad \frac{\partial \theta}{\partial y} = \frac{x}{r^2}$$

$$\frac{\partial^2 \theta}{\partial x^2} = \frac{2xy}{r^4}, \quad \frac{\partial^2 \theta}{\partial y^2} = \frac{2xy}{r^4}$$

Back to Laplace's Equation in polar coordinates

Plugging in the formula for the partials on the previous page to the formulae on the one before that we get:

$$\frac{\partial^2 u}{\partial x^2} = \frac{\partial^2 u}{\partial r^2} \frac{x^2}{r^2} + \frac{\partial u}{\partial r} \frac{y^2}{r^3} + \frac{\partial^2 u}{\partial r \partial \theta} \frac{-2xy}{r^3} + \frac{\partial u}{\partial \theta} \frac{2xy}{r^4} + \frac{\partial^2 u}{\partial \theta^2} \frac{y^2}{r^4}$$

Similarly,
$$\frac{\partial^2 u}{\partial y^2} = \frac{\partial^2 u}{\partial r^2} \frac{y^2}{r^2} + \frac{\partial u}{\partial r} \frac{x^2}{r^3} + \frac{\partial^2 u}{\partial r \partial \theta} \frac{2xy}{r^3} - \frac{\partial u}{\partial \theta} \frac{2xy}{r^4} + \frac{\partial^2 u}{\partial \theta^2} \frac{x^2}{r^4}$$

So Laplace's Equation in polars is

$$\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = \frac{\partial^2 u}{\partial r^2} + \frac{1}{r} \frac{\partial u}{\partial r} + \frac{1}{r^2} \frac{\partial^2 u}{\partial \theta^2} = 0$$

$$\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = 0$$

is equivalent to

$$\frac{\partial^2 u}{\partial r^2} + \frac{1}{r} \frac{\partial u}{\partial r} + \frac{1}{r^2} \frac{\partial^2 u}{\partial \theta^2} = 0$$