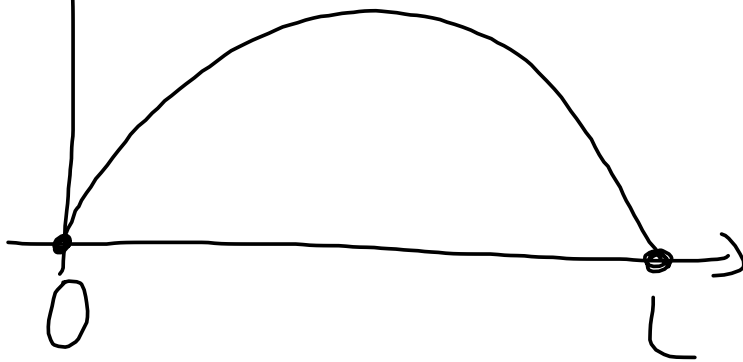


WAVE equation (12.3)

Vibrating string

$u(x, t)$: Deflection at the point
 x & time t .



$$\frac{\partial^2 u}{\partial t^2} = c^2 \frac{\partial^2 u}{\partial x^2}$$

Boundary conditions

$$u(0, t) = 0 \quad t \geq 0$$

$$u(L, t) = 0$$

Initial conditions

$$u(x, 0) = f(x)$$

$$u_t(x, 0) = g(x)$$

$$x \in [0, L]$$

↳ velocity

Step 1: Consider solutions of the form
 $u(x,t) = F(x)G(t)$

Two ODEs:

$$1) F''(x) - kF = 0$$

$$2) \ddot{G}(t) - c^2 k G = 0$$

Step 2 : Use

boundary conditions

Get $F(0) = 0$, $F(L) = 0$

We solve 1).

Case 1 : If $k = 0$

$$F''(x) = 0$$

$$F(x) = Ax + b$$

$$\text{Have } F(0) = 0 \implies b = 0$$

$$\text{Have } F(L) = 0$$

$$\Rightarrow AL = 0 \Rightarrow A = 0$$

$$\Rightarrow F(x) = 0 \text{ trivial solution.}$$

$$\underline{\text{Case 2: } k > 0} \text{ (say } k = \mu^2)$$

$$F''(x) - \mu^2 F(x) = 0$$

General solution

$$F(x) = Ae^{\mu x} + Be^{-\mu x}$$

$$F(0) = 0$$

$$\Rightarrow A + B = 0 \Rightarrow A = -B$$

$$F(L) = 0$$

$$\Rightarrow A e^{\mu L} - A e^{-\mu L} = 0$$

$$\Rightarrow \underbrace{A}_{=0} \left(\underbrace{e^{\mu L} - e^{-\mu L}}_{\neq 0} \right) = 0$$

$$\Rightarrow A = 0, B = 0$$

trivial solution.

Case 3: $k < 0$ (say $k = -p^2$)

$$F''(x) + p^2 F(x) = 0$$

Characteristic equation:

$$\lambda^2 + p^2 = 0$$

$$\Rightarrow \lambda = \pm ip$$

General solution:

$$F(x) = A \cos(px) + B \sin(px)$$

Boundary conditions:

$$\bullet F(0) = 0$$

$$\Rightarrow A \cdot 1 + B \cdot 0 = 0$$

$$\Rightarrow A = 0$$

$$\bullet F(L) = 0$$

$$\Rightarrow B \cdot \underbrace{\sin(pL)}_{=0} = 0$$

Don't
want $\vec{i} = 0$

$$\Rightarrow \sin(pL) = 0$$

$$\Rightarrow pL = n\pi$$

$L \times$ integer

$$\Rightarrow p = \frac{n\pi}{L} \checkmark$$

Infinitely many solutions

$$F_n(x) = B \sin\left(\frac{n\pi}{L} x\right)$$

$$n = 1, 2, 3, \dots$$

We now solve equation
2) for G with

$$k = -p^2 = -\left(\frac{n\pi}{L}\right)^2.$$

$$\ddot{G}_n + c^2 \left(\frac{n\pi}{L}\right)^2 G_n = 0$$

General solution is
of the form

$$G_n(t) = C_n \cos(\lambda_n t) + C_n^* \sin(\lambda_n t)$$

where $\lambda_n = Cp = \frac{Cn\pi}{L}$.

\Rightarrow A general solution
of the form $u(x, t)$

is

$$u_n(x, t) =$$

$$B \sin\left(\frac{n\pi}{L}x\right) \cdot \left(C_n \cos\left(\frac{cn\pi}{L}t\right) + C_n^* \sin\left(\frac{cn\pi}{L}t\right) \right)$$

$$= \left(B_n \cos\left(\frac{cn\pi}{L}t\right) + B_n^* \sin\left(\frac{cn\pi}{L}t\right) \right) \cdot \sin\left(\frac{n\pi}{L}x\right)$$

$$B_n = B \cdot C_n, \quad B_n^* = B \cdot C_n^*$$

$$n = 1, 2, 3, 4, \dots$$

These functions $u_n(x, t)$ are called Eigenfunctions.

The values $\lambda_n = \frac{cn\pi}{L}$ are

Called eigenvalues.

The set $\{\lambda_1, \lambda_2, \dots\}$
is called the spectrum.

Each u_n represents
a harmonic motion
of frequency $\lambda_n / 2\pi$.

This motion is called
the n^{th} normal mode
of the string.

The function u_1 is called the fundamental mode.

$$\text{Since } \sin \frac{n\pi}{L} x = 0$$

$$\text{for } x = \frac{L}{n}, \frac{2L}{n}, \dots, \frac{(n-1)L}{n}$$

We see that the n^{th} normal mode has $n-1$ nodes, that is, points where the string does not move.

Step 3 : General solution that satisfies the initial conditions.

In general, a single normal mode does not.

The strategy is to sum over all the modes.

$$\begin{aligned}
 u(x, t) &= \sum_{n=1}^{\infty} u_n(x, t) \\
 &= \sum_{n=1}^{\infty} \left(B_n \cos(\lambda_n t) + B_n^* \sin(\lambda_n t) \right) \cdot \sin\left(\frac{n\pi}{L}x\right).
 \end{aligned}$$

We are looking for the amplitudes B_n & B_n^* such that $u(x, t)$ satisfies the initial conditions.

$$u(x, 0) = F(x)$$



$$u(x, 0) = \sum_{n=1}^{\infty} B_n \cdot \sin\left(\frac{n\pi}{L}x\right) \stackrel{\text{WANT}}{=} F(x)$$

Fourier sine series
of $f(x)$.

$$\Rightarrow B_n = \frac{2}{L} \int_0^L f(x) \sin\left(\frac{n\pi}{L}x\right) dx$$

$n = 1, 2, \dots$

$$u_t(x, 0) = g(x)$$

$$\Rightarrow \left. \frac{\partial u}{\partial t} \right|_{t=0} = g(x)$$

Recall, ∞

$$u(x, t) = \sum_{n=1}^{\infty} (B_n \cos \lambda_n t + B_n^* \sin \lambda_n t) \sin\left(\frac{n\pi}{L} x\right)$$

$$\frac{\partial u}{\partial t} = \sum_{n=1}^{\infty} (B_n \lambda_n \sin(\lambda_n t) + B_n^* \lambda_n \cos(\lambda_n t)) \sin\left(\frac{n\pi}{L} x\right)$$

$$\left. \frac{\partial u}{\partial t} \right|_{t=0} = \sum_{n=1}^{\infty} B_n^* \lambda_n \sin\left(\frac{n\pi}{L} x\right) \stackrel{\text{WANT}}{=} g(x)$$

Fourier sine series

$$\begin{aligned} \Rightarrow B_n &= \frac{2}{\lambda_n \cdot L} \int_0^L g(x) \sin\left(\frac{n\pi}{L}x\right) dx \\ &= \frac{2}{c \cdot n \cdot \pi} \int_0^L g(x) \sin\left(\frac{n\pi}{L}x\right) dx \end{aligned}$$

Special case $g(x) = 0$.

(no initial velocity)

$$u(x,t) = \sum_{n=1}^{\infty} B_n \cos(\lambda_n t) \cdot \sin\left(\frac{n\pi}{L}x\right)$$

Trigonometric identity:

$$\cos\left(\frac{cn\pi}{L}t\right)\sin\left(\frac{n\pi}{L}x\right)$$

$$= \frac{1}{2} \left[\underbrace{\sin\left\{\frac{n\pi}{L}(x-ct)\right\}}_{\infty} + \sin\left\{\frac{n\pi}{L}(x+ct)\right\} \right]$$

$$\Rightarrow u(x,t) = \sum_{n=1}^{\infty} B_n$$

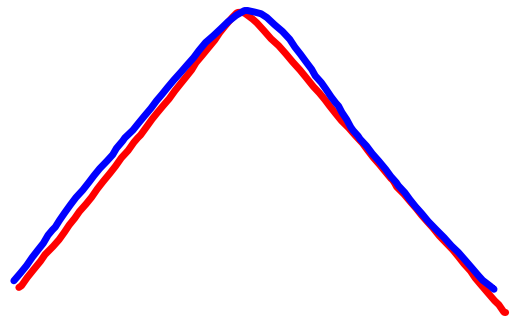
Already know $\sum_{n=1}^{\infty} B_n \sin \frac{n\pi}{L}x$
 $= f(x)$

$$\Rightarrow u(x,t) = \frac{1}{2} \left[\overbrace{f^*(x-ct)}^{\text{red}} + \overbrace{f^*(x+ct)}^{\text{blue}} \right]$$

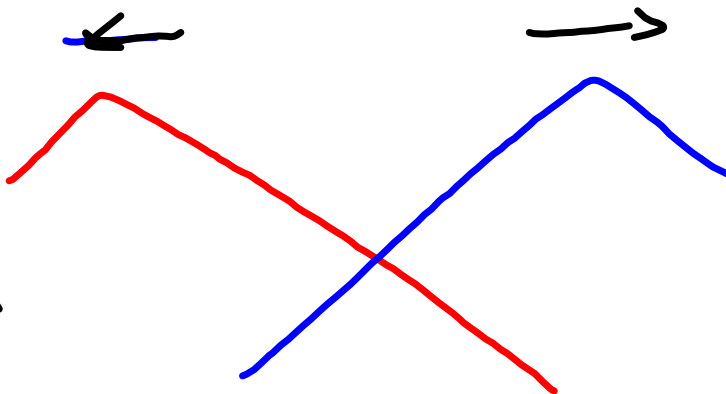
where f^* is the odd periodic expansion of f .

Example:

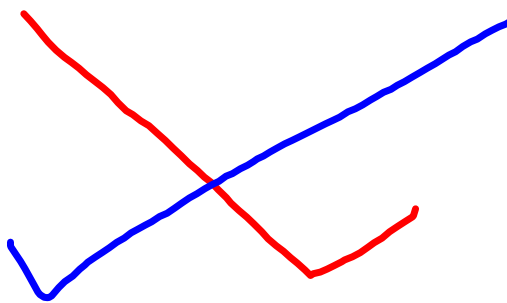
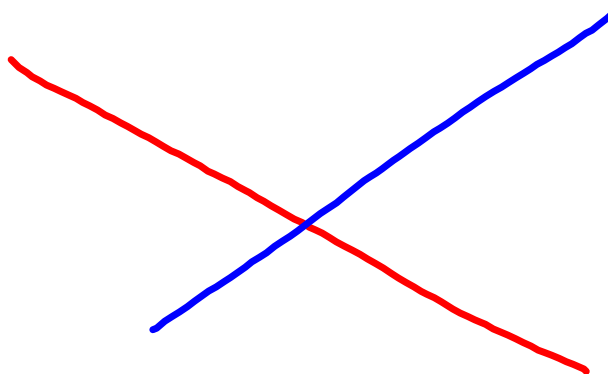
Initial deflection
 $t=0$

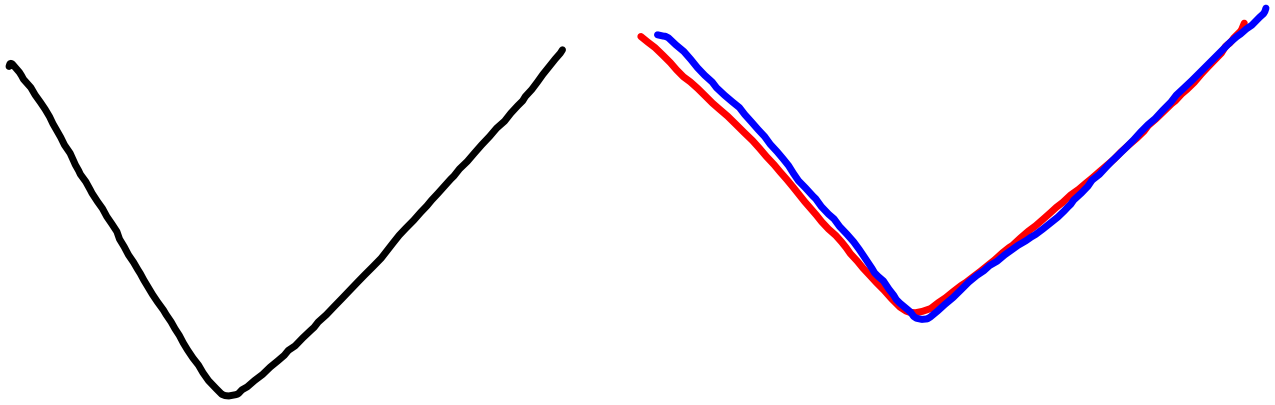


t bigger



t bigger



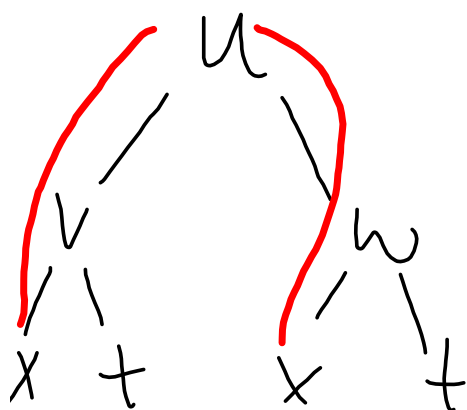


D'Alembert's solution

The strategy is to introduce new variables

$$v = x + ct \text{ and}$$

$$w = x - ct$$



Chain rule:

$$\begin{aligned} \bullet u_x &= u_v \cdot \underset{\substack{'' \\ 1}}{v_x} + u_w \cdot \underset{\substack{'' \\ 1}}{w_x} \\ &= u_v + u_w \end{aligned}$$

$$\begin{aligned} \bullet u_{xx} &= (u_v + u_w)_x \\ &= (u_v + u_w)_v \cdot v_x + (u_v + u_w)_w \cdot w_x \\ &= u_{vv} + \underbrace{2u_{vw}} + u_{ww} \end{aligned}$$

Similarly,

$$u_{tt} = \underbrace{c^2}_{\text{green}} (u_{vv} - 2u_{vw} + u_{ww})$$

Plug this into the wave equation:

$$u_{tt} = \underbrace{c^2}_{\text{red}} u_{xx}$$

$$\Rightarrow \underbrace{c^2}_{\text{green}} (u_{vv} - 2u_{vw} + u_{ww})$$

$$= \underbrace{c^2}_{\text{red}} (u_{vv} + 2u_{vw} + u_{ww})$$

$$\Rightarrow u_{vw} = 0$$

We have transformed
the wave equation
into a simpler
equation:

$$\frac{\partial^2 u}{\partial w \partial v} = 0$$