

## TWILIGHT ZONE.

$$\mathcal{F}\{\delta(x)\} = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} \delta(x) e^{-i\omega x} dx = \frac{1}{\sqrt{2\pi}} e^{-i\omega \cdot 0}$$

↑  
DIRAC'S  $\delta$

$$= \frac{1}{\sqrt{2\pi}}$$

$$\mathcal{S}(x) = \frac{1}{2\pi} \int_{-\infty}^{\infty} e^{i\omega x} d\omega$$

(INVERSE)

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# PLANCHEREL

$$\int_{-\infty}^{\infty} |f(x)|^2 dx = \int_{-\infty}^{\infty} |\hat{f}(\omega)|^2 d\omega$$

Counterpart to Parseval's formula.

Verification:  $|\hat{f}(\omega)|^2 = \hat{f}(\omega) \overline{\hat{f}(\omega)}$

$$\int |\hat{f}(\omega)|^2 d\omega = \int \hat{f}(\omega) \overline{\hat{f}(\omega)} d\omega \quad \leftarrow \text{conjugate}$$

$$\begin{aligned} &= \int_{-\infty}^{\infty} \hat{f}(\omega) \left( \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} f(x) e^{-i\omega x} dx \right) d\omega \\ &= \int_{-\infty}^{\infty} \hat{f}(\omega) \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} \overline{f(x)} e^{+i\omega x} dx d\omega \\ &= \int_{-\infty}^{\infty} \overline{f(x)} \left( \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} \hat{f}(\omega) e^{+i\omega x} d\omega \right) dx = \int_{-\infty}^{\infty} \overline{f(x)} \hat{f}(x) dx \\ &= \int_{-\infty}^{\infty} |f(x)|^2 dx \end{aligned}$$

INV. TRANSF. =  $f(x)$

$\overline{a+b} = \bar{a} + \bar{b}$   
 $\overline{a \cdot b} = \bar{a} \cdot \bar{b}$

# PARTIAL DIFFERENTIAL TIAL EQS

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• 
$$\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} + \frac{\partial^2 u}{\partial z^2} = 0$$
**LAPLACE** 1787

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• 
$$\frac{\partial^2 v}{\partial t^2} = c^2 \left( \frac{\partial^2 v}{\partial x^2} + \frac{\partial^2 v}{\partial y^2} + \frac{\partial^2 v}{\partial z^2} \right)$$
**WAVE EQN** 1746  
D'ALEMBERT

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• 
$$\frac{\partial v}{\partial t} = k \left( \frac{\partial^2 v}{\partial x^2} + \frac{\partial^2 v}{\partial y^2} + \frac{\partial^2 v}{\partial z^2} \right)$$
**HEAT EQN**  
**DIFFUSION EQN** 1822  
FOURIER

In one space variable  $x$

LAPLACE EQN

- $u_{xx} = 0$  ,  $u(x) = Ax + B$

WAVE EQN

- $\frac{\partial^2 v}{\partial t^2} = c^2 \frac{\partial^2 v}{\partial x^2}$  ,  $v = v(x, t)$

HEAT EQN

- $\frac{\partial v}{\partial t} = k \frac{\partial^2 v}{\partial x^2}$  ,  $v = v(x, t)$

$k > 0$

Ex:  $u_{xy} = x + y^2$  ,  $u = u(x, y)$

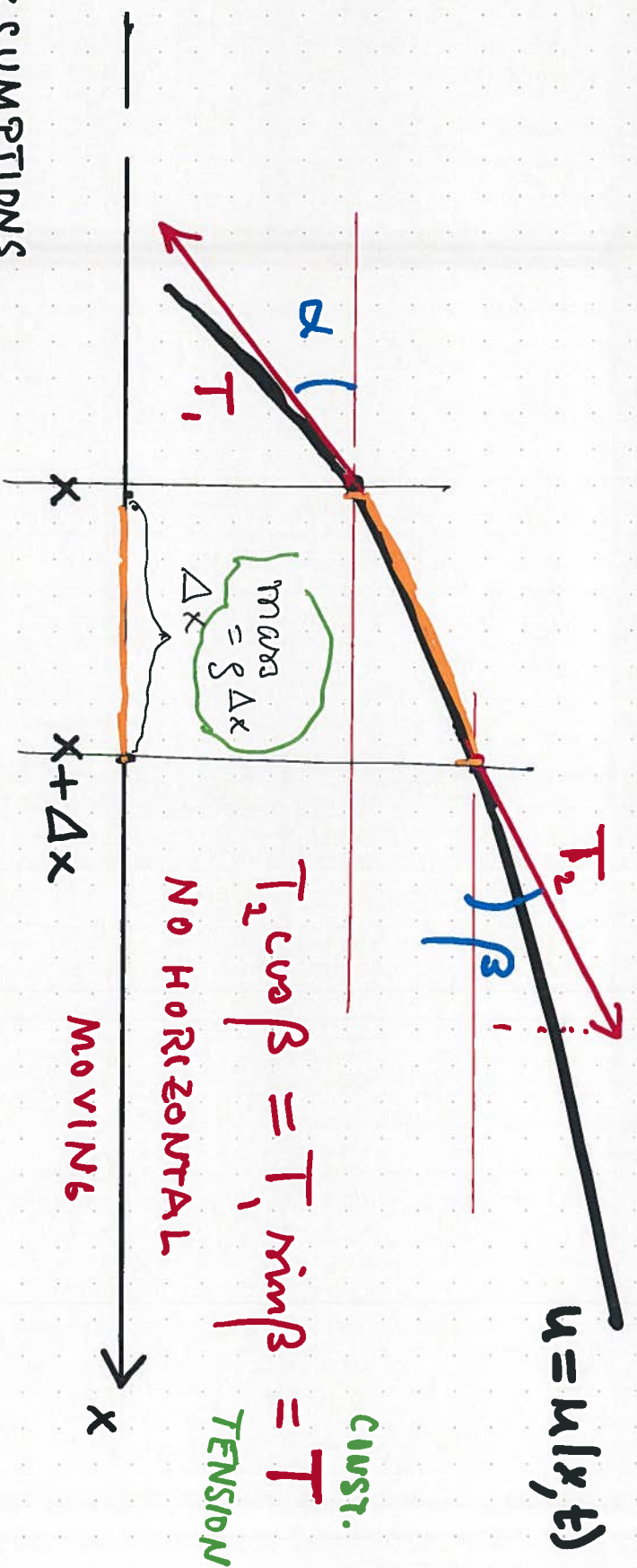
$$u_{xy} = \frac{\partial^2 u}{\partial x \partial y}$$

$$u_x = xy + \frac{y^3}{3} + C(x)$$

$$u = \frac{x^2 y}{2} + \frac{y^3 x}{3} + \underbrace{\int C(x) dx}_{C(x)} + a(y)$$

✱

# VIBRATING STRING



## ASSUMPTIONS

- ① Perfectly elastic, and  $\rho = \text{constant}$  [ $\rho/\text{cm}$ ]
- ② No external forces (like gravitation)
- ③ Vertical motion in a plane; no

## horizontal motion.

$$\begin{cases} T_1 \cos \beta = T_2 \cos \beta = T \text{ (const.)} \\ T_2 \sin \beta - T_1 \sin \beta = \underbrace{\int_{\Delta x}^{\Delta x} \frac{\partial^2 u}{\partial t^2}}_{\Delta m} \end{cases} \quad \leftarrow \text{acceleration}$$

Divide the last eqn by T to get

$\bar{F} = m\bar{a}$   
Newton II

$$\frac{\cancel{T_2} \sin \beta}{\cancel{T_2} \cos \beta} - \frac{\cancel{T_1} \sin \beta}{\cancel{T_1} \cos \beta} = \int \Delta x u_{tt} \cdot \frac{1}{T}$$

$$\tan \beta - \tan \alpha = \int \Delta x u_{tt} \cdot \frac{1}{T}$$

$$\frac{u_x(x+\Delta x, t) - u_x(x, t)}{\Delta x} = \frac{\int}{T} u_{tt}$$

$$\text{let } \Delta x \rightarrow 0.$$

ONE  
DIMENSIONAL  
WAVE EQN.

$u = u(x, t)$

$$u_{xx} = \frac{\rho}{T} u_{tt}$$

$$\frac{\partial^2 u}{\partial t^2} = \frac{T}{\rho} \frac{\partial^2 u}{\partial x^2} ; \quad c^2 = \frac{T}{\rho}$$

Comment: As we shall see (d'Alembert's formula),  
 $c$  is the speed of propagation.

- Strong tension  $T \Rightarrow$  Fast speed  $c$
- Heavy string (large density  $\rho$ )  $\Rightarrow$  Slow speed  $c$ .