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# TRIGONOMETRIC SERIES ADAPTED FOR THE STUDY OF NEUMANN BOUNDARY-VALUE PROBLEMS OF LAMÉ SYSTEMS

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ABSTRACT. In this article, we study the solutions to Neumann boundary-value problems of Lamé system in a sectorial domains. We study directly this problem, by using trigonometric series, without going through the Airy functions. Results using the Airy function are given in [11].

### 1. Introduction

Let S be the truncated plane sector of angle  $\omega \leq 2\pi$ , and positive radius  $\rho$ :

$$S = \{ (r\cos\theta, r\sin\theta) \in \mathbb{R}^2, 0 < r < \rho, 0 < \theta < \omega \}$$
(1.1)

and  $\Sigma$  the circular boundary part

$$\Sigma = \{ (\rho \cos \theta, \rho \sin \theta) \in \mathbb{R}^2, 0 < \theta < \omega \}. \tag{1.2}$$

We are interested in the study of functions u belonging to the Sobolev space  $(H^1(S))^2$ , and that are solutions to Lamé type system

$$Lu = \Delta u + \nu_0 \nabla(\operatorname{div} u) = 0, \quad \text{in } S$$
  

$$\sigma(u) \cdot \eta = 0, \quad \text{for } \theta = 0, \omega,$$
(1.3)

where

$$\nu_0 = (1 - 2\nu)^{-1} = \frac{\lambda + \mu}{\mu},$$

 $\lambda$ ,  $\mu$  are Lamé constants, with  $\lambda \geq 0$ ,  $\mu > 0$ ,  $\nu$  is a real number  $(0 < \nu < \frac{1}{2})$  called Poisson coefficient, and

$$\sigma(u) = \begin{pmatrix} \sigma_{11}(u) & \sigma_{12}(u) \\ \sigma_{12}(u) & \sigma_{22}(u) \end{pmatrix}.$$

Here, the components of the stress tensor  $\sigma(u)$  are given by Hooke's law

$$\sigma_{ij} = \mu \left(\frac{\partial u_i}{\partial x_j} + \frac{\partial u_j}{\partial x_i}\right) + \lambda(\nabla \cdot u)\delta_{ij}, \quad i, j = 1, 2.$$

We shall analyze the solutions u of this problem which can be written in a series of the form:

$$u(r,\theta) = \sum_{\alpha \in E} c_{\alpha} r^{\alpha} v_{\alpha}(\theta). \tag{1.4}$$

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Here E stands for the set of solutions of the equation in a complex variable  $\alpha(\nu_0)$ 

$$\sin^2 \alpha \omega = \alpha^2 \sin^2 \omega, \ \operatorname{Re} \alpha > 0 \tag{1.5}$$

For further studies of the set E, see, for example, Lozi and Merouani [5, 8].

It is well known that the problem (1.3) is reduced to the problem of Dirichlet for the bilaplacian of the Airy function. In this work, we study directly problem (1.3) and find the results by Tcha-Kondor [11] concerning the Airy function. The relations between the Airy function and the stress tensor  $\sigma(u)$  are given in [4] by

$$\sigma_{11}(u) = \frac{\partial^2 H}{\partial^2 x_2}, \quad \sigma_{22}(u) = \frac{\partial^2 H}{\partial^2 x_1}, \quad \sigma_{12}(u) = -\frac{\partial^2 H}{\partial x_1 \partial x_2}, \tag{1.6}$$

We will adapt the technique used in [2, 9, 10, 11], for the bilaplacian and for the Dirichlet's boundary conditions for the Lamé's system. Here, we treat problem of Lamé system in sector for Neumann boundary-value. As in [9], we establish, thanks to the Betti formula instead of Green formula, a relation of orthogonality between the functions  $v_{\alpha}$  and  $v_{\beta}$  allowing us to compute the coefficients of the singularities which can occur in the solutions, this technique is easier and more direct than the classical one used in [4].

We will focus on the important case of the crack, i.e.  $\omega=2\pi$ . The calculations in that case are more explicit and give the known results for the Laplacian as just a particular case.

#### 2. Separation of variables

Replacing u by  $r^{\alpha}(v_{1,\alpha}(\theta), v_{2,\alpha}(\theta))$  in problem (1.3) and using the change of variables

$$w_1(\theta) = \cos \theta v_1(\theta) + \sin \theta v_2(\theta),$$
  

$$w_2(\theta) = -\sin \theta v_1(\theta) + \cos \theta v_2(\theta)$$
(2.1)

leads us the system

$$w_1''(\theta) + (\nu_0 + 1)(\alpha^2 - 1)w_1(\theta) + (\nu_0(\alpha - 1) - 2)w_2'(\theta) = 0,$$

$$(\nu_0 + 1)w_2''(\theta) + (\alpha^2 - 1)w_2(\theta) + (\nu_0(\alpha + 1) + 2)w_1'(\theta) = 0,$$

$$w_1'(0) + (\alpha - 1)w_2(0) = 0,$$

$$(\nu_0(\alpha + 1) + 1)w_1(0) + (\nu_0 + 1)w_2'(0) = 0;$$

$$((\nu_0(\alpha + 1) + 1)w_1(\omega) + (\nu_0 + 1)w_2'(\omega))\sin\omega$$

$$+ (w_1'(\omega) + (\alpha - 1)w_2(\omega))\cos\omega = 0,$$

$$((\nu_0(\alpha + 1) + 1)w_1(\omega) + (\nu_0 + 1)w_2'(\omega))\cos\omega$$

$$- (w_1'(\omega) + (\alpha - 1)w_2(\omega))\sin\omega = 0,$$

$$(2.2)$$

By Merouani [7], the solutions of (2.2) are linear combination of the functions

$$\varphi_{\alpha}(\theta) = \begin{pmatrix} 2v_0 \alpha \cos(\alpha - 2)\theta - 2(v_0(\alpha + 2) + 2)\cos \alpha\theta \\ -2v_0 \alpha \sin(\alpha - 2)\theta + 2(v_0 \alpha - 2)\sin \alpha\theta \end{pmatrix}$$
(2.3)

and

$$\psi_{\alpha}(\theta) = \begin{pmatrix} 2v_0\alpha\sin(\alpha - 2)\theta - 2(v_0\alpha + 2)\sin\alpha\theta\\ 2v_0\alpha\cos(\alpha - 2)\theta - 2(v_0(\alpha - 2) - 2)\cos\alpha\theta \end{pmatrix},\tag{2.4}$$

A relationship, similar to classical orthogonality, for this system is given by the following theorem.

**Theorem 2.1.** Let  $w_{\alpha} = (w_{1,\alpha}, w_{2,\alpha})$  and  $w_{\beta} = (w_{1,\beta}, w_{2,\beta})$  be solutions of (2.2) with  $\alpha$  and  $\beta$  solutions of (1.5). Then, for  $\beta \neq \overline{\alpha}$ , we have

 $[w_{\alpha}, w_{\beta}]$ 

$$= \int_0^\omega \left[ \left[ \frac{1}{(\overline{\beta} - \alpha)} \nu_0(w_{2,\alpha}', w_{1,\alpha}') + ((v_0 + 1)w_{1,\alpha}, w_{2,\alpha}) \right] \begin{pmatrix} \overline{w}_{1,\beta} \\ \overline{w}_{2,\beta} \end{pmatrix} \right] d\theta = 0 \,. \tag{2.5}$$

Proof. We shall use Betti's formula

$$\int_{S} (vLu - uLv)dx = \int_{\Gamma} [v\sigma(u) \cdot \eta - u\sigma(v) \cdot \eta]d\sigma$$
 (2.6)

where  $\eta = \begin{pmatrix} \cos \theta \\ \sin \theta \end{pmatrix}$  is the outward unit vector normal to  $\Sigma$ , and  $\Gamma$  is the boundary of S. For two functions u, v which are solutions of (1.3), using the Betti's formula we obtain

$$\int_{\Sigma} [v\sigma(u) \cdot \eta - u\sigma(v) \cdot \eta] d\sigma = 0$$
(2.7)

on  $\Sigma$ , for the function  $u = r^{\alpha} \varphi_{\alpha}$ , taking account of the change of variables (2.1), we have

$$\sigma(u) \cdot \eta = \mu r^{\alpha - 1} M_{\alpha, \nu_0}(w_\alpha) \tag{2.8}$$

with  $M_{\alpha,v_0}(w_{\alpha})$  being the matrix

$$\begin{pmatrix} ((v_0-1)w'_{2,\alpha} + (\alpha(v_0+1) + (v_0-1))w_{1,\alpha})\cos\theta - (w'_{1,\alpha} + (\alpha-1)w_{2,\alpha})\sin\theta \\ (w'_{1,\alpha} + (\alpha-1)w_{2,\alpha})\cos\theta + ((v_0-1)w'_{2,\alpha} + (\alpha(v_0+1) + (v_0-1))w_{1,\alpha})\sin\theta \end{pmatrix}$$

The results follow from the application of formula (2.7) to the functions  $u = r^{\alpha} \varphi_{\alpha}$  and  $u = r^{\beta} \psi_{\beta}$ , and by using relation (2.8).

Corollary 2.2. Let  $w_{\alpha}$  and  $w_{\beta}$  be solutions of (2.2) with  $\alpha$  and  $\beta$  solutions of (1.5). Suppose in addition that

$$\int_{0}^{\omega} (w_{2,\alpha}', w_{1,\alpha}') \left( \frac{\overline{w}_{1,\beta}}{\overline{w}_{2,\beta}} \right) = 0 \tag{2.9}$$

and  $\alpha \neq \overline{\beta}$ . Then

$$[w_{\alpha}, w_{\beta}] = \int_0^{\omega} \left[ ((v_0 + 1)w_{1,\alpha}, w_{2,\alpha}) \right] \left( \frac{\overline{w}_{1,\beta}}{\overline{w}_{2,\beta}} \right) d\theta = 0.$$
 (2.10)

The above corollary follows by substituting (2.9) in (2.5), to obtain (2.10). For  $\omega_{\alpha} = r^{\alpha} \varphi_{\alpha}$ , we define the operator

$$T\omega_{\alpha} = r^{\alpha-1} \begin{pmatrix} (v_0 + 1)\omega_{1,\alpha} \\ \omega_{2,\alpha} \end{pmatrix}.$$

Corollary 2.3. From Corollary 2.2, if  $\alpha \neq \overline{\beta}$ , we have

$$\int_{\Sigma} (T\omega_{\alpha} \cdot \overline{\omega_{\beta}} + \omega_{\alpha} . T\overline{\omega_{\beta}}) d\sigma = 0.$$
 (2.11)

*Proof.* From the definition of the operator T and Corollary 2.2 we have

$$\int_{\Sigma} (T\omega_{\alpha}.\overline{\omega_{\beta}} + \omega_{\alpha}.T\overline{\omega_{\beta}})d\sigma = 2r^{\alpha+\beta-1} \int ((v_0 + 1)\omega_{1,\alpha}\omega_{1,\overline{\beta}} + \omega_{2,\alpha}\omega_{2,\overline{\beta}})d\theta = 0.$$

Corollary 2.4. Suppose that  $u = \sum_{\alpha \in E} c_{\alpha} r^{\alpha} \varphi_{\alpha}$  is uniformly convergent in  $\overline{S}$ . If  $[\varphi_{\overline{B}}, \varphi_{\beta}] \neq 0$ , then

$$C_{\overline{\beta}} = \frac{1}{2} \rho^{-2\overline{\beta}+1} \frac{\int_{\Sigma} (Tu \cdot \overline{u_{\overline{\beta}}} + u.T\overline{u_{\overline{\beta}}}) d\sigma}{[\varphi_{\overline{\beta}}, \varphi_{\beta}]}$$

*Proof.* For  $u = \sum_{\alpha \in E} c_{\alpha} r^{\alpha} \varphi_{\alpha}$  and taking into account the definition of the operator T we have

$$\begin{split} &\int_{\Sigma} (Tu \cdot \overline{u_{\beta}} + u \cdot T\overline{u_{\beta}}) d\sigma \\ &= \int_{0}^{\omega} \left( \left( \sum_{\alpha \in E} c_{\alpha} r^{\alpha - 1} \begin{pmatrix} (v_{0} + 1)\varphi_{1,\alpha} \\ \varphi_{2,\alpha} \end{pmatrix} \right) r^{\overline{\beta}} \varphi_{\overline{\beta}} \right. \\ &\quad + \left( \sum_{\alpha \in E} c_{\alpha} r^{\alpha} \varphi_{\alpha} \right) r^{\overline{\beta} - 1} \begin{pmatrix} (v_{0} + 1)\varphi_{1,\overline{\beta}} \\ \varphi_{2,\overline{\beta}} \end{pmatrix} \right) d\theta \\ &= \sum_{\alpha \in E} c_{\alpha} r^{\overline{\beta} + \alpha - 1} \int_{0}^{\omega} \left( \begin{pmatrix} (v_{0} + 1)\varphi_{1,\alpha} \\ \varphi_{2,\alpha} \end{pmatrix} \varphi_{\overline{\beta}} + \varphi_{\alpha} \begin{pmatrix} (v_{0} + 1)\varphi_{1,\overline{\beta}} \\ \varphi_{2,\overline{\beta}} \end{pmatrix} \right) d\theta \,. \end{split}$$

From Corollary 2.2 if  $\alpha \neq \overline{\beta}$ , then

$$\int_{\Sigma} (Tu \cdot \overline{u_{\beta}} + u \cdot T\overline{u_{\beta}}) d\sigma = 2C_{\overline{\beta}} [\varphi_{\overline{\beta}}, \varphi_{\beta}] \rho^{2\overline{\beta} - 1}.$$

Expression  $c_{\overline{\beta}}$  of Corollary 2.4 results from this last equality.

The technique we develop for the study of the trigonometric series is based on Theorem 2.1 and Corollary 2.4. To illustrate this, we study the following trigonometric series in the particular case of the crack ( $\omega=2\pi$ ), which is an important case of singular domains. The explicit knowledge of the roots of (1.5) simplifies computations

## 3. Complete case study of the crack

To simplify calculations, we decompose every solution u of (1.3) in two parts with respect to  $\theta$ 

$$u=\mathfrak{U}_1+\mathfrak{U}_2.$$

3.1. Study of the first part. The first part is the expression  $\varphi_{\alpha}$  and is given by (2.3), where

$$E = \{\frac{k}{2}, \ k \in \mathbb{N}^*\}$$

because  $\omega = 2\pi$ . After some calculation, we obtain

$$[\varphi_{\alpha}, \varphi_{\alpha}] = 4[v_0^2(v_0 + 2)\alpha^2 + (v_0(\alpha + 2) + 2)^2(1 + v_0) + (v_0\alpha - 2)^2]\pi\rho^{2\alpha - 1} \neq 0.$$

We define the sub-sector

$$S_{\rho_0} = S \cap \{(r\cos\theta, r\sin\theta) \in \mathbb{R}^2, \quad r < \rho_0\}, \quad \rho_0 < \rho.$$

We define the traces on  $\Sigma$ ,

$$\mathfrak{U}_1 = \xi_1 \in (\tilde{H}^{1/2}(\Sigma))^2, \quad T\mathfrak{U}_1 = \phi_1 \in (H^{1/2}(\Sigma))^2.$$

Let

$$c_{\alpha} = A_{\alpha,v_0} \int_0^{2\pi} (\xi_1 \begin{pmatrix} (v_0 + 1)\varphi_{1,\alpha} \\ \varphi_{2,\alpha} \end{pmatrix} + \rho_0 \begin{pmatrix} \varphi_{1,\alpha} \\ \varphi_{2,\alpha} \end{pmatrix} \phi_1)(\rho_0,\theta)d\theta, \tag{3.1}$$

with

$$A_{\alpha,v_0} = \frac{\rho_0^{-\alpha}}{8\pi [v_0^2(v_0+2)\alpha^2 + (1+v_0)(v_0(\alpha+2)+2)^2 + (v_0\alpha-2)^2]} \,.$$

Corollary 3.1. If  $\mathfrak{U}_1$  is a solution of (1.3), then

$$\mathfrak{U}_1 = \sum_{\alpha \in E} c_{\alpha} r^{\alpha} \varphi_{\alpha} \tag{3.2}$$

where  $c_{\alpha}$  is given by (3.1). The series converges uniformly in  $\overline{S}_{\rho_0}$  for all  $\rho_0 < \rho$ . Moreover (3.2) converges globally in  $(H^1(S_{\rho}))^2$ , if  $\alpha^{3/2}c_{\alpha}\rho^{\alpha} \in l^2$ .

*Proof.* (i) if (3.2) occurs, then  $c_{\alpha}$  is expressed by (3.1) under Corollary 2.4.

(ii) if  $\mathfrak{U}_1$  is solution of (1.3) and  $c_{\alpha}$  given by (3.1) then  $c_{\alpha} = \circ(\alpha \rho_0^{-\alpha})$ . This implies the uniform convergence of the series in  $\overline{S}_{\rho_0}$  towards some  $W_1$  satisfying (1.3).

From Grisvard-Geymonat [3], there a exists positive  $\varepsilon$ , sufficiently small such that the solution of problem (1.3) is written as

$$\mathfrak{U}_1 = \sum_{\alpha \in E} K_{\alpha} r^{\alpha} \varphi_{\alpha},$$

which converges for  $r < \varepsilon$ . Then Theorem 2.1 implies that  $K_{\alpha} = c_{\alpha}$  therefore  $W_1$  and  $\mathfrak{U}_1$  coincide in  $S_{\varepsilon}$ . They coincide in  $S_{\rho_0}$  since they are real analytic.

**Remark 3.2.** If  $\xi_1$  belongs to the space  $(H^2(]0, 2\pi[))^2$  and  $\phi_1$  to  $(H^1(]0, 2\pi[))^2$ , then  $c_{\alpha} = \circ(\alpha \rho_0^{-\alpha})$  and we have uniform convergence of the series in  $\overline{S}_{\rho_0}$  for all  $\rho_0 < \rho$ .

3.2. Study of the second part. The second part is the expression  $\psi_{\alpha}$  given by (2.4), where

$$E = \{\frac{k}{2}, \ k \in \mathbb{N}^*\}$$

because  $\omega = 2\pi$ . After some calculations, we obtain

$$[\psi_{\alpha}, \psi_{\alpha}] = 4[v_0^2(v_0 + 2)\alpha^2 + (v_0 + 1)(v_0\alpha + 2)^2 + (v_0(\alpha - 2) - 2)^2]\pi\rho^{2\alpha - 1} \neq 0$$

We define the following trace of  $\Sigma$ ,

$$\mathfrak{U}_2 = \xi_2 \in (\tilde{H}^{1/2}(\Sigma))^2, \quad T\mathfrak{U}_2 = \phi_2 \in (\tilde{H}^{1/2}(\Sigma))^2.$$

Let

$$d_{\alpha} = B\alpha, v_0 \int_0^{2\pi} \left( \xi_1 \begin{pmatrix} (v_0 + 1)\psi_{1,\alpha} \\ \psi_{2,\alpha} \end{pmatrix} + \rho_0 \begin{pmatrix} \psi_{1,\alpha} \\ \psi_{2,\alpha} \end{pmatrix} \phi_1 \right) (\rho_0, \theta) d\theta.$$
 (3.3)

with

$$B_{\alpha,v_0} = \frac{\rho_0^{-\alpha}}{8\pi [v_0^2(v_0+2)\alpha^2 + (v_0+1)(v_0\alpha+2)^2 + (v_0(\alpha-2)-2)^2]}.$$

Corollary 3.3. If  $\mathfrak{U}_2$  is solution of problem (1.3) then

$$\mathfrak{U}_2 = \sum_{\alpha \in E} d_{\alpha} r^{\alpha} \psi_{\alpha} \tag{3.4}$$

where  $d_{\alpha}$  is given by (3.3). The series converges uniformly in  $\overline{S}_{\rho_0}$  for all  $\rho_0 < \rho$ . Moreover (3.4) converges globally in  $(H^1(S_{\rho}))^2$ , if  $\alpha^{3/2}d_{\alpha}\rho^{\alpha} \in l^2$ . **Remark 3.4.** For  $v_0 = 0$  we obtain the trigonometric series for the Laplace equation in a sector. This is compatible with (1.3) with  $v_0 = 0$ ,

**Remark 3.5.** Using the formulas (1.6), we find the results concerning the Airy functions.

Equation (2.8) in [10] is false (Typing error). We have to write  $\mu r^{\alpha-1} M_{\alpha,v_0}(w_{\alpha})$  and not  $\frac{1}{\mu} r^{\alpha-1} M_{\alpha,v_0}(w_{\alpha})$ .

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