PHY 712 Electrodynamics 11-11:50 AM MWF in Olin 103 Class notes for Lecture 5:

Reading: Chapter 1 - 3 in JDJ

Electrostatic potentials

- 1. One, two, and three dimensions (Cartesian coordinates)
- 2. Mean value theorem for the electrostatic potential

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In this lecture, we will continue to develop solution methods for solving electrostatic problems.

Course schedule for Spring 2022 (Preliminary schedule -- subject to frequent adjustment.)

	Lecture date	JDJ Reading	Торіс	HW	Due date
1	Mon: 01/10/2022	Chap. 1 & Appen.	Introduction, units and Poisson equation	<u>#1</u>	01/14/2022
2	Wed: 01/12/2022	Chap. 1	Electrostatic energy calculations	<u>#2</u>	01/19/2022
3	Fri: 01/14/2022	Chap. 1	Electrostatic energy calculations	<u>#3</u>	01/21/2022
	Mon: 01/17/2022		MLK Holiday no class		
4	Wed: 01/19/2022	Chap. 1 & 2	Electrostatic potentials and fields	<u>#4</u>	01/24/2022
5	Fri: 01/21/2022	Chap. 1 - 3	Poisson's equation in 2 and 3 dimensions	<u>#5</u>	01/26/2022
6	Mon: 01/24/2022	Chap. 1 - 3	Brief introduction to numerical methods		

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Updated schedule

PHY 712 -- Assignment #5

January 21, 2022

Continue reading Chap. 1-3 in Jackson.

1. For the two-dimensional rectangular system discussed in the lecture notes, work out the analytic form of the electrostatic potential $\Phi(x,y)$ for the following charge density for $0 \le x \le a$ and $0 \le y \le b$. Assume that the potential is 0 on the boundary of the rectangle.

 $\rho(x,y) = \rho_0 \sin(\pi x/a) \sin(\pi y/b)$

Here ρ_0 is a given constant. (Note there is an easy way and a hard way to solve this problem.)

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Poisson Equation

$$\nabla^2 \Phi_P(\mathbf{r}) = -\frac{\rho(\mathbf{r})}{\varepsilon_0}$$

Solution to Poisson equation using Green's function $G(\mathbf{r},\mathbf{r}')$:

$$\Phi(\mathbf{r}) = \frac{1}{4\pi\varepsilon_0} \int_V d^3r' \, \rho(\mathbf{r}') G(\mathbf{r}, \mathbf{r}') + \frac{1}{4\pi} \int_S d^2r' \left[G(\mathbf{r}, \mathbf{r}') \nabla' \Phi(\mathbf{r}') - \Phi(\mathbf{r}') \nabla' G(\mathbf{r}, \mathbf{r}') \right] \cdot \hat{\mathbf{r}}'.$$

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Review of the general methods for solving the Poisson equation in various dimensions and geometries.

Poisson equation for one-dimensional system

$$\frac{d^2\Phi_P(x)}{dx^2} = -\frac{\rho(x)}{\varepsilon_0}$$

Example solution:

$$\Phi_{P}(x) = \frac{1}{4\pi\varepsilon_0} \int_{-\infty}^{\infty} G(x, x') \rho(x') dx' + C_1 + C_2 x$$

where $G(x,x') = 4\pi x_{<}$ where $x_{<}$ is the smaller of x and x'; C_1 and C_2 are constants.

Check:

$$\Phi_P(x) = \frac{1}{\varepsilon_0} \left\{ \int_{-\infty}^x x' \rho(x') dx' + x \int_x^\infty \rho(x') dx' \right\} + C_1 + C_2 x$$

$$\frac{d\Phi_P(x)}{dx} = \frac{1}{\varepsilon_0} \int_x^{\infty} \rho(x') dx' + C_2 \quad \Rightarrow \frac{d^2 \Phi_P(x)}{dx^2} = -\frac{\rho(x)}{\varepsilon_0}$$

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For one Cartesian dimension – reviewing previously discussed results.

Note that

$$\frac{d}{dx} \left(\int_{A(x)}^{B(x)} f(x, x') dx' \right)$$

$$= f(x, B(x)) \frac{dB(x)}{dx} - f(x, A(x)) \frac{dA(x)}{dx} + \int_{A(x)}^{B(x)} \frac{\partial f(x, x')}{\partial x} dx'$$

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Question

Example solution: Why these extra terms?
$$\Phi_P(x) = \frac{1}{4\pi\varepsilon_0} \int_{-\infty}^{\infty} G(x,x') \rho(x') dx' + C_1 + C_2 x$$

where $G(x, x') = 4\pi x_{<}$ where $x_{<}$ is the smaller of x and x'; C_1 and C_2 are constants.

$$\frac{d^2\Phi_p(x)}{dx^2} = -\frac{\rho(x)}{\varepsilon_0}?$$
Checking:
$$\frac{d^2C_1}{dx^2} = 0 \qquad \frac{d^2C_2x}{dx^2} = 0$$

$$\frac{d^2G(x,x')\rho(x')dx'}{dx^2} = -4\pi\delta(x-x')$$

$$= -4\pi\int_{-\infty}^{\infty}\delta(x-x')\rho(x')dx'$$

$$= -4\pi\rho(x)$$

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General procedure for constructing Green's function for onedimensional system using 2 independent solutions of the homogeneous equations

Consider two independent solutions to the homogeneous equation

$$\nabla^2 \phi_i(x) = 0$$

where i = 1 or 2. Let

$$G(x,x') = \frac{4\pi}{W}\phi_1(x_{<})\phi_2(x_{>}).$$

This notation means that $x_{<}$ should be taken as the smaller of x and x' and $x_{>}$ should be taken as the larger.

"Wronskian":
$$W = \frac{d\phi_1(x)}{dx}\phi_2(x) - \phi_1(x)\frac{d\phi_2(x)}{dx}$$
.

Beautiful method; but only works in one dimension.

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Some details

Orthogonal function expansions and Green's functions

Suppose we have a "complete" set of orthogonal functions $\{u_n(x)\}$ defined in the interval $x_1 \le x \le x_2$ such that

$$\int_{x_1}^{x_2} u_n(x) u_m(x) \ dx = \delta_{nm}.$$

We can show that the completeness of this functions implies that

$$\sum_{n=1}^{\infty} u_n(x)u_n(x') = \delta(x - x').$$

This relation allows us to use these functions to represent a Green's function for our system. For the 1-dimensional Poisson equation, the Green's function satisfies

$$\frac{\partial^2}{\partial x^2}G(x,x') = -4\pi\delta(x-x').$$

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Review of orthogonal function expansions.

Orthogonal function expansion -- continued

Suppose the orthogonal functions satisfy an eigenvalue equation:

$$\frac{d^2}{dx^2}u_n(x) = -\alpha_n u_n(x)$$

where the functions $u_n(x)$ also satisfy the appropriate boundary conditions, then we can construct the Green's function:

$$G(x,x') = 4\pi \sum_{n} \frac{u_n(x)u_n(x')}{\alpha_n}.$$

Check:

$$\frac{d^2}{dx^2}G(x,x') = 4\pi \sum_{n} \frac{\left(-\alpha_n u_n(x)\right) u_n(x')}{\alpha_n} = -4\pi \sum_{n} u_n(x) u_n(x')$$
$$= -4\pi \delta(x-x')$$

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Construction of Green's function for one dimensional case.

Example

For example, consider the previous example in the interval

$$\rho(x) = \begin{cases} 0 & \text{for } x < -a \\ -\rho_0 & \text{for } -a < x < 0 \\ +\rho_0 & \text{for } 0 < x < a \\ 0 & \text{for } x > a \end{cases}$$

We want to solve the Poisson equation with boundary condition

$$d\Phi(-a)/dx = 0$$
 and $d\Phi(a)/dx = 0$. We may choose

$$u_n(x) = \sqrt{\frac{1}{a}} \sin\left(\frac{[2n+1]\pi x}{2a}\right)$$
 and the corresponding Green's function

$$u_n(x) = \sqrt{\frac{1}{a}} \sin\left(\frac{[2n+1]\pi x}{2a}\right) \text{ and the corresponding Green's function}$$

$$G(x,x') = \frac{4\pi}{a} \sum_{n=0}^{\infty} \frac{\sin\left(\frac{[2n+1]\pi x}{2a}\right) \sin\left(\frac{[2n+1]\pi x'}{2a}\right)}{\left(\frac{[2n+1]\pi}{2a}\right)^2}.$$
Note that this is a convenient choice, but not necessarily compatible with boundary values.

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Reviewing our "favorite" example.

Example -- continued

This form of the one-dimensional Green's function only allows us to find a solution to the Poisson equation within the interval $-a \le x \le a$ from

$$\Phi(x) = \frac{1}{4\pi\varepsilon_0} \int_{-a}^{a} dx' \ G(x, x') \rho(x') + C_1$$

$$\Rightarrow \Phi(x) = \frac{\rho_0 a^2}{\epsilon_0} \left(16 \sum_{n=0}^{\infty} \frac{\sin\left(\frac{[2n+1]\pi x}{2a}\right)}{([2n+1]\pi)^3} + \frac{1}{2} \right),$$

choosing C_1 so that $\Phi(-a) = 0$.

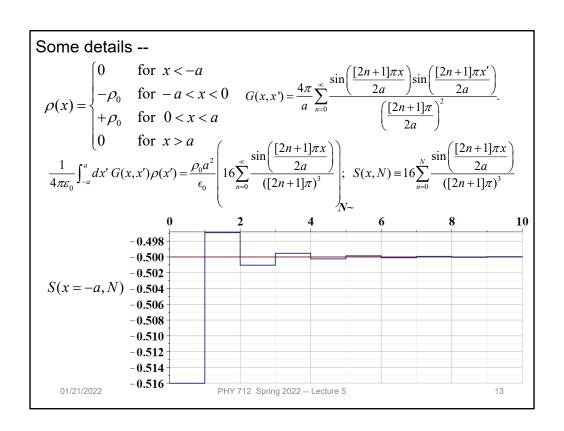
Exact result:
$$\Phi(x) = \begin{cases} 0 & \text{for } x < -a \\ \frac{\rho_0}{2\varepsilon_0}(x+a)^2 & \text{for } -a < x < 0 \\ -\frac{\rho_0}{2\varepsilon_0}(x-a)^2 + \frac{\rho_0 a^2}{\varepsilon_0} & \text{for } 0 < x < a \\ \frac{\rho_0}{\varepsilon_0}a^2 & \text{for } x > a \end{cases}$$

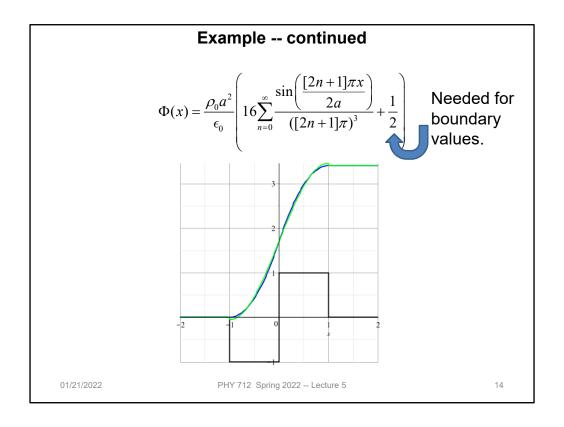
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Some details.





Summary.

Orthogonal function expansions in 2 and 3 dimensions

$$\nabla^2 \Phi(\mathbf{r}) \equiv \frac{\partial^2 \Phi(\mathbf{r})}{\partial x^2} + \frac{\partial^2 \Phi(\mathbf{r})}{\partial y^2} + \frac{\partial^2 \Phi(\mathbf{r})}{\partial z^2} = -\rho(\mathbf{r}) / \epsilon_0.$$

Let $\{u_n(x)\}$, $\{v_n(y)\}$, $\{w_n(z)\}$ denote complete orthogonal function sets in the x, y, and z dimensions, respectively. The Green's function construction becomes:

$$G(x, x', y, y', z, z') = 4\pi \sum_{lmn} \frac{u_l(x)u_l(x')v_m(y)v_m(y')w_n(z)w_n(z')}{\alpha_l + \beta_m + \gamma_n},$$

where

$$\frac{d^2}{dx^2}u_l(x) = -\alpha_l u_l(x), \ \frac{d^2}{dy^2}v_m(y) = -\beta_m v_m(y), \text{ and } \frac{d^2}{dz^2}w_n(z) = -\gamma_n w_n(z).$$

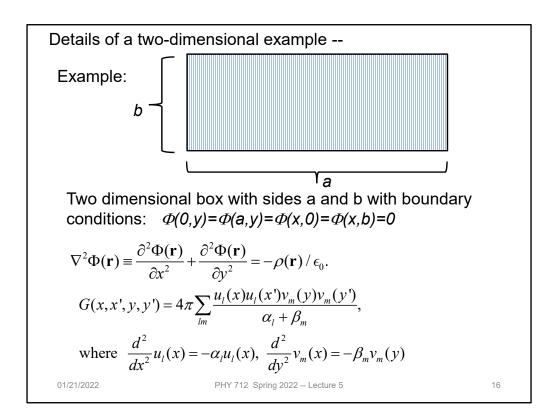
(See Eq. 3.167 in Jackson for example.)

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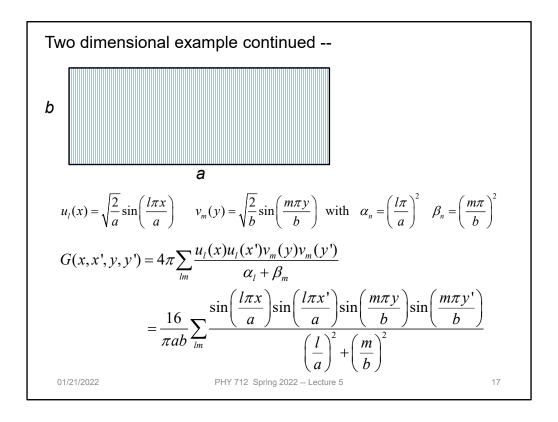
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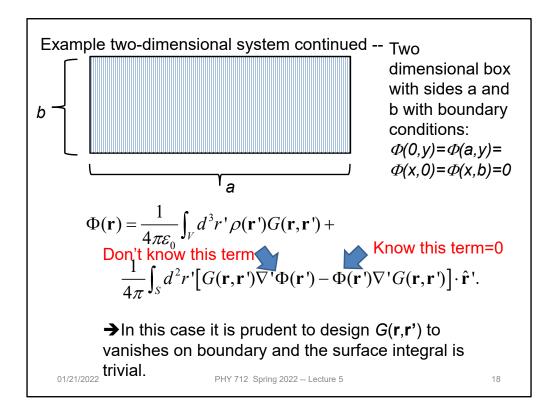
Extension of the ideas to multiple dimensions.



Analyzing in detail the two dimensional case.



Two dimensional case, using orthogonal functions in both x and y dimensions.



Specific example.

The integral that is needed in this case:

$$\Phi(\mathbf{r}) = \frac{1}{4\pi\varepsilon_0} \int_V d^3r' \rho(\mathbf{r}') G(\mathbf{r}, \mathbf{r}')$$

For example:

$$G(x,x',y,y') = \frac{16}{\pi ab} \sum_{lm} \frac{\sin\left(\frac{l\pi x}{a}\right) \sin\left(\frac{l\pi x'}{a}\right) \sin\left(\frac{m\pi y}{b}\right) \sin\left(\frac{m\pi y'}{b}\right)}{\left(\frac{l}{a}\right)^2 + \left(\frac{m}{b}\right)^2}$$

Example charge densities:

Example #1:
$$\rho(x, y) = \rho_0 \sin\left(\frac{\pi x}{a}\right) \sin\left(\frac{\pi y}{b}\right)$$

Your homework problem.

Example #2:
$$\rho(x, y) = \rho_0$$

Worked out in textbook.

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Two examples.

Combined orthogonal function expansion and homogeneous solution construction of Green's function in 2 and 3 dimensions.

An alternative method of finding Green's functions for a second order ordinary differential equations (in 1 dimension) is based on a product of two independent solutions of the homogeneous equation, $\phi_1(x)$ and $\phi_2(x)$:

$$G(x,x') = K\phi_1(x_<)\phi_2(x_>)$$
, where $K = \frac{4\pi}{\frac{d\phi_1}{dx}\phi_2 - \phi_1\frac{d\phi_2}{dx}}$,

where $x_{<}$ denotes the smaller of x and x'.

For the two and three dimensional cases, we can use this technique in one of the dimensions in order to reduce the number of summation terms. These ideas are discussed in Section 3.11 of Jackson.

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Now consider using orthogonal function expansion in the x dimension and the homogeneous solution construction in the y dimension.

Green's function construction -- continued

For the two dimensional case, for example, we can assume that the Green's function can be written in the form:

$$G(x, x', y, y') = \sum_{n} u_n(x)u_n(x')g_n(y, y')$$
 where $\frac{d^2}{dx^2}u_n(x) = -\alpha_n u_n(x)$

The y dependence of this equation will have the required

behavior, if we choose:
$$\left[-\alpha_n + \frac{\partial^2}{\partial y^2} \right] g_n(y, y') = -4\pi\delta(y - y'),$$

which in turn can be expressed in terms of the two independent solutions $v_{n_1}(y)$ and $v_{n_2}(y)$ of the homogeneous equation:

$$\left[\frac{d^2}{dy^2} - \alpha_n\right] v_{n_i}(y) = 0,$$

and the Wronskian constant: $K_n = \frac{dv_{n_1}}{dy}v_{n_2} - v_{n_1}\frac{dv_{n_2}}{dy}$

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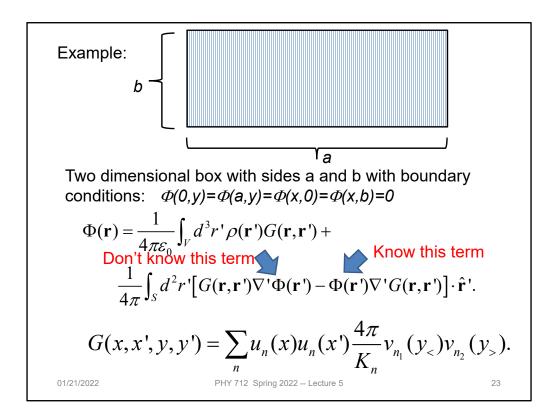
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Some details.

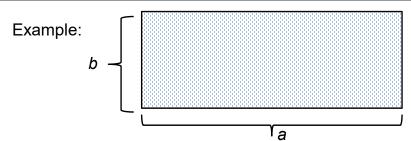
$$\left[-\alpha_{n} + \frac{\partial^{2}}{\partial y^{2}}\right] g_{n}(y, y') = -4\pi\delta(y - y'),$$

$$g_{n}(y, y') = \frac{4\pi}{K_{n}} v_{n_{1}}(y_{<}) v_{n_{2}}(y_{>})$$
where:
$$\left[\frac{d^{2}}{dy^{2}} - \alpha_{n}\right] v_{n_{1}}(y) = 0,$$
and
$$K_{n} \equiv \frac{dv_{n_{1}}}{dy} v_{n_{2}} - v_{n_{1}} \frac{dv_{n_{2}}}{dy}$$
For example, choose
$$v_{n_{1}}(y) = \sinh(\sqrt{\alpha_{n}}y) \quad \text{and} \quad v_{n_{2}}(y) = \sinh(\sqrt{\alpha_{n}}(b - y))$$
where
$$K_{n} = \sqrt{\alpha_{n}} \sinh(\sqrt{\alpha_{n}}b)$$
using the identity:
$$\cosh(r) \sinh(s) + \sinh(r) \cosh(s) = \sinh(r + s)$$

More details.



More details.



Two dimensional box with sides a and b with boundary conditions: $\Phi(0,y) = \Phi(a,y) = \Phi(x,0) = \Phi(x,b) = 0$

For this type of problem, it is necessary to construct G(x,x',y,y') so that it vanishes on the boundary:

$$G(x,x',y,0) = G(x,x',y,b) = G(x,0,y,y') = G(x,a,y,y') = 0$$

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Checking boundary values.

$$G(x, x', y, y') = \sum_{n} u_{n}(x)u_{n}(x') \frac{4\pi}{K_{n}} v_{n_{1}}(y_{<})v_{n_{2}}(y_{>}).$$

$$\frac{d^{2}}{dx^{2}}u_{n}(x) = -\alpha_{n}u_{n}(x) \quad \text{where} \quad u_{n}(0) = u_{n}(a) = 0$$

$$\Rightarrow u_{n}(x) = \sqrt{\frac{2}{a}}\sin\left(\frac{n\pi x}{a}\right) \qquad \alpha_{n} = \left(\frac{n\pi}{a}\right)^{2}$$

$$\left[\frac{d^{2}}{dy^{2}} - \left(\frac{n\pi}{a}\right)^{2}\right]v_{n_{1}}(y) = 0$$

$$v_{n_{1}}(y) = \sinh\left(\frac{n\pi}{a}y\right) \qquad v_{n_{2}}(y) = \sinh\left(\frac{n\pi}{a}(b-y)\right)$$

$$K_{n} = \frac{n\pi}{a}\sinh\left(\frac{n\pi b}{a}\right)$$
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More details.

Green's function construction -- continued

$$G(x,x',y,y') = \sum_{n} u_n(x)u_n(x')K_nv_{n_1}(y_{<})v_{n_2}(y_{>}).$$

For example, a Green's function for a two-dimensional rectangular system with $0 \le x \le a$ and $0 \le y \le b$, which vanishes on the rectangular boundaries:

$$G(x,x',y,y') = 8 \sum_{n=1}^{\infty} \frac{\sin\left(\frac{n\pi x}{a}\right) \sin\left(\frac{n\pi x'}{a}\right) \sinh\left(\frac{n\pi y_{<}}{a}\right) \sinh\left(\frac{n\pi}{a}(b-y_{>})\right)}{n \sinh\left(\frac{n\pi b}{a}\right)}.$$

$$b = \begin{cases} b & \text{of } a & \text$$

Resultant effective Green's function for this case.

$$b = \int \rho(\mathbf{r})$$

$$\Phi(\mathbf{r}) = \frac{1}{4\pi\varepsilon_0} \int_{V} d^3r' \rho(\mathbf{r}') G(\mathbf{r}, \mathbf{r}') + \mathbf{e}_0$$

$$\frac{1}{4\pi} \int_{S} d^2r' \left[G(\mathbf{r}, \mathbf{r}') \nabla^{\dagger} \Phi(\mathbf{r}') - \Phi(\mathbf{r}') \nabla^{\dagger} G(\mathbf{r}, \mathbf{r}') \right] \cdot \hat{\mathbf{r}}'.$$

$$G(x, x', y, y') = 8 \sum_{n=1}^{\infty} \frac{\sin\left(\frac{n\pi x}{a}\right) \sin\left(\frac{n\pi x'}{a}\right) \sinh\left(\frac{n\pi y_{<}}{a}\right) \sinh\left(\frac{n\pi}{a}(b - y_{>})\right)}{n \sinh\left(\frac{n\pi b}{a}\right)}.$$
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Checking boundary values.

$$G(x,x',y,y') = 8 \sum_{n=1}^{\infty} \frac{\sin\left(\frac{n\pi x}{a}\right) \sin\left(\frac{n\pi x'}{a}\right) \sinh\left(\frac{n\pi y_{<}}{a}\right) \sinh\left(\frac{n\pi}{a}(b-y_{>})\right)}{n \sinh\left(\frac{n\pi b}{a}\right)}.$$
Example:
$$\rho(x,y) = \rho_{0} \sin\left(\frac{\pi x}{a}\right) \sin\left(\frac{\pi y}{b}\right)$$

$$\Phi(\mathbf{r}) = \frac{1}{4\pi\varepsilon_{0}} \int_{V} d^{3}r' \rho(\mathbf{r}') G(\mathbf{r},\mathbf{r}')$$
In this example, only n=1 contributes because
$$\int_{0}^{a} dx' \sin\left(\frac{\pi x'}{a}\right) \sin\left(\frac{n\pi x'}{a}\right) = \frac{a}{2} \delta_{1n}$$

$$\Phi(x,y) = \frac{8\rho_{0}}{4\pi\varepsilon_{0}} \frac{a}{2 \sinh(\pi b/a)} \sin\left(\frac{\pi x}{a}\right) \times$$

$$\left(\sinh\left(\frac{\pi(b-y)}{a}\right) \int_{0}^{y} dy' \sin\left(\frac{\pi y'}{b}\right) \sinh\left(\frac{\pi y'}{a}\right) + \sinh\left(\frac{\pi y}{a}\right) \int_{y}^{b} dy' \sin\left(\frac{\pi y'}{b}\right) \sinh\left(\frac{\pi(b-y')}{a}\right)\right)$$
(somewhat painful solution to homework problem)

Application to previously discussed examples (also your homework examples).

$$G(x,x',y,y') = 8 \sum_{n=1}^{\infty} \frac{\sin\left(\frac{n\pi x}{a}\right) \sin\left(\frac{n\pi x'}{a}\right) \sinh\left(\frac{n\pi y_{<}}{a}\right) \sinh\left(\frac{n\pi}{a}(b-y_{>})\right)}{n \sinh\left(\frac{n\pi b}{a}\right)}.$$
Another example:
$$\rho(x,y) = \rho_{0}$$

$$\Phi(\mathbf{r}) = \frac{1}{4\pi\varepsilon_{0}} \int_{V} d^{3}r' \rho(\mathbf{r}') G(\mathbf{r},\mathbf{r}')$$

$$\int_{0}^{a} dx' \sin\left(\frac{n\pi x'}{a}\right) = \begin{cases} 0 & n = \text{even} \\ \frac{2a}{n\pi} & n = \text{odd} \end{cases}$$

$$\Phi(x,y) = \frac{16\rho_{0}a}{4\pi^{2}\epsilon_{0}} \sum_{n \text{ (odd)}} \frac{\sin\left(\frac{n\pi x}{a}\right)}{n^{2} \sinh\left(\frac{n\pi b}{a}\right)} \left(\sinh\left(\frac{n\pi(b-y)}{a}\right) \int_{0}^{y} dy' \sinh\left(\frac{n\pi y'}{a}\right) + \sinh\left(\frac{n\pi y}{a}\right) \int_{y}^{b} dy' \sinh\left(\frac{n\pi(b-y')}{a}\right) \right)$$

$$= \frac{16\rho_{0}a^{2}}{4\pi^{3}\epsilon_{0}} \sum_{n \text{ (odd)}} \frac{\sin\left(\frac{n\pi x}{a}\right)}{n^{3} \sinh\left(\frac{n\pi b}{a}\right)} \left(\sinh\left(\frac{n\pi b}{a}\right) - \sinh\left(\frac{n\pi y}{a}\right) - \sinh\left(\frac{n\pi(b-y)}{a}\right) \right)$$

$$= \frac{16\rho_{0}a^{2}}{4\pi^{3}\epsilon_{0}} \sum_{n \text{ (odd)}} \frac{\sin\left(\frac{n\pi x}{a}\right)}{n^{3} \sinh\left(\frac{n\pi b}{a}\right)} \left(\sinh\left(\frac{n\pi b}{a}\right) - \sinh\left(\frac{n\pi y}{a}\right) - \sinh\left(\frac{n\pi(b-y)}{a}\right) \right)$$

$$= \frac{16\rho_{0}a^{2}}{4\pi^{3}\epsilon_{0}} \sum_{n \text{ (odd)}} \frac{\sin\left(\frac{n\pi b}{a}\right)}{n^{3} \sinh\left(\frac{n\pi b}{a}\right)} \left(\sinh\left(\frac{n\pi b}{a}\right) - \sinh\left(\frac{n\pi y}{a}\right) - \sinh\left(\frac{n\pi(b-y)}{a}\right) \right)$$

$$= \frac{16\rho_{0}a^{2}}{4\pi^{3}\epsilon_{0}} \sum_{n \text{ (odd)}} \frac{\sin\left(\frac{n\pi b}{a}\right)}{n^{3} \sinh\left(\frac{n\pi b}{a}\right)} \left(\sinh\left(\frac{n\pi b}{a}\right) - \sinh\left(\frac{n\pi y}{a}\right) - \sinh\left(\frac{n\pi(b-y)}{a}\right) \right)$$

$$= \frac{16\rho_{0}a^{2}}{4\pi^{3}\epsilon_{0}} \sum_{n \text{ (odd)}} \frac{\sin\left(\frac{n\pi b}{a}\right)}{n^{3} \sinh\left(\frac{n\pi b}{a}\right)} \left(\sinh\left(\frac{n\pi b}{a}\right) - \sinh\left(\frac{n\pi y}{a}\right) - \sinh\left(\frac{n\pi (b-y)}{a}\right) \right)$$

Application to previously discussed examples (also your homework examples).

A useful theorem for electrostatics The mean value theorem (Problem 1.10 in Jackson)

The "mean value theorem" value theorem (problem 1.10 of your textbook) states that the value of $\Phi(\mathbf{r})$ at the arbitrary (charge-free) point \mathbf{r} is equal to the average of $\Phi(\mathbf{r}')$ over the surface of any sphere centered on the point \mathbf{r} (see Jackson problem #1.10). One way to prove this theorem is the following. Consider a point $\mathbf{r}' = \mathbf{r} + \mathbf{u}$, where \mathbf{u} will describe a sphere of radius R about the fixed point \mathbf{r} . We can make a Taylor series expansion of the electrostatic potential $\Phi(\mathbf{r}')$ about the fixed point \mathbf{r} :

$$\Phi(\mathbf{r} + \mathbf{u}) = \Phi(\mathbf{r}) + \mathbf{u} \cdot \nabla \Phi(\mathbf{r}) + \frac{1}{2!} (\mathbf{u} \cdot \nabla)^2 \Phi(\mathbf{r}) + \frac{1}{3!} (\mathbf{u} \cdot \nabla)^3 \Phi(\mathbf{r}) + \frac{1}{4!} (\mathbf{u} \cdot \nabla)^4 \Phi(\mathbf{r}) + \cdots$$
(1)

According to the premise of the theorem, we want to integrate both sides of the equation 1 over a sphere of radius R in the variable u:

$$\int_{\text{sphere}} dS_u = R^2 \int_0^{2\pi} d\phi_u \int_{-1}^{+1} d\cos(\theta_u). \tag{2}$$

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Changing gears slightly -- discussion of the mean value theorem for electrostatics.

Mean value theorem - continued

We note that

$$R^{2} \int_{0}^{2\pi} d\phi_{u} \int_{-1}^{+1} d\cos(\theta_{u}) 1 = 4\pi R^{2},$$

$$R^{2} \int_{0}^{2\pi} d\phi_{u} \int_{-1}^{+1} d\cos(\theta_{u}) \mathbf{u} \cdot \nabla = 0,$$

$$R^{2} \int_{0}^{2\pi} d\phi_{u} \int_{-1}^{+1} d\cos(\theta_{u}) (\mathbf{u} \cdot \nabla)^{2} = \frac{4\pi R^{4}}{3} \nabla^{2},$$

$$R^{2} \int_{0}^{2\pi} d\phi_{u} \int_{-1}^{+1} d\cos(\theta_{u}) (\mathbf{u} \cdot \nabla)^{3} = 0,$$

and

$$R^2 \int_0^{2\pi} d\phi_u \int_{-1}^{+1} d\cos(\theta_u) ({\bf u} \cdot \nabla)^4 = \frac{4\pi R^6}{5} \nabla^4.$$

Since $\nabla^2\Phi(\mathbf{r})=0,$ the only non-zero term of the average is thus the first term:

$$R^2 \int_0^{2\pi} d\phi_u \int_{-1}^{+1} d\cos(\theta_u) \Phi(\mathbf{r} + \mathbf{u}) = 4\pi R^2 \Phi(\mathbf{r}),$$

or

$$\Phi(\mathbf{r}) = \frac{1}{4\pi R^2} \ R^2 \int_0^{2\pi} d\phi_u \int_{-1}^{+1} d\cos(\theta_u) \Phi(\mathbf{r} + \mathbf{u}) \equiv \frac{1}{4\pi R^2} \int_{\text{sphere}} dS_u \Phi(\mathbf{r} + \mathbf{u}).$$

Since this result is independent of the radius R, we see that we have the theorem.

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Some details

Summary: Mean value theorem

$$\Phi(\mathbf{r}) = \frac{1}{4\pi R^2} \int R^2 d\Omega_u \ \Phi(\mathbf{r} + \mathbf{u})$$



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Summary of results.