

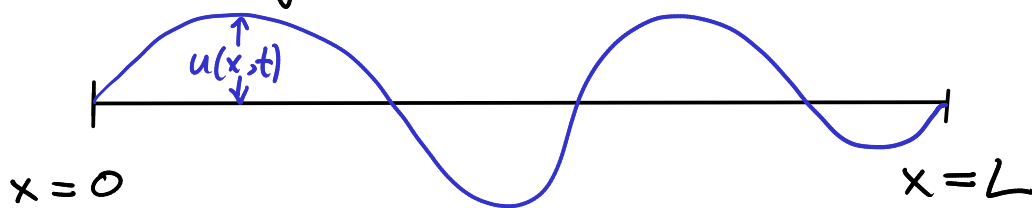
The Wave Equation:  $\frac{\partial^2 u}{\partial t^2} = a^2 \frac{\partial^2 u}{\partial x^2}$

$u$  is a function of position,  $x$ , and of time,  $t$ .

$u$  could represent any number of physical quantities,  
→ displacement of air (sound waves)  
→ displacement of water (water waves)  
→ Electromagnetic fields (EM waves i.e. radio, light, X-ray, etc.)

Main case for today:

$u$  represents the vertical displacement of a vibrating string



We'll use separation of variables and Fourier series, similar to what we did for the heat equation

(Heat  $\frac{\partial u}{\partial t} = \alpha^2 \frac{\partial^2 u}{\partial x^2}$  vs Wave  $\frac{\partial^2 u}{\partial t^2} = a^2 \frac{\partial^2 u}{\partial x^2}$ )  
Very similar but wave is 2nd order in time

Actually, before doing the vibrating string, I'd like to mention a very large class of solutions

"Free wave propagation"

Domain of  $x$  = whole line  $-\infty < x < \infty$   
→ No boundary conditions

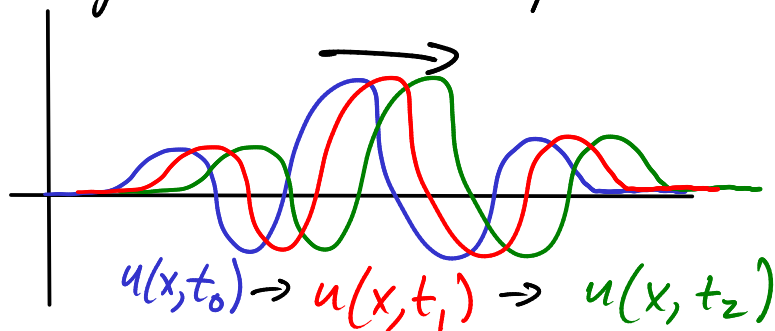
Let  $f(s)$  be any twice differentiable function and consider

$$u(x,t) = f(x-at)$$

$$\frac{\partial^2 u}{\partial t^2} = (-a)^2 f''(x-at) = a^2 \frac{\partial^2 u}{\partial x^2}$$

So  $u(x,t)$  solves wave equation: "Right-moving solution"

$f(s)$  is a "waveform", and plugging in  $s = x - at$  makes a wave that keeps this shape and translates to the right with a speed  $a$ .



Similarly  $f(x+at)$  is a left-moving solution

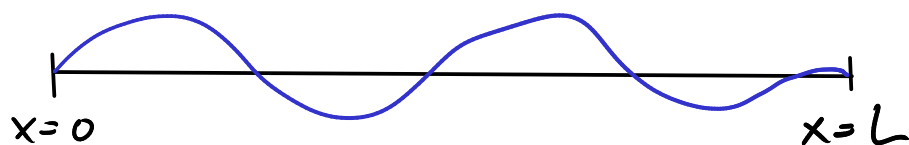
General free wave propagation

$$u(x,t) = f(x-at) + g(x+at)$$

(right mover)      (left mover)

This reveals that the parameter  $a$  is related to the speed of the waves (speed of sound, speed of light, etc)

Vibrating String ( $a$  = speed of wave propagation in string)



Domain of  $x$  :  $0 < x < L$  = length of string

Boundary conditions:  $u(0, t) = 0$  ,  $u(L, t) = 0$   
Ends of string are tied down, eg. string is stretched along a guitar

Initial conditions:  $u(x, 0) = f(x)$  } Need both because  
 $\frac{\partial u}{\partial t}(x, 0) = g(x)$  } equation is second order in  $t$ .

To find fundamental solutions, use separation of variables

Write  $u(x, t) = X(x) T(t)$

$$\frac{\partial^2 u}{\partial t^2} = X T'' \quad \frac{\partial^2 u}{\partial x^2} = X'' T \quad \left( \begin{array}{l} \text{prime denotes} \\ \text{deriv wr.t. } x \text{ or } t \\ \text{as appropriate} \end{array} \right)$$

$$\text{Wave eqn : } \frac{\partial^2 u}{\partial t^2} = a^2 \frac{\partial^2 u}{\partial x^2}$$

$$X T'' = a^2 X'' T$$

$$\frac{X''}{X} = \frac{1}{a^2} \frac{T''}{T}$$

↑  
function of  $x$

↑  
function of  $t$

As with Heat equation, we now argue:

Since LHS doesn't depend on  $t$ , RHS doesn't either  
Since RHS doesn't depend on  $x$ , LHS doesn't either

So Both sides are equal to a constant,  
call it  $-\lambda$

$$\frac{X''}{X} = -\lambda = \frac{1}{a^2} \frac{T''}{T}$$

Two equations  $\begin{cases} X'' + \lambda X = 0 \\ T'' + a^2 \lambda T = 0 \end{cases}$

The boundary conditions  $u(0,t) = 0$        $u(L,t) = 0$   
are satisfied by requiring  $X(0) = 0$        $X(L) = 0$ .

So here  $\begin{cases} X'' + \lambda X = 0, & X(0) = 0, X(L) = 0 \\ T'' + a^2 \lambda T = 0 \end{cases}$

The equation for  $X$  is the exact same  
boundary value - eigenvalue - eigenfunction problem we saw  
in §10.1 and last time in §10.5.

Solution: eigenvalues       $\lambda_n = \left(\frac{n\pi}{L}\right)^2$        $(n=1,2,3,\dots)$   
eigenfunctions       $X_n = \sin \frac{n\pi x}{L}$

Using these eigenvalues, can solve  $T$ -equation:

$$T'' + a^2 \lambda_n T = 0$$

$$T'' + a^2 \left(\frac{n\pi}{L}\right)^2 T = 0$$

$$\Rightarrow T(t) = k_1 \cos \frac{n\pi a t}{L} + k_2 \sin \frac{n\pi a t}{L}$$

$$\text{So } u(x,t) = \left( k_1 \cos \frac{n\pi a t}{L} + k_2 \sin \frac{n\pi a t}{L} \right) \sin \frac{n\pi x}{L}$$

$$\text{Solves } \frac{\partial^2 u}{\partial t^2} = a^2 \frac{\partial^2 u}{\partial x^2}, \quad u(0,t) = 0, \quad u(L,t) = 0.$$

Now we need to get the initial condition  $\begin{cases} u(x,0) = f(x) \\ \frac{\partial u}{\partial t}(x,0) = g(x) \end{cases}$  into the story.

For simplicity, we only consider the case where  $\frac{\partial u}{\partial t}(x,0) = 0$

This means string is "plucked": stretched into shape given by  $u(x,0) = f(x)$ , then released and allowed to vibrate.

We can impose  $\frac{\partial u}{\partial t}(x,0) = 0$  in our separated

solution by imposing  $T'(0) = 0$

$$T = k_1 \cos \frac{n\pi a t}{L} + k_2 \sin \frac{n\pi a t}{L}$$

$$T' = k_1 \frac{n\pi a}{L} \left( -\sin\left(\frac{n\pi a t}{L}\right) \right) + k_2 \frac{n\pi a}{L} \cos \frac{n\pi a t}{L}$$

$$0 = \pi'(0) = k_2 \frac{n\pi a}{L} \quad \text{so need } \boxed{k_2 = 0}.$$

Thus our separable solution is  $u(x,t) = k_1 \cos \frac{n\pi a t}{L} \sin \frac{n\pi x}{L}$

Set  $k_1 = 1$  to get  $u_n(x,t) = \cos \frac{n\pi a t}{L} \sin \frac{n\pi x}{L}$

This solution is called the nth natural mode of vibration

It has spatial period  $\frac{2L}{n}$  = "wavelength"

It has temporal period  $\frac{2L}{na}$  and temporal frequency  $\frac{na}{2L}$

When a string vibrates, it is the temporal frequencies that we hear.

In order to satisfy initial displacement condition, can't use just one natural mode, but some combination of them:

$$u(x,t) = \sum_{n=1}^{\infty} c_n u_n(x,t) = \sum_{n=1}^{\infty} c_n \cos \frac{n\pi a t}{L} \sin \frac{n\pi x}{L}$$

$$u(x,0) = \sum_{n=1}^{\infty} c_n \sin \frac{n\pi x}{L}$$

So to satisfy  $u(x,0) = f(x)$ , let  $c_n$  be the coefficients of the Fourier sine series for  $f(x)$

$$c_n = \frac{2}{L} \int_0^L f(x) \sin \frac{n\pi x}{L} dx \quad \left( \begin{array}{l} \text{Fourier sine series} \\ \text{coefficients} \end{array} \right)$$

Recall: The Fourier sine series is defined as follows:

→ Extend  $f(x)$  on  $0 < x < L$  to an odd function on  $-L < x < L$ , then extend to  $2L$ -periodic function, and take the Fourier series for this extension. Since the function is odd, the Fourier series has only sines.

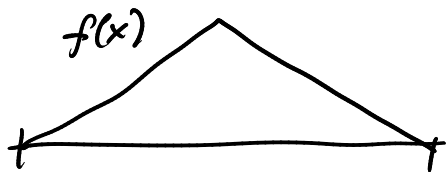
→ Thus it gives a representation of  $f(x)$  on  $0 < x < L$  using only sines.

$$\text{Thus if } f(x) = \sum_{n=1}^{\infty} c_n \sin \frac{n\pi x}{L}$$

$$\text{then } u(x,t) = \sum_{n=1}^{\infty} c_n \cos \frac{n\pi a t}{L} \sin \frac{n\pi x}{L}$$

- Decompose  $f(x)$  into spatial sine terms to determine  $c_n =$  strength of  $n$ th natural mode.
- Each natural mode vibrates with temporal frequency  $\frac{na}{2L}$ .

Eg. solve when  $L=20$  and  $f(x) = \begin{cases} x & 0 < x < 10 \\ 20-x & 10 < x < 20 \end{cases}$



"plucked string"

$$c_n = \frac{2}{20} \int_0^{20} f(x) \sin \frac{n\pi x}{20} dx = \frac{2}{20} \left( \frac{3200}{n^2 \pi^2} \right) \left( \frac{1}{4} \right) \begin{cases} (-1)^{k+1} & n=2k-1 \\ 0 & n=2k \end{cases}$$

$$= \frac{80}{n^2 \pi^2} \begin{cases} (-1)^{k+1} & n=2k-1 \\ 0 & n=2k \end{cases} \quad (\text{Mathematica})$$

$$\text{So } f(x) = \frac{80}{\pi^2} \sum_{k=1}^{\infty} \frac{(-1)^{k+1}}{(2k-1)^2} \sin \frac{(2k-1)\pi x}{20}$$

$$u(x,t) = \frac{80}{\pi^2} \sum_{k=1}^{\infty} \frac{(-1)^{k+1}}{(2k-1)^2} \cos \frac{(2k-1)\pi a t}{20} \sin \frac{(2k-1)\pi x}{20}$$

If we knew eg.  $a=10$  we could plug that in as well.