

7.7.1 (15 pts) Consider the vibrating membrane satisfying

$$\frac{\partial^2 u}{\partial t^2} = c^2 \nabla^2 u = c^2 \left(\frac{1}{r} \frac{\partial}{\partial r} \left(r \frac{\partial u}{\partial r} \right) + \frac{1}{r^2} \frac{\partial^2 u}{\partial \theta^2} \right),$$

with BC $u(a, \theta, t) = 0$ and ICs $u(r, \theta, 0) = 0$ and $\frac{\partial u}{\partial t}(r, \theta, 0) = \alpha(r) \sin(3\theta)$. We apply separation of variables: $u(r, \theta, t) = \phi(r)g(\theta)h(t)$, which gives

$$\phi g h'' = c^2 \left(\frac{gh}{r} \frac{d}{dr} \left(r \frac{d\phi}{dr} \right) + \frac{\phi h}{r^2} \frac{d^2 g}{d\theta^2} \right),$$

which is equivalent to

$$\frac{h''}{c^2 h} = \left(\frac{1}{r\phi} \frac{d}{dr} \left(r \frac{d\phi}{dr} \right) + \frac{1}{r^2 g} \frac{d^2 g}{d\theta^2} \right) = -\lambda.$$

This leads to the t -equation: $h'' + \lambda c^2 h = 0$, which has the solution:

$$h(t) = c_1 \cos(c\sqrt{\lambda}t) + c_2 \sin(c\sqrt{\lambda}t).$$

A second separation of variables gives two Sturm-Liouville problems:

$$\frac{r}{\phi} \frac{d}{dr} \left(r \frac{d\phi}{dr} \right) + r^2 \lambda = -\frac{g''}{g} = \mu.$$

The first Sturm-Liouville problem is:

$$g'' + \mu g = 0, \quad \text{with} \quad g(-\pi) = g(\pi) \quad \text{and} \quad g'(-\pi) = g'(\pi).$$

This is a standard eigenvalue problem with periodic boundary conditions, which we have solved before. This has eigenvalue $\mu_0 = 0$ with eigenfunction $g_0(\theta) = 1$ and eigenvalues $\mu_m = m^2$ with eigenfunctions $g_m(\theta) = a_m \cos(m\theta) + b_m \sin(m\theta)$.

The second Sturm-Liouville problem is:

$$r \frac{d}{dr} \left(r \frac{d\phi}{dr} \right) + r^2 \sqrt{\lambda} \phi - m^2 \phi = 0,$$

which is Bessel's equation of order m . This has the general solution:

$$\phi(r) = c_1 J_m(\sqrt{\lambda}r) + c_2 Y_m(\sqrt{\lambda}r).$$

The boundedness condition at the origin requires $c_2 = 0$, so the eigenvalue problem gives:

$$\phi_{mn}(r) = c_1 J_m \left(\sqrt{\lambda_{mn}} r \right),$$

where $J_m(\sqrt{\lambda_{mn}}a) = 0$ with $\lambda_{mn} = \left(\frac{z_{mn}}{a}\right)^2 > 0$ with z_{mn} being the n^{th} zero of m^{th} order Bessel function ($J_m(z_{mn}) = 0$).

The Superposition principle gives:

$$\begin{aligned}
u(r, \theta, t) &= \sum_{n=1}^{\infty} J_0 \left(\sqrt{\lambda_{0n} r} \right) \left(A_{0n} \cos \left(c \sqrt{\lambda_{0n} t} \right) + B_{0n} \sin \left(c \sqrt{\lambda_{0n} t} \right) \right) \\
&+ \sum_{m=1}^{\infty} \sum_{n=1}^{\infty} \cos(m\theta) J_m \left(\sqrt{\lambda_{mn} r} \right) \left(A_{mn} \cos \left(c \sqrt{\lambda_{mn} t} \right) + B_{mn} \sin \left(c \sqrt{\lambda_{mn} t} \right) \right) \\
&+ \sum_{m=1}^{\infty} \sum_{n=1}^{\infty} \sin(m\theta) J_m \left(\sqrt{\lambda_{mn} r} \right) \left(C_{mn} \cos \left(c \sqrt{\lambda_{mn} t} \right) + D_{mn} \sin \left(c \sqrt{\lambda_{mn} t} \right) \right).
\end{aligned}$$

The initial displacement is zero ($u(r, \theta, 0) = 0$), which gives $A_{mn} = 0$ for $m = 0, 1, 2, \dots$ and $n = 1, 2, \dots$ and $C_{mn} = 0$ for $m = 1, 2, \dots$ and $n = 1, 2, \dots$. This reduces our solution to

$$\begin{aligned}
u(r, \theta, t) &= \sum_{n=1}^{\infty} B_{0n} J_0 \left(\sqrt{\lambda_{0n} r} \right) \sin \left(c \sqrt{\lambda_{0n} t} \right) \\
&+ \sum_{m=1}^{\infty} \sum_{n=1}^{\infty} J_m \left(\sqrt{\lambda_{mn} r} \right) \left(B_{mn} \cos(m\theta) + D_{mn} \sin(m\theta) \right) \sin \left(c \sqrt{\lambda_{mn} t} \right).
\end{aligned}$$

The initial velocity gives $\frac{\partial u}{\partial t}(r, \theta, 0) = \alpha(r) \sin(3\theta)$. From the solution above we have

$$\begin{aligned}
\frac{\partial u}{\partial t}(r, \theta, t) &= \sum_{n=1}^{\infty} c \sqrt{\lambda_{0n}} B_{0n} J_0 \left(\sqrt{\lambda_{0n} r} \right) \cos \left(c \sqrt{\lambda_{0n} t} \right) \\
&+ \sum_{m=1}^{\infty} \sum_{n=1}^{\infty} c \sqrt{\lambda_{mn}} J_m \left(\sqrt{\lambda_{mn} r} \right) \left(B_{mn} \cos(m\theta) + D_{mn} \sin(m\theta) \right) \cos \left(c \sqrt{\lambda_{mn} t} \right),
\end{aligned}$$

which when evaluated at $t = 0$ gives:

$$\begin{aligned}
\frac{\partial u}{\partial t}(r, \theta, 0) &= \sum_{n=1}^{\infty} c \sqrt{\lambda_{0n}} B_{0n} J_0 \left(\sqrt{\lambda_{0n} r} \right) \\
&+ \sum_{m=1}^{\infty} \sum_{n=1}^{\infty} c \sqrt{\lambda_{mn}} J_m \left(\sqrt{\lambda_{mn} r} \right) \left(B_{mn} \cos(m\theta) + D_{mn} \sin(m\theta) \right) \\
&= \alpha(r) \sin(3\theta).
\end{aligned}$$

Orthogonality of the eigenfunctions in θ implies that $B_{mn} = 0$ for $m = 0, 1, 2, \dots$ and $n = 1, 2, \dots$, and $D_{mn} = 0$ for all $m \neq 3$ and $n = 1, 2, \dots$. The only nonzero coefficients are:

$$D_{3n} = \frac{\int_0^a \alpha(r) J_3 \left(\sqrt{\lambda_{3n} r} \right) r dr}{c \sqrt{\lambda_{3n}} \int_0^a J_3^2 \left(\sqrt{\lambda_{3n} r} \right) r dr}.$$

With these Fourier coefficients, it follows that the solution satisfies:

$$u(r, \theta, t) = \sum_{n=1}^{\infty} D_{3n} J_3 \left(\sqrt{\lambda_{3n} r} \right) \sin(3\theta) \sin \left(c \sqrt{\lambda_{3n} t} \right).$$

7.7.2.a. (15 pts) Consider the circular membrane:

$$\frac{\partial^2 u}{\partial t^2} = c^2 \nabla^2 u = c^2 \left(\frac{1}{r} \frac{\partial}{\partial r} \left(r \frac{\partial u}{\partial r} \right) + \frac{1}{r^2} \frac{\partial^2 u}{\partial \theta^2} \right),$$

with BC $\frac{\partial u}{\partial r}(a, \theta, t) = 0$ and ICs $u(r, \theta, 0) = 0$ and $\frac{\partial u}{\partial t}(r, \theta, 0) = \beta(r) \cos(5\theta)$. This begins just like Problem 7.7.1. We apply separation of variables: $u(r, \theta, t) = \phi(r)g(\theta)h(t)$, which gives

$$\phi g h'' = c^2 \left(\frac{gh}{r} \frac{d}{dr} \left(r \frac{d\phi}{dr} \right) + \frac{\phi h}{r^2} \frac{d^2 g}{d\theta^2} \right),$$

which is equivalent to

$$\frac{h''}{c^2 h} = \left(\frac{1}{r\phi} \frac{d}{dr} \left(r \frac{d\phi}{dr} \right) + \frac{1}{r^2 g} \frac{d^2 g}{d\theta^2} \right) = -\lambda.$$

This leads to the t -equation: $h'' + \lambda c^2 h = 0$, which has the solution:

$$h(t) = \begin{cases} c_1 t + c_2, & \lambda = 0, \\ c_1 \cos(c\sqrt{\lambda}t) + c_2 \sin(c\sqrt{\lambda}t), & \lambda > 0. \end{cases}$$

A second separation of variables gives two Sturm-Liouville problems:

$$\frac{r}{\phi} \frac{d}{dr} \left(r \frac{d\phi}{dr} \right) + r^2 \lambda = -\frac{g''}{g} = \mu.$$

The first Sturm-Liouville problem is:

$$g'' + \mu g = 0, \quad \text{with} \quad g(-\pi) = g(\pi) \quad \text{and} \quad g'(-\pi) = g'(\pi).$$

This is a standard eigenvalue problem with periodic boundary conditions, which we have solved before. This has eigenvalue $\mu_0 = 0$ with eigenfunction $g_0(\theta) = 1$ and eigenvalues $\mu_m = m^2$ with eigenfunctions $g_m(\theta) = a_m \cos(m\theta) + b_m \sin(m\theta)$.

The second Sturm-Liouville problem is:

$$r \frac{d}{dr} \left(r \frac{d\phi}{dr} \right) + r^2 \sqrt{\lambda} \phi - m^2 \phi = 0,$$

which is Bessel's equation of order m . This has the general solution:

$$\phi(r) = \begin{cases} d_1 + d_2 \ln(r), & \lambda = 0 \quad \text{and} \quad m = 0, \\ d_1 J_m(\sqrt{\lambda}r) + d_2 Y_m(\sqrt{\lambda}r), & \lambda > 0 \quad \text{and} \quad m = 0, 1, 2, \dots \end{cases}$$

The boundedness condition at the origin requires $d_2 = 0$, so

$$\phi'(r) = \begin{cases} 0, & \lambda = 0 \quad \text{and} \quad m = 0, \\ d_1 \sqrt{\lambda} J'_m(\sqrt{\lambda}r), & \lambda > 0 \quad \text{and} \quad m = 0, 1, 2, \dots \end{cases}$$

The BVP requires $\phi'(a) = 0$, so one eigenfunction is

$$\phi_{00}(r) = 1, \quad \text{with} \quad \lambda = 0 \quad \text{and} \quad m = 0.$$

The other eigenfunctions, where $\lambda > 0$ and $m = 0, 1, 2, \dots$, are

$$\phi_{mn}(r) = J_m \left(\sqrt{\lambda_{mn}} r \right),$$

where $J'_m(\sqrt{\lambda_{mn}a}) = 0$ with $\lambda_{mn} = \left(\frac{z_{mn}}{a}\right)^2$ with z_{mn} being the n^{th} zero of the derivative of m^{th} order Bessel function ($J'_m(z_{mn}) = 0$).

The Superposition principle gives:

$$\begin{aligned} u(r, \theta, t) &= A_1 t + A_0 + \sum_{n=1}^{\infty} J_0(\sqrt{\lambda_{0n}r}) \left(B_{0n} \cos(c\sqrt{\lambda_{0n}t}) + C_{0n} \sin(c\sqrt{\lambda_{0n}t}) \right) \\ &+ \sum_{m=1}^{\infty} \sum_{n=1}^{\infty} \cos(m\theta) J_m(\sqrt{\lambda_{mn}r}) \left(B_{mn} \cos(c\sqrt{\lambda_{mn}t}) + C_{mn} \sin(c\sqrt{\lambda_{mn}t}) \right) \\ &+ \sum_{m=1}^{\infty} \sum_{n=1}^{\infty} \sin(m\theta) J_m(\sqrt{\lambda_{mn}r}) \left(D_{mn} \cos(c\sqrt{\lambda_{mn}t}) + E_{mn} \sin(c\sqrt{\lambda_{mn}t}) \right). \end{aligned}$$

The initial displacement is zero ($u(r, \theta, 0) = 0$), which gives $A_0 = 0$, $B_{mn} = 0$ for $m = 0, 1, 2, \dots$ and $n = 1, 2, \dots$ and $D_{mn} = 0$ for $m = 1, 2, \dots$ and $n = 1, 2, \dots$. This reduces our solution to

$$\begin{aligned} u(r, \theta, t) &= A_1 t + \sum_{n=1}^{\infty} C_{0n} J_0(\sqrt{\lambda_{0n}r}) \sin(c\sqrt{\lambda_{0n}t}) \\ &+ \sum_{m=1}^{\infty} \sum_{n=1}^{\infty} J_m(\sqrt{\lambda_{mn}r}) (C_{mn} \cos(m\theta) + E_{mn} \sin(m\theta)) \sin(c\sqrt{\lambda_{mn}t}). \end{aligned}$$

The initial velocity gives $\frac{\partial u}{\partial t}(r, \theta, 0) = \beta(r) \cos(5\theta)$. From the solution above we have

$$\begin{aligned} \frac{\partial u}{\partial t}(r, \theta, t) &= A_1 + \sum_{n=1}^{\infty} c\sqrt{\lambda_{0n}} C_{0n} J_0(\sqrt{\lambda_{0n}r}) \cos(c\sqrt{\lambda_{0n}t}) \\ &+ \sum_{m=1}^{\infty} \sum_{n=1}^{\infty} c\sqrt{\lambda_{mn}} J_m(\sqrt{\lambda_{mn}r}) (C_{mn} \cos(m\theta) + E_{mn} \sin(m\theta)) \cos(c\sqrt{\lambda_{mn}t}), \end{aligned}$$

which when evaluated at $t = 0$ gives:

$$\begin{aligned} \frac{\partial u}{\partial t}(r, \theta, 0) &= A_1 + \sum_{n=1}^{\infty} c\sqrt{\lambda_{0n}} C_{0n} J_0(\sqrt{\lambda_{0n}r}) \\ &+ \sum_{m=1}^{\infty} \sum_{n=1}^{\infty} c\sqrt{\lambda_{mn}} J_m(\sqrt{\lambda_{mn}r}) (C_{mn} \cos(m\theta) + E_{mn} \sin(m\theta)) \\ &= \beta(r) \cos(5\theta). \end{aligned}$$

Orthogonality of the eigenfunctions in θ implies that $A_1 = 0$, $C_{mn} = 0$ for $m \neq 5$ and $n = 1, 2, \dots$, and $E_{mn} = 0$ for $m = 1, 2, \dots$ and $n = 1, 2, \dots$. The only nonzero coefficients are:

$$C_{5n} = \frac{\int_0^a \beta(r) J_5(\sqrt{\lambda_{5n}r}) r dr}{c\sqrt{\lambda_{5n}} \int_0^a J_5^2(\sqrt{\lambda_{5n}r}) r dr}.$$

With these Fourier coefficients, it follows that the solution satisfies:

$$u(r, \theta, t) = \sum_{n=1}^{\infty} C_{5n} J_5(\sqrt{\lambda_{5n}r}) \cos(5\theta) \sin(c\sqrt{\lambda_{5n}t}).$$

7.9.1.c. (15 pts) Consider Laplace's equation on a cylinder:

$$\nabla^2 u = \frac{1}{r} \frac{\partial}{\partial r} \left(r \frac{\partial u}{\partial r} \right) + \frac{1}{r^2} \frac{\partial^2 u}{\partial \theta^2} + \frac{\partial^2 u}{\partial z^2} = 0,$$

with BCs $u(r, \theta, 0) = 0$, $u(r, \theta, H) = \beta(r) \cos(3\theta)$, and $\frac{\partial u}{\partial r}(a, \theta, z) = 0$ (insulated). There are implicit BCs $u(r, -\pi, z) = u(r, \pi, z)$, $u_\theta(r, -\pi, z) = u_\theta(r, \pi, z)$, and $u(0, \theta, z)$ bounded. We apply separation of variables $u(r, \theta, z) = \phi(r)g(\theta)h(z)$, giving:

$$\frac{gh}{r} \frac{d}{dr} \left(r \frac{d\phi}{dr} \right) + \frac{\phi hg''}{r^2} + \phi gh'' = 0, \quad \text{or} \quad \frac{1}{r\phi} \frac{d}{dr} \left(r \frac{d\phi}{dr} \right) + \frac{g''}{r^2 g} = -\frac{h''}{h} = -\lambda.$$

This gives the z equation: $h'' - \lambda h = 0$, which has the solution:

$$h(z) = \begin{cases} c_1 z + c_2, & \lambda = 0, \\ c_1 \cosh(\sqrt{\lambda}z) + c_2 \sinh(\sqrt{\lambda}z), & \lambda > 0. \end{cases}$$

A second separation gives two Sturm-Liouville problems:

$$\frac{r}{\phi} \frac{d}{dr} \left(r \frac{d\phi}{dr} \right) + \lambda r^2 = -\frac{g''}{g} = \mu.$$

The first Sturm-Liouville problem is:

$$g'' + \mu g = 0, \quad \text{with} \quad g(-\pi) = g(\pi) \quad \text{and} \quad g'(-\pi) = g'(\pi).$$

This is a standard eigenvalue problem with periodic boundary conditions, which we have solved before. This has eigenvalue $\mu_0 = 0$ with eigenfunction $g_0(\theta) = 1$ and eigenvalues $\mu_m = m^2$ with eigenfunctions $g_m(\theta) = a_m \cos(m\theta) + b_m \sin(m\theta)$.

The second Sturm-Liouville problem is:

$$r \frac{d}{dr} \left(r \frac{d\phi}{dr} \right) + r^2 \sqrt{\lambda} \phi - m^2 \phi = 0,$$

which is Bessel's equation of order m . This has the general solution:

$$\phi(r) = \begin{cases} d_1 + d_2 \ln(r), & \lambda = 0 \quad \text{and} \quad m = 0, \\ d_1 J_m(\sqrt{\lambda}r) + d_2 Y_m(\sqrt{\lambda}r), & \lambda > 0 \quad \text{and} \quad m = 0, 1, 2, \dots \end{cases}$$

The boundedness condition at the origin requires $d_2 = 0$, so

$$\phi'(r) = \begin{cases} 0, & \lambda = 0 \quad \text{and} \quad m = 0, \\ d_1 \sqrt{\lambda} J'_m(\sqrt{\lambda}r), & \lambda > 0 \quad \text{and} \quad m = 0, 1, 2, \dots \end{cases}$$

The BVP requires $\phi'(a) = 0$, so one eigenfunction is

$$\phi_{00}(r) = 1, \quad \text{with} \quad \lambda = 0 \quad \text{and} \quad m = 0.$$

The other eigenfunctions, where $\lambda > 0$ and $m = 0, 1, 2, \dots$, are

$$\phi_{mn}(r) = J_m \left(\sqrt{\lambda_{mn}} r \right),$$

where $J'_m(\sqrt{\lambda_{mn}}a) = 0$ with $\lambda_{mn} = \left(\frac{z_{mn}}{a}\right)^2$ with z_{mn} being the n^{th} zero of the derivative of m^{th} order Bessel function ($J'_m(z_{mn}) = 0$).

The Superposition principle gives:

$$\begin{aligned} u(r, \theta, z) = & A_1 z + A_0 + \sum_{n=1}^{\infty} J_0(\sqrt{\lambda_{0n}}r) \left(B_{0n} \cosh(\sqrt{\lambda_{0n}}z) + C_{0n} \sinh(\sqrt{\lambda_{0n}}z) \right) \\ & + \sum_{m=1}^{\infty} \sum_{n=1}^{\infty} \cos(m\theta) J_m(\sqrt{\lambda_{mn}}r) \left(B_{mn} \cosh(\sqrt{\lambda_{mn}}z) + C_{mn} \sinh(\sqrt{\lambda_{mn}}z) \right) \\ & + \sum_{m=1}^{\infty} \sum_{n=1}^{\infty} \sin(m\theta) J_m(\sqrt{\lambda_{mn}}r) \left(D_{mn} \cosh(\sqrt{\lambda_{mn}}z) + E_{mn} \sinh(\sqrt{\lambda_{mn}}z) \right). \end{aligned}$$

The homogeneous BC on the bottom of the cylinder, $u(r, \theta, 0) = 0$, gives $A_0 = 0$, $B_{mn} = 0$ for $m = 0, 1, 2, \dots$ and $n = 1, 2, \dots$ and $D_{mn} = 0$ for $m = 1, 2, \dots$ and $n = 1, 2, \dots$. This reduces our solution to

$$\begin{aligned} u(r, \theta, z) = & A_1 z + \sum_{n=1}^{\infty} C_{0n} J_0(\sqrt{\lambda_{0n}}r) \sinh(\sqrt{\lambda_{0n}}z) \\ & + \sum_{m=1}^{\infty} \sum_{n=1}^{\infty} J_m(\sqrt{\lambda_{mn}}r) (C_{mn} \cos(m\theta) + E_{mn} \sin(m\theta)) \sinh(\sqrt{\lambda_{mn}}z). \end{aligned}$$

The BC at the top of the cylinder gives $u(r, \theta, H) = \beta(r) \cos(3\theta)$. From the solution above we have

$$\begin{aligned} u(r, \theta, H) = & A_1 H + \sum_{n=1}^{\infty} C_{0n} J_0(\sqrt{\lambda_{0n}}r) \sinh(\sqrt{\lambda_{0n}}H) \\ & + \sum_{m=1}^{\infty} \sum_{n=1}^{\infty} J_m(\sqrt{\lambda_{mn}}r) (C_{mn} \cos(m\theta) + E_{mn} \sin(m\theta)) \sinh(\sqrt{\lambda_{mn}}H) \\ = & \beta(r) \cos(3\theta). \end{aligned}$$

Orthogonality of the eigenfunctions in θ implies that $A_1 = 0$, $C_{mn} = 0$ for $m \neq 3$ and $n = 1, 2, \dots$, and $E_{mn} = 0$ for $m = 1, 2, \dots$ and $n = 1, 2, \dots$. The only nonzero coefficients are:

$$C_{3n} = \frac{\int_0^a \beta(r) J_3(\sqrt{\lambda_{3n}}r) r dr}{\sinh(\sqrt{\lambda_{3n}}H) \int_0^a J_3^2(\sqrt{\lambda_{3n}}r) r dr}.$$

With these Fourier coefficients, it follows that the solution satisfies:

$$u(r, \theta, z) = \sum_{n=1}^{\infty} C_{3n} J_3(\sqrt{\lambda_{3n}}r) \cos(3\theta) \sinh(\sqrt{\lambda_{3n}}z).$$

7.9.2.b. (15 pts) Consider the semi-circular cylinder:

$$\nabla^2 u = \frac{1}{r} \frac{\partial}{\partial r} \left(r \frac{\partial u}{\partial r} \right) + \frac{1}{r^2} \frac{\partial^2 u}{\partial \theta^2} + \frac{\partial^2 u}{\partial z^2} = 0,$$

with BCs $u(r, \theta, 0) = 0$, $\frac{\partial u}{\partial z}(r, \theta, H) = 0$, $u(r, 0, z) = 0$, $u(r, \pi, z) = 0$, and $u(a, \theta, z) = \beta(\theta, z)$. There is an implicit BC that $u(0, \theta, z)$ is bounded. We apply separation of variables $u(r, \theta, z) = \phi(r)g(\theta)h(z)$, giving:

$$\frac{gh}{r} \frac{d}{dr} \left(r \frac{d\phi}{dr} \right) + \frac{\phi hg''}{r^2} + \phi gh'' = 0 \quad \text{or} \quad \frac{1}{r\phi} \frac{d}{dr} \left(r \frac{d\phi}{dr} \right) + \frac{g''}{r^2 g} = -\frac{h''}{h} = \lambda.$$

This gives the first Sturm-Liouville problem:

$$h'' + \lambda h = 0, \quad \text{with} \quad h(0) = 0 \quad \text{and} \quad h'(H) = 0.$$

We have shown that $\lambda \leq 0$ leads only to trivial solutions. The solution is:

$$h(z) = c_1 \cos(\sqrt{\lambda}z) + c_2 \sin(\sqrt{\lambda}z),$$

The BC $h(0) = 0$ implies $c_1 = 0$. The BC $h'(H) = c_2 \sqrt{\lambda} \cos(\sqrt{\lambda}H) = 0$, which for nontrivial solutions gives:

$$\sqrt{\lambda} = \frac{(2n-1)\pi}{2H} \quad \text{or} \quad \lambda_n = \frac{(2n-1)^2 \pi^2}{4H^2}, \quad n = 1, 2, \dots \quad \text{with e.f.} \quad h(t) = \sin\left(\frac{(2n-1)\pi z}{2H}\right).$$

A second separation gives one Sturm-Liouville problem and a modified Bessel's equation:

$$\frac{r}{\phi} \frac{d}{dr} \left(r \frac{d\phi}{dr} \right) - \lambda r^2 = -\frac{g''}{g} = \mu.$$

The second Sturm-Liouville problem is:

$$g'' + \mu g = 0, \quad \text{with} \quad g(0) = 0 \quad \text{and} \quad g(\pi) = 0.$$

This is a standard Dirichlet eigenvalue problem, which we have solved before. This has eigenvalues $\mu_m = m^2$ with eigenfunctions $g_m(\theta) = \sin(m\theta)$ for $m = 1, 2, \dots$

The modified Bessel's equation is:

$$\frac{d}{dr} \left(r \frac{d\phi}{dr} \right) + \left(-\frac{(2n-1)^2 \pi^2}{4H^2} r - \frac{m^2}{r} \right) \phi = 0,$$

which has the general solution:

$$\phi(r) = c_1 I_m \left(\frac{(2n-1)\pi r}{2H} \right) + c_2 K_m \left(\frac{(2n-1)\pi r}{2H} \right).$$

The boundedness condition implies $c_2 = 0$.

The Superposition principle gives:

$$u(r, \theta, z) = \sum_{m=1}^{\infty} \sum_{n=1}^{\infty} A_{mn} \sin(m\theta) \sin\left(\frac{(2n-1)\pi z}{2H}\right) I_m \left(\frac{(2n-1)\pi r}{2H} \right).$$

The nonhomogeneous BC satisfies:

$$\begin{aligned} u(r, \theta, a) &= \sum_{m=1}^{\infty} \sum_{n=1}^{\infty} A_{mn} \sin(m\theta) \sin\left(\frac{(2n-1)\pi z}{2H}\right) I_m\left(\frac{(2n-1)\pi a}{2H}\right) \\ &= \beta(\theta, z). \end{aligned}$$

Using the orthogonality of the eigenfunctions, we obtain the Fourier coefficients:

$$A_{mn} = \frac{4 \int_0^{\pi} \int_0^H \beta(\theta, z) \sin(m\theta) \sin\left(\frac{(2n-1)\pi z}{2H}\right) dz d\theta}{\pi H I_m\left(\frac{(2n-1)\pi a}{2H}\right)}.$$