

Exercise 42

Show that the solution of the boundary-value problem

$$u_{rr} + \frac{1}{r}u_r + u_{zz} = 0, \quad 0 < r < \infty, \quad 0 < z < \infty,$$

$$u(r, z) = \frac{1}{\sqrt{a^2 + r^2}} \quad \text{on } z = 0, \quad 0 < r < \infty,$$

is

$$u(r, z) = \int_0^\infty e^{-\kappa(z+a)} J_0(\kappa r) d\kappa = \frac{1}{\sqrt{(z+a)^2 + r^2}}.$$

Solution

The PDE is defined for $0 < r < \infty$, so the Hankel transform can be applied to solve it. The zero-order Hankel transform is defined as

$$\mathcal{H}_0\{u(r, z)\} = \tilde{u}(\kappa, z) = \int_0^\infty r J_0(\kappa r) u(r, z) dr,$$

where $J_0(\kappa r)$ is the Bessel function of order 0. Hence, the radial part of the laplacian in cylindrical coordinates transforms as follows.

$$\mathcal{H}_0 \left\{ \frac{\partial^2 u}{\partial r^2} + \frac{1}{r} \frac{\partial u}{\partial r} \right\} = -\kappa^2 \tilde{u}(\kappa, z)$$

The partial derivative with respect to z transforms like so.

$$\mathcal{H}_0 \left\{ \frac{\partial^n u}{\partial z^n} \right\} = \frac{d^n \tilde{u}}{dz^n}$$

Take the zero-order Hankel transform of both sides of the PDE.

$$\mathcal{H}_0 \left\{ u_{rr} + \frac{1}{r} u_r + u_{zz} \right\} = \mathcal{H}_0\{0\}$$

The Hankel transform is a linear operator.

$$\mathcal{H}_0 \left\{ u_{rr} + \frac{1}{r} u_r \right\} + \mathcal{H}_0\{u_{zz}\} = 0$$

Use the relations above to transform the derivatives.

$$-\kappa^2 \tilde{u} + \frac{d^2 \tilde{u}}{dz^2} = 0$$

Bring the term with \tilde{u} to the other side.

$$\frac{d^2 \tilde{u}}{dz^2} = \kappa^2 \tilde{u}$$

The PDE has thus been reduced to an ODE whose solution can be written in terms of exponential functions.

$$\tilde{u}(\kappa, z) = A(\kappa)e^{|\kappa|z} + B(\kappa)e^{-|\kappa|z}$$

In order to keep \tilde{u} bounded as $z \rightarrow \infty$, we require that $A(\kappa) = 0$.

$$\tilde{u}(\kappa, z) = B(\kappa)e^{-|\kappa|z} \quad (1)$$

Use the provided boundary condition at $z = 0$ to determine $B(\kappa)$.

$$\begin{aligned} u(r, 0) = \frac{1}{\sqrt{a^2 + r^2}} \quad \rightarrow \quad \mathcal{H}_0\{u(r, 0)\} = \mathcal{H}_0\left\{\frac{1}{\sqrt{a^2 + r^2}}\right\} \\ \tilde{u}(\kappa, 0) = \frac{e^{-a\kappa}}{\kappa} \end{aligned} \quad (2)$$

Plugging in $z = 0$ into equation (1) and using equation (2), we get

$$\tilde{u}(\kappa, 0) = B(\kappa) = \frac{e^{-a\kappa}}{\kappa}.$$

Thus,

$$\tilde{u}(\kappa, z) = \frac{e^{-a\kappa}}{\kappa} e^{-|\kappa|z}.$$

Now that we have $\tilde{u}(\kappa, z)$, we can get $u(r, z)$ by taking the inverse Hankel transform of it.

$$u(r, z) = \mathcal{H}_0^{-1}\{\tilde{u}(\kappa, z)\}$$

It is defined as

$$\mathcal{H}_0^{-1}\{\tilde{u}(\kappa, z)\} = \int_0^\infty \kappa J_0(\kappa r) \tilde{u}(\kappa, z) d\kappa,$$

so we have

$$u(r, z) = \int_0^\infty \kappa J_0(\kappa r) \frac{e^{-(z+a)\kappa}}{\kappa} d\kappa.$$

The absolute value sign on κ has been dropped because it is positive. Cancel κ .

$$u(r, z) = \int_0^\infty e^{-(z+a)\kappa} J_0(\kappa r) d\kappa$$

Use the known integral

$$\int_0^\infty e^{-a\kappa} J_0(\kappa r) d\kappa = \frac{1}{\sqrt{a^2 + r^2}}.$$

Therefore,

$$u(r, z) = \frac{1}{\sqrt{(z+a)^2 + r^2}}.$$