

Green's theorem, Uniqueness, Green function - part II

We want to show that the boundary value problem we described is well posed - i.e. there is a unique solution. We start by deriving Green's Theorem

$$\text{Consider } \int_V d^3r \vec{\nabla} \cdot \vec{A} = \oint_S da \hat{n} \cdot \vec{A} \quad \text{Gauss theorem}$$

$$\text{let } \vec{A} = \phi \vec{\nabla} \psi \quad \phi, \psi \text{ any two scalar functions}$$

$$\Rightarrow \vec{\nabla} \cdot \vec{A} = \phi \nabla^2 \psi + \vec{\nabla} \phi \cdot \vec{\nabla} \psi$$

$$\phi \vec{\nabla} \psi \cdot \hat{n} = \phi \frac{\partial \psi}{\partial n}$$

$$\Rightarrow \int_V d^3r (\phi \nabla^2 \psi + \vec{\nabla} \phi \cdot \vec{\nabla} \psi) = \oint_S da \phi \frac{\partial \psi}{\partial n} \quad \left. \right\} \text{Green's 1st identity}$$

$$\text{let } \phi \leftrightarrow \psi$$

$$\int_V d^3r (\psi \nabla^2 \phi + \vec{\nabla} \phi \cdot \vec{\nabla} \psi) = \oint_S da \psi \frac{\partial \phi}{\partial n}$$

subtract

$$\int_V d^3r (\phi \nabla^2 \psi - \psi \nabla^2 \phi) = \oint_S da \left(\phi \frac{\partial \psi}{\partial n} - \psi \frac{\partial \phi}{\partial n} \right) \quad \left. \right\} \text{Green's 2nd identity}$$

Apply Green's 2nd identity with $\psi = \frac{1}{|\vec{r} - \vec{r}'|}$

\vec{r}' is integration variable, ϕ is the scalar potential with $\nabla^2 \phi = -4\pi\rho$. Use $\nabla^2 \psi = \nabla'^2 \psi = -4\pi \delta(\vec{r} - \vec{r}')$

$$\int_V d^3r' \left[\phi(r') \left[-4\pi \delta(r - r') \right] - \left(\frac{1}{|\vec{r} - \vec{r}'|} \right) \left(-4\pi \rho(r') \right) \right]$$

$$= \oint_S da' \left[\phi \frac{\partial}{\partial n'} \left(\frac{1}{|\vec{r} - \vec{r}'|} \right) - \frac{1}{|\vec{r} - \vec{r}'|} \frac{\partial \phi}{\partial n'} \right]$$

If \vec{r} lies within the volume V , then

$$(*) \quad \phi(\vec{r}) = \int_V d^3r' \frac{\rho(\vec{r}')}{|\vec{r}-\vec{r}'|} + \oint_S \frac{d\alpha'}{4\pi} \left[\frac{1}{|\vec{r}-\vec{r}'|} \frac{\partial \phi}{\partial n'} - \phi \frac{2}{\partial n'} \left(\frac{1}{|\vec{r}-\vec{r}'|} \right) \right]$$

Note: if \vec{r} lies outside the volume V , then

$$0 = \int_V d^3r' \frac{\rho(\vec{r}')}{|\vec{r}-\vec{r}'|} + \oint_S \frac{d\alpha'}{4\pi} \left[\frac{1}{|\vec{r}-\vec{r}'|} \frac{\partial \phi}{\partial n'} - \phi \frac{2}{\partial n'} \left(\frac{1}{|\vec{r}-\vec{r}'|} \right) \right]$$

↑
potential from a
surface charge density

$$\sigma = \frac{1}{4\pi} \frac{\partial \phi}{\partial n'}$$

↑
potential from a
surface dipole layer of
dipole strength density

$$\frac{\phi}{4\pi}$$

From (*), if $S \rightarrow \infty$ and $E \sim \frac{\partial \phi}{\partial n} \rightarrow 0$ faster than $\frac{1}{r}$,

then the surface integral vanishes and we recover

Coulomb's law $\phi(\vec{r}) = \int_V d^3r' \frac{\rho(\vec{r}')}{|\vec{r}-\vec{r}'|}$

(*) gives the generalization of Coulomb's law to a system with a finite boundary

For a charge free volume V , i.e. $\rho(r) = 0$ in V ,
the potential everywhere is determined by the potential and its normal derivative on the surface.

But one cannot in general freely specify both ϕ and $\frac{\partial \phi}{\partial n}$ on the boundary surface since the resulting ϕ from (*) would not in general obey Laplace's equation $\nabla^2 \phi = 0$.

Specifying both ϕ ad $\frac{\partial \phi}{\partial n}$ on surface is known as "Cauchy" boundary conditions — for Laplace's eqn, Cauchy b.c. overspecify the problem + a solution cannot in general be found.

Uniqueness

If we have a system of charges in vol V , and either the potential ϕ , or its normal derivative $\frac{\partial \phi}{\partial n}$, is specified on the surfaces of V , then there is a unique solution to Poisson's equation inside V . Specifying ϕ is known as Dirichlet boundary conditions. Specifying $\frac{\partial \phi}{\partial n}$ is known as Neumann boundary conditions.

proof: Suppose we had two solutions ϕ_1 ad ϕ_2 , both with $-\nabla^2 \phi = 4\pi\rho$ inside V , ad obeying specified b.c. on surface of V .

$$\text{Define } U = \phi_2 - \phi_1 \rightarrow \nabla^2 U = 0 \text{ inside } V$$

and $U=0$ on surface S — for Dirichlet b.c.

or $\frac{\partial U}{\partial n} = 0$ on surface S — for Neumann b.c.

Use Green's 1st identity with $\phi = \psi = U$

$$\int_V d^3r (U \nabla^2 U + \bar{\nabla} U \cdot \bar{\nabla} U) = \oint_S U \frac{\partial U}{\partial n}$$

$$\text{as } \nabla^2 U = 0$$

$$\text{as } U \text{ or } \frac{\partial U}{\partial n} = 0$$

$$\Rightarrow \int d^3r |\vec{\nabla}u|^2 = 0 \quad \Rightarrow \vec{\nabla}u = 0$$

v

$$\Rightarrow u = \text{const}$$

For Dirichlet b.c., $u=0$ on surface S , so const = 0
and $\phi_1 = \phi_2$. Solution is unique

For Neumann b.c., ϕ_1 ad ϕ_2 differ only by
an arbitrary constant. Since $\vec{E} = -\vec{\nabla}\phi$, the
electric fields $E_1 = -\vec{\nabla}\phi_1$ ad $E_2 = -\vec{\nabla}\phi_2$
are the same.

~~Detailed~~ If boundary ~~where~~ surface S consists
of several disjoint pieces, then solution is unique
if specify ϕ on some pieces and $\frac{\partial\phi}{\partial n}$ on other pieces.

Solution of Poisson's equation with both ϕ ad $\frac{\partial\phi}{\partial n}$
specified on the same surface S (Cauchy b.c.)
does not in general exist, since specifying
either ϕ or $\frac{\partial\phi}{\partial n}$ alone is enough to give a
unique solution.

Green's function - part II

Greens 2nd identity

$$\int_V d^3r' (\phi \nabla'^2 \psi - 4 \nabla'^2 \phi) = \int_S da' (\phi \frac{\partial \psi}{\partial n'} - 4 \frac{\partial \phi}{\partial n'})$$

Apply above with $\phi(\vec{r}')$ electrostatic potential with $\nabla'^2 \phi = -4\pi\rho(\vec{r}')$
 $G(\vec{r}, \vec{r}') = G(\vec{r}, \vec{r}')$ the Green function satisfying

$$\nabla'^2 G(\vec{r}, \vec{r}') = -4\pi \delta(\vec{r} - \vec{r}')$$

we saw one solution of above is $G(\vec{r}, \vec{r}') = \frac{1}{|\vec{r} - \vec{r}'|}$

but a more general solution is

$$G(\vec{r}, \vec{r}') = \frac{1}{|\vec{r} - \vec{r}'|} + F(\vec{r}, \vec{r}')$$

where $\nabla'^2 F(\vec{r}, \vec{r}') = 0$, for \vec{r}' in volume V

we will choose $F(\vec{r}, \vec{r}')$ to simplify solution of ϕ

$$\Rightarrow \int_V d^3r' (\phi(\vec{r}') \nabla'^2 G(\vec{r}, \vec{r}') - G(\vec{r}, \vec{r}') \nabla'^2 \phi(\vec{r}'))$$

$$= \int_V d^3r' (\phi(\vec{r}') [-4\pi \delta(\vec{r} - \vec{r}')] - G(\vec{r}, \vec{r}') [-4\pi \delta(\vec{r}')])$$

$$= -4\pi \phi(\vec{r}) + 4\pi \int_V d^3r' G(\vec{r}, \vec{r}') \rho(\vec{r}')$$

$$= \int_S da' (\phi \frac{\partial G}{\partial n'} - G \frac{\partial \phi}{\partial n'})$$

$$\phi(\vec{r}) = \int_V d^3r' G(\vec{r}, \vec{r}') \rho(\vec{r}') + \oint_S \frac{da'}{4\pi} \left(G(\vec{r}, \vec{r}') \frac{\partial \phi(\vec{r}')}{\partial n'} - \phi(\vec{r}') \frac{\partial G(\vec{r}, \vec{r}')}{\partial n'} \right)$$

Consider Dirichlet boundary problem. If we can choose $F(\vec{r}, \vec{r}')$ such that $G(\vec{r}, \vec{r}') = 0$ for \vec{r}' on the boundary surface S , then above simplifies to

$$[\phi(\vec{r}) = \int_V d^3r' G_D(\vec{r}, \vec{r}') f(\vec{r}') - \oint_S \frac{da'}{4\pi} \phi(\vec{r}') \frac{\partial G_D(\vec{r}, \vec{r}')}{\partial n'}]$$

Since $f(r)$ is specified in V , and $\phi(r)$ is specified on S , above then gives desired solution for $\phi(r)$ inside volume V .

Finally G_D is therefore equivalent to finding an $F(\vec{r}, \vec{r}')$ such that $\nabla'^2 F(\vec{r}, \vec{r}') = 0$ for \vec{r}' in V (solves Laplace eqn) and

$$F(\vec{r}, \vec{r}') = \frac{-1}{|\vec{r} - \vec{r}'|} \quad \text{for } \vec{r}' \text{ on boundary surface } S'$$

Always exists unique solution for F

Next consider Neumann boundary problem.

One might think to find $F(\vec{r}, \vec{r}')$ such that $\frac{\partial G(\vec{r}, \vec{r}')}{\partial n'}$ = 0 on boundary surface. But this is not possible.

$$\text{Consider } \int_V \nabla'^2 G(\vec{r}, \vec{r}') d^3 r' = \int \vec{\nabla}' \cdot \vec{\nabla}' G(\vec{r}, \vec{r}') d^3 r'$$

$$= \oint_S \vec{\nabla}' G(\vec{r}, \vec{r}') \cdot \hat{n} da'$$

$$= \oint_S \frac{\partial G(\vec{r}, \vec{r}')}{\partial n'} da' = -4\pi \text{ since } \nabla'^2 G = -4\pi \delta(r - r')$$

So we can't have $\frac{\partial G}{\partial n'} = 0$ for \vec{r}' on S

Simplest choice is then $\frac{\partial G_N(\vec{r}, \vec{r}')}{\partial n'} = -\frac{4\pi}{S}$ for \vec{r}' on S

Then

$$\phi(\vec{r}) = \int_V d^3 r' G_N(\vec{r}, \vec{r}') f(\vec{r}') + \oint_S \frac{da'}{4\pi} G(\vec{r}, \vec{r}') \frac{\partial \phi(\vec{r}')}{\partial n'}$$

$$+ \oint_S \frac{da'}{4\pi} \phi(\vec{r}') \left(-\frac{4\pi}{S} \right)$$

$$\boxed{\phi(\vec{r}') = \int_V d^3 r' G_N(\vec{r}, \vec{r}') f(\vec{r}') + \oint_S \frac{da'}{4\pi} G(\vec{r}, \vec{r}') \frac{\partial \phi(\vec{r}')}{\partial n'}}]$$

$$+ \langle \phi \rangle_S$$

Since $f(r)$ is specified in V

and $\frac{\partial \phi}{\partial n}$ is specified on S'

$\langle \phi \rangle_S$ constant = average value of ϕ on surface S' .

Above gives solution $\phi(r)$ in V within additive constant $\langle \phi \rangle_S$.
 Since $\vec{E} = -\vec{\nabla}\phi$, the const $\langle \phi \rangle_S$ is of no consequence.

Finding $G_N(\vec{r}, \vec{r}')$ is therefore equivalent to finding an $F(\vec{r}, \vec{r}')$ such that

$$\nabla'^2 F(\vec{r}, \vec{r}') = 0 \text{ for } \vec{r}' \text{ in } V$$

and $\frac{\partial F(\vec{r}, \vec{r}')}{\partial n'} = -\frac{4\pi}{S'} \text{ for } \vec{r}' \text{ on surface } S'$

always exists a unique solution (within additive constant)

while G_D and G_N always exist in principle, they depend in detail on the shape of the surface S' and are difficult to find except for simple geometries

In preceding we defined G by $\nabla'^2 G(\vec{r}, \vec{r}') = -4\pi \delta(\vec{r} - \vec{r}')$

But our earlier interpretation of $G(\vec{r}, \vec{r}')$ was that it was potential at \vec{r} due to point source at \vec{r}' , i.e. $\nabla'^2 G(\vec{r}, \vec{r}') = -4\pi \delta(\vec{r} - \vec{r}')$. Note, for general surface S' , $G(\vec{r}, \vec{r}')$ is not in general a function of $|\vec{r} - \vec{r}'|$ but depends on \vec{r} and \vec{r}' separately. But the equivalence of the two definitions of G above is obtained by noting that one can prove the symmetry property

$$G(\vec{r}, \vec{r}') = G(\vec{r}', \vec{r})$$

for Dirichlet b.c., and one can impose it as an additional requirement for Neumann b.c. (see Jackson, end section 1.10)