

The integration constant during separation of variation in solving PDE

September 26, 2013

During solving the PDE using separation of variable, the following equation will appear (using shorthand notation)

$$\nabla^2 \Phi(x, y) + k^2 \Phi(x, y) = 0$$

$$\frac{X''}{X} + \frac{Y''}{Y} + k^2 = 0$$

How to determine the integration constant ? There are 2 cases

$$\text{Case I} \left\{ \begin{array}{l} \frac{X''}{X(x)} = -k_x^2 \\ \frac{Y''}{Y(y)} = -k_y^2 \\ k_x^2 + k_y^2 = k^2 \end{array} \right. \quad \text{or} \quad \text{Case II} \left\{ \begin{array}{l} \frac{X''}{X(x)} = k_x^2 \\ \frac{Y''}{Y(y)} = k_y^2 \\ k_x^2 + k_y^2 = -k^2 \end{array} \right.$$

Both case should give same solution

Integration constant case I

$$\left\{ \begin{array}{l} X'' + k_x^2 X = 0 \\ Y'' + k_y^2 Y = 0 \\ k_x^2 + k_y^2 = -k^2 \end{array} \right.$$

The general solution of $X'' + k_x^2 X = 0$ is $X = A \sin k_x x + B \cos k_x x$, so

$$X = A_x \sin k_x x + B_x \cos k_x x \quad Y = A_y \sin k_y y + B_y \cos k_y y$$

$$\Phi = XY = (A_x \sin k_x x + B_x \cos k_x x) (A_y \sin k_y y + B_y \cos k_y y)$$

A_x, A_y, B_x, B_y can be found using boundary conditions.

Integration constant case II

$$\left\{ \begin{array}{l} X'' - k_x^2 X = 0 \\ Y'' - k_y^2 Y = 0 \\ k_x^2 + k_y^2 = k^2 \end{array} \right.$$

The general solution of $X'' - a^2 X = 0$ is $X = A \sinh k_x x + B \cosh k_x x$, so

$$X = A_x \sinh k_x x + B_x \cosh k_x x \quad Y = A_y \sinh k_y y + B_y \cosh k_y y$$

$$\Phi = XY = (A_x \sinh k_x x + B_x \cosh k_x x) (A_y \sinh k_y y + B_y \cosh k_y y)$$

A_x, A_y, B_x, B_y can be found using boundary conditions.

Compare the two solution

$$\Phi = \begin{cases} (A_x \sinh k_x x + B_x \cosh k_x x) (A_y \sinh k_y y + B_y \cosh k_y y) \\ (A_x \sin k_x x + B_x \cos k_x x) (A_y \sin k_y y + B_y \cos k_y y) \end{cases}$$

These 2 solution is actually the same.

$$\text{Case I} \begin{cases} X'' + k_x^2 X = 0 \\ Y'' + k_y^2 Y = 0 \\ k_x^2 + k_y^2 = -k^2 \end{cases} \quad \text{Case II} \begin{cases} X'' - k_x^2 X = 0 \\ Y'' - k_y^2 Y = 0 \\ k_x^2 + k_y^2 = k^2 \end{cases}$$

Case II is same as case I , but how ?

If $X'' + k_x^2 X = 0$ is changed into $X'' - k_x^2 X$, that is **assuming that $k_x(II)$ is complex number while $k_x(I)$ is real number** , thus

$$-k_x^2(II) = +k_x^2$$

$$\iff \pm j k_x(II) = \pm k_x(I)$$

Then by the fact that

$$\sin x = \frac{e^{jx} - e^{-jx}}{2j} \quad \cos x = \frac{e^{jx} + e^{-jx}}{2}$$

$$\sinh x = \frac{e^x - e^{-x}}{2} \quad \cosh x = \frac{e^x + e^{-x}}{2}$$

Solution for case II can thus be transformed into case I.

-END-