

11 - A equação da onda em coordenadas esféricas

A equação da onda é,

$$\nabla^2 u = \frac{1}{v^2} \frac{\partial^2 u}{\partial t^2}, \quad (1)$$

em que $u = u(r, \theta, \varphi, t)$ e v é uma constante com dimensões de velocidade. É a velocidade de propagação da onda. Separando as coordenadas espaciais do tempo,

$$u(t, r, \theta, \varphi) = T(t)F(r, \theta, \varphi). \quad (2)$$

Substituindo (69) em (68) temos,

$$T \nabla^2 F = \frac{1}{v^2} F T'',$$

ou,

$$\frac{1}{F} \nabla^2 F = \frac{1}{v^2} \frac{T''}{T} \equiv -\lambda^2. \quad (3)$$

A equação para T é então,

$$T'' + \lambda^2 v^2 T = 0, \quad (4)$$

com solução,

$$T(t) = A e^{-i\omega t}, \quad (5)$$

em que definimos a frequência angular,

$$\omega = \lambda v. \quad (6)$$

Notemos que a constante de separação k tem dimensões de número de onda, ou comprimento⁻¹, sendo v a velocidade de propagação da onda. Notemos que em (5) podemos ter também um termo análogo com $+i\omega t$. Também podemos escrever T na forma,

$$T(t) = a_1 \cos \omega t + a_2 \text{sen} \omega t. \quad (7)$$

A equação para F é,

$$\nabla^2 F + \lambda^2 F = 0. \quad (8)$$

Em coordenadas esféricas,

$$\frac{1}{r^2} \frac{\partial}{\partial r} \left(r^2 \frac{\partial F}{\partial r} \right) + \frac{1}{r^2 \operatorname{sen} \theta} \frac{\partial}{\partial \theta} \left(\operatorname{sen} \theta \frac{\partial F}{\partial \theta} \right) + \frac{1}{r^2 \operatorname{sen}^2 \theta} \frac{\partial^2 F}{\partial \varphi^2} + \lambda^2 F = 0. \quad (9)$$

Assim, a parte espacial da equação da onda é idêntica à parte espacial da equação do calor. Podemos então usar os resultados anteriores, considerando as condições de contorno adequadas.

1 Problemas

1. Considere uma esfera de raio a . Calcule $u(t, r)$ sendo $u(t, a) = u_a$ e $u(0, r) = f(r)$.

A solução é,

$$u(t, r) = u_0(r) + \sum_j r^{-1/2} J_{1/2}(\lambda_j r) [a_1 \cos \lambda_j vt + a_2 \operatorname{sen} \lambda_j vt].$$

A condição de contorno em $r = a$ nos dá,

$$u(t, a) = u_a = u_0(a) + \sum_j a^{-1/2} J_{1/2}(\lambda_j a) [a_1 \cos \lambda_j vt + a_2 \operatorname{sen} \lambda_j vt].$$

Escolhendo,

$$J_{1/2}(\lambda_j a) = 0, \quad j = 1, 2, \dots$$

determinamos os valores possíveis de λ . Também temos,

$$u_a = u_0(a),$$

e portanto $u_0(r) = u_a$. A condição inicial é,

$$u(0, r) = f(r) = u_a + \sum_j r^{-1/2} J_{1/2}(\lambda_j r) a_1,$$

ou,

$$f(r) - u_a = \sum_j r^{-1/2} J_{1/2}(\lambda_j r) a_1.$$

Temos uma série de funções de Bessel. Multiplicando por $r^{3/2} J_{1/2}(\lambda_k r)$ e integrando em r ,

$$\int_0^a dr r^{3/2} J_{1/2}(\lambda_k r) [f(r) - u_a] = \sum_j \int_0^a dr r J_{1/2}(\lambda_j r) J_{1/2}(\lambda_k r) a_1.$$

Usando a relação de ortogonalidade,

$$\int_0^a r J_{1/2}(\lambda_j r) J_{1/2}(\lambda_k r) dr = \begin{cases} 0, & j \neq k, \\ \frac{a^2}{2} [J'_{1/2}(\lambda_k a)]^2, & j = k, \end{cases}$$

temos,

$$\int_0^a dr r^{3/2} J_{1/2}(\lambda_k r) [f(r) - u_a] = \frac{a^2}{2} [J'_{1/2}(\lambda_k a)]^2 a_1.$$

Os coeficientes na solução são portanto,

$$a_1 = \frac{2}{a^2 [J'_{1/2}(\lambda_k a)]^2} \int_0^a dr r^{3/2} J_{1/2}(\lambda_k r) [f(r) - u_a].$$

Temos então, fazendo $a_2 = 0$,

$$u(t, r) = u_a + \sum_j r^{-1/2} J_{1/2}(\lambda_j r) \cos \lambda_j vt \times \frac{2}{a^2 [J'_{1/2}(\lambda_j a)]^2} \int_0^a dr r^{3/2} J_{1/2}(\lambda_j r) [f(r) - u_a].$$

A expressão acima é idêntica à obtida para a equação do calor, com exceção do termo dependente do tempo.

2. Considere a região $a \leq r \leq b$. Calcule $u(t, r)$ sendo $u(t, a) = u_a$, $u(t, b) = u_b$ e $u(0, r) = f(r)$.

Escrevemos a solução como,

$$u(t, r) = u_0(r) + \sum_j r^{-1/2} [b_1 J_{1/2}(\lambda_j r) + b_2 Y_{1/2}(\lambda_j r)] \times [a_1 \cos \lambda_j vt + a_2 \sen \lambda_j vt].$$

Em $r = a$ e $r = b$,

$$\begin{aligned}
u(t, a) &= u_a = u_0(a) + \sum_j a^{-1/2} [b_1 J_{1/2}(\lambda_j a) + b_2 Y_{1/2}(\lambda_j a)] \times \\
&\quad \times [a_1 \cos \lambda_j vt + a_2 \operatorname{sen} \lambda_j vt] \\
u(t, b) &= u_b = u_0(b) + \sum_j b^{-1/2} [b_1 J_{1/2}(\lambda_j b) + b_2 Y_{1/2}(\lambda_j b)] \times \\
&\quad \times [a_1 \cos \lambda_j vt + a_2 \operatorname{sen} \lambda_j vt].
\end{aligned}$$

Satisfazemos as condições acima escolhendo,

$$\begin{aligned}
b_1 J_{1/2}(\lambda_j a) + b_2 Y_{1/2}(\lambda_j a) &= 0, \\
b_1 J_{1/2}(\lambda_j b) + b_2 Y_{1/2}(\lambda_j b) &= 0.
\end{aligned}$$

Portanto,

$$\begin{aligned}
u_a &= u_0(a), \\
u_b &= u_0(b).
\end{aligned}$$

Os valores de λ são assim determinados por,

$$J_{1/2}(\lambda_j a) Y_{1/2}(\lambda_j b) - Y_{1/2}(\lambda_j a) J_{1/2}(\lambda_j b) = 0,$$

ou,

$$u_{1/2}(\lambda_j b) = 0, \quad j = 1, 2, \dots$$

com,

$$u_{1/2}(\lambda_j r) \equiv Y_{1/2}(\lambda_j a) J_{1/2}(\lambda_j r) - J_{1/2}(\lambda_j a) Y_{1/2}(\lambda_j r).$$

Podemos escrever também,

$$b_2 = -b_1 \frac{J_{1/2}(\lambda_j a)}{Y_{1/2}(\lambda_j a)},$$

logo a solução fica, fazendo $b_1 = 1$,

$$\begin{aligned}
u(t, r) &= u_0(r) + \sum_j r^{-1/2} u_{1/2}(\lambda_j r) \frac{1}{Y_{1/2}(\lambda_j a)} \times \\
&\quad \times [a_1 \cos \lambda_j vt + a_2 \operatorname{sen} \lambda_j vt].
\end{aligned}$$

A condição inicial é,

$$u(0, r) = f(r) = u_0(r) + \sum_j r^{-1/2} u_{1/2}(\lambda_j r) \frac{1}{Y_{1/2}(\lambda_j a)} a_1,$$

ou,

$$f(r) - u_0(r) = \sum_j r^{-1/2} u_{1/2}(\lambda_j r) \frac{1}{Y_{1/2}(\lambda_j a)} a_1.$$

Temos agora uma série de funções de Bessel. Multiplicando por $r^{3/2} u_{1/2}(\lambda_k r)$ e integrando em r ,

$$\begin{aligned} & \int_a^b dr r^{3/2} u_{1/2}(\lambda_k r) [f(r) - u_0(r)] = \\ & = \sum_j \int_a^b dr r u_{1/2}(\lambda_j r) u_{1/2}(\lambda_k r) \frac{1}{Y_{1/2}(\lambda_j a)} a_1. \end{aligned}$$

Usando a condição de ortogonalidade,

$$\int_a^b r u_{1/2}(\lambda_j r) u_{1/2}(\lambda_k r) dr = 0, \quad j \neq k,$$

temos,

$$\int_a^b dr r^{3/2} u_{1/2}(\lambda_k r) [f(r) - u_0(r)] = \int_a^b dr r u_{1/2}^2(\lambda_k r) \frac{1}{Y_{1/2}(\lambda_k a)} a_1.$$

O coeficiente a_1 é então,

$$a_1 = \frac{Y_{1/2}(\lambda_k a)}{\int_a^b dr r u_{1/2}^2(\lambda_k r)} \int_a^b dr r^{3/2} u_{1/2}(\lambda_k r) [f(r) - u_0(r)],$$

e a solução é, fazendo $a_2 = 0$,

$$\begin{aligned} u(t, r) = & u_0(r) + \sum_j r^{-1/2} u_{1/2}(\lambda_j r) \cos \lambda_j vt \times \\ & \times \frac{1}{\int_a^b dr r u_{1/2}^2(\lambda_j r)} \int_a^b dr r^{3/2} u_{1/2}(\lambda_j r) [f(r) - u_0(r)]. \end{aligned}$$

A parte espacial da solução acima concorda com o caso correspondente da equação do calor, como esperado.

3. Considere uma esfera de raio a . Calcule $u(t, r, \theta)$ sendo $u(t, a, \theta) = f(\theta)$ e $u(0, r, \theta) = g(r, \theta)$.

(a) A solução finita é,

$$u(t, r, \theta) = u_0(r, \theta) + \sum_{\lambda_n} r^{-1/2} J_{n+1/2}(\lambda r) P_n(\cos \theta) \times \\ \times [a_1 \cos \lambda vt + a_2 \operatorname{sen} \lambda vt].$$

A condição de contorno em $r = a$ é,

$$u(t, a, \theta) = f(\theta) = u_0(a, \theta) + \sum_{\lambda_n} r^{-1/2} J_{n+1/2}(\lambda a) P_n(\cos \theta) \times \\ \times [a_1 \cos \lambda vt + a_2 \operatorname{sen} \lambda vt].$$

Escolhendo,

$$J_{n+1/2}(\lambda_{nj} a) = 0, \quad j = 1, 2, \dots$$

satisfazemos a equação acima e determinamos os valores possíveis de λ . Também temos,

$$f(\theta) = u_0(a, \theta).$$

A condição inicial nos dá,

$$u(0, r, \theta) = g(r, \theta) = u_0(r, \theta) + \sum_{j_n} r^{-1/2} J_{n+1/2}(\lambda_{nj} r) P_n(\cos \theta) a_1,$$

ou,

$$g(r, \theta) - u_0(r, \theta) = \sum_{j_n} r^{-1/2} J_{n+1/2}(\lambda_{nj} r) P_n(\cos \theta) a_1.$$

A expressão acima é uma série de polinômios de Legendre, logo,

$$\sum_j r^{-1/2} J_{n+1/2}(\lambda_{nj} r) a_1 = \frac{2n+1}{2} \int_0^\pi P_n(\cos \theta) \operatorname{sen} \theta d\theta [g(r, \theta) - u_0(r, \theta)].$$

Temos agora uma série de funções de Bessel. Multiplicando por $r^{3/2} J_{n+1/2}(\lambda_{nk} r)$ e integrando em r ,

$$\begin{aligned}
& \sum_j \int_0^a dr r J_{n+1/2}(\lambda_{nj}r) J_{n+1/2}(\lambda_{nk}r) a_1 = \\
& = \int_0^a dr r^{3/2} J_{n+1/2}(\lambda_{nk}r) \times \\
& \times \frac{2n+1}{2} \int_0^\pi P_n(\cos \theta) \sin \theta d\theta [g(r, \theta) - u_0(r, \theta)].
\end{aligned}$$

Usando a condição de ortogonalidade,

$$\int_0^a r J_{l+1/2}(\lambda_{ln}r) J_{l+1/2}(\lambda_{lm}r) dr = \begin{cases} 0, & n \neq m, \\ \frac{a^2}{2} [J'_{l+1/2}(\lambda_{ln}a)]^2, & n = m, \end{cases}$$

temos,

$$\begin{aligned}
& \frac{a^2}{2} [J'_{n+1/2}(\lambda_{nk}a)]^2 a_1 = \\
& = \int_0^a dr r^{3/2} J_{n+1/2}(\lambda_{nk}r) \times \\
& \times \frac{2n+1}{2} \int_0^\pi P_n(\cos \theta) \sin \theta d\theta [g(r, \theta) - u_0(r, \theta)],
\end{aligned}$$

ou,

$$\begin{aligned}
a_1 & = \frac{2}{a^2 [J'_{n+1/2}(\lambda_{nk}a)]^2} \int_0^a dr r^{3/2} J_{n+1/2}(\lambda_{nk}r) \times \\
& \times \frac{2n+1}{2} \int_0^\pi P_n(\cos \theta) \sin \theta d\theta [g(r, \theta) - u_0(r, \theta)].
\end{aligned}$$

A solução é então, fazendo $a_2 = 0$,

$$\begin{aligned}
u(t, r, \theta) & = u_0(r, \theta) + \sum_{jn} r^{-1/2} J_{n+1/2}(\lambda_{nj}r) P_n(\cos \theta) \cos \lambda_{nj}vt \times \\
& \times \frac{2}{a^2 [J'_{n+1/2}(\lambda_{nj}a)]^2} \int_0^a dr r^{3/2} J_{n+1/2}(\lambda_{nj}r) \times \\
& \times \frac{2n+1}{2} \int_0^\pi P_n(\cos \theta) \sin \theta d\theta [g(r, \theta) - u_0(r, \theta)].
\end{aligned}$$

4. Considere a região $a \leq r \leq b$. Calcule $u(t, r, \theta)$ sendo $u(t, a, \theta) = f(\theta)$, $u(t, b, \theta) = g(\theta)$, $u(0, r, \theta) = h(r, \theta)$.

(a) Temos agora,

$$u(t, r, \theta) = u_0(r, \theta) + \sum_{\lambda_n} r^{-1/2} [c_1 J_{n+1/2}(\lambda r) + c_2 Y_{n+1/2}(\lambda r)] \times \\ \times P_n(\cos \theta) [a_1 \cos \lambda vt + a_2 \operatorname{sen} \lambda vt].$$

As condições de contorno em $r = a$ e $r = b$ são,

$$u(t, a, \theta) = f(\theta) = u_0(a, \theta) + \sum_{\lambda_n} a^{-1/2} [c_1 J_{n+1/2}(\lambda a) + c_2 Y_{n+1/2}(\lambda a)] \times \\ \times P_n(\cos \theta) [a_1 \cos \lambda vt + a_2 \operatorname{sen} \lambda vt], \\ u(t, b, \theta) = g(\theta) = u_0(b, \theta) + \sum_{\lambda_n} b^{-1/2} [c_1 J_{n+1/2}(\lambda b) + c_2 Y_{n+1/2}(\lambda b)] \times \\ \times P_n(\cos \theta) [a_1 \cos \lambda vt + a_2 \operatorname{sen} \lambda vt].$$

Escolhemos assim,

$$c_1 J_{n+1/2}(\lambda a) + c_2 Y_{n+1/2}(\lambda a) = 0, \\ c_1 J_{n+1/2}(\lambda b) + c_2 Y_{n+1/2}(\lambda b) = 0.$$

Portanto, os valores de λ são definidos por,

$$J_{n+1/2}(\lambda_{nj} a) Y_{n+1/2}(\lambda_{nj} b) - Y_{n+1/2}(\lambda_{nj} a) J_{n+1/2}(\lambda_{nj} b) = 0,$$

ou,

$$u_{n+1/2}(\lambda_{nj} b) = 0, \quad j = 1, 2, \dots$$

com,

$$u_{n+1/2}(\lambda_{nj} r) \equiv Y_{n+1/2}(\lambda_{nj} a) J_{n+1/2}(\lambda_{nj} r) - J_{n+1/2}(\lambda_{nj} a) Y_{n+1/2}(\lambda_{nj} r).$$

Temos então,

$$f(\theta) = u_0(a, \theta), \\ g(\theta) = u_0(b, \theta),$$

e,

$$c_2 = -c_1 \frac{J_{n+1/2}(\lambda_{nj} a)}{Y_{n+1/2}(\lambda_{nj} a)}.$$

A solução fica assim, fazendo $c_1 = 1$,

$$u(t, r, \theta) = u_0(r, \theta) + \sum_{jn} r^{-1/2} u_{n+1/2}(\lambda_{nj}r) \frac{1}{Y_{n+1/2}(\lambda_{nj}a)} \times \\ \times P_n(\cos \theta) [a_1 \cos \lambda_{nj}vt + a_2 \text{sen } \lambda_{nj}vt].$$

Escrevendo agora a condição inicial temos,

$$u(0, r, \theta) = h(r, \theta) = u_0(r, \theta) + \sum_{jn} r^{-1/2} u_{n+1/2}(\lambda_{nj}r) \frac{1}{Y_{n+1/2}(\lambda_{nj}a)} \times \\ \times P_n(\cos \theta) a_1,$$

ou,

$$h(r, \theta) - u_0(r, \theta) = \sum_{jn} r^{-1/2} u_{n+1/2}(\lambda_{nj}r) \frac{1}{Y_{n+1/2}(\lambda_{nj}a)} \times \\ \times P_n(\cos \theta) a_1.$$

A expressão acima é uma série de polinômios de Legendre, logo,

$$\sum_j r^{-1/2} u_{n+1/2}(\lambda_{nj}r) \frac{1}{Y_{n+1/2}(\lambda_{nj}a)} a_1 = \\ = \frac{2n+1}{2} \int_0^\pi [h(r, \theta) - u_0(r, \theta)] P_n(\cos \theta) \text{sen } \theta d\theta.$$

Temos agora uma série de funções de Bessel. Multiplicando por $r^{3/2} u_{n+1/2}(\lambda_{nk}r)$ e integrando em r ,

$$\sum_j \int_a^b dr r u_{n+1/2}(\lambda_{nj}r) u_{n+1/2}(\lambda_{nk}r) \frac{1}{Y_{n+1/2}(\lambda_{nj}a)} a_1 = \\ = \int_a^b dr r^{3/2} u_{n+1/2}(\lambda_{nk}r) \times \\ \times \frac{2n+1}{2} \int_0^\pi [h(r, \theta) - u_0(r, \theta)] P_n(\cos \theta) \text{sen } \theta d\theta.$$

Usando a condição de ortogonalidade,

$$\int_a^b r u_{n+1/2}(\lambda_{nj}r) u_{n+1/2}(\lambda_{nk}r) dr = 0, \quad j \neq k,$$

temos,

$$\begin{aligned}
& \int_a^b dr r u_{n+1/2}^2(\lambda_{nk}r) \frac{1}{Y_{n+1/2}(\lambda_{nk}a)} a_1 = \\
& = \int_a^b dr r^{3/2} u_{n+1/2}(\lambda_{nk}r) \times \\
& \times \frac{2n+1}{2} \int_0^\pi [h(r, \theta) - u_0(r, \theta)] P_n(\cos \theta) \sin \theta d\theta.
\end{aligned}$$

Os coeficientes a_1 são então,

$$\begin{aligned}
a_1 & = \frac{Y_{n+1/2}(\lambda_{nk}a)}{\int_a^b dr r u_{n+1/2}^2(\lambda_{nk}r)} \times \\
& \times \int_a^b dr r^{3/2} u_{n+1/2}(\lambda_{nk}r) \times \\
& \times \frac{2n+1}{2} \int_0^\pi [h(r, \theta) - u_0(r, \theta)] P_n(\cos \theta) \sin \theta d\theta.
\end{aligned}$$

A solução é assim, fazendo $a_2 = 0$,

$$\begin{aligned}
u(t, r, \theta) & = u_0(r, \theta) + \sum_{jn} r^{-1/2} u_{n+1/2}(\lambda_{nj}r) \times \\
& \times P_n(\cos \theta) \cos \lambda_{nj}vt \times \\
& \times \frac{1}{\int_a^b dr r u_{n+1/2}^2(\lambda_{nj}r)} \times \\
& \times \int_a^b dr r^{3/2} u_{n+1/2}(\lambda_{nj}r) \times \\
& \times \frac{2n+1}{2} \int_0^\pi [h(r, \theta) - u_0(r, \theta)] P_n(\cos \theta) \sin \theta d\theta.
\end{aligned}$$

5. Considere uma esfera de raio a . Calcule $u(t, r, \theta, \varphi)$ sendo $u(t, a, \theta, \varphi) = f(\theta, \varphi)$ e $u(0, r, \theta, \varphi) = g(r, \theta, \varphi)$.

(a) A solução finita é,

$$\begin{aligned}
u(t, r, \theta, \varphi) & = u_0(r, \theta, \varphi) + \sum_{\lambda nm} r^{-1/2} J_{n+1/2}(\lambda r) P_n^m(\cos \theta) \times \\
& \times [b_1 \cos m\varphi + b_2 \sin m\varphi] \\
& \times [a_1 \cos \lambda vt + a_2 \sin \lambda vt].
\end{aligned}$$

A condição de contorno em $r = a$ nos dá,

$$\begin{aligned}
u(t, a, \theta, \varphi) = f(\theta, \varphi) &= u_0(a, \theta, \varphi) + \sum_{\lambda nm} a^{-1/2} J_{n+1/2}(\lambda a) P_n^m(\cos \theta) \times \\
&\times [b_1 \cos m\varphi + b_2 \operatorname{sen} m\varphi] \\
&\times [a_1 \cos \lambda vt + a_2 \operatorname{sen} \lambda vt].
\end{aligned}$$

Satisfazemos a equação acima escolhendo,

$$J_{n+1/2}(\lambda_{nj} a) = 0, \quad j = 1, 2, \dots$$

A equação acima determina os valores possíveis de λ . Portanto,

$$f(\theta, \varphi) = u_0(a, \theta, \varphi).$$

A condição inicial é, fazendo $a_1 = 1$

$$\begin{aligned}
u(0, r, \theta, \varphi) = g(r, \theta, \varphi) &= u_0(r, \theta, \varphi) + \sum_{jnm} r^{-1/2} J_{n+1/2}(\lambda_{nj} r) P_n^m(\cos \theta) \times \\
&\times [b_1 \cos m\varphi + b_2 \operatorname{sen} m\varphi],
\end{aligned}$$

ou,

$$\begin{aligned}
g(r, \theta, \varphi) - u_0(r, \theta, \varphi) &= \sum_{jnm} r^{-1/2} J_{n+1/2}(\lambda_{nj} r) P_n^m(\cos \theta) \times \\
&\times [b_1 \cos m\varphi + b_2 \operatorname{sen} m\varphi],
\end{aligned}$$

A expressão acima é uma série de Fourier, logo,

$$\begin{aligned}
&\sum_{jn} r^{-1/2} J_{n+1/2}(\lambda_{nj} r) P_n(\cos \theta) b_{10} = \\
&= \frac{1}{2\pi} \int_{-\pi}^{\pi} [g(r, \theta, x) - u_0(r, \theta, x)] dx, \\
&\sum_{jn} r^{-1/2} J_{n+1/2}(\lambda_{nj} r) P_n^m(\cos \theta) b_{1m} = \\
&= \frac{1}{\pi} \int_{-\pi}^{\pi} [g(r, \theta, x) - u_0(r, \theta, x)] \cos mx dx, \\
&\sum_{jn} r^{-1/2} J_{n+1/2}(\lambda_{nj} r) P_n^m(\cos \theta) b_{2m} = \\
&= \frac{1}{\pi} \int_{-\pi}^{\pi} [g(r, \theta, x) - u_0(r, \theta, x)] \operatorname{sen} mx dx, \\
&m = 1, 2, \dots
\end{aligned}$$

Temos agora séries de polinômios de Legendre e de funções associadas de Legendre do primeiro tipo, assim,

$$\begin{aligned}
& \sum_j r^{-1/2} J_{n+1/2}(\lambda_{nj}r) b_{10} = \\
& = \frac{2n+1}{2} \int_0^\pi P_n(\cos \theta) \operatorname{sen} \theta \, d\theta \times \\
& \times \frac{1}{2\pi} \int_{-\pi}^\pi [g(r, \theta, x) - u_0(r, \theta, x)] \, dx, \\
& \sum_j r^{-1/2} J_{n+1/2}(\lambda_{nj}r) b_{1m} = \\
& = \frac{(2n+1)(n-m)!}{2(n+m)!} \int_0^\pi P_n^m(\cos \theta) \operatorname{sen} \theta \, d\theta \times \\
& \times \frac{1}{\pi} \int_{-\pi}^\pi [g(r, \theta, x) - u_0(r, \theta, x)] \cos mx \, dx, \\
& \sum_j r^{-1/2} J_{n+1/2}(\lambda_{nj}r) b_{2m} = \\
& = \frac{(2n+1)(n-m)!}{2(n+m)!} \int_0^\pi P_n^m(\cos \theta) \operatorname{sen} \theta \, d\theta \times \\
& \times \frac{1}{\pi} \int_{-\pi}^\pi [g(r, \theta, x) - u_0(r, \theta, x)] \operatorname{sen} mx \, dx, \\
& m = 1, 2, \dots
\end{aligned}$$

Temos agora séries de funções de Bessel. Multiplicando por $r^{3/2} J_{n+1/2}(\lambda_{nk}r)$ e integrando em r ,

$$\begin{aligned}
& \sum_j \int_0^a dr r J_{n+1/2}(\lambda_{nj}r) J_{n+1/2}(\lambda_{nk}r) b_{10} = \\
& = \int_0^a dr r^{3/2} J_{n+1/2}(\lambda_{nk}r) \frac{2n+1}{2} \int_0^\pi P_n(\cos \theta) \operatorname{sen} \theta \, d\theta \times \\
& \times \frac{1}{2\pi} \int_{-\pi}^\pi [g(r, \theta, x) - u_0(r, \theta, x)] \, dx, \\
& \sum_j \int_0^a dr r J_{n+1/2}(\lambda_{nj}r) J_{n+1/2}(\lambda_{nk}r) b_{1m} = \\
& = \int_0^a dr r^{3/2} J_{n+1/2}(\lambda_{nk}r) \frac{(2n+1)(n-m)!}{2(n+m)!} \int_0^\pi P_n^m(\cos \theta) \operatorname{sen} \theta \, d\theta \times \\
& \times \frac{1}{\pi} \int_{-\pi}^\pi [g(r, \theta, x) - u_0(r, \theta, x)] \cos mx \, dx, \\
& \sum_j \int_0^a dr r J_{n+1/2}(\lambda_{nj}r) J_{n+1/2}(\lambda_{nk}r) b_{2m} = \\
& = \int_0^a dr r^{3/2} J_{n+1/2}(\lambda_{nk}r) \frac{(2n+1)(n-m)!}{2(n+m)!} \int_0^\pi P_n^m(\cos \theta) \operatorname{sen} \theta \, d\theta \times \\
& \times \frac{1}{\pi} \int_{-\pi}^\pi [g(r, \theta, x) - u_0(r, \theta, x)] \operatorname{sen} mx \, dx, \\
& m = 1, 2, \dots
\end{aligned}$$

Usando a relação de ortogonalidade,

$$\int_0^a r J_{n+1/2}(\lambda_{nj}r) J_{n+1/2}(\lambda_{nk}r) dr = \begin{cases} 0, & j \neq k, \\ \frac{a^2}{2} [J'_{n+1/2}(\lambda_{nk}a)]^2, & j = k, \end{cases}$$

temos,

$$\begin{aligned} & \frac{a^2}{2} [J'_{n+1/2}(\lambda_{nk}a)]^2 b_{10} = \\ & = \int_0^a dr r^{3/2} J_{n+1/2}(\lambda_{nk}r) \frac{2n+1}{2} \int_0^\pi P_n(\cos \theta) \operatorname{sen} \theta d\theta \times \\ & \times \frac{1}{2\pi} \int_{-\pi}^\pi [g(r, \theta, x) - u_0(r, \theta, x)] dx, \\ & \frac{a^2}{2} [J'_{n+1/2}(\lambda_{nk}a)]^2 b_{1m} = \\ & = \int_0^a dr r^{3/2} J_{n+1/2}(\lambda_{nk}r) \frac{(2n+1)(n-m)!}{2(n+m)!} \int_0^\pi P_n^m(\cos \theta) \operatorname{sen} \theta d\theta \times \\ & \times \frac{1}{\pi} \int_{-\pi}^\pi [g(r, \theta, x) - u_0(r, \theta, x)] \cos mx dx, \\ & \frac{a^2}{2} [J'_{n+1/2}(\lambda_{nk}a)]^2 b_{2m} = \\ & = \int_0^a dr r^{3/2} J_{n+1/2}(\lambda_{nk}r) \frac{(2n+1)(n-m)!}{2(n+m)!} \int_0^\pi P_n^m(\cos \theta) \operatorname{sen} \theta d\theta \times \\ & \times \frac{1}{\pi} \int_{-\pi}^\pi [g(r, \theta, x) - u_0(r, \theta, x)] \operatorname{sen} mx dx, \\ & m = 1, 2, \dots \end{aligned}$$

e os coeficientes b 's são,

$$\begin{aligned}
b_{10} &= \frac{2}{a^2 [J'_{n+1/2}(\lambda_{nk}a)]^2} \times \\
&\times \int_0^a dr r^{3/2} J_{n+1/2}(\lambda_{nk}r) \frac{2n+1}{2} \int_0^\pi P_n(\cos\theta) \text{sen}\theta d\theta \times \\
&\times \frac{1}{2\pi} \int_{-\pi}^\pi [g(r, \theta, x) - u_0(r, \theta, x)] dx, \\
b_{1m} &= \frac{2}{a^2 [J'_{n+1/2}(\lambda_{nk}a)]^2} \times \\
&\times \int_0^a dr r^{3/2} J_{n+1/2}(\lambda_{nk}r) \frac{(2n+1)(n-m)!}{2(n+m)!} \int_0^\pi P_n^m(\cos\theta) \text{sen}\theta d\theta \times \\
&\times \frac{1}{\pi} \int_{-\pi}^\pi [g(r, \theta, x) - u_0(r, \theta, x)] \cos mx dx, \\
b_{2m} &= \frac{2}{a^2 [J'_{n+1/2}(\lambda_{nk}a)]^2} \times \\
&\times \int_0^a dr r^{3/2} J_{n+1/2}(\lambda_{nk}r) \frac{(2n+1)(n-m)!}{2(n+m)!} \int_0^\pi P_n^m(\cos\theta) \text{sen}\theta d\theta \times \\
&\times \frac{1}{\pi} \int_{-\pi}^\pi [g(r, \theta, x) - u_0(r, \theta, x)] \text{sen} mx dx, \\
m &= 1, 2, \dots
\end{aligned}$$

A solução é então, fazendo $a_2 = 0$,

$$\begin{aligned}
u(t, r, \theta, \varphi) = & u_0(r, \theta, \varphi) \\
& + \sum_{jn} r^{-1/2} J_{n+1/2}(\lambda_{nj}r) P_n(\cos \theta) \cos \lambda_{nj}vt \times \\
& \times \frac{2}{a^2 [J'_{n+1/2}(\lambda_{nk}a)]^2} \times \\
& \times \int_0^a dr r^{3/2} J_{n+1/2}(\lambda_{nk}r) \times \\
& \times \frac{2n+1}{2} \int_0^\pi P_n(\cos \theta) \sin \theta d\theta \times \\
& \times \frac{1}{2\pi} \int_{-\pi}^\pi [g(r, \theta, x) - u_0(r, \theta, x)] dx \\
& + \sum_{jnm} r^{-1/2} J_{n+1/2}(\lambda_{nj}r) P_n^m(\cos \theta) \cos m\varphi \cos \lambda_{nj}vt \times \\
& \times \frac{2}{a^2 [J'_{n+1/2}(\lambda_{nk}a)]^2} \times \\
& \times \int_0^a dr r^{3/2} J_{n+1/2}(\lambda_{nk}r) \times \\
& \times \frac{(2n+1)(n-m)!}{2(n+m)!} \int_0^\pi P_n^m(\cos \theta) \sin \theta d\theta \times \\
& \times \frac{1}{\pi} \int_{-\pi}^\pi [g(r, \theta, x) - u_0(r, \theta, x)] \cos mx dx \\
& + \sum_{jnm} r^{-1/2} J_{n+1/2}(\lambda_{nj}r) P_n^m(\cos \theta) \sin m\varphi \cos \lambda_{nj}vt \times \\
& \times \frac{2}{a^2 [J'_{n+1/2}(\lambda_{nk}a)]^2} \times \\
& \times \int_0^a dr r^{3/2} J_{n+1/2}(\lambda_{nk}r) \times \\
& \times \frac{(2n+1)(n-m)!}{2(n+m)!} \int_0^\pi P_n^m(\cos \theta) \sin \theta d\theta \times \\
& \times \frac{1}{\pi} \int_{-\pi}^\pi [g(r, \theta, x) - u_0(r, \theta, x)] \sin mx dx .
\end{aligned}$$

6. Considere a região $a \leq r \leq b$. Calcule $u(t, r, \theta, \varphi)$ sendo $u(t, a, \theta, \varphi) = f(\theta, \varphi)$, $u(t, b, \theta, \varphi) = g(\theta, \varphi)$, $u(0, r, \theta, \varphi) = h(r, \theta, \varphi)$.

(a) Escrevemos agora a solução como,

$$\begin{aligned}
u(t, r, \theta, \varphi) = & u_0(r, \theta, \varphi) + \sum_{\lambda nm} r^{-1/2} [c_1 J_{n+1/2}(\lambda r) + c_2 Y_{n+1/2}(\lambda r)] \times \\
& \times P_n^m(\cos \theta) [b_1 \cos m\varphi + b_2 \sin m\varphi] \\
& \times [a_1 \cos \lambda vt + a_2 \sin \lambda vt] .
\end{aligned}$$

As condições de contorno nos dão,

$$\begin{aligned}
u(t, a, \theta, \varphi) &= f(\theta, \varphi) = u_0(a, \theta, \varphi) \\
&+ \sum_{\lambda nm} a^{-1/2} [c_1 J_{n+1/2}(\lambda a) + c_2 Y_{n+1/2}(\lambda a)] \times \\
&\times P_n^m(\cos \theta) [b_1 \cos m\varphi + b_2 \operatorname{sen} m\varphi] \\
&\times [a_1 \cos \lambda vt + a_2 \operatorname{sen} \lambda vt], \\
u(t, b, \theta, \varphi) &= g(\theta, \varphi) = u_0(b, \theta, \varphi) \\
&+ \sum_{\lambda nm} b^{-1/2} [c_1 J_{n+1/2}(\lambda b) + c_2 Y_{n+1/2}(\lambda b)] \times \\
&\times P_n^m(\cos \theta) [b_1 \cos m\varphi + b_2 \operatorname{sen} m\varphi] \\
&\times [a_1 \cos \lambda vt + a_2 \operatorname{sen} \lambda vt].
\end{aligned}$$

Escolhemos assim,

$$\begin{aligned}
c_1 J_{n+1/2}(\lambda a) + c_2 Y_{n+1/2}(\lambda a) &= 0, \\
c_1 J_{n+1/2}(\lambda b) + c_2 Y_{n+1/2}(\lambda b) &= 0.
\end{aligned}$$

Portanto os valores de λ são determinados por,

$$J_{n+1/2}(\lambda a) Y_{n+1/2}(\lambda b) - Y_{n+1/2}(\lambda a) J_{n+1/2}(\lambda b) = 0,$$

ou,

$$u_{n+1/2}(\lambda_{nj} b) = 0, \quad j = 1, 2, \dots$$

com,

$$u_{n+1/2}(\lambda_{nj} r) \equiv Y_{n+1/2}(\lambda_{nj} a) J_{n+1/2}(\lambda_{nj} r) - J_{n+1/2}(\lambda_{nj} a) Y_{n+1/2}(\lambda_{nj} r).$$

Também temos,

$$\begin{aligned}
f(\theta, \varphi) &= u_0(a, \theta, \varphi), \\
g(\theta, \varphi) &= u_0(b, \theta, \varphi),
\end{aligned}$$

e,

$$c_2 = -c_1 \frac{J_{n+1/2}(\lambda a)}{Y_{n+1/2}(\lambda a)}.$$

A solução fica então, fazendo $c_1 = 1$,

$$\begin{aligned}
u(t, r, \theta, \varphi) = & u_0(r, \theta, \varphi) + \sum_{jnm} r^{-1/2} u_{n+1/2}(\lambda_{nj}r) \frac{1}{Y_{n+1/2}(\lambda_{nj}a)} \times \\
& \times P_n^m(\cos \theta) [b_1 \cos m\varphi + b_2 \text{sen } m\varphi] \\
& \times [a_1 \cos \lambda_{nj}vt + a_2 \text{sen } \lambda_{nj}vt].
\end{aligned}$$

A condição inicial é,

$$\begin{aligned}
u(0, r, \theta, \varphi) = & h(r, \theta, \varphi) = u_0(r, \theta, \varphi) \\
& + \sum_{jnm} r^{-1/2} u_{n+1/2}(\lambda_{nj}r) \frac{1}{Y_{n+1/2}(\lambda_{nj}a)} \times \\
& \times P_n^m(\cos \theta) [b_1 \cos m\varphi + b_2 \text{sen } m\varphi] a_1,
\end{aligned}$$

ou, fazendo $a_1 = 1$,

$$\begin{aligned}
h(r, \theta, \varphi) - u_0(r, \theta, \varphi) = & \sum_{jnm} r^{-1/2} u_{n+1/2}(\lambda_{nj}r) \frac{1}{Y_{n+1/2}(\lambda_{nj}a)} \times \\
& \times P_n^m(\cos \theta) [b_1 \cos m\varphi + b_2 \text{sen } m\varphi].
\end{aligned}$$

Temos uma série de Fourier, logo,

$$\begin{aligned}
& \sum_{jn} r^{-1/2} u_{n+1/2}(\lambda_{nj}r) \frac{1}{Y_{n+1/2}(\lambda_{nj}a)} P_n(\cos \theta) b_{10} = \\
& = \frac{1}{2\pi} \int_{-\pi}^{\pi} [h(r, \theta, x) - u_0(r, \theta, x)] dx, \\
& \sum_{jn} r^{-1/2} u_{n+1/2}(\lambda_{nj}r) \frac{1}{Y_{n+1/2}(\lambda_{nj}a)} P_n^m(\cos \theta) b_{1m} = \\
& = \frac{1}{\pi} \int_{-\pi}^{\pi} [h(r, \theta, x) - u_0(r, \theta, x)] \cos mx dx, \\
& \sum_{jn} r^{-1/2} u_{n+1/2}(\lambda_{nj}r) \frac{1}{Y_{n+1/2}(\lambda_{nj}a)} P_n^m(\cos \theta) b_{2m} = \\
& = \frac{1}{\pi} \int_{-\pi}^{\pi} [h(r, \theta, x) - u_0(r, \theta, x)] \text{sen } mx dx.
\end{aligned}$$

As expressões acima são séries de polinômios de Legendre e de funções associadas de Legendre, assim,

$$\begin{aligned}
& \sum_j r^{-1/2} u_{n+1/2}(\lambda_{nj}r) \frac{1}{Y_{n+1/2}(\lambda_{nj}a)} b_{10} = \\
& = \frac{2n+1}{2} \int_0^\pi P_n(\cos\theta) \operatorname{sen}\theta \, d\theta \times \\
& \times \frac{1}{2\pi} \int_{-\pi}^\pi [h(r, \theta, x) - u_0(r, \theta, x)] \, dx, \\
& \sum_j r^{-1/2} u_{n+1/2}(\lambda_{nj}r) \frac{1}{Y_{n+1/2}(\lambda_{nj}a)} b_{1m} = \\
& = \frac{(2n+1)(n-m)!}{2(n+m)!} \int_0^\pi P_n^m(\cos\theta) \operatorname{sen}\theta \, d\theta \times \\
& \times \frac{1}{\pi} \int_{-\pi}^\pi [h(r, \theta, x) - u_0(r, \theta, x)] \cos mx \, dx, \\
& \sum_j r^{-1/2} u_{n+1/2}(\lambda_{nj}r) \frac{1}{Y_{n+1/2}(\lambda_{nj}a)} b_{2m} = \\
& = \frac{(2n+1)(n-m)!}{2(n+m)!} \int_0^\pi P_n^m(\cos\theta) \operatorname{sen}\theta \, d\theta \times \\
& \times \frac{1}{\pi} \int_{-\pi}^\pi [h(r, \theta, x) - u_0(r, \theta, x)] \operatorname{sen} mx \, dx.
\end{aligned}$$

Temos agora séries de funções de Bessel. Multiplicando por $r^{3/2}u_{n+1/2}(\lambda_{nk}r)$ e integrando em r ,

$$\begin{aligned}
& \sum_j \int_a^b dr r u_{n+1/2}(\lambda_{nj}r) u_{n+1/2}(\lambda_{nk}r) \frac{1}{Y_{n+1/2}(\lambda_{nj}a)} b_{10} = \\
& = \int_a^b dr r^{3/2} u_{n+1/2}(\lambda_{nk}r) \frac{2n+1}{2} \int_0^\pi P_n(\cos\theta) \operatorname{sen}\theta \, d\theta \times \\
& \times \frac{1}{2\pi} \int_{-\pi}^\pi [h(r, \theta, x) - u_0(r, \theta, x)] \, dx, \\
& \sum_j \int_a^b dr r u_{n+1/2}(\lambda_{nj}r) u_{n+1/2}(\lambda_{nk}r) \frac{1}{Y_{n+1/2}(\lambda_{nj}a)} b_{1m} = \\
& = \int_a^b dr r^{3/2} u_{n+1/2}(\lambda_{nk}r) \frac{(2n+1)(n-m)!}{2(n+m)!} \int_0^\pi P_n^m(\cos\theta) \operatorname{sen}\theta \, d\theta \times \\
& \times \frac{1}{\pi} \int_{-\pi}^\pi [h(r, \theta, x) - u_0(r, \theta, x)] \cos mx \, dx, \\
& \sum_j \int_a^b dr r u_{n+1/2}(\lambda_{nj}r) u_{n+1/2}(\lambda_{nk}r) \frac{1}{Y_{n+1/2}(\lambda_{nj}a)} b_{2m} = \\
& = \int_a^b dr r^{3/2} u_{n+1/2}(\lambda_{nk}r) \frac{(2n+1)(n-m)!}{2(n+m)!} \int_0^\pi P_n^m(\cos\theta) \operatorname{sen}\theta \, d\theta \times \\
& \times \frac{1}{\pi} \int_{-\pi}^\pi [h(r, \theta, x) - u_0(r, \theta, x)] \operatorname{sen} mx \, dx.
\end{aligned}$$

Usando a relação de ortogonalidade,

$$\int_a^b r u_{n+1/2}(\lambda_{nj}r) u_{n+1/2}(\lambda_{nk}r) dr = 0, \quad j \neq k,$$

obtemos,

$$\begin{aligned} & \int_a^b dr r u_{n+1/2}^2(\lambda_{nk}r) \frac{1}{Y_{n+1/2}(\lambda_{nj}a)} b_{10} = \\ &= \int_a^b dr r^{3/2} u_{n+1/2}(\lambda_{nk}r) \frac{2n+1}{2} \int_0^\pi P_n(\cos \theta) \operatorname{sen} \theta d\theta \times \\ & \times \frac{1}{2\pi} \int_{-\pi}^\pi [h(r, \theta, x) - u_0(r, \theta, x)] dx, \\ & \int_a^b dr r u_{n+1/2}^2(\lambda_{nk}r) \frac{1}{Y_{n+1/2}(\lambda_{nj}a)} b_{1m} = \\ &= \int_a^b dr r^{3/2} u_{n+1/2}(\lambda_{nk}r) \frac{(2n+1)(n-m)!}{2(n+m)!} \int_0^\pi P_n^m(\cos \theta) \operatorname{sen} \theta d\theta \times \\ & \times \frac{1}{\pi} \int_{-\pi}^\pi [h(r, \theta, x) - u_0(r, \theta, x)] \cos mx dx, \\ & \int_a^b dr r u_{n+1/2}^2(\lambda_{nk}r) \frac{1}{Y_{n+1/2}(\lambda_{nj}a)} b_{2m} = \\ &= \int_a^b dr r^{3/2} u_{n+1/2}(\lambda_{nk}r) \frac{(2n+1)(n-m)!}{2(n+m)!} \int_0^\pi P_n^m(\cos \theta) \operatorname{sen} \theta d\theta \times \\ & \times \frac{1}{\pi} \int_{-\pi}^\pi [h(r, \theta, x) - u_0(r, \theta, x)] \operatorname{sen} mx dx. \end{aligned}$$

Os coeficientes b 's são então,

$$\begin{aligned}
b_{10} &= \frac{Y_{n+1/2}(\lambda_{nj}a)}{\int_a^b dr r u_{n+1/2}^2(\lambda_{nk}r)} \times \\
&\quad \times \int_a^b dr r^{3/2} u_{n+1/2}(\lambda_{nk}r) \frac{2n+1}{2} \int_0^\pi P_n(\cos \theta) \text{sen } \theta d\theta \times \\
&\quad \times \frac{1}{2\pi} \int_{-\pi}^\pi [h(r, \theta, x) - u_0(r, \theta, x)] dx, \\
b_{1m} &= \frac{Y_{n+1/2}(\lambda_{nj}a)}{\int_a^b dr r u_{n+1/2}^2(\lambda_{nk}r)} \times \\
&\quad \times \int_a^b dr r^{3/2} u_{n+1/2}(\lambda_{nk}r) \frac{(2n+1)(n-m)!}{2(n+m)!} \int_0^\pi P_n^m(\cos \theta) \text{sen } \theta d\theta \times \\
&\quad \times \frac{1}{\pi} \int_{-\pi}^\pi [h(r, \theta, x) - u_0(r, \theta, x)] \cos mx dx, \\
b_{2m} &= \frac{Y_{n+1/2}(\lambda_{nj}a)}{\int_a^b dr r u_{n+1/2}^2(\lambda_{nk}r)} \times \\
&\quad \times \int_a^b dr r^{3/2} u_{n+1/2}(\lambda_{nk}r) \frac{(2n+1)(n-m)!}{2(n+m)!} \int_0^\pi P_n^m(\cos \theta) \text{sen } \theta d\theta \times \\
&\quad \times \frac{1}{\pi} \int_{-\pi}^\pi [h(r, \theta, x) - u_0(r, \theta, x)] \text{sen } mx dx.
\end{aligned}$$

A solução é assim, fazendo $a_2 = 0$,

$$\begin{aligned}
u(t, r, \theta, \varphi) &= u_0(r, \theta, \varphi) \\
&+ \sum_{jnm} r^{-1/2} u_{n+1/2}(\lambda_{nj}r) P_n^m(\cos \theta) \cos \lambda_{nj}vt \times \\
&\times \frac{1}{\int_a^b dr r u_{n+1/2}^2(\lambda_{nj}r)} \times \\
&\times \int_a^b dr r^{3/2} u_{n+1/2}(\lambda_{nj}r) \frac{2n+1}{2} \int_0^\pi P_n(\cos \theta) \sin \theta d\theta \times \\
&\times \frac{1}{2\pi} \int_{-\pi}^\pi [h(r, \theta, x) - u_0(r, \theta, x)] dx \\
&+ \sum_{jnm} r^{-1/2} u_{n+1/2}(\lambda_{nj}r) P_n^m(\cos \theta) \cos \lambda_{nj}vt \cos m\varphi \times \\
&\times \frac{1}{\int_a^b dr r u_{n+1/2}^2(\lambda_{nj}r)} \times \\
&\times \int_a^b dr r^{3/2} u_{n+1/2}(\lambda_{nj}r) \frac{(2n+1)(n-m)!}{2(n+m)!} \int_0^\pi P_n^m(\cos \theta) \sin \theta d\theta \times \\
&\times \frac{1}{\pi} \int_{-\pi}^\pi [h(r, \theta, x) - u_0(r, \theta, x)] \cos mx dx \\
&+ \sum_{jnm} r^{-1/2} u_{n+1/2}(\lambda_{nj}r) P_n^m(\cos \theta) \cos \lambda_{nj}vt \sin m\varphi \times \\
&\times \frac{1}{\int_a^b dr r u_{n+1/2}^2(\lambda_{nj}r)} \times \\
&\times \int_a^b dr r^{3/2} u_{n+1/2}(\lambda_{nj}r) \frac{(2n+1)(n-m)!}{2(n+m)!} \int_0^\pi P_n^m(\cos \theta) \sin \theta d\theta \times \\
&\times \frac{1}{\pi} \int_{-\pi}^\pi [h(r, \theta, x) - u_0(r, \theta, x)] \sin mx dx .
\end{aligned}$$

7. Calcule $u(t, r, \theta, \varphi)$ em $0 \leq r \leq a$ com as condições,

$$\begin{aligned}
u(t, a, \theta, \varphi) &= \mu(t, \theta, \varphi), \\
u(0, r, \theta, \varphi) &= \varphi(r, \theta, \varphi), \\
u_t(0, r, \theta, \varphi) &= \psi(r, \theta, \varphi).
\end{aligned}$$

8. Calcule $u(t, r, \theta, \varphi)$ em $a \leq r \leq b$ com as condições,

$$\begin{aligned}
u(t, a, \theta, \varphi) &= \mu_1(t, \theta, \varphi), \\
u(t, b, \theta, \varphi) &= \mu_2(t, \theta, \varphi), \\
u(0, r, \theta, \varphi) &= \varphi(r, \theta, \varphi), \\
u_t(0, r, \theta, \varphi) &= \psi(r, \theta, \varphi).
\end{aligned}$$

2 Apêndice

(a) Série de Fourier

$$\begin{aligned}f(x) &= \frac{a_0}{2} + \sum_{m=1}^{\infty} (a_m \cos mx + b_m \text{sen } mx), \\ \frac{a_0}{2} &= \frac{1}{2\pi} \int_{-\pi}^{\pi} f(x) dx, \\ a_m &= \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \cos mx dx, \\ b_m &= \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \text{sen } mx dx, \quad m = 0, 1, 2, \dots\end{aligned}$$

(b) Polinômios de Legendre ($x = \cos \theta$)

$$\begin{aligned}P_0(x) &= 1 \\ P_1(x) &= x \\ P_2(x) &= \frac{1}{2}(3x^2 - 1) \\ P_3(x) &= \frac{1}{2}(5x^3 - 3x) \\ P_4(x) &= \frac{1}{8}(35x^4 - 30x^2 + 3) \\ P_5(x) &= \frac{1}{8}(63x^5 - 70x^3 + 15x) \\ P_6(x) &= \frac{1}{16}(231x^6 - 315x^4 + 105x^2 - 5) \\ P_7(x) &= \frac{1}{16}(497x^7 - 693x^5 + 315x^3 - 35x) \\ P_8(x) &= \frac{1}{128}(6435x^8 - 12012x^6 + 6930x^4 - 1260x^2 + 35)\end{aligned}$$

Relação de ortogonalidade:

$$\int_{-1}^{+1} P_n(x)P_k(x)dx = \begin{cases} 0, & n \neq k, \\ \frac{2}{2n+1}, & n = k, \end{cases}$$

(c) Funções associadas de Legendre

$$\begin{aligned}
P_1^1(x) &= (1-x^2)^{1/2} = \text{sen } \theta \\
P_2^1(x) &= 3x(1-x^2)^{1/2} = 3\text{sen } \theta \cos \theta \\
P_2^2(x) &= 3(1-x^2) = 3\text{sen}^2 \theta \\
P_3^1(x) &= \frac{3}{2}(5x^2-1)(1-x^2)^{1/2} = \frac{3}{2}(5\cos^2 \theta - 1)\text{sen } \theta \\
P_3^2(x) &= 15x(1-x^2) = 15\text{sen}^2 \theta \cos \theta \\
P_3^3(x) &= 15(1-x^2)^{3/2} = 15\text{sen}^3 \theta \\
P_4^1(x) &= \frac{5}{2}(7x^3-3x)(1-x^2)^{1/2} = \frac{5}{2}(7\cos^3 \theta - 3\cos \theta)\text{sen } \theta \\
P_4^2(x) &= \frac{15}{2}(7x^2-1)(1-x^2) = \frac{15}{2}(7\cos^2 \theta - 1)\text{sen}^2 \theta \\
P_4^3(x) &= 105x(1-x^2)^{3/2} = 105\text{sen}^3 \theta \cos \theta \\
P_4^4(x) &= 105(1-x^2)^2 = 105\text{sen}^4 \theta
\end{aligned}$$

Relação de ortogonalidade:

$$\int_{-1}^{+1} P_n^m(x) P_k^m(x) dx = \begin{cases} 0, & n \neq k, \\ \frac{2}{2n+1} \frac{(n+m)!}{(n-m)!}, & n = k, \end{cases}$$

(d) Série de polinômios de Legendre

$$\begin{aligned}
f(\theta) &= \sum_{k=0}^{\infty} C_k P_k(\cos \theta), \\
C_k &= \frac{2k+1}{2} \int_0^{\pi} f(\theta) P_k(\cos \theta) \text{sen } \theta d\theta.
\end{aligned}$$

(e) Série de funções associadas de Legendre do primeiro tipo

$$\begin{aligned}
f(\theta) &= \sum_{k=0}^{\infty} D_k P_k^m(\cos \theta), \\
D_k &= \frac{(2k+1)(k-m)!}{2(k+m)!} \int_0^{\pi} f(\theta) P_k^m(\cos \theta) \text{sen } \theta d\theta,
\end{aligned}$$

(f) Funções de Bessel

$$\int_0^a r J_{1/2}(\lambda_j r) J_{1/2}(\lambda_k r) dr = \begin{cases} 0, & j \neq k, \\ \frac{a^2}{2} [J'_{1/2}(\lambda_k a)]^2, & j = k, \end{cases}$$

$$\int_0^a r J_{n+1/2}(\lambda_{nj}r) J_{n+1/2}(\lambda_{nk}r) dr = \begin{cases} 0, & j \neq k, \\ \frac{a^2}{2} [J'_{n+1/2}(\lambda_{nk}a)]^2, & j = k, \end{cases}$$

$$u_{1/2}(\lambda_j r) \equiv Y_{1/2}(\lambda_j a) J_{1/2}(\lambda_j r) - J_{1/2}(\lambda_j a) Y_{1/2}(\lambda_j r),$$

$$\int_a^b r u_{1/2}(\lambda_j r) u_{1/2}(\lambda_k r) dr = 0, \quad j \neq k.$$

Expansão em série de funções $u_{1/2}(\lambda_j r)$,

$$f(r) = \sum_j A_j u_{1/2}(\lambda_j r),$$

$$A_j = \frac{\int_a^b r f(r) u_{1/2}(\lambda_j r) dr}{\int_a^b r u_{1/2}^2(\lambda_j r) dr}.$$

$$u_{n+1/2}(\lambda_{nj} r) \equiv Y_{n+1/2}(\lambda_{nj} a) J_{n+1/2}(\lambda_{nj} r) - J_{n+1/2}(\lambda_{nj} a) Y_{n+1/2}(\lambda_{nj} r),$$

$$\int_a^b r u_{n+1/2}(\lambda_{nj} r) u_{n+1/2}(\lambda_{nk} r) dr = 0, \quad j \neq k.$$

Expansão em série de funções $u_{n+1/2}(\lambda_{nj} r)$,

$$f(r) = \sum_j A_j u_{n+1/2}(\lambda_{nj} r),$$

$$A_j = \frac{\int_a^b r f(r) u_{n+1/2}(\lambda_{nj} r) dr}{\int_a^b r u_{n+1/2}^2(\lambda_{nj} r) dr}.$$

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