Physics II (PH 102) Electromagnetism (Lecture 12)

Udit Raha

Indian Institute of Technology Guwahati

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Method of Separation of Variables

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Separable Ansatz:

Solution of the Laplace's Equation is expressed either as a sum or product of several smooth functions, each being only dependent upon a single independent variable, i.e.,

 $V(x,y,z) = X(x) + Y(y) + Z(z) \qquad \text{or} \qquad V(x,y,z) = X(x)Y(y)Z(z).$

This method does not ensure the most general solutions, but rather yields a sub-class of all possible solutions that are separable.

Uniqueness Theorem: For given Set of Boundary Conditions it guarantees the correct answer irrespective to type to ansatz or methodology.

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- This method does not ensure the most general solutions, but rather yields a sub-class of all possible solutions that are separable.
- Uniqueness Theorem: For given Set of Boundary Conditions it guarantees the correct answer irrespective to type to ansatz or methodology.
- Linearity property of Laplace's solution: If V_1, V_2, V_3, \cdots satisfy Laplace's equation, so does any linear combinations of them, i.e., if

$$V = \alpha_1 V_1 + \alpha_2 V_2 + \alpha_3 V_3 + \cdots$$

where α_i are arbitrary <u>real</u> constants, then

$$\nabla^2 V = \alpha_1 \nabla^2 V_1 + \alpha_2 \nabla^2 V_2 + \alpha_3 \nabla^2 V_3 + \dots = 0.$$

Solve the 2D Laplace's Equation in Cartesian co-ordinates:

$$\nabla^2 V(x,y) = \frac{\partial^2 V(x,y)}{\partial x^2} + \frac{\partial^2 V(x,y)}{\partial y^2} = 0$$

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▶ Try Additive ansatz: V(x, y) = X(x) + Y(y); $X, Y \rightarrow$ smooth functions.

$$\frac{d^2X(x)}{dx^2} + \frac{d^2Y(y)}{dy^2} = 0 \implies X''(x) + Y''(y) = 0$$

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2 ODEs:
$$X''(x) = -Y''(y) = \alpha \Rightarrow \text{const.} \in \mathbb{R}$$

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Solutions to 2 ODEs ($\alpha, \beta, \gamma, \delta$ or $\rho \in \mathbb{R}$ determined from b.c.)

$$X(x) = \frac{1}{2}\alpha x^2 + \beta x + \delta$$

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$$Y(y) = -\frac{1}{2}\alpha y^2 + \gamma y + \rho$$
$$V(x, y) = X(x) + Y(y) \equiv \frac{1}{2}\alpha (x^2 - y^2) + \beta x + \gamma y + \kappa$$

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This Additive Ansatz yields problematic unphysical solutions for potentials due to localized charge distributions, as they do not die away as $x, y \to \pm \infty$!

▶ Try **Product ansatz**: V(x, y) = X(x)Y(y); $X, Y \rightarrow$ smooth functions.

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$$-\frac{1}{X(x)}\frac{d^2X(x)}{dx^2} = \frac{1}{Y(y)}\frac{d^2Y(y)}{dy^2} = \pm k^2 \rightarrow const. \in \mathbb{R}$$

 \implies Single 2nd order PDE gets reduced to two 2nd ODEs. The choice \pm is dictated by the specific nature of the problem and b.c.

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► E.g., $+k^2$ choice leads to the full solution as combinations of **oscillatory** & exponential functions, $V(x, y) = X(x)Y(y) = (A\cos kx + B\sin kx)(C\cosh ky + D\sinh ky)$, $const.e^{-ky}$ \Rightarrow yields correct physical nature of potentials due to localized distributions.

Hyperbolic Functions

They are analogs of ordinary trigonometrical functions:



Properties of Solutions obtained via Variable Separable Ansatz

There exists a *complete* and *orthonormal* set of *basis functions S* for expansion of any function, say, X(x), obtained as a solution to the Laplace's equation via the separation of variables ansatz:

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▶ **Completeness:** If the solution function X(x) defined over the given domain, $x \in \mathbb{D}[a, b] \subset \mathbb{R}$, can be expanded as arbitrary *linear combination* of so-called "*basis functions*" $f_n(x)$:

$$X(x) = \sum_{n=0}^{\infty} C_n f_n(x); \quad C_n \in \mathbb{R} \quad \& \quad f_n(x) \in S.$$

Fact: The Basis Functions $f_n(x) \in S$ defined on domain $\mathbb{D}[a, b] \subset \mathbb{R}$ span an ∞ -dimensional vector space of solutions, $F = \{X(x) \mid x \in \mathbb{D}[a, b] \subset \mathbb{R}\}$, termed as a FUNCTION SPACE, where,

 $S = \{f_n(x) \mid n \in \mathbb{Z}, x \in \mathbb{D}[a, b] \subset \mathbb{R}\}$

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▶ Orthonormality of Basis: If the set of functions, $f_n(x) \in S$ defined on the domain $\mathbb{D}[a, b] \subset \mathbb{R}$ is such that their convolution :

$$\int_{a}^{b} f_{n}(x) f_{m}(x) dx = const. \ \delta_{nm} = \begin{cases} const. & \text{if } m = n \\ 0 & \text{if } m \neq n \\ 0 & \text{if } m \neq n \end{cases}$$

Basis Set of a Function Space of Laplace's Solutions

Example

Sine and Cosine functions can form a *complete* and *orthonormal* basis set S in a certain domain, say, $x \in \mathbb{D}[\gamma, \gamma + 2I] \subset \mathbb{R}$:

$$S = \left\{ \sin\left(\frac{n\pi x}{l}\right), \cos\left(\frac{n\pi x}{l}\right) \mid n \in \mathbb{Z}, x \in \mathbb{D}[\gamma, \gamma + 2l] \subset \mathbb{R} \right\}$$

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• Orthonormality:(Take e.g., $\gamma = 0, 2l = 2\pi$)

$$\int_{\gamma}^{\gamma+2l} \sin\left(\frac{n\pi x}{l}\right) \sin\left(\frac{m\pi x}{l}\right) dx = l\delta_{nm},$$

$$\int_{\gamma}^{\gamma+2l} \cos\left(\frac{n\pi x}{l}\right) \cos\left(\frac{m\pi x}{l}\right) dx = l\delta_{nm},$$

$$\int_{\gamma}^{\gamma+2l} \sin\left(\frac{n\pi x}{l}\right) \cos\left(\frac{m\pi x}{l}\right) dx = 0, \quad \text{where } m, n \in \mathbb{Z}.$$

Completeness: Any arbitrary Harmonic Function can be expanded in an infinite series of Sines and Cosines basis functions. Such a series is termed as a Fourier Expansion.

Fourier Series: Topic of Harmonic Analysis

The Fourier Expansion is valid for all Harmonic Functions f(x) because they are *Piecewise Regular* in a given domain \mathbb{D} , i.e.,

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- f(x) must be single valued in \mathbb{D} .
- f(x) can atmost have finite number of finite discontinuities in \mathbb{D} .
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These are termed as the DIRICHLET's conditions of sufficiency.

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A Fourier Expansion is defined as an expansion of a Piecewise Regular function, say f(x), defined over a Principal domain $\mathbb{D} \equiv [\gamma \leq x \leq (\gamma + 2I)] \in \mathbb{R}$ and having Period T = 2I outside this interval \mathbb{D} , in an infinite series of sine and cosine functions:

$$f(x) = \frac{a_0}{2} + \sum_{m=1}^{\infty} \left[a_m \cos\left(\frac{m\pi x}{l}\right) + b_m \sin\left(\frac{m\pi x}{l}\right) \right].$$

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The real coefficients of this series are called Fourier Coefficients.

$$a_n = \frac{1}{l} \int_{\gamma}^{\gamma+2l} f(x) \cos\left(\frac{n\pi x}{l}\right) dx \quad ; \quad n \ge 0$$

$$b_n = \frac{1}{l} \int_{\gamma}^{\gamma+2l} f(x) \sin\left(\frac{n\pi x}{l}\right) dx \quad ; \quad n \ge 1.$$

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Similarly, multiplying both sides by $\sin\left(\frac{n\pi x}{l}\right)$ and integration over $\mathbb{D}[\gamma, \gamma + 2l]$

$$\int_{\gamma}^{\gamma+2l} f(x) \sin\left(\frac{n\pi x}{l}\right) dx = \sum_{m=1}^{\infty} b_m \left[\int_{\gamma}^{\gamma+2l} \sin\left(\frac{n\pi x}{l}\right) \sin\left(\frac{m\pi x}{l}\right) dx \right] = \sum_{m=1}^{\infty} lb_m \delta_{nm} = lb_n$$
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$$f(x) = \frac{a_0}{2} + \sum_{m=1}^{\infty} \left[a_m \cos\left(\frac{m\pi x}{l}\right) + b_m \sin\left(\frac{m\pi x}{l}\right) \right]$$

First, multiplying both sides by $\cos\left(\frac{n\pi x}{l}\right)$ and integration over $\mathbb{D}[\gamma, \gamma + 2l]$

$$\int_{\gamma}^{\gamma+2l} f(x) \cos\left(\frac{n\pi x}{l}\right) dx = \sum_{m=1}^{\infty} \int_{\gamma}^{\gamma+2l} \left[a_m \cos\left(\frac{n\pi x}{l}\right) \cos\left(\frac{m\pi x}{l}\right) + b_m \cos\left(\frac{n\pi x}{l}\right) \sin\left(\frac{m\pi x}{l}\right) \right]^0 dx$$
$$\int_{\gamma}^{\gamma+2l} f(x) \cos\left(\frac{n\pi x}{l}\right) dx = \sum_{m=1}^{\infty} a_m \left[\int_{\gamma}^{\gamma+2l} \cos\left(\frac{n\pi x}{l}\right) \cos\left(\frac{m\pi x}{l}\right) dx \right] = \sum_{m=1}^{\infty} la_m \delta_{nm} = la_n$$
$$a_n = \frac{1}{l} \int_{\gamma}^{\gamma+2l} f(x) \cos\left(\frac{n\pi x}{l}\right) dx \quad ; \quad \forall n \ge 1$$

Similarly, multiplying both sides by $\sin\left(\frac{n\pi x}{l}\right)$ and integration over $\mathbb{D}[\gamma, \gamma + 2l]$

$$\int_{\gamma}^{\gamma+2l} f(x) \sin\left(\frac{n\pi x}{l}\right) dx = \sum_{m=1}^{\infty} b_m \left[\int_{\gamma}^{\gamma+2l} \sin\left(\frac{n\pi x}{l}\right) \sin\left(\frac{m\pi x}{l}\right) dx \right] = \sum_{m=1}^{\infty} lb_m \delta_{nm} = lb_n$$
$$b_n = \frac{1}{l} \int_{\gamma}^{\gamma+2l} f(x) \sin\left(\frac{n\pi x}{l}\right) dx \quad ; \quad \forall n \ge 1$$

Finally, simply integrating both sides over $\mathbb{D}[\gamma,\gamma+2I]$

$$\int_{\gamma}^{\gamma+2l} f(x) dx = \frac{a_0}{2} \int_{\gamma}^{\gamma+2l} dx + \sum_{m=1}^{\infty} \int_{\gamma}^{\gamma+2l} \left[a_m \cos\left(\frac{m\pi x}{l}\right)^{\bullet} b_m \sin\left(\frac{m\pi x}{l}\right) \right]^0 dx$$
$$\int_{\gamma}^{\gamma+2l} f(x) dx = la_0$$
$$a_0 = \frac{1}{l} \int_{\gamma}^{\gamma+2l} f(x) dx$$

Fourier Harmonic Analysis

Example

Find the Fourier series of the following periodic function (Square Pulse)



Does the function satisfy DIRICHLET's conditions to be Fourier Expanded?

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Fourier Coefficients: Here, $\mathbb{D}[\gamma = 0, \gamma + 2I = 2\pi]$

$$a_{0} = \frac{1}{\pi} \int_{0}^{2\pi} f(\theta) d\theta \qquad a_{\pi} = \frac{1}{\pi} \int_{0}^{2\pi} f(\theta) \cos n\theta d\theta = \frac{1}{\pi} \left[\int_{0}^{\pi} f(\theta) d\theta + \int_{\pi}^{2\pi} f(\theta) d\theta \right] \qquad = \frac{1}{\pi} \left[\int_{0}^{\pi} A \cos n\theta d\theta + \int_{\pi}^{2\pi} (-A) \cos n\theta d\theta \right] = \frac{1}{\pi} \left[\int_{0}^{\pi} A d\theta + \int_{\pi}^{2\pi} - A d\theta \right] \qquad = \frac{1}{\pi} \left[A \frac{\sin n\theta}{n} \right]_{0}^{\pi} + \frac{1}{\pi} \left[-A \frac{\sin n\theta}{n} \right]_{\pi}^{2\pi} = 0$$

$$b_n = \frac{1}{\pi} \int_0^{2\pi} f(\theta) \sin n\theta \, d\theta$$
$$= \frac{1}{\pi} \left[\int_0^{\pi} A \sin n\theta \, d\theta + \int_{\pi}^{2\pi} (-A) \sin n\theta \, d\theta \right]$$
$$= \frac{1}{\pi} \left[-A \frac{\cos n\theta}{n} \right]_0^{\pi} + \frac{1}{\pi} \left[A \frac{\cos n\theta}{n} \right]_{\pi}^{2\pi}$$
$$= \frac{A}{n\pi} \left[-\cos n\pi + \cos 0 + \cos 2n\pi - \cos n\pi \right]$$

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Fourier Coefficients

$$b_n = \frac{A}{n\pi} \left[-\cos n\pi + \cos 0 + \cos 2n\pi - \cos n\pi \right]$$
$$= \frac{A}{n\pi} \left[1 + 1 + 1 \right]$$
$$b_n = \frac{4A}{n\pi} \quad \text{when n is odd}$$

$$b_n = \frac{A}{n\pi} \left[-\cos n\pi + \cos 0 + \cos 2n\pi - \cos n\pi \right]$$
$$= \frac{A}{n\pi} \left[-1 + 1 + 1 - 1 \right]$$
$$b_n = 0 \quad \text{when n is even}$$

Therefore, the corresponding Fourier series is

$$f(\theta) = \frac{4A}{\pi} \left(\sin \theta + \frac{1}{3} \sin 3\theta + \frac{1}{5} \sin 5\theta + \frac{1}{7} \sin 7\theta + \cdots \right)$$

In writing the Fourier series it is not possible to consider infinite number of terms (HARMONICS) for practical reasons. The question therefore, is – how many harmonics do we consider?

$$f(\theta) = \begin{cases} A & \text{when } 0 < \theta < \pi \\ -A & \text{when } \pi < \theta < 2\pi \end{cases} = \frac{4A}{\pi} \sum_{n=1}^{n=\infty} \frac{1}{2n-1} \sin\left[(2n-1)\theta\right]$$

The red curve was drawn with 20 harmonics and the blue curve was drawn with 4 harmonics.



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2D Boundary Valued Problem in Cartesian System

Example

Two infinite grounded metal plates lie parallel to the xz-planes, one at y = 0and the other at $y = \pi$. The left end is closed off with an infinite strip insulated from the two plates and maintained at a specific potential $V_0(y)$. Find the potential inside the "slot".



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Solve Laplace's Equation for potential V(x, y, z) in the "Slot" \mathcal{D} :

 $\mathcal{D} = \{(x, y, z) | x > 0, \ 0 < y < \pi, -\infty < z < \infty\}$

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Solve Laplace's Equation for potential V(x, y, z) in the "Slot" \mathcal{D} :

 $\mathcal{D} = \{(x, y, z) | x > 0, \ 0 < y < \pi, -\infty < z < \infty\}$

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▶ Region *D* enclosed by 6 Boundary surfaces:



Solve Laplace's Equation for potential V(x, y, z) in the "Slot" \mathcal{D} :

 $\mathcal{D} = \{ (x, y, z) | x > 0, \ 0 < y < \pi, -\infty < z < \infty \}$

▶ Region *D* enclosed by 6 Boundary surfaces:

Translational symmetry in z: 2-dim Problem $\rightarrow V$ is independent of z:

$$V(x,y,z) \stackrel{2-\dim}{\to} V(x,y)$$

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Solve Laplace's Equation for potential V(x, y, z) in the "Slot" \mathcal{D} :

 $\mathcal{D} = \{ (x, y, z) | x > 0, \ 0 < y < \pi, -\infty < z < \infty \}$

▶ Region *D* enclosed by 6 Boundary surfaces:

x = 0 and x = ∞
 y = 0 and y = π
 z = +∞

► Translational symmetry in z: 2-dim Problem → V is independent of z:

$$V(x,y,z) \stackrel{2-\dim}{\to} V(x,y)$$

4 Boundary Conditions:

(i)
$$V(x, y = 0, z) = 0$$
 $\forall x, z$
(ii) $V(x, y = \pi, z) = 0$ $\forall x, z$
(iii) $V(x = 0, y, z) = V_0(y)$ $\forall z$
(iv) $V(x \to \infty, y, z) = 0$ $\forall y, z$

No Boundary Conditions needed for the surfaces at $z = \pm \infty$.

Separation of Variables



Applying Boundary Conditions

B.C. (iv)
$$V(x \to \infty) \to 0 \implies A = 0$$
 (where we take $k > 0$)
 $\implies V(x, y) = e^{-kx} (C \sin ky + D \cos ky)$ (B is absorbed
B.C. (i) $V(y = 0) = 0 \implies D = 0$
 $\implies V(x, y) = Ce^{-kx} \sin ky$
B.C. (ii) $V(y = \pi) = 0 \implies \sin k\pi = 0 \implies k = 1, 2, 3 \dots \in \mathbb{N}$
 $V(x, y) = \sum_{k=1}^{\infty} C_k e^{-kx} \sin ky$

Principle of superposition due to Linearity of Laplace's Equation

B.C. (iii) $V(x=0) = V_0(y) \Rightarrow A$ fourier series with $\gamma = 0$ and $I = \pi/2$

$$V_0(y) = \sum_{k=1}^{\infty} C_k \sin ky$$

$$C_k = \frac{2}{\pi} \int_0^{\pi} V_0(y) \sin ky \, dy$$

Use of Fourier Trick to find C_k :

► We obtained the following Fourier Series:

$$V_0(y) = \sum_{k=0}^{\infty} C_k \sin ky.$$

Multiplying both sides by sin py and integrating between $0 \le y \le \pi$:

$$\int_{0}^{\pi} V_{0}(y) \sin py \, dy = \int_{0}^{\pi} \left[\sum_{k=0}^{\infty} C_{k} \sin ky \sin py \right] \, dy$$
$$= \sum_{k=0}^{\infty} C_{k} \left[\int_{0}^{\pi} \sin ky \sin py \, dy \right]$$
$$= \sum_{k=0}^{\infty} C_{k} \left[\frac{\pi}{2} \delta_{pk} \right] = \frac{\pi}{2} C_{p}$$
$$C_{p} = \frac{2}{\pi} \int_{0}^{\pi} V_{0}(y) \sin py \, dy.$$
General Solution: $V(x, y) = \sum_{k=1}^{\infty} \left[\frac{2}{\pi} \int_{0}^{\pi} V_{0}(y) \sin ky \, dy \right] e^{-kx} \sin ky$

Final Solution for b.c. $V_0(y) = V_0 = const$.

Example

For $V_0(y) = V_0 = constant$

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$$\begin{aligned} G_k &= \frac{2V_0}{\pi} \int_0^\pi \sin ky \, dy \\ &= \frac{2V_0}{k\pi} (1 - \cos k\pi) = \begin{cases} 0 & \text{if } k = even \\ \frac{4V_0}{k\pi} & \text{if } k = odd \end{cases} \end{aligned}$$

$$V(x,y) = \frac{4V_0}{\pi} \sum_{k=1,3,5,\dots} \frac{1}{k} e^{-kx} \sin ky = \frac{2V_0}{\pi} \tan^{-1}(\frac{\sin y}{\sinh x})$$

No matter what method (other than Separation of Variables) you use to solve this problem, you are guaranteed by Uniqueness Theorem to get the same answer!

Solution with b.c. $V_0(y) = V_0 = 1$



Electrostatic Potential $V(x, \frac{y}{\pi})$ within the "slot"

Equipotentials with b.c. $V_0(y) = V_0 = 1$



Contour Plot of the Equipotentials of $V(x, \frac{y}{\pi})$

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Surface charge density with $V_0(y) = V_0 = 1$



Induced charge density on the x = 0 plane or the end strip

$$\sigma\left(0,\frac{y}{\pi}\right) = \epsilon_0 \left(\mathbf{E} \cdot \hat{\mathbf{i}}|_{x=0}\right) = -\epsilon_0 \left.\frac{\partial V}{\partial x}\right|_{x=0}$$

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Final Solution for $V_0(y) = V_0 = 1$



Induced charge density on the xz-plane at y = 0, i.e.,

$$\sigma(\mathbf{x},0) = \epsilon_0 \left(\mathbf{E} \cdot \hat{\mathbf{j}} |_{y=0} \right) = -\epsilon_0 \left. \frac{\partial V}{\partial y} \right|_{y=0}$$

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3D Laplace's Equation in Cartesian System

Example An infinitely long rectangular metal pipe (sides a and b) is grounded, but one end, at x = 0, is maintained at a specified potential $V_0(y, z)$. Find the potential inside the pipe.



This is a genuinely three-dimensional problem,

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

$$V(x, y, z) = X(x)Y(y)Z(z) \implies \frac{1}{X}\frac{d^{2}X}{dx^{2}} + \frac{1}{Y}\frac{d^{2}Y}{dy^{2}} + \frac{1}{Z}\frac{d^{2}Z}{dz^{2}} = 0$$

Separation of Variables & Boundary Conditions

It follows that

$$\frac{1}{X}\frac{d^2X}{dx^2} = C_1, \quad \frac{1}{Y}\frac{d^2Y}{dy^2} = C_2, \quad \frac{1}{Z}\frac{d^2Z}{dz^2} = C_3, \quad \text{with } C_1 + C_2 + C_3 = 0.$$

Setting $C_2 = -k^2$ and $C_3 = -l^2$, we have $C_1 = k^2 + l^2$,

Boundary condition (v) implies A = 0, (i) gives D = 0, and (iii) yields F = 0, whereas (ii) and (iv) require that $k = n\pi/a$ and $l = m\pi/b$, where n and m are positive integers. Combining the remaining constants, we are left with

$$V(x, y, z) = C e^{-\pi \sqrt{(n/a)^2 + (m/b)^2 x}} \sin(n\pi y/a) \sin(m\pi z/b).$$

Use of Fourier Trick

$$V(x, y, z) = \sum_{n=1}^{\infty} \sum_{m=1}^{\infty} C_{n,m} e^{-\pi \sqrt{(n/a)^2 + (m/b)^2}x} \sin(n\pi y/a) \sin(m\pi z/b)$$

B.C. (vi) :
$$V(0, y, z) = \sum_{n=1}^{\infty} \sum_{m=1}^{\infty} C_{n,m} \sin(n\pi y/a) \sin(m\pi z/b) = V_0(y, z)$$

Use Fourier Trick: multiply by $\sin(n'\pi y/a) \sin(m'\pi z/b)$,

$$\sum_{n=1}^{\infty} \sum_{m=1}^{\infty} C_{n,m} \int_{0}^{a} \sin(n\pi y/a) \, \sin(n'\pi y/a) \, dy \int_{0}^{b} \sin(m\pi z/b) \, \sin(m'\pi z/b) \, dz$$
$$= \int_{0}^{a} \int_{0}^{b} V_{0}(y,z) \sin(n'\pi y/a) \, \sin(m'\pi z/b) \, dy \, dz.$$

$$C_{n,m} = \frac{4}{ab} \int_0^a \int_0^b V_0(y,z) \sin(n\pi y/a) \, \sin(m\pi z/b) \, dy \, dz.$$

Final Solution for b.c. $V_0(y, z) = V_0 = const.$

Example

For instance, if the end of the tube is a conductor at *constant* potential $V_0 = V_0(y, z)$

$$C_{n,m} = \frac{4V_0}{ab} \int_0^a \sin(n\pi y/a) \, dy \int_0^b \sin(m\pi z/b) \, dz$$
$$= \begin{cases} 0, & \text{if } n \text{ or } m \text{ is even,} \\ \frac{16V_0}{\pi^2 nm}, & \text{if } n \text{ and } m \text{ are odd.} \end{cases}$$

$$V(x, y, z) = \frac{16V_0}{\pi^2} \sum_{n,m=1,3,5...}^{\infty} \frac{1}{nm} e^{-\pi \sqrt{(n/a)^2 + (m/b)^2}x} \sin(n\pi y/a) \sin(m\pi z/b)$$

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