

THE WAVE EQUATION

WAVE EQUATION

$$\frac{\partial^2 z}{\partial x^2} = \frac{1}{c^2} \frac{\partial^2 z}{\partial t^2}, \quad z = z(x, t)$$

Propagating Waves

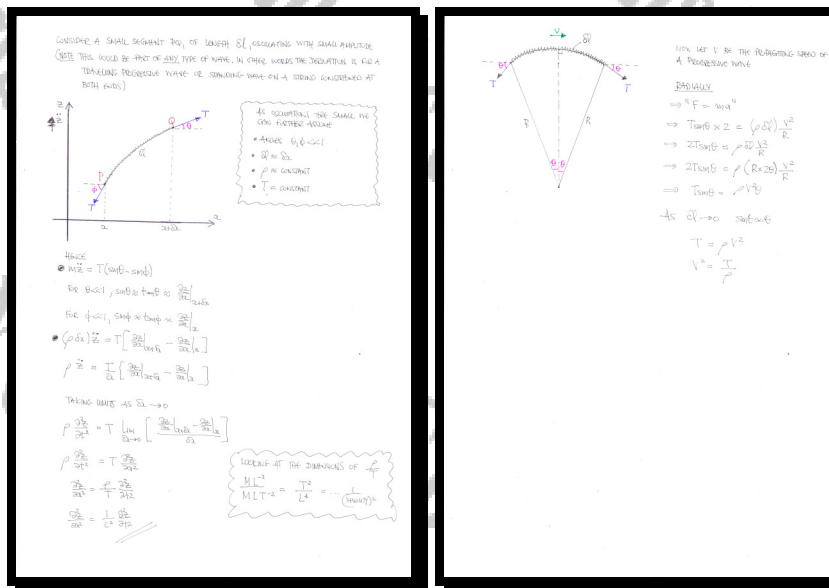
Question 1

It is given that $z = z(x, t)$ satisfies the wave equation

$$\frac{\partial^2 z}{\partial x^2} = \frac{1}{c^2} \frac{\partial^2 z}{\partial t^2}, \quad c > 0.$$

- Derive the above partial differential equation from first principles, for standing waves or propagating waves, where c is a positive constant.
- Show further that if z represents the vertical displacement of propagating wave then c represents the propagating speed.

[proof]



Question 2

It is given that $z = z(x, t)$ satisfies the wave equation

$$\frac{\partial^2 z}{\partial x^2} = \frac{1}{c^2} \frac{\partial^2 z}{\partial t^2}, \quad c > 0,$$

subject to the initial conditions

$$z(x, 0) = F(x) \quad \text{and} \quad \frac{\partial z}{\partial t}(x, 0) = G(x).$$

- a) Derive D'Alembert's solution

$$z(x, t) = \frac{1}{2} F(x - ct) + \frac{1}{2} F(x + ct) + \frac{1}{2c} \int_{x-ct}^{x+ct} G(\xi) d\xi,$$

for $-\infty < x < \infty, t \geq 0$.

It is further given further that

$$F(x) = \begin{cases} 1-x^2 & |x| \leq 1 \\ 0 & |x| > 1 \end{cases} \quad \text{and} \quad G(x) = 0.$$

- b) Indicate in the different regions of the $x-t$ plane expressions for $z(x, t)$.

- c) Sketch the wave profiles for $t = 0$ and $t = \frac{2}{c}$.

[] , solution below

a) Given $\frac{\partial^2 z}{\partial x^2} = \frac{1}{c^2} \frac{\partial^2 z}{\partial t^2}$, subject to the initial conditions $z(x, 0) = F(x)$ and $\frac{\partial z}{\partial t}(x, 0) = G(x)$

STANDARD AUXILIARY EQUATION FOR A SECOND ORDER PDE:

$$\lambda^2 = \frac{1}{c^2} \Rightarrow \lambda = \pm \frac{1}{c}$$

GENERAL SOLUTION:

$$z(x, t) = f(x - ct) + g(x + ct)$$

$$z(x, t) = f(x - ct) + g(\frac{1}{c}x + ct)$$

$$z(x, t) = f(x - ct) + g(\frac{1}{c}x + ct)$$

USING THE CONDITIONS:

$$z(0, 0) = F(0) \Rightarrow f(0) + g(0) = F(0)$$

$$-(0) + g(0) = F(0) \Rightarrow g(0) = F(0)$$

diff w.r.t. x :

$$z_x(x, 0) = -f'(x - ct) + g'(\frac{1}{c}x + ct)$$

$$g'(\frac{1}{c}x + ct) = -f'(x - ct) + g'(0)$$

$$-f'(0) + g'(0) = \frac{1}{c}g'(0)$$

ADDITION & SUBTRACTION OF THE ABOVE EQUATIONS YIELDS:

$$\begin{cases} 2g(0) = F(0) + \frac{1}{c}g'(0) \\ 2f(0) = F(0) - \frac{1}{c}g'(0) \end{cases} \Rightarrow \begin{cases} g(0) = \frac{1}{2}F(0) + \frac{1}{2c}g'(0) \\ f(0) = \frac{1}{2}F(0) - \frac{1}{2c}g'(0) \end{cases}$$

INTEGRATE THESE EQUATIONS TO GET $f(x)$ & $g(x)$:

$$g(x) = \frac{1}{2}F(x) + \frac{1}{2c} \int_0^x g'(t) dt = \frac{1}{2}F(x) + \frac{1}{2c} \int_0^x (f(t) + g(t)) dt = \frac{1}{2}F(x) + \frac{1}{2c} \int_0^x (F(t) - \frac{1}{2c}g'(t) + F(t) + \frac{1}{2c}g'(t)) dt = \frac{1}{2}F(x) + \frac{1}{2c} \int_0^x F(t) dt$$

$$f(x) = \frac{1}{2}F(x) - \frac{1}{2c} \int_0^x g'(t) dt = \frac{1}{2}F(x) - \frac{1}{2c} \int_0^x (f(t) + g(t)) dt = \frac{1}{2}F(x) - \frac{1}{2c} \int_0^x (F(t) - \frac{1}{2c}g'(t) + F(t) + \frac{1}{2c}g'(t)) dt = \frac{1}{2}F(x) - \frac{1}{2c} \int_0^x F(t) dt$$

AS THE ABOVE EXPRESSIONS HOLD FOR ALL x , THEY WILL ALSO HOLD FOR $x < 0$:

$$g(x) = \frac{1}{2}F(x) + \frac{1}{2c} \int_0^x g'(t) dt = \frac{1}{2}F(x) + \frac{1}{2c} \int_{-x}^0 g'(t) dt$$

$$f(x) = \frac{1}{2}F(x) - \frac{1}{2c} \int_0^x g'(t) dt = \frac{1}{2}F(x) - \frac{1}{2c} \int_{-x}^0 g'(t) dt = \frac{1}{2}F(x) - \frac{1}{2c} \int_{-x}^0 (F(t) - \frac{1}{2c}g'(t) + F(t) + \frac{1}{2c}g'(t)) dt = \frac{1}{2}F(x) - \frac{1}{2c} \int_{-x}^0 F(t) dt$$

COMBINING WE HAVE:

$$z(x, 0) = f(x, 0) + g(x, 0) = \frac{1}{2}[F(x) + F(x)] + \frac{1}{2c} \int_{-x}^x F(t) dt$$

b) Now $G(x) = 0 \Rightarrow F(x) = \begin{cases} 0 & |x| > 1 \\ 1-x^2 & |x| \leq 1 \end{cases}$

DRAW THE CHARACTERISTICS IN AN $x-t$ INTERVAL I (NOTICE THAT $|x| \leq 1$ MEANS $-1 \leq x \leq 1$) PASSING THROUGH THE CRITICAL VALUES OF x ($x = \pm 1$ OR $x = \pm \frac{2}{c}$)

IN REGION A: $x = -t$

IN REGION B: $x = -t - \frac{2}{c}$

IN REGION C: $x = -t + \frac{2}{c}$

IN REGION D: $x = t - \frac{2}{c}$

IN REGION E: $x = t + \frac{2}{c}$

IN REGION F: $x = t$

IN REGION A, C, E: $z(x, t) = 0$

IN REGION B: $z(x, t) = -f(x - ct) = -F(x - ct)$

IN REGION D: $z(x, t) = f(x - ct) = F(x - ct)$

IN REGION F: $z(x, t) = F(x)$

THE OTHER 2 INTERCEPT VALUES ARE $x = 0$ & $x = \frac{2}{c}$

SIMILARLY IN REGIONS B, D, E, F:

$$x = -t - \frac{2}{c} \Rightarrow F(-t - \frac{2}{c})$$

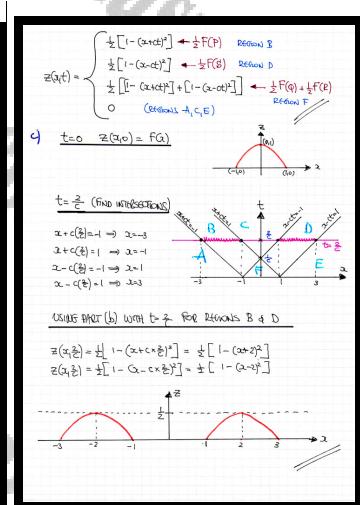
$$x = -t + \frac{2}{c} \Rightarrow F(-t + \frac{2}{c})$$

$$x = t - \frac{2}{c} \Rightarrow F(t - \frac{2}{c})$$

$$x = t + \frac{2}{c} \Rightarrow F(t + \frac{2}{c})$$

THESE ARE NOT THE ONLY OTHER VALUES SINCE $x = 0$ & $x = \frac{2}{c}$ ARE ALSO CRITICAL POINTS.

THREE IS NOTHING SPECIAL ABOUT THE POINTS $(0, 0)$ & $(\frac{2}{c}, \frac{2}{c})$, SO WE MAY DROPOUT THE SUBSCRIPTS AND SIMPLIFY:

$$z(x, t) = \frac{1}{2} [F(x - ct) + F(x + ct)] + \frac{1}{2c} \int_{x-ct}^{x+ct} F(\xi) d\xi$$


Question 3

It is given that $z = z(x, t)$ satisfies the wave equation

$$\frac{\partial^2 z}{\partial x^2} = \frac{1}{c^2} \frac{\partial^2 z}{\partial t^2}, \quad c > 0,$$

subject to the initial conditions

$$z(x, 0) = F(x) \quad \text{and} \quad \frac{\partial z}{\partial t}(x, 0) = G(x).$$

- a) Derive D'Alembert's solution

$$z(x, t) = \frac{1}{2} F(x - ct) + \frac{1}{2} F(x + ct) + \frac{1}{2c} \int_{x-ct}^{x+ct} G(\xi) d\xi,$$

for $-\infty < x < \infty, t \geq 0$.

- b) Given further that

$$F(x) = \begin{cases} 1 & |x| \leq 1 \\ 0 & |x| > 1 \end{cases} \quad \text{and} \quad G(x) = 0,$$

sketch the wave profiles for $t = \frac{n}{c}$, $n = 0, 1, 2, 3, 4$.

[] , solution below

a) SOLVING $\frac{\partial^2 z}{\partial x^2} = \frac{1}{c^2} \frac{\partial^2 z}{\partial t^2}$ FOR $z = z(x, t)$
 SUBJECT TO THE INITIAL CONDITIONS $z(x, 0) = F(x)$
 $\frac{\partial z}{\partial t}(x, 0) = G(x)$

AUXILIARY EQUATION FOR A SECOND ORDER PDE IS
 $\lambda^2 = \frac{1}{c^2}$ (CLEARING THE COMMA ON $\frac{\partial^2 z}{\partial t^2}$)
 $\lambda = \pm \frac{1}{c}$

GENERAL SOLUTION IS
 $z(x, t) = f(x - ct) + g(x + ct)$
 $z(x, t) = f(x - ct) + g(2x - ct)$

APPLYING CONDITIONS
 $z(x, 0) = F(x) \quad \Rightarrow \quad f(x) = F(x)$
 $f(x) + g(0) = F(x) \quad \Rightarrow \quad g(0) = F(x) - f(x)$
 $f'(x) + g'(0) = F'(x) \quad \text{DIFFERENTIATE w.r.t. } x$
 $f'(x) + g'(0) = F'(x) \quad \Rightarrow \quad g'(0) = F'(x) - f'(x)$

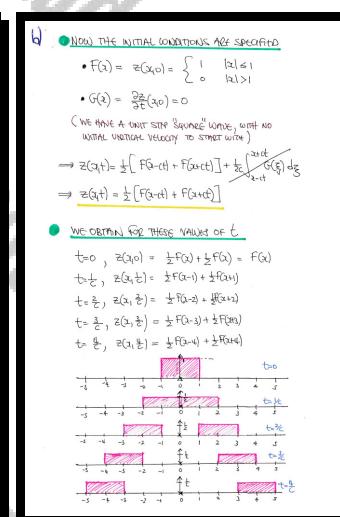
ADDING AND SUBTRACTING
 $2f(x) = f(x) - \frac{1}{c}g(0) \quad \Rightarrow \quad f(x) = F(x) - \frac{1}{c}G(x)$
 $2g(x) = F(x) + \frac{1}{c}g(0) \quad \Rightarrow \quad g(x) = F(x) + \frac{1}{c}G(x)$

b) NOW THE INITIAL CONDITIONS ARE SPECIFIED
 $f(x) = z(x, 0) = \begin{cases} 1 & |x| \leq 1 \\ 0 & |x| > 1 \end{cases}$
 $g(x) = \frac{\partial z}{\partial t}(x, 0) = 0$
 (WE HAVE A UNIT VELOCITY SINCE "WAVE" WITH NO INITIAL VERTICAL VELOCITY TO START WITH)

NOTE HERE THAT
 $\frac{\partial}{\partial t} \left[\int_0^x f(t) dt \right] = f(x)$

NOW THE ABOVE RELATIONSHIPS HOLD FOR ALL x , AND IN PARTICULAR THEY WILL HOLD FOR $(x-ct)$ & $(x+ct)$
 $\Rightarrow z(x-ct) = \frac{1}{2} F(x-ct) - \frac{1}{2c} \int_{x-ct}^{x+ct} G(\xi) d\xi = \frac{1}{2} F(x-ct) - \frac{1}{2c} \int_{x-ct}^{x+ct} G(\xi) d\xi$
 $g(x+ct) = \frac{1}{2} F(x+ct) + \frac{1}{2c} \int_{x-ct}^{x+ct} G(\xi) d\xi$

FINALLY WE TAKE OUR WORKING RESULT
 $\Rightarrow z(x-t) = f(x-ct) + g(x+ct)$
 $\Rightarrow z(x-t) = \frac{1}{2} F(x-ct) + \frac{1}{2c} \int_{x-ct}^{x+ct} G(\xi) d\xi + \frac{1}{2} F(x+ct) + \frac{1}{2c} \int_{x-ct}^{x+ct} G(\xi) d\xi$
 $\Rightarrow z(x-t) = \frac{1}{2} [F(x-ct) + F(x+ct)] + \frac{1}{2c} \int_{x-ct}^{x+ct} G(\xi) d\xi$



Question 4

It is given that $z = z(x, t)$ satisfies the wave equation

$$\frac{\partial^2 z}{\partial x^2} = \frac{1}{c^2} \frac{\partial^2 z}{\partial t^2}, \quad c > 0,$$

subject to the initial conditions

$$z(x, 0) = F(x) \quad \text{and} \quad \frac{\partial z}{\partial t}(x, 0) = G(x).$$

- a) Derive D'Alembert's solution

$$z(x, t) = \frac{1}{2} F(x - ct) + \frac{1}{2} F(x + ct) + \frac{1}{2c} \int_{x-ct}^{x+ct} G(\xi) d\xi,$$

for $-\infty < x < \infty, t \geq 0$.

It is further given further that

$$F(x) = \begin{cases} 1-x^2 & |x| \leq 1 \\ 0 & |x| > 1 \end{cases} \quad \text{and} \quad G(x) = 0.$$

- b) Indicate in the different regions of the $x-t$ plane expressions for $z(x, t)$.

- c) Given that $t = T > \frac{1}{c}$, determine expressions for $z(x, t)$.

solution below

a) $\frac{\partial^2 z}{\partial t^2} = \frac{1}{c^2} \frac{\partial^2 z}{\partial x^2}$ SUBJECT TO THE INITIAL CONDITIONS $\begin{cases} z(x, 0) = F(x) \\ \frac{\partial z}{\partial t}(x, 0) = G(x) \end{cases}$

- SIMPLIFIED AUXILIARY EQUATION FOR THE 2nd ORDER ODE:
$$\frac{d^2 z}{dt^2} = \frac{1}{c^2} \frac{d^2 z}{dx^2} \quad \text{GENERAL SOLUTION}$$

$$z(x, t) = C_1(x-ct) + C_2(x+ct)$$

$$z(x, t) = f(x-ct) + g(x+ct)$$

- Now
$$\begin{cases} z(x, 0) = F(x) \\ \frac{\partial z}{\partial t}(x, 0) = G(x) \end{cases} \quad \begin{cases} \frac{\partial z}{\partial t} = -C_1 c(x-ct) + C_2 c(x+ct) \\ \frac{\partial z}{\partial t}(x, 0) = G(x) \end{cases}$$

$$\begin{aligned} \frac{\partial z}{\partial t} &= -C_1 c(x-ct) + C_2 c(x+ct) \\ f'(x) + g'(x) &= \frac{1}{c} G(x) \end{aligned}$$

$$f'(x) + g'(x) = \frac{1}{c} G(x)$$

- ABSOLUTELY SUBTRACTING YIELDS
$$\begin{aligned} 2g(x) &= F(x) + \frac{1}{c} G(x) \\ 2g(x) &= F(x) - \frac{1}{c} G(x) \Rightarrow g(x) = \frac{1}{2} F(x) + \frac{1}{2c} G(x) \\ g(x) &= \frac{1}{2} F(x) + \frac{1}{2c} \int_0^x G(\xi) d\xi \end{aligned}$$

- AS THE ABOVE TWO EQUATIONS PARTICULAR RELATE TO $x-ct$
$$\begin{aligned} z(x, t) &= \frac{1}{2} F(x-ct) + \frac{1}{2} F(x+ct) + \frac{1}{2c} \int_{x-ct}^{x+ct} G(\xi) d\xi \\ f(x-ct) + \frac{1}{2} F(x+ct) - \frac{1}{2c} \int_0^{x+ct} G(\xi) d\xi &= \frac{1}{2} F(x-ct) + \int_{x-ct}^x G(\xi) d\xi \end{aligned}$$

- $z(x, t) = \frac{1}{2} F(x-ct) + \frac{1}{2} F(x+ct) + \frac{1}{2c} \int_{x-ct}^{x+ct} G(\xi) d\xi$

b) $G(x) = 0 \quad F(x) = \sum_{i=1}^{\infty} \frac{b_i x^i}{i-2}$

DRAW THE CHARACTERISTICS IN A 2D-DIAGRAM, i.e. LINES WITH GRADIENT $\pm \frac{1}{c}$ PASSING THROUGH THE CENTRAL POINTS OF x_3 AT $x=ct$

- $\frac{\partial z}{\partial t}(x, t) = 0$ IN REGIONS A, C, E, G, I, K, L, M, N, P, Q, R, S, T, U, V, W, X, Y, Z
- $\frac{\partial z}{\partial t}(x, t) = \pm \frac{1}{c}(x-ct)$ IN REGION B : $z(x, t) = \frac{1}{2}[(1-(x-ct)^2)]$
- IN REGION D : $z(x, t) = \frac{1}{2}[(1-(x+ct)^2)]$
- IN REGION F : $z(x, t) = \frac{1}{2}[(1-(ct-x)^2)(1-(x+ct)^2)]$
- IN REGION ACE : $z(x, t) = 0$

IN REGION B : $z(x, t) = \frac{1}{2}[(1-(x-ct)^2)]$

IN REGION D : $z(x, t) = \frac{1}{2}[(1-(x+ct)^2)]$

IN REGION F : $z(x, t) = \frac{1}{2}[(1-(ct-x)^2)(1-(x+ct)^2)]$

IN REGION ACE : $z(x, t) = 0$

IN REGION B : $z(x, t) = \frac{1}{2}[(1-(x-ct)^2)]$

IN REGION D : $z(x, t) = \frac{1}{2}[(1-(x+ct)^2)]$

IN REGION F : $z(x, t) = \frac{1}{2}[(1-(ct-x)^2)(1-(x+ct)^2)]$

IN REGION ACE : $z(x, t) = 0$

$\therefore z(x, t) = 0$ IF $|x| < -ct$ OR $x > ct$ OR $1-c^2 < x < -ct$

IF $|x| > 1+cT$ OR $|x| < cT-1$

Question 5

It is given that $z = z(x, t)$ satisfies the wave equation

$$\frac{\partial^2 z}{\partial x^2} = \frac{1}{c^2} \frac{\partial^2 z}{\partial t^2}, \quad c > 0,$$

subject to the initial conditions

$$z(x, 0) = F(x) \quad \text{and} \quad \frac{\partial z}{\partial t}(x, 0) = G(x).$$

- a) Derive D'Alembert's solution

$$z(x, t) = \frac{1}{2} F(x - ct) + \frac{1}{2} F(x + ct) + \frac{1}{2c} \int_{x-ct}^{x+ct} G(\xi) d\xi,$$

for $-\infty < x < \infty, t \geq 0$.

It is further given further that

$$F(x) = \begin{cases} 1 - |x| & |x| \leq 1 \\ 0 & |x| > 1 \end{cases} \quad \text{and} \quad G(x) = 0.$$

- b) Indicate in the different regions of the $x-t$ plane expressions for $z(x, t)$.

- c) Sketch the wave profiles for $t = 0$ and $t = \frac{1}{2c}$.

solution below

a) Now $\frac{\partial^2 z}{\partial x^2} = \frac{1}{c^2} \frac{\partial^2 z}{\partial t^2}$ SUBJECT TO THE INITIAL CONDITIONS
 $\frac{\partial z}{\partial t}(x, 0) = G(x)$

AUXILIARY EQUATION FOR A STANDARD 2ND ORDER DE IS
 $\ddot{z}(t) = \frac{1}{c^2} \ddot{x}(t)$ $\Rightarrow \ddot{z}(t) = \pm \frac{1}{c} t$

GENERAL SOLUTION
 $z(x, t) = \frac{1}{2} F(x - ct) + \frac{1}{2} F(x + ct) + \frac{1}{2c} \int_{x-ct}^{x+ct} G(\xi) d\xi$

$\ddot{z}(t) = \ddot{F}(t) + \ddot{G}(t)$
 $F(t) = \int F(0) + \frac{1}{2} t$
 $\ddot{F}(t) = -cF'(0) + \frac{1}{2} c$
 $G(t) = \int G(0) + \frac{1}{2} t$
 $\ddot{G}(t) = -cG'(0) + \frac{1}{2} c$

$z(x, 0) = F(x) + G(x)$
 $\ddot{z}(0) = -cF'(0) + \frac{1}{2} c$
 $F'(0) = 0$
 $-cF'(0) = 0$
 $F(0) = 0$
 $\ddot{F}(0) = 0$

$z(x, 0) = F(x) + \frac{1}{2} G(0)$
 $\ddot{z}(0) = -cF'(0) + \frac{1}{2} c$
 $F'(0) = 0$
 $-cF'(0) = 0$
 $F(0) = 0$
 $\ddot{F}(0) = 0$

ABSTRACT AND SUBSTITUTING THE ABOVE CONDITIONS YIELDS
 $z(x, 0) = F(x) + \frac{1}{2} G(0)$
 $\ddot{z}(0) = -cF'(0) + \frac{1}{2} c$
 $F(x) = F(x) - \frac{1}{2} G(0)$
 $\ddot{F}(0) = -cF'(0) - \frac{1}{2} c$

$\ddot{z}(0) = \frac{1}{2} F(0) + \frac{1}{2} \int_0^x G(\xi) d\xi$
 $F(0) = \frac{1}{2} F(0) - \frac{1}{2} \int_0^x G(\xi) d\xi$

AS THE ABOVE TWO FOR ALL x , THEY IMPLY THAT FOR $x > ct$
 $F(x-ct) = \frac{1}{2} F(x-ct) - \frac{1}{2} \int_0^{x-ct} G(\xi) d\xi = \frac{1}{2} F(x-ct) + \frac{1}{2} \int_{x-ct}^0 G(\xi) d\xi$
 $F(x+ct) = \frac{1}{2} F(x+ct) + \frac{1}{2} \int_{x+ct}^0 G(\xi) d\xi$

THIS IS
 $\ddot{z}(x, t) = F(x-ct) + G(x+ct)$
 $\ddot{z}(x, t) = \frac{1}{2} [F(x-ct) + F(x+ct)] + \frac{1}{2c} \int_{x-ct}^{x+ct} G(\xi) d\xi$
 AS REQUIRED

b) NOW $F(x) = \begin{cases} 1 - |x| & |x| \leq 1 \\ 0 & |x| > 1 \end{cases}$ $G(x) = 0$

DRAW THE CHARACTERISTICS, i.e. LINES WITH GRADIENT $\pm \frac{1}{c}$ IN THE $x-t$ PLANE, PASSING THROUGH THE CRITICAL VALUES OF $F(x)$ ON THE x AXES ($x = \pm 1$)

$x-t$ PLANE

$z(x, t) = \frac{1}{2} [F(x-ct) + F(x+ct)] + \frac{1}{2c} \int_{x-ct}^{x+ct} G(\xi) d\xi$

IN REGIONS A, C, E, $z(x, t) = 0$. AS BOTH 'ROTATING' LINES ARE TYPICAL POINTS IN THESE REGIONS AND UP/DOWN/CROSSING THE x AXIS, $F(x) = 0$.

IN REGION B,
 $t - t_2 = \frac{1}{c}(x - x_2)$
 $t_2 = x - x_2$
 $x = x_2 + ct$ (P)
 THE OTHER 3, INDEPENDENT NO CONTRIBUTION

IN REGION D,
 $t - t_4 = \frac{1}{c}(x - x_4)$
 $t_4 = x - x_4$
 $x = x_4 - ct$ (R)
 THE OTHER 3, INDEPENDENT HAS ZERO CONTRIBUTION

SKETCH IN REGION P
 $x = x_2 + ct$ (P)
 $x = x_4 - ct$ (R)

AS THERE IS NOTHING SPECIAL ABOUT THESE POINTS, DROP THE SUBSCRIPTS AND SUMMARISE

$z(x, t) = \frac{1}{2} [F(x-ct) + F(x+ct)] + \frac{1}{2c} \int_{x-ct}^{x+ct} G(\xi) d\xi$

REGIONS:
 B: $\frac{1}{2} [F(x-ct) + F(x+ct)]$
 D: $\frac{1}{2c} \int_{x-ct}^{x+ct} G(\xi) d\xi$
 F: $\frac{1}{2} [F(x-ct) + F(x+ct)]$

Question 6

It is given that $z = z(x, t)$ satisfies the wave equation

$$\frac{\partial^2 z}{\partial x^2} = \frac{1}{c^2} \frac{\partial^2 z}{\partial t^2}, \quad c > 0,$$

subject to the initial conditions

$$z(x, 0) = F(x) \text{ and } \frac{\partial z}{\partial t}(x, 0) = G(x).$$

- a) Derive D'Alembert's solution

$$z(x, t) = \frac{1}{2} F(x - ct) + \frac{1}{2} F(x + ct) + \frac{1}{2c} \int_{x-ct}^{x+ct} G(\xi) d\xi,$$

for $-\infty < x < \infty$, $t \geq 0$.

- b) Given further that

$$F(x) = 0 \quad \text{and} \quad G(x) = \begin{cases} 1 & |x| \leq 1 \\ 0 & |x| > 1 \end{cases}$$

sketch the wave profiles for $t = \frac{n}{c}$, $n = 0, 1, 2$.

solution below

a)

$\frac{\partial^2 z}{\partial x^2} = \frac{1}{c^2} \frac{\partial^2 z}{\partial t^2}$ SUBJECT TO THE INITIAL CONDITIONS $z(x, 0) = F(x)$
 $\frac{\partial z}{\partial t}(x, 0) = G(x)$

AUXILIARY EQUATION
 $\lambda^2 = \frac{1}{c^2}$
 $\lambda = \pm \frac{1}{c}$

D'ALEMBERT SOLUTION
 $z(x, t) = \frac{1}{2} F(x - ct) + \frac{1}{2} F(x + ct)$
 $z(x, t) = \frac{1}{2} F(x - ct) + g(x + ct)$

i) $z(x, 0) = F(x)$
 $F(x) + g(x) = F(x)$
 \downarrow
 $F(x) + g(x) = F(x)$

ii) $\frac{\partial z}{\partial t}(x, 0) = G(x)$
 $\frac{\partial}{\partial t} \left(\frac{1}{2} F(x - ct) + g(x + ct) \right) = G(x)$
 $-c F'(x - ct) + g'(x + ct) = G(x)$
 $-c F'(x) + g'(x) = \frac{1}{c} G(x)$

Thus
 $\begin{cases} F(x) = F(x) - \frac{1}{c} G(x) \\ g(x) = F(x) + \frac{1}{c} G(x) \end{cases} \Rightarrow \begin{cases} F(x) = \frac{1}{2} F(x) - \frac{1}{2c} G(x) \\ g(x) = \frac{1}{2} F(x) + \frac{1}{2c} G(x) \end{cases}$

so $\begin{aligned} F(x) &= \frac{1}{2} F(x) - \frac{1}{2c} \int_0^{x-ct} G(\xi) d\xi \\ g(x) &= \frac{1}{2} F(x) + \frac{1}{2c} \int_0^{x+ct} G(\xi) d\xi \end{aligned}$

As THE ABOVE HOLD FOR ALL x
 $\begin{aligned} F(x-ct) &= \frac{1}{2} F(x-ct) - \frac{1}{2c} \int_0^{x-ct} G(\xi) d\xi = \frac{1}{2} F(x-ct) + \frac{1}{2c} \int_{x-ct}^0 G(\xi) d\xi \\ g(x+ct) &= \frac{1}{2} F(x+ct) + \frac{1}{2c} \int_0^{x+ct} G(\xi) d\xi \end{aligned}$

$\therefore z(x, t) = \frac{1}{2} [F(x-ct) + F(x+ct)] + \frac{1}{2c} \int_{x-ct}^{x+ct} G(\xi) d\xi$

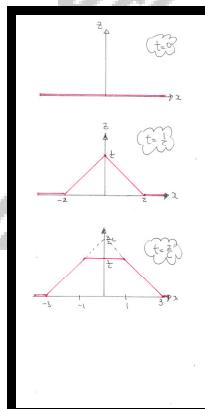
b)

$F(x) = z(x, 0) = 0$ NO INITIAL POSITION DISPLACEMENT
 $G(x) = \frac{\partial z}{\partial t}(x, 0) = \begin{cases} 1 & |x| \leq 1 \\ 0 & |x| > 1 \end{cases}$ INITIAL VIBRATIONAL PROFILE OF 1 UNIT IS PICTURED IN THE SECOND PICTURE

$z(x, t) = \frac{1}{2} [F(x-ct) + F(x+ct)] + \frac{1}{2c} \int_{x-ct}^{x+ct} G(\xi) d\xi$

$z(x, t) = \frac{1}{2c} \int_{x-ct}^{x+ct} G(\xi) d\xi$

- $t=0$ $z(x, 0) = \frac{1}{2c} \int_{x-0}^{x+0} G(\xi) d\xi = 0$
- $t=\frac{1}{c}$ $z(x, \frac{1}{c}) = \frac{1}{2c} \int_{x-\frac{1}{c}}^{x+\frac{1}{c}} G(\xi) d\xi = \dots$
 - IF $x > 2$ $\Rightarrow \frac{1}{2c} \int_{x-2}^x 0 d\xi = 0$
 - IF $2 < x < 0$ $\Rightarrow \frac{1}{2c} \int_x^0 0 d\xi = 0$
 - IF $0 < x < 2$ $\Rightarrow \frac{1}{2c} \int_0^x 1 d\xi = \frac{1}{2c} [x] = \frac{1}{2c} (2-x)$
 - IF $-2 < x < 0$ $\Rightarrow \frac{1}{2c} \int_{-2}^x 1 d\xi = \frac{1}{2c} [(x+2)-(-2)] = \frac{1}{2c} (2x+4)$
- $t=\frac{2}{c}$ $z(x, \frac{2}{c}) = \frac{1}{2c} \int_{x-\frac{2}{c}}^{x+\frac{2}{c}} G(\xi) d\xi = \dots$
 - IF $x > 4$ $\Rightarrow \frac{1}{2c} \int_{x-4}^x 0 d\xi = 0$
 - IF $4 < x < 2$ $\Rightarrow \frac{1}{2c} \int_x^4 0 d\xi = 0$
 - IF $2 < x < 0$ $\Rightarrow \frac{1}{2c} \int_0^x 1 d\xi = 0$
 - IF $-2 < x < 0$ $\Rightarrow \frac{1}{2c} \int_{-2}^x 1 d\xi = \frac{1}{2c} [(x+2)-(-2)] = \frac{1}{2c} (2x+4)$
 - IF $-4 < x < -2$ $\Rightarrow \frac{1}{2c} \int_{-4}^{-2} 1 d\xi = \frac{1}{2c} [(-2)-(-4)] = \frac{1}{2c} (2)$
- $t=-3$ $z(x, -3) = \frac{1}{2c} \int_{x-(-3)}^{x-(-3)} G(\xi) d\xi = \frac{1}{2c} (6)$



Question 7

It is given that $z = z(x, t)$ satisfies the wave equation

$$\frac{\partial^2 z}{\partial x^2} = \frac{1}{c^2} \frac{\partial^2 z}{\partial t^2}, \quad c > 0,$$

subject to the initial conditions

$$z(x, 0) = 0 \quad \text{and} \quad \frac{\partial z}{\partial t}(x, 0) = G(x).$$

- a) Derive D'Alembert's solution

$$z(x, t) = \frac{1}{2c} \int_{x-ct}^{x+ct} G(\xi) d\xi,$$

for $-\infty < x < \infty, t \geq 0$.

It is further given further that

$$G(x) = \begin{cases} \cos\left(\frac{1}{2}\pi x\right) & |x| \leq 1 \\ 0 & |x| > 1 \end{cases}$$

- b) Indicate in the different regions of the $x-t$ plane expressions for $z(x, t)$.

solution below

a)

$\frac{\partial z}{\partial x} = \frac{1}{c} \frac{\partial z}{\partial \xi}, \quad z(x_0, 0) = 0, \quad \frac{\partial z}{\partial t}(x_0, 0) = G(x_0)$

This is a second order ODE for the auxiliary function ξ :

$$\frac{d\xi}{dx} = \frac{1}{c}, \quad \xi = \frac{x}{c} + C_1 \Rightarrow \xi = \frac{x}{c} + \frac{t}{c}$$

$$\therefore z(x, t) = f(x+t) + g(x-t)$$

$$G(x) = f(x) + g(x), \quad g(x) = g(x-t)$$

$$\frac{\partial z}{\partial t} = c f'(x) - c g'(x) = G'(x)$$

After integration:

$$f(x) + g(x) = C_2 \quad c f'(x) - c g'(x) = G'(x)$$

$$\frac{df}{dx} = \frac{1}{c}, \quad \frac{dg}{dx} = -\frac{1}{c}$$

$$f(x) + g(x) = C_2 \quad f'(x) - g'(x) = \frac{1}{c} G'(x)$$

Add & subtract:

$$f(x) = \frac{1}{2c} G(2x) \quad \Rightarrow \quad f(x) = \frac{1}{2c} \int_0^x G(\xi) d\xi$$

$$g(x) = \frac{1}{2c} G(2x) \quad \Rightarrow \quad g(x) = \frac{1}{2c} \int_x^\infty G(\xi) d\xi$$

In particular with $x = x_0, t = ct$:

$$f(x_0, t) = \frac{1}{2c} \int_0^{x_0+ct} G(\xi) d\xi$$

$$g(x_0, t) = -\frac{1}{2c} \int_{x_0}^\infty G(\xi) d\xi = -\frac{1}{2c} \int_{x_0}^0 G(\xi) d\xi$$

$$\therefore z(x_0, t) = \frac{1}{2c} G(x_0) + g(x_0)$$

$$z(x_0, t) = \frac{1}{2c} \int_0^{x_0+ct} G(\xi) d\xi + \frac{1}{2c} \int_{x_0}^0 G(\xi) d\xi$$

$$z(x_0, t) = \frac{1}{2c} \int_{x_0-ct}^{x_0+ct} G(\xi) d\xi$$

b) DRAW THE CHARACTERISTICS, i.e. LINES WITH GRADIENT $\pm \frac{1}{c}$. THESE ARE THE CORTICALINES OF $G(x)$ AT $x = \pm t$.

$\therefore z(x_0, t) = 0$ IN REGIONS A, B, D, E, F $\rightarrow \int_0^t \cos\left(\frac{\pi}{2}\frac{\xi}{c}\right) d\xi$

IN REGION C:

$$z(x_0, t) = \frac{1}{2c} \int_{x_0-ct}^{x_0+ct} G(\xi) d\xi = \frac{1}{2c} \times \frac{2}{\pi} \left[\sin\left(\frac{\pi}{2}\frac{\xi}{c}\right) \right]_{x_0-ct}^{x_0+ct}$$

$$= \frac{1}{\pi c} \left[\sin\left(\frac{\pi}{2}\frac{x_0+ct}{c}\right) - \sin\left(\frac{\pi}{2}\frac{x_0-ct}{c}\right) \right]$$

REMOVING THE SUBSCRIPTS & COLLECTING THE RESULTS:

\therefore IN REGION C: $\boxed{z(x_0, t) = \frac{1}{\pi c} \left[\sin\left(\frac{\pi}{2}\frac{x_0+ct}{c}\right) - \sin\left(\frac{\pi}{2}\frac{x_0-ct}{c}\right) \right]}$	\therefore IN REGION A: $\boxed{\frac{1}{2c} \left[\sin\left(\frac{\pi}{2}\frac{x_0+ct}{c}\right) - \right]}$
\therefore IN REGION B: $\boxed{\frac{2}{\pi c} \left[\sin\left(\frac{\pi}{2}\frac{x_0+ct}{c}\right) - \right]}$	\therefore IN REGION D: $\boxed{\frac{1}{\pi c} \left[1 - \sin\left(\frac{\pi}{2}\frac{x_0-ct}{c}\right) \right]}$
\therefore IN REGION E: $\boxed{0}$	\therefore IN REGION F: $\boxed{\frac{1}{\pi c} \left[\sin\left(\frac{\pi}{2}\frac{x_0+ct}{c}\right) - \sin\left(\frac{\pi}{2}\frac{x_0-ct}{c}\right) \right]}$

Question 8

It is given that $z = z(x, t)$ satisfies the wave equation

$$\frac{\partial^2 z}{\partial x^2} = \frac{1}{c^2} \frac{\partial^2 z}{\partial t^2}, \quad c > 0,$$

subject to the initial conditions

$$z(x, 0) = F(x) \quad \text{and} \quad \frac{\partial z}{\partial t}(x, 0) = G(x).$$

- a) Derive D'Alembert's solution

$$z(x, t) = \frac{1}{2} F(x - ct) + \frac{1}{2} F(x + ct) + \frac{1}{2c} \int_{x-ct}^{x+ct} G(\xi) d\xi,$$

for $-\infty < x < \infty, t \geq 0$.

It is further given further that

$$F(x) = \begin{cases} \cos x & |x| < \frac{1}{2}\pi \\ 0 & |x| \geq \frac{1}{2}\pi \end{cases} \quad \text{and} \quad G(x) = 0.$$

- b) Indicate in the different regions of the $x-t$ plane expressions for $z(x, t)$, and hence show that there is a region of $x-t$ plane where $z(x, t)$ represents a stationary wave.

solution below

a) $\frac{\partial^2 z}{\partial x^2} = \frac{1}{c^2} \frac{\partial^2 z}{\partial t^2}$ SUBJECT TO
 $\frac{\partial z}{\partial t}(x, 0) = G(x)$

Auxiliary equations
 $\lambda^2 = \frac{1}{c^2}$
 $\lambda = \pm \frac{1}{c}$

\therefore GENERAL SOLUTION
 $z(x, t) = C_1 \cos(\frac{x}{c} - \frac{t}{c}) + C_2 \sin(\frac{x}{c} - \frac{t}{c})$

APP CONDITIONS
 $z(x, 0) = F(x) \quad \frac{\partial z}{\partial t}(x, 0) = G(x)$

$\Rightarrow C_1 = F(x), \quad C_2 = \frac{1}{c} (G(x) - c F(x))$

$\therefore z(x, t) = F(x) + \frac{1}{c} (G(x) - c F(x)) \cos(\frac{x}{c} - \frac{t}{c})$

THE FOLLOWING REFLECTS THE EQUATIONS

$\left\{ \begin{array}{l} 2C_1 = F(x) \\ 2C_2 = G(x) \end{array} \right. \quad \Rightarrow \quad \left\{ \begin{array}{l} C_1 = \frac{1}{2} F(x) \\ C_2 = \frac{1}{2} G(x) \end{array} \right. \quad \Rightarrow \quad \left\{ \begin{array}{l} z(x, t) = \frac{1}{2} F(x) + \frac{1}{2c} \int_{x-ct}^{x+ct} G(\xi) d\xi \\ z(x, t) = \frac{1}{2} F(x) + \frac{1}{2c} \int_{x-ct}^{x+ct} G(\xi) d\xi \end{array} \right.$

THE ABOVE EQUALS ARE THE ZEROS IN PARTICULAR FOR $x = ct$

$f(x, t) = \frac{1}{2} F(x-ct) - \frac{1}{2c} \int_0^t G(\xi) d\xi = \frac{1}{2} F(x-ct) + \frac{1}{2c} \int_{x-ct}^x G(\xi) d\xi$

$g(x, t) = \frac{1}{2} F(x) + \frac{1}{2c} \int_0^t G(\xi) d\xi$

$\therefore z(x, t) = f(x, t) + g(x, t) = \frac{1}{2} [F(x-ct) + F(x)] + \frac{1}{2c} \int_{x-ct}^{x+ct} G(\xi) d\xi$

b) $z(x, t) = \frac{1}{2} \cos(\frac{x}{c} - \frac{t}{c}) + \frac{1}{2} \cos(\frac{x}{c} + \frac{t}{c}) + \frac{1}{2c} \int_{x-ct}^{x+ct} G(\xi) d\xi$

DRAW THE CHARACTERISTICS, i.e. LINES WITH EQUATION $\frac{x}{c} - \frac{t}{c} = k$ IN THE $x-t$ PLANE, PASSING THROUGH THE CRITICAL VALUE OF $F(x)$ ON THE x AXIS ($x = \pm \frac{1}{2}\pi$)

IN REGIONS A, C, D, $z(x, t) = 0$ AS BOTH "DOTTED" LINES FOR TYPICAL POINTS IN THESE REGIONS MEET OR INTERSECT THE x AXES WHERE $F(x) = 0$

Region B
 $t - t_1 = -\frac{1}{c}(x - x_1)$
 $t = t_1$
 $x_1 = x - ct_1$
 $x = x_1 + ct_1$ (1)
 THE OTHER x_1 WHICH HAS NO CONTRIBUTION

Region D
 $t - t_2 = \frac{1}{c}(x - x_2)$
 $t = t_2$
 $x_2 = x - ct_2$
 $x = x_2 - ct_2$ (2)
 THE OTHER x_2 WHICH HAS NO CONTRIBUTION

SIMILARLY IN REGION E
 $x = x_3 + ct_3$ (3)
 $x = x_3 - ct_3$ (4)

To THERE IS NOTHING SPECIAL ABOUT THESE POINTS SO WE MAY DROP THE SUBSCRIPTS

$z(x, t) = \frac{1}{2} [F(x-ct) + F(x+ct) + \frac{1}{2c} \int_{x-ct}^{x+ct} G(\xi) d\xi]$

\therefore

$\begin{cases} \frac{1}{2} F(t) = \frac{1}{2} \cos(2\pi t/c) & \text{Region A} \\ \frac{1}{2} F(t) = \frac{1}{2} \cos(2\pi t/c) & \text{Region C} \\ \frac{1}{2} [F(t) + F(x)] = \frac{1}{2} [\cos(2\pi t/c) + \cos(2\pi x/c)] & \text{Region D} \\ 0 & \text{Region E} \end{cases}$

Finally using the identity

$\cos A + \cos B = 2 \cos \frac{A+B}{2} \cos \frac{A-B}{2}$

IN REGION F

$z(x, t) = \frac{1}{2} \times 2 \cos \frac{2\pi t/c + 2\pi x/c}{2} \cos \frac{2\pi t/c - 2\pi x/c}{2}$

$z(x, t) = \cos 2\pi \cos(\frac{x+t}{c})$

$z(x, t) = \cos x \cos w(t)$

IE A STANDING WAVE

Question 9

It is given that $z = z(x, t)$ satisfies the wave equation

$$\frac{\partial^2 z}{\partial x^2} = \frac{\partial^2 z}{\partial t^2},$$

subject to the initial conditions

$$z(x,0) = F(x) \quad \text{and} \quad \frac{\partial z}{\partial t}(x,0) = G(x).$$

a) Derive D'Alembert's solution

$$z(x,t) = \frac{1}{2}F(x-t) + \frac{1}{2}F(x+t) + \frac{1}{2}\int_{x-t}^{x+t} G(\xi) d\xi,$$

for $-\infty < x < \infty$, $t \geq 0$.

b) Given further that

$$F(x) = 0 \quad \text{and} \quad G(x) = \begin{cases} 1 & x < 0 \\ x+1 & x \geq 0 \end{cases},$$

use the method of the characteristics in the $x-t$ plane to solve the equation of part (b) and hence sketch the wave profile when $t = 1$.

solution below

AUXILIARY EQUATION

$$\begin{aligned} \text{a) } \frac{D^2y}{Dt^2} &= \frac{Dy}{Dt} \quad \text{SUBJECT TO THE INITIAL CONDITIONS} \\ &\Rightarrow Q_1(t) = FG(t) \\ &\Rightarrow Q_2(t_0) = G(t_0) \end{aligned}$$

GENERAL SOLUTION

$$y(t) = \frac{1}{2}(-F(t-t) + g(t+t))$$

$$\frac{Dy}{Dt}(t) = \frac{1}{2}(F(t-t) + g(t+t))$$

$$\begin{aligned} \text{E}(y(t)) &= F(t) \\ f(t) + g(t) &= F(t) \\ \frac{Df}{Dt}(t) &= -\frac{Dg}{Dt}(t) + g'(t+2) \\ f(t) + g(t) &= F(t) \\ \frac{Df}{Dt}(t) &= \frac{Dg}{Dt}(t) + g(t+2) \\ f'(t) + g(t) &= F'(t) \\ \frac{Df}{Dt}(t) + g(t) &= F'(t) \end{aligned}$$

THUS

$$\begin{cases} \frac{D^2y}{Dt^2} = F(t) - G(t) \\ y(t) = F(t) + G(t) \end{cases} \Rightarrow \begin{cases} f'(t) = \frac{1}{2}F(t) - \frac{1}{2}G(t) \\ g(t) = F(t) + G(t) \end{cases} \Rightarrow$$

$$\begin{aligned} f(t) &= \frac{1}{2}F(t) - \frac{1}{2}\int_{t_0}^t F(\tau) d\tau \\ g(t) &= \frac{1}{2}F(t) + \frac{1}{2}\int_{t_0}^t G(\tau) d\tau \end{aligned}$$

AS THESE EXPRESSIONS HOLD FOR ALL t ,

$$\begin{aligned} f(t) &= \frac{1}{2}F(t-t) - \frac{1}{2}\int_{t-t}^t F(\tau) d\tau = \frac{1}{2}F(t-t) + \frac{1}{2}\int_{t-t}^{t+2} G(\tau) d\tau \\ f(t+2) &= \frac{1}{2}F(t+2-t) + \frac{1}{2}\int_{t+2-t}^{t+2} G(\tau) d\tau \end{aligned}$$

ANSWER

$$y(t) = \frac{1}{2}(F(t-t) + g(t+t)) = \frac{1}{2}\left[F(t-t) + F(t+2-t)\right] + \frac{1}{2}\int_{t-2}^{t+2} G(\tau) d\tau$$

b) Now $\bar{F}(Q) = 0 \forall x$
 $G(Q) = \begin{cases} 1 & x < 0 \\ x+1 & x \geq 0 \end{cases}$

DRAW LINES WITH GRADIENT ± 1 THROUGH THE ONLY CRITICAL VALUE $x_1 + t = 0$

$\Rightarrow \bar{E}(x, t) = \frac{1}{2} \int_{x-t}^{x+t} G(\xi) d\xi$

For a typical point in region A, $(x_1 + t)$

$$\bar{E}(x_1 + t) = \frac{1}{2} \int_{-x_1}^{x_1+t} x dx = \frac{1}{2} \int_{-x_1}^{x_1+t} \xi d\xi$$

$$= \frac{1}{2} [(x_1 + t)^2 - (x_1 - t)^2]$$

$$= t^2$$

Similarly for a typical point in region B, $(x_2 + t)$

$$\bar{E}(x_2 + t) = \frac{1}{2} \left[\int_{-x_2}^0 x dx + \int_{x_2}^{x_2+t} (\xi - 2x_2) d\xi \right]$$

$$= \frac{1}{2} \left[\int_{-x_2}^0 x dx + \frac{1}{2} [x_2^2 - 2x_2 x_2] \Big|_{x_2}^{x_2+t} \right]$$

$$\begin{aligned}
 &= \frac{1}{2} \left[(0 - G_0 - t_0) \right] + \frac{1}{2} \left[\frac{1}{4}(G_0+t)^2 \right]_{t=t_0}^{t=2t_0+1} \\
 &= \frac{1}{2} \left[\frac{5}{4} - t_0 \right] + \frac{1}{2} \left[(G_0+2t_0+1)^2 - G_0^2 \right] \\
 &= \frac{1}{2} \left[\frac{5}{4} - t_0 \right] + \frac{1}{4} \left[G_0^2 + 4t_0^2 + 4t_0 + 1 - G_0^2 \right] \\
 &= \frac{1}{2}t_0 + \frac{1}{4}(4t_0^2 + 4t_0 + 1) \\
 &= \frac{1}{2}t_0 + \frac{1}{4}(2t_0^2 + 2t_0 + \frac{1}{4}) = \boxed{\frac{1}{2}t_0 + \frac{1}{4}(2t_0 + \frac{1}{2})^2}
 \end{aligned}$$

Find the first critical point in Region C: (x_3, y_3)

$$\begin{aligned}
 Z(x_3, y_3) &= \int_{y_3}^{x_3} (G_0 + t) dt = \left[\frac{1}{2}(G_0 + t)^2 \right]_{y_3, t_3}^{x_3, t_3} = \left[\frac{1}{4}(G_0 + t)^2 \right]_{x_3, t_3}^{x_3, t_3} \\
 &= \frac{1}{4} \left[(x_3 - t_3)^2 - (x_3 + t_3)^2 \right] = \frac{1}{4} \left[-2t_3 \right] [2x_3 + 2] \\
 &= t_3 (2x_3 + 1) = \boxed{t_3 + 2t_3^2}
 \end{aligned}$$

Question 10

It is given that $z = z(x, t)$ satisfies the wave equation

$$\frac{\partial^2 z}{\partial x^2} = \frac{1}{c^2} \frac{\partial^2 z}{\partial t^2}, \quad c > 0,$$

subject to the initial conditions

$$z(x, 0) = F(x) \quad \text{and} \quad \frac{\partial z}{\partial t}(x, 0) = G(x).$$

- a) Derive D'Alembert's solution

$$z(x, t) = \frac{1}{2}F(x - ct) + \frac{1}{2}F(x + ct) + \frac{1}{2c} \int_{x-ct}^{x+ct} G(\xi) d\xi,$$

for $-\infty < x < \infty, t \geq 0$.

It is further given further that

$$G(x) = \begin{cases} \cos x & |x| \leq \frac{\pi}{2} \\ 0 & |x| > \frac{\pi}{2} \end{cases}$$

- b) Indicate in the different regions of the $x-t$ plane expressions for $z(x, t)$.
- c) Show that if $t < \frac{\pi}{2c}$ there exists a range of values of x , over which $z(x, t)$ represents a stationary wave.

solution overleaf

q) $\frac{dy}{dx} = \frac{1}{C} \cdot \frac{\partial g}{\partial x} \Rightarrow y(x) = F(x) + \frac{1}{C} \int_{x_0}^x g(s) ds = G(x)$

* AUXILIARY EQUATION FOR AND CARE RULE: $\begin{cases} y' = \frac{1}{C} \\ y = \pm \frac{1}{C} \end{cases}$

in general solution: $y(x) = \begin{cases} f(x) + g(x) & C > 0 \\ f(x) - g(x) & C < 0 \end{cases}$

$$\begin{aligned} f(x) &= \frac{1}{C} \int_{x_0}^x g(s) ds \\ g(x) &= \begin{cases} f(x) - f(x_0) & C > 0 \\ f(x) + f(x_0) & C < 0 \end{cases} \end{aligned}$$

* APPENDIX

$$\begin{cases} f(x) + g(x) = FG \\ f(x) - g(x) = F(x) \end{cases} \Rightarrow \begin{cases} f'(x) + g'(x) = F'(x) \\ f'(x) - g'(x) = \frac{1}{C} G'(x) \end{cases}$$

* APPENDIX 2 SUBSTITUTION (THEN DIVIDE BY 2)

$$\begin{cases} f(x) = \frac{1}{2} F(x) + \frac{1}{2} CG(x) \\ g(x) = \frac{1}{2} F(x) - \frac{1}{2} CG(x) \end{cases} \Rightarrow$$

* INVERSE

$$\begin{aligned} f(x) &= \frac{1}{2} F(x) + \int_{x_0}^x G(s) ds \\ g(x) &= \frac{1}{2} F(x) - \int_{x_0}^x G(s) ds \end{aligned} \Rightarrow$$

* 10. PROBLEMS WITH $x = 2x+t$

$$\begin{aligned} f(2x+t) &= \frac{1}{2} F(2x+t) + \frac{1}{2} C \int_{x_0}^{2x+t} G(s) ds \\ g(2x+t) &= \frac{1}{2} F(2x+t) - \int_{x_0}^{2x+t} G(s) ds = \frac{1}{2} F(2x+t) + \frac{1}{2} \int_{x_0}^t G(s) ds \end{aligned}$$

* THIS

$$\begin{aligned} \overline{f}(x) &= f(2x+t) + g(2x+t) \\ \overline{z}(x) &= \frac{1}{2} [f(2x+t) + f(2x-t)] + \frac{1}{2} \int_{-t}^{2x} G(s) ds \end{aligned}$$

④ DRAW THE CHARACTERISTICS, IF WAVE WITH SPEED $c = \pm 1$ TRAVELS
THE CRITICAL VALUE OF GQ IS $x = \pm \frac{1}{2}$

⑤ IN REGION **A** $\begin{cases} u(x,t) = 0 \\ \text{zero} \end{cases}$

⑥ IN REGION **B** $\begin{cases} u(x,t) = \sin(\pi x) \\ GQ = 0.5\pi \end{cases}$

⑦ IN REGION **C** $\begin{cases} u(x,t) = \sin(\pi x + \pi) \\ GQ = 1.5\pi \end{cases}$

⑧ IN REGION **D** $\begin{cases} u(x,t) = \sin(\pi x + 2\pi) \\ GQ = 2.5\pi \end{cases}$

⑨ IN REGION **E** $\begin{cases} u(x,t) = \sin(\pi x + 3\pi) \\ GQ = 3.5\pi \end{cases}$

⑩ IN REGION **F** $\begin{cases} u(x,t) = \sin(\pi x + 4\pi) \\ GQ = 4.5\pi \end{cases}$

⑪ IN REGION **G** $\begin{cases} u(x,t) = \sin(\pi x + 5\pi) \\ GQ = 5.5\pi \end{cases}$

⑫ IN REGION **H** $\begin{cases} u(x,t) = \sin(\pi x + 6\pi) \\ GQ = 6.5\pi \end{cases}$

⑬ IN REGION **I** $\begin{cases} u(x,t) = \sin(\pi x + 7\pi) \\ GQ = 7.5\pi \end{cases}$

⑭ IN REGION **J** $\begin{cases} u(x,t) = \sin(\pi x + 8\pi) \\ GQ = 8.5\pi \end{cases}$

b) Region B

$$\tilde{z}(x_0 t_0) = \frac{1}{2C} \int_{x_0 - C t_0}^{x_0 + C t_0} \cos \frac{x}{2C} \, dx = \frac{1}{2C} \left[\frac{\sin(x)}{2C} \right]_{x_0 - C t_0}^{x_0 + C t_0}$$

$$= \frac{1}{2C} \left[\sin(x_0 + C t_0) - \sin(x_0 - C t_0) \right]$$

DECIDING THE SUBSCRIPTS AND COUNTING THE RESULTS.

$$\tilde{z}(x,t) = \begin{cases} 0 & \text{--- --- --- --- --- IN Region A} \\ \frac{1}{2C} \left[\sin(2C(x-t)) \right] & \text{--- --- --- --- IN Region B} \\ \frac{1}{C} & \text{--- --- --- --- IN Region C} \\ \frac{1}{2C} \left[-\sin(x_0 - C t_0) \right] & \text{--- --- --- --- IN Region D} \\ 0 & \text{--- --- --- --- IN Region E} \\ \frac{1}{2C} \left[\sin(x_0 + C t_0) - \sin(x_0 - C t_0) \right] & \text{--- IN Region F} \end{cases}$$

Q) If $t = \frac{1}{\omega}$, then in which quadrant does the vector $\vec{z}(x_t)$ lie?

Sol. We have $\vec{z}(x_t) = \frac{1}{\omega} [\sin(\omega x_t) - i \cos(\omega x_t)]$

The locus of M & N are:

$$M \left(\frac{\sin x_t}{\omega}, \frac{1}{\omega} \right) \text{ & } N \left(\frac{1 - \cos x_t}{\omega}, \frac{1}{\omega} \right)$$

$\sin(A+B) = \sin A \cos B + \cos A \sin B$

$\sin(A-B) = \sin A \cos B - \cos A \sin B$

$\sin(A+B) - \sin(A-B) = 2 \cos A \sin B$

$\boxed{\sin A - \sin B = 2 \cos \frac{A+B}{2} \sin \frac{A-B}{2}}$

Thus in Region F

$$\vec{z}(x_t) = \frac{1}{\omega} [2 \cos \left(\frac{x_t + \pi - x_t}{2} \right) \sin \left(x_t - \pi + x_t \right)]$$

$$\vec{z}(x_t) = \frac{1}{\omega} \cos \pi \sin x_t$$

$$\vec{z}(x_t) = \frac{1}{\omega} \cos \pi \sin x_t$$

It is a shaded unit

Question 11

It is given that $z = z(x, t)$ satisfies the wave equation

$$\frac{\partial^2 z}{\partial x^2} = \frac{1}{c^2} \frac{\partial^2 z}{\partial t^2}, \quad c > 0,$$

subject to the initial conditions

$$z(x, 0) = F(x) \quad \text{and} \quad \frac{\partial z}{\partial t}(x, 0) = G(x).$$

- a) Derive D'Alembert's solution

$$z(x, t) = \frac{1}{2} F(x - ct) + \frac{1}{2} F(x + ct) + \frac{1}{2c} \int_{x-ct}^{x+ct} G(\xi) d\xi,$$

for $-\infty < x < \infty, t \geq 0$.

It is further given further that

$$F(x) = \begin{cases} 1 & |x| \leq 1 \\ 0 & |x| > 1 \end{cases} \quad \text{and} \quad G(x) = 0.$$

- b) Use the result of part (a) with the method of characteristics to determine expressions for

$$z(x, t), \quad \text{for } t < \frac{1}{c}, \quad t = \frac{1}{c} \quad \text{and} \quad t > \frac{1}{c}$$

- c) Sketch the wave profiles for $t = \frac{n}{2c}$, $n = 0, 1, 2, 3$.

solution overleaf

a)

$$\frac{\partial z}{\partial x} = \frac{1}{c^2} \frac{\partial^2 z}{\partial t^2}$$

SUBJECT TO THE INITIAL CONDITIONS $\frac{\partial z}{\partial t}(0) = F(x)$, $\frac{\partial z}{\partial t}(t) = G(x)$

AUXILIARY EQUATION

$$z^2 = \frac{1}{c^2}$$

$$z = \pm \frac{1}{c}$$

GENERAL SOLUTION

$$z(t,x) = f(\frac{x}{c} - ct) + g(\frac{x}{c} + ct)$$

$$z(x,t) = f(x-ct) + g(x+ct)$$

• $\frac{\partial z}{\partial x} = F(x)$

$$f'(x) + g'(x) = F(x)$$

$$\int f'(x) dx + \int g'(x) dx = \int F(x) dx$$

$$f(x) + g(x) = \int F(x) dx$$

• $\frac{\partial z}{\partial t} = G(x)$

$$\frac{\partial}{\partial t} \left(f(\frac{x}{c} - ct) + g(\frac{x}{c} + ct) \right) = G(x)$$

$$-c f'(\frac{x}{c} - ct) + c g'(\frac{x}{c} + ct) = G(x)$$

$$-c f'(\frac{x}{c} - ct) + c g'(\frac{x}{c} + ct) = G(x)$$

$$-f'(\frac{x}{c} - ct) + g(\frac{x}{c} + ct) = \frac{1}{c} G(x)$$

THUS

$$\begin{cases} 2f'(\frac{x}{c} - ct) = F(x) - \frac{1}{c} G(x) \\ 2g(\frac{x}{c} + ct) = F(x) + \frac{1}{c} G(x) \end{cases} \Rightarrow \begin{cases} f(\frac{x}{c} - ct) = \frac{1}{2} F(x) - \frac{1}{2c} G(x) \\ g(\frac{x}{c} + ct) = \frac{1}{2} F(x) + \frac{1}{2c} G(x) \end{cases}$$

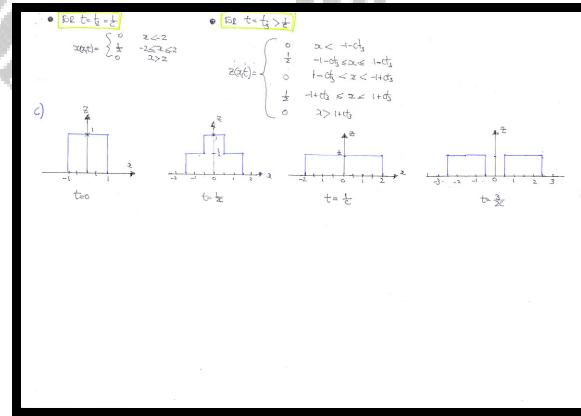
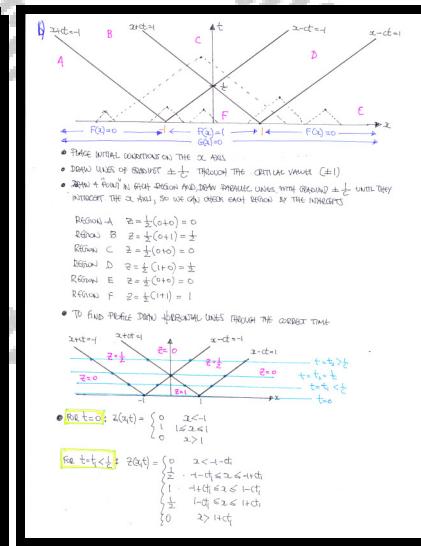
$$f(x) = \frac{1}{2} F(x) - \frac{1}{2c} \int_0^x G(s) ds$$

$$g(x) = \frac{1}{2} F(x) + \frac{1}{2c} \int_0^x G(s) ds$$

AT THE MEANING AND FOR ALL x ,

$$f(x-ct) = \frac{1}{2} F(x-ct) - \frac{1}{2c} \int_0^{x-ct} G(s) ds = \frac{1}{2} F(x-ct) + \frac{1}{2c} \int_{ct}^0 G(s) ds$$

$$g(x+ct) = \frac{1}{2} F(x+ct) + \frac{1}{2c} \int_0^{x+ct} G(s) ds$$

$$\therefore z(x,t) = f(x-ct) + g(x+ct) = \frac{1}{2} [f(x-ct) + F(x+ct)] + \frac{1}{2c} \int_{-ct}^{ct} G(s) ds$$


Question 12

It is given that $u = u(x, t)$ satisfies the wave equation

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

subject to the initial conditions

$$u(x,0) = f(x) \quad \text{and} \quad \frac{\partial u}{\partial t}(x,0) = g(x).$$

- a) Derive D'Alembert's solution

$$u(x,t) = \frac{1}{2}f(x-t) + \frac{1}{2}f(x+t) + \frac{1}{2} \int_{x-t}^{x+t} G(\zeta) d\zeta,$$

for $-\infty < x < \infty$, $t \geq 0$.

It is further given further that

$$f(x) = 0 \quad \text{and} \quad g(x) = \begin{cases} 1-x^2 & |x| \leq 1 \\ 0 & |x| > 1 \end{cases}$$

- b) Use the result of part (a) with the method of characteristics to determine expressions for

$$u(x,t), \quad \text{for } t = \frac{1}{2}, 1, \frac{3}{2}$$

solution below

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

- This is a standard 2nd order PDE with constant coefficients (homogeneous equation) (separating x from t)

$$1 = \lambda^2$$

$$\lambda = \pm 1$$

GENERAL SOLUTION: $u(x,t) = F(x-t) + G(x+t)$

- $\frac{\partial u}{\partial t} = -F(x-t) + G'(x+t)$
- AT THE INITIAL CONDITIONS:

$$\begin{cases} u(x,0) = g(x) \\ \frac{\partial u}{\partial t}(x,0) = f(x) \end{cases} \Rightarrow \begin{cases} F(x) = F(x) + G(x) \\ -F(x) + G'(x) = f(x) \end{cases} \stackrel{\text{DIFFERENTIATE}}{\Rightarrow} \begin{cases} F'(x) = F'(x) + G'(x) \\ G'(x) = -F(x) + f(x) \end{cases} \Rightarrow G(x) = -F(x) + f(x)$$

ADDING & SUBTRACTING VARS

$$\begin{cases} F(x) = \frac{1}{2}[-F(x) - f(x)] \\ G(x) = \frac{1}{2}[-F(x) + f(x)] \end{cases}$$

- INTEGRATE EACH EXPRESSION WITH RESPECT TO x

$$\begin{aligned} F(x) &= -\frac{1}{2}\int F(x) dx - \frac{1}{2}\int f(x) dx \\ G(x) &= \frac{1}{2}\int F(x) dx + \frac{1}{2}\int f(x) dx \end{aligned}$$

IN PARTICULAR, LET $x = 2t$ AND $t = \frac{x}{2}$ IN THE SECOND EQUATION.

$$\begin{aligned} F(x-t) &= \frac{1}{2}F(x-t) - \frac{1}{2}\int_0^{x-t} G(s) ds = \frac{1}{2}F(x-t) + \frac{1}{2}\int_{x-t}^x G(s) ds \\ G(x-t) &= \frac{1}{2}F(x-t) + \frac{1}{2}\int_0^{x-t} G(s) ds \end{aligned}$$

(CONTINUING BELOW)

$$u(x,t) = F(x-t) + G(x+t) = \frac{1}{2}[F(x-t) + f(x-t)] + \frac{1}{2}\int_{x-t}^x G(s) ds$$

b) Now $f(x)=0$ & $g(x)=\begin{cases} -x^2 & |x| \leq 1 \\ 0 & |x| > 1 \end{cases}$

DRAW THE CHARACTERISTICS i.e. LINES WITH SLOPES ± 1 , IN THE 2nd QUADRANT PASSING THROUGH THE CRITICAL VALUES ON THE x-AXIS ($x=-1, a-1$)

$A: x+3=0$ $B: x+1=0$ $C: x=0$ $D: x-1=0$ $E: x-3=0$

$B(x_1)=0$ $B(x_2)=-1$ $C(x_3)=0$

\bullet DRAW THE REGION OUT OF REGIONS A TO E AS $4x^2 > 1 - x^2$

\bullet $(x_1)^2 = \frac{1}{5}, (x_2)^2 = \frac{1}{3}, (x_3)^2 = 1$

\bullet REGION A: $U_0(x_1) = \frac{1}{2} \int_{-3}^{x_1} 2x \, dx = 0$

\bullet REGION B: $U_0(x_2) = \frac{1}{2} \int_{-1}^{x_2} 2x \, dx = -1/2$

\bullet REGION C: $U_0(x_3) = \int_0^1 1 - x^2 \, dx = 2/3$

\bullet REGION D: $U_0(x_4) = \frac{1}{2} \int_{x_4}^1 1 - x^2 \, dx = 1/2$

\bullet REGION E: $U_0(x_5) = \frac{1}{2} \int_{x_5}^3 1 - x^2 \, dx = 0$

\bullet REGION F: $U_0(x_6) = \frac{1}{2} \int_{-3}^{x_6} 3x \, dx = 1 - \frac{1}{3}$

- DEFINING THE SUBSCRIPTS q SIMPLIFYING THE NEW EQUATION LEVELS

$$u_0(x,t) = \frac{1}{2} \left[\int_{-t}^t -\frac{1}{3} t^3 \right]_{x-t}^{x+t} = \frac{1}{2} \left[(2x-t) - \frac{1}{3}(2x-t)^3 + t - \frac{1}{3}t^3 \right]$$

$$= \frac{1}{6} \left[30xt^2 - 5(2x-t)^3 + t^3 + 2t \right]$$

$$u_0(x,t) = \frac{1}{2} \left[\int_{-t}^t -\frac{1}{3} t^3 \right]_0^1 = \left[-\frac{1}{3}t^3 \right]_0^1 = \frac{1}{3}$$

$$u_0(x,t) = \frac{1}{2} \left[\int_{-t}^t -\frac{1}{3} t^3 \right]_{-t}^t = \frac{1}{2} \left[\frac{2}{3}t^2 - (2x-t)^3 + t^3 \right]$$

$$= \frac{1}{2} \left[2 - 3(2x-t) + 6x^2t^2 \right]$$

$$u_0(x,t) = \frac{1}{2} \left[\int_{-t}^t -\frac{1}{3} t^3 \right]_{-t}^{2t} = \frac{1}{2} \left[(24x^2t^2 - \frac{1}{3}(2x+2t)^3 + 2t^3 + 6x^2t^3) \right]$$

$$= \frac{1}{2} \left[6t^3 + 6x^2t^3 + 6x^2t^3 \right]$$

• DEFINITION OF INTEGRATION WITH INDEXES t = $\frac{1}{2}(1, 1, 1, 1, 1, 1)$

• BY INTEGRATION FOR THE CONSIDERED REGION VARIATION OF CHARGES ON SURFACE

When $t = \frac{1}{2}$, $u_0(x,t) = \begin{cases} \frac{1}{2} [2(2x+1) - (x+1)^3] & -2 \leq x \leq -\frac{1}{2} \\ \frac{1}{2} [2x^3 - 3(2x+1)^2 + 2x^3] & -\frac{1}{2} \leq x \leq \frac{1}{2} \\ \frac{1}{2} [2x^3 + 3(2x+1)^2] & \frac{1}{2} \leq x \leq 2 \end{cases}$

When $t = 1$, $u_0(x,t) = \begin{cases} \frac{1}{2} [2(2x+1) - (x+1)^3] & -2 \leq x \leq 0 \\ \frac{1}{2} [2x^3 - 3(2x+1)^2 + 2x^3] & 0 \leq x \leq 2 \end{cases}$

When $t = 2$, $u_0(x,t) = \begin{cases} \frac{1}{2} [2(2x+1) - (x+1)^3] & -2 \leq x \leq -\frac{1}{2} \\ \frac{1}{2} [2x^3 - 3(2x+1)^2 + 2x^3] & -\frac{1}{2} \leq x \leq \frac{1}{2} \\ \frac{1}{2} [2x^3 + 3(2x+1)^2] & \frac{1}{2} \leq x \leq 2 \end{cases}$

Question 13

It is given that $z = z(x, t)$ satisfies the wave equation

$$\frac{\partial^2 z}{\partial x^2} = \frac{1}{c^2} \frac{\partial^2 z}{\partial t^2}, \quad c > 0,$$

subject to the initial conditions

$$z(x, 0) = F(x) \quad \text{and} \quad \frac{\partial z}{\partial t}(x, 0) = G(x).$$

- a)** Derive D'Alembert's solution

$$z(x, t) = \frac{1}{2}F(x - ct) + \frac{1}{2}F(x + ct) + \frac{1}{2c} \int_{x-ct}^{x+ct} G(\xi) d\xi,$$

for $-\infty < x < \infty$, $t \geq 0$.

It is further given further that

$$F(x) = 0 \quad \text{and} \quad G(x) = \begin{cases} 1 & |x| \leq 1 \\ 0 & |x| > 1 \end{cases}.$$

- b)** Use the result of part (a) with the method of characteristics to determine expressions for

$$z(x, t), \quad \text{for } t = \frac{1}{2c}, \quad t = \frac{1}{c} \quad \text{and} \quad t = \frac{3}{2c}$$

- c)** Sketch the wave profiles for $t = \frac{n}{2c}$, $n = 0, 1, 2, 3$.

 [solution overleaf]

SOLVING THE D.E.

$$\frac{\partial z}{\partial t} = \frac{1}{2} \frac{\partial z}{\partial x} \quad \text{THE AUXILIARY EQUATION} \quad \lambda^2 = \frac{1}{4}$$

$$\lambda = \pm \frac{1}{2}$$

GENERAL SOLUTION CSE

$$z(x,t) = f(-\lambda x + t) + g(\lambda x + t)$$

$$z(x,t) = f(a-x) + g(b+x)$$

TRY AGAIN, $2f'(x) = F(x)$ & $\frac{\partial}{\partial x}(f(x)) = G(x)$

- $f'(x) = F(x)$
- $\frac{\partial}{\partial x}(f(x)) = c_1 f'(x-t) + c_2 g'(x+t)$

$$\Rightarrow f(x) = F(x) \quad \rightarrow \frac{\partial}{\partial x}(f(x)) = \frac{1}{2}F'(x)$$

$$\frac{\partial}{\partial x}(f(x) + g(x)) = \frac{1}{2}F'(x)$$

$$\Rightarrow -f'(x) + g'(x) = \frac{1}{2}G(x)$$

MANIPULATING AS FOLLOWS, BY ADDING & SUBTRACTING THE ABOVE TWO EQUATIONS,

$$\begin{cases} f'(x) = F(x) - \frac{1}{2}G(x) \\ g'(x) = \frac{1}{2}F(x) + \frac{1}{2}G(x) \end{cases} \rightarrow \begin{cases} f(x) = \frac{1}{2}F(x) - \frac{1}{2}G(x) \\ g(x) = \frac{1}{2}F(x) + \frac{1}{2}G(x) \end{cases}$$

INTEGRATE EACH OF THE TWO EQUATIONS w.r.t. x (LINEARIZE RULE)

$$f(x) = \frac{1}{2}F(x) - \frac{1}{2} \int G(x) dx$$

$$g(x) = \frac{1}{2}F(x) + \frac{1}{2} \int G(x) dx$$

AT THIS POINT, SUBTRACT THE TWO EQUATIONS

$$\Rightarrow z(x,t) = -f(x-t) + g(x+t)$$

$$\Rightarrow z(x,t) = -\frac{1}{2}F(x-t) - \frac{1}{2} \int^{x-t} G(s) ds + \frac{1}{2} \int^{x+t} G(s) ds$$

$\Rightarrow z(x,t) = \frac{1}{2} \int^{x+t} [F(x-s) + F(x+s)] ds - \frac{1}{2} \int^{x-t} G(s) ds$

$$\Rightarrow z(x,t) = \frac{1}{2} \left[F(x+t) + F(x-t) \right] + \frac{1}{2} \int^{x+t} G(s) ds + \frac{1}{2} \int^{x-t} G(s) ds$$

$$\Rightarrow z(x,t) = \frac{1}{2} \left[F(x+t) + F(x-t) \right] + \frac{1}{2} \int_{x-t}^{x+t} G(s) ds$$

b) DRAWING AN $x-t$ PLOT

- Place initial conditions: $z(0,0) = 0$
- Draw the characteristic lines of gradient $\pm \frac{1}{2}$ through the initial value at $(0,0)$
- Draw a point in each of the six regions - lines have parallel to the characteristics & find the values at (x,t)

REGION A: $z = \frac{1}{2} \int_0^{x-t} G(s) ds = \frac{1}{2} \int_{x-t}^{x+t} 0 ds = 0$

REGION B: $z = \frac{1}{2} \int_{x-t}^{x+t} G(s) ds = \frac{1}{2} \int_{x-t}^{x+t} 0 ds = \frac{1}{2} \int_{x-t}^{x+t} 1 ds$
 $= \frac{1}{2} \left[\frac{s}{2} \right]_{x-t}^{x+t} = \frac{1}{2} \left[\frac{x+t}{2} - \frac{x-t}{2} \right]$

REGION C: $z = \frac{1}{2} \int_{x-t}^0 G(s) ds = \frac{1}{2} \int_{x-t}^0 G(s) ds = \frac{1}{2} \int_{x-t}^0 1 ds$
 $= \frac{1}{2} \left[s \right]_{x-t}^0 = \frac{1}{2} \left[t + x - \frac{x-t}{2} \right] = \frac{1}{2} \left[\frac{3t}{2} + \frac{x}{2} \right]$

REGION D: $z = \frac{1}{2} \int_x^{x+t} G(s) ds = \frac{1}{2} \int_x^{x+t} G(s) ds = \frac{1}{2} \int_x^{x+t} 1 ds$
 $= \frac{1}{2} \left[\frac{s}{2} \right]_x^{x+t} = \frac{1}{2} \left[\frac{x+t}{2} - \frac{x}{2} \right]$

REGION E: $z = \frac{1}{2} \int_{-t}^0 G(s) ds = \frac{1}{2} \int_{-t}^0 0 ds = \frac{1}{2} \int_{-t}^0 0 ds = 0$

REGION F: $z = \frac{1}{2} \int_{-t}^t G(s) ds = \frac{1}{2} \int_{-t}^t 0 ds = \frac{1}{2} \int_{-t}^t 0 ds = 0$
 $= \frac{1}{2} \left[\frac{s}{2} \right]_{-t}^t = \frac{1}{2} \left[\frac{t}{2} + \frac{-t}{2} \right] = \frac{1}{2} t$

DRAWING THE SURFACE

Finally we find

- $z(x,t) = 0$
- $z(x,t) = \begin{cases} \frac{1}{2}(x+t) & x < -\frac{1}{2} \\ \frac{1}{2}(x-t) & -\frac{1}{2} < x < \frac{1}{2} \\ \frac{1}{2}(1+cx+\frac{1}{2}) & \frac{1}{2} < x < \frac{3}{2} \\ 0 & x > \frac{3}{2} \end{cases}$
- $z(x,t) = \begin{cases} 0 & x < -2 \\ \frac{1}{2}(2x+2) & -2 < x < 0 \\ \frac{1}{2}(2-x) & 0 < x < 2 \\ 0 & x > 2 \end{cases}$
- $z(x,t) = \begin{cases} 0 & x < -\frac{1}{2} \\ \frac{1}{2}(2x+\frac{1}{2}) & -\frac{1}{2} < x < \frac{1}{2} \\ \frac{1}{2}(1+cx+\frac{1}{2}-x) & \frac{1}{2} < x < \frac{3}{2} \\ 0 & x > \frac{3}{2} \end{cases}$

c) FINALLY DRAWING THE WAVE PROFILE

Question 14

It is given that $z = z(x, t)$ satisfies the wave equation

$$\frac{\partial^2 z}{\partial x^2} = \frac{1}{4} \frac{\partial^2 z}{\partial t^2},$$

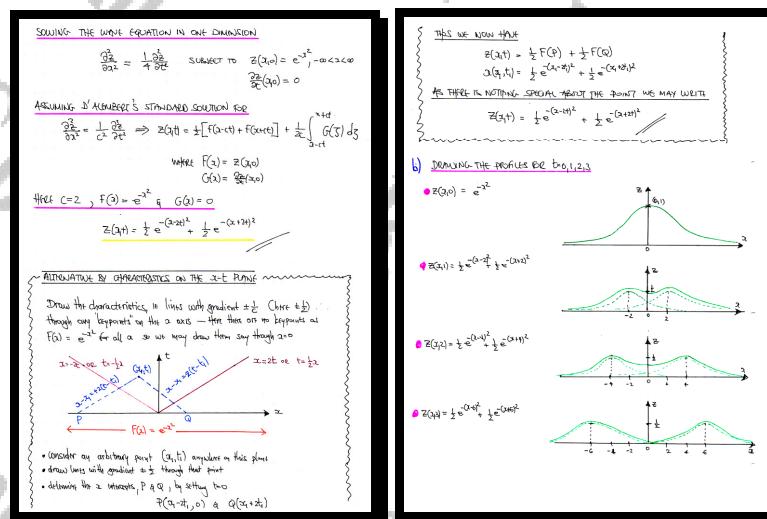
subject to the initial conditions

$$z(x, 0) = e^{-x^2}, \quad -\infty < x < \infty \quad \text{and} \quad \frac{\partial z}{\partial t}(x, 0) = 0.$$

- Determine the solution of this wave equation.
- Sketch the wave profiles for $t = i$, $i = 0, 1, 2, 3$.

You may use without proof the standard D'Alembert's solution for the wave equation.

$$[] , \quad z(x, t) = \frac{1}{2} e^{-(x-2t)^2} + \frac{1}{2} e^{-(x+2t)^2}$$



Question 15

It is given that $z = z(x, t)$ satisfies the wave equation

$$\frac{\partial^2 z}{\partial x^2} = \frac{1}{c^2} \frac{\partial^2 z}{\partial t^2}, \quad c > 0,$$

subject to the initial conditions.

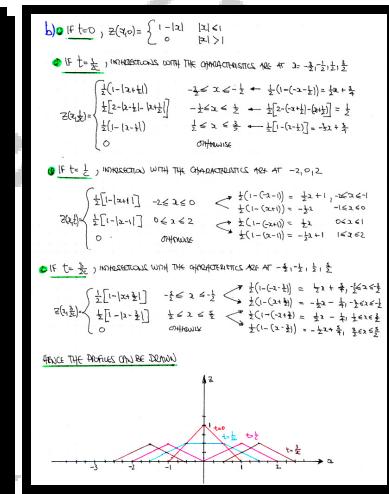
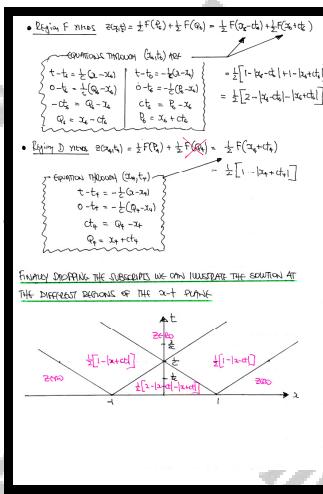
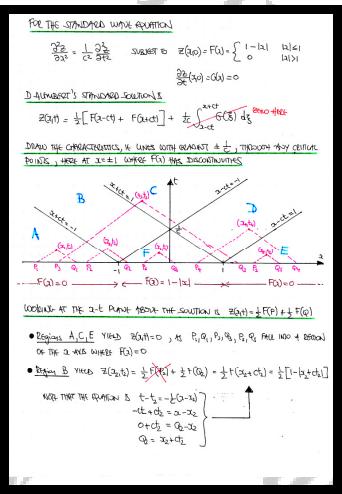
$$z(x, 0) = \begin{cases} 1 - |x| & |x| \leq 1 \\ 0 & |x| > 1 \end{cases} \quad \text{and} \quad \frac{\partial z}{\partial t}(x, 0) = 0.$$

a) Display the values of $z(x, t)$ in the regions of an (x, t) plane diagram.

b) Sketch the wave profiles for $t = 0$, $t = \frac{1}{2c}$, $t = \frac{1}{c}$ and $t = \frac{3}{2c}$.

You may use without proof the standard D'Alembert's solution for the wave equation.

[] , solution below



Question 16

It is given that $z = z(x, t)$ satisfies the wave equation

$$\frac{\partial^2 z}{\partial x^2} = \frac{1}{4} \frac{\partial^2 z}{\partial t^2},$$

subject to the initial conditions.

$$z(x, 0) = 0 \quad \text{and} \quad \frac{\partial z}{\partial t}(x, 0) = \begin{cases} 4 - x^2 & |x| \leq 2 \\ 0 & |x| > 2 \end{cases}.$$

a) Display the values of $z(x, t)$ in the regions of an (x, t) plane diagram.

b) Determine expressions for $z(x, \frac{1}{2})$ and $z(x, \frac{3}{2})$.

You may use without proof the standard D'Alembert's solution for the wave equation.

solution below

a)

$\frac{\partial^2 z}{\partial x^2} = \frac{1}{4} \frac{\partial^2 z}{\partial t^2}$

- $z(x, 0) = F(x) \Rightarrow 0$
- $\frac{\partial z}{\partial t}(x, 0) = G(x) = \int_0^t \sum_{n=0}^{\infty} G_n(s) ds$

D'Alembert's solution:

$$z(x, t) = \frac{1}{2}[F(x+t) + F(x-t)] + \frac{1}{2c} \int_{x-t}^{x+t} G(s) ds$$

HERE $c=2$

DRAW THE CHARACTERISTICS THROUGH THE CRITICAL POINTS, $x=0, \pm 2$, i.e. $x=ct$, $x=2t$, $x=-2t$

PICK TYPICAL POINTS IN THE xt PLANE IN EACH OF THE 6 REGIONS. DRAW THE CHARACTERISTICS THROUGH THE TYPICAL POINT (x, t) .

- Region A: $\frac{\partial z}{\partial t} = 0$
- Region E: $\frac{\partial z}{\partial t} = 0$

b)

Given $t = \frac{1}{2}$ THE INTERSECTIONS WITH THE CHARACTERISTICS IS $x = -1, 1, 3$ with $t = \frac{1}{2}$. THE INTERSECTIONS WITH THE CHARACTERISTICS IS $x = -3, -1, 1, 3$

$$z(x, t) = \begin{cases} \frac{4}{3}x+1 - \frac{1}{3}x^2 - \frac{1}{2}x^3 - \frac{1}{8}x^4 & -3 \leq x \leq -1 \\ 2 - \frac{1}{2}x^2 - \frac{1}{8}x^4 & -1 \leq x \leq 1 \\ \frac{4}{3}x+3 + \frac{1}{3}x^2 - \frac{1}{2}x^3 - \frac{1}{8}x^4 & 1 \leq x \leq 3 \\ 0 & \text{otherwise} \end{cases}$$

$$z(x, \frac{1}{2}) = \begin{cases} \frac{4}{3}x+1 - \frac{1}{3}x^2 - \frac{1}{2}x^3 - \frac{1}{8}x^4 & -5 \leq x \leq -4 \\ \frac{4}{3}x+3 + \frac{1}{3}x^2 - \frac{1}{2}x^3 - \frac{1}{8}x^4 & -4 \leq x \leq -3 \\ 0 & \text{otherwise} \end{cases}$$

Region C:

$$\begin{aligned} & \int_{-2}^0 \int_{-2}^x G(\xi) d\xi dt = \frac{1}{4} \int_{-2}^0 \left[4 - \xi^2 \right]_{-2}^x d\xi = \frac{1}{4} \left[4\xi - \frac{1}{3}\xi^3 \right]_{-2}^0 \\ & = \frac{1}{4} \left[4\xi - \frac{1}{3}\xi^3 \right]_{-2}^0 = \frac{8}{3} \end{aligned}$$

Region B:

$$\begin{aligned} & \int_{-2}^0 \int_{x-2}^x G(\xi) d\xi dt = \frac{1}{4} \int_{-2}^0 \left[4 - \xi^2 \right]_{x-2}^x d\xi = \frac{1}{4} \left[4\xi - \frac{1}{3}\xi^3 \right]_{x-2}^0 \\ & = \frac{1}{4} \left[4\xi - \frac{1}{3}\xi^3 \right]_{x-2}^0 = \frac{8}{3} \end{aligned}$$

Region D:

$$\begin{aligned} & \int_0^2 \int_{-2}^{\xi} G(\xi) d\xi dt = \frac{1}{4} \int_0^2 \left[4 - \xi^2 \right]_{-2}^{\xi} d\xi = \frac{1}{4} \left[4\xi - \frac{1}{3}\xi^3 \right]_{-2}^2 \\ & = \frac{1}{4} \left[4\xi - \frac{1}{3}\xi^3 \right]_{-2}^2 = \frac{4}{3} - \frac{1}{4} [24 - 96 - \frac{1}{3}2^3 + 2 \cdot 2^3 - 4 \cdot 2^2 + \frac{8}{3}] \\ & = \frac{4}{3} - 3 + \frac{1}{2} \cdot 2^2 \cdot 2^3 - \frac{1}{2} \cdot 2^3 \cdot 2^3 + 2 \cdot 2^2 \cdot \frac{8}{3} = \frac{4}{3} - 3 + \frac{16}{3} = \frac{13}{3} \end{aligned}$$

Region F:

$$\begin{aligned} & \int_0^2 \int_{-2}^{\xi} G(\xi) d\xi dt = \frac{1}{4} \int_0^2 \left[4 - \xi^2 \right]_{-2}^{\xi} d\xi = \frac{1}{4} \left[4\xi - \frac{1}{3}\xi^3 \right]_{-2}^2 \\ & = \frac{1}{4} \left[4\xi - \frac{1}{3}\xi^3 \right]_{-2}^2 = \frac{4}{3} \end{aligned}$$

USING THE Ergebnis from Region B & D

$$\begin{aligned} & \dots = \frac{4}{3} - 3 + \frac{1}{2} \cdot 2^2 \cdot 2^3 - \frac{1}{2} \cdot 2^3 \cdot 2^3 + 2 \cdot 2^2 \cdot \frac{8}{3} = \frac{4}{3} - 3 + \frac{16}{3} = \frac{13}{3} \\ & = 1 + 2^2 \cdot \frac{1}{2} \cdot 2^3 - \frac{4}{3} = \frac{13}{3} \\ & \text{REMOVING THE SUBSCRIPTS} \end{aligned}$$

WAVE EQUATION

$$\frac{\partial^2 z}{\partial x^2} = \frac{1}{c^2} \frac{\partial^2 z}{\partial t^2}, \quad z = z(x, t)$$

Standing Waves

Question 1

It is given that $z = z(x, t)$ satisfies the wave equation

$$\frac{\partial^2 z}{\partial x^2} = \frac{1}{c^2} \frac{\partial^2 z}{\partial t^2}, \quad c > 0,$$

subject to the conditions

$$z(x, 0) = F(x), \quad \frac{\partial z}{\partial t}(x, 0) = G(x) \quad \text{and} \quad z(0, t) = z(L, t) = 0.$$

Derive the solution

$$z(x, t) = \sum_{n=1}^{\infty} \sin\left(\frac{n\pi x}{L}\right) \left[P_n \cos\left(\frac{n\pi ct}{L}\right) + Q_n \sin\left(\frac{n\pi ct}{L}\right) \right],$$

where

$$P_n = \frac{2}{L} \int_0^L F(x) \sin\left(\frac{n\pi x}{L}\right) dx \quad \text{and} \quad Q_n = \frac{2}{n\pi c} \int_0^L G(x) \sin\left(\frac{n\pi x}{L}\right) dx$$

 , proof

[solution overleaf]

SOLVING THE STANDARD WAVE EQUATION SUBJECT TO THREE CONDITIONS

$$\frac{\partial^2 Z}{\partial x^2} = \frac{1}{c^2} \frac{\partial^2 Z}{\partial t^2}$$

$$\begin{aligned} \text{① } Z(0,t) &= 0 \quad \forall t > 0 \\ \text{② } Z(L,t) &= 0 \quad \forall t > 0 \\ \text{③ } Z(x,0) &= F(x) \quad \forall x: 0 \leq x \leq L \\ \text{④ } \frac{\partial Z}{\partial t}(x,0) &= G(x) \quad \forall x: 0 \leq x \leq L \end{aligned}$$

ASSUME A SOLUTION IN VARIABLE SEPARABLE FORM

$$\begin{aligned} Z(x,t) &= X(x)T(t) \\ \frac{\partial Z}{\partial x} &= X'(x)T(t) \\ \frac{\partial^2 Z}{\partial x^2} &= X''(x)T(t) \end{aligned}$$

SUBSTITUTE INTO THE PDE

$$\begin{aligned} \rightarrow X''(x)T(t) &= \frac{1}{c^2} X(x)T'(t) \\ \rightarrow \frac{X''(x)}{X(x)} &= \frac{1}{c^2} \frac{T'(t)}{T(t)} \\ \rightarrow \frac{X''(x)}{X(x)} &= \frac{1}{c^2} \end{aligned}$$

AS THE LHS IS A FUNCTION OF x ONLY AND THE RHS IS A FUNCTION OF t ONLY, BOTH SIDES MUST BE EQUAL TO AT MOST A CONSTANT, SAY λ

IF $\lambda > 0$, SAY $\lambda = p^2$

$$\begin{aligned} \frac{X''(x)}{X(x)} &= p^2 \\ X''(x) &= p^2 X(x) \\ X(x) &= A \cos(px) + B \sin(px) \end{aligned}$$

(or equivalently)

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

$$T(t) = D \cos(pt) + E \sin(pt)$$

$$\therefore Z(x,t) = (A \cos(px) + B \sin(px))(D \cos(pt) + E \sin(pt))$$

IF $\lambda = 0$

$$\frac{X''(x)}{X(x)} = 0$$

$$X''(x) = 0$$

$$X'(x) = C$$

$$X(x) = Ax + B$$

$$\bullet \frac{1}{c^2} \frac{T'(t)}{T(t)} = 0$$

$$T'(t) = 0$$

$$T(t) = D + Et$$

$$\therefore Z(x,t) = (Ax + B)(D + Et)$$

IF $\lambda < 0$, SAY $\lambda = -p^2$

$$\begin{aligned} \frac{X''(x)}{X(x)} &= -p^2 \\ X''(x) &= -p^2 X(x) \\ X(x) &= A \cosh(px) + B \sinh(px) \end{aligned}$$

BECAUSE OF THE BOUNDARY CONDITIONS, $Z(0,t) = Z(L,t)$, WE REQUIRE A SOLUTION WHICH GIVES THE SAME VALUE OF Z FOR TWO DIFFERENT VALUES OF x — CONSEQUENTLY WE REQUIRE A OBVIOUSLY NOT A GENERAL SOLUTION, OR A CONSTANT SOLUTION WHICH OF COURSE IS ALSO INCLUDED IN THE TRIGONOMETRIC PART

$$\therefore Z(x,t) = [A \cosh(px) + B \sinh(px)][D \cosh(pt) + E \sinh(pt)]$$

APPLY CONDITION ①, $Z(0,t) = 0$

$$\Rightarrow 0 = (A + 0)(D \cosh(pt) + E \sinh(pt))$$

$$\Rightarrow A + 0 = 0 \quad (D = E = 0 \text{ IS trivial, AS IT MAKES } Z(0,t) = 0)$$

$$\Rightarrow \Rightarrow Z(x,t) = (B \sinh(px)) D \cosh(pt) + E \sinh(pt)$$

$$\therefore Z(x,t) = \sinh(px) [D \cosh(pt) + E \sinh(pt)]$$

APPLY CONDITION ②, $Z(L,t) = 0$

$$\rightarrow 0 = \sinh(pL) [D \cosh(pt) + E \sinh(pt)]$$

$$\rightarrow pL = n\pi \quad [p = q = 0 \text{ IS trivial as it gives } Z(x,t) = 0]$$

$$\rightarrow p = \frac{n\pi}{L} \quad n = 1, 2, 3, \dots$$

$$\therefore Z(x,t) = \sum_{n=1}^{\infty} [\sinh(pnL)] [D \cosh(pt) + E \sinh(pt)]$$

DIFFERENTIATE WITH t IN ORDER TO APPLY ④, $\frac{\partial Z}{\partial t}(x,0) = G(x)$

$$\begin{aligned} \frac{\partial Z}{\partial t}(x,t) &= \sum_{n=1}^{\infty} \left[\sinh(pnL) \left[-\frac{n\pi}{L} p D \sinh(pnL) + \frac{n\pi}{L} E \cosh(pnL) \right] \right] \\ \frac{\partial Z}{\partial t}(x,0) &= \sum_{n=1}^{\infty} \left[\sinh(pnL) \left[\frac{n\pi}{L} E \right] \right] \\ G(x) &= \sum_{n=1}^{\infty} \left[\frac{n\pi}{L} E \sinh(pnL) \right] \end{aligned}$$

APPLY ③, $Z(x,0) = F(x)$

$$\begin{aligned} F(x) &= \sum_{n=1}^{\infty} \left[\sinh(pnL) \left[\frac{n\pi}{L} E \right] \right] \\ F(x) &= \sum_{n=1}^{\infty} \left[D_n \sinh(pnL) \right] \end{aligned}$$

THOSE ARE FORWARDING EXPRESSIONS IN SINH, TAKE THE RANGE 0 TO L , i.e HALF PERIOD $\frac{\pi}{2}$

THIS WE HAVE FINALLY

$$P_n = \frac{1}{\sqrt{2}} \int_0^L F(x) \sin\left(\frac{n\pi x}{L}\right) dx$$

$$P_1 = \frac{2}{L} \int_0^L F(x) \sin\left(\frac{n\pi x}{L}\right) dx$$

AND SIMILARLY

$$Q_n = \frac{1}{\sqrt{2}} \int_0^L G(x) \sin\left(\frac{n\pi x}{L}\right) dx$$

↓ REMOVING THE CONSTANT

$$Q_1 = \frac{2}{L} \int_0^L G(x) \sin\left(\frac{n\pi x}{L}\right) dx$$

$$\therefore Z(x,t) = \sum_{n=1}^{\infty} \left[S_n \sin\left(\frac{n\pi x}{L}\right) \right] \left[P_n \cos\left(\frac{n\pi t}{L}\right) + Q_n \sin\left(\frac{n\pi t}{L}\right) \right]$$

WHERE

$$P_n = \frac{2}{L} \int_0^L F(x) \sin\left(\frac{n\pi x}{L}\right) dx$$

$$Q_n = \frac{2}{L} \int_0^L G(x) \sin\left(\frac{n\pi x}{L}\right) dx$$

Question 2

A taut string of length 20 units is fixed at its endpoints at $x=0$ and at $x=20$, and rests in a horizontal position along the x axis. The midpoint of the string is pulled by a distance of 1 unit and released from rest.

If the vertical displacement of the string u satisfies the standard wave equation

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

show that

$$u(x,t) = \frac{8}{\pi^2} \sum_{n=1}^{\infty} \left[\frac{1}{n^2} \sin\left(\frac{n\pi}{2}\right) \sin\left[\frac{n\pi x}{20}\right] \cos\left[\frac{n\pi t}{20}\right] \right],$$

proof

ANSWER: A VARIABLE SEPARABLE SOLUTION

$$u(x,t) = X(x)T(t) \Rightarrow \frac{\partial^2 u}{\partial x^2} = X''(x)T(t)$$

$$\frac{\partial^2 u}{\partial t^2} = X(x)T''(t)$$

SUB. INTO THE P.D.E.

$$X''(x)T(t) = X(x)T''(t)$$

$$\frac{X''(x)}{X(x)} = \frac{T''(t)}{T(t)}$$

AS THE LHS IS A FRACTION OF 2 ONLY AND THE RHS IS A FRACTION OF 5 ONLY, THEN BOTH SIDES ARE AT MOST A CONSTANT, SAY λ

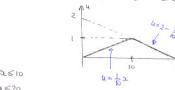
IF $\lambda=0$: $X(x)=0$ $X(x)=Ax+B$
 $T''(t)=0$ $T(t)=Ct+D$
 $\therefore u(x,t) = (Ax+B)(Ct+D)$

IF $\lambda>0$, SAY $\lambda=p^2$: $X''(x)=p^2 X(x) \Rightarrow X(x)=A \sin px + B \cos px$
 $T''(t)=p^2 T(t) \Rightarrow T(t)=C \sin pt + D \cos pt$
 $\therefore u(x,t) = (A \sin px + B \cos px)(C \sin pt + D \cos pt)$

IF $\lambda<0$, SAY $\lambda=-p^2$: $X''(x)=-p^2 X(x) \Rightarrow X(x)=A \sinh px + B \cosh px$
 $T''(t)=-p^2 T(t) \Rightarrow T(t)=C \sinh pt + D \cosh pt$
 $\therefore u(x,t) = (A \sinh px + B \cosh px)(C \sinh pt + D \cosh pt)$

THE CHOICE OF SOLUTION NOW DEPENDS ON THE CONDITIONS
SET THE DISPLACEMENT AT ONE END OF THE STRING

(1) $u(0,t)=0$
(2) $u(20,t)=0$
(3) $\frac{\partial u}{\partial x}(20,0)=0$
(4) $u(10,0)=1$



Since we require ODD SOLUTIONS IN $\sin nx/20$, THE SIN TERMS FOR THE TWO END POINTS, i.e. AS ODD SOLUTIONS

$u(x,t) = (A \sin px + B \cos px)(C \sin pt + D \cos pt)$

BY (1): $0 = A \sin px + B \cos px$ (Cancels)

ANSWER B IS THE ONLY CONSTANT

$$\therefore u(x,t) = \sin px(C \sin pt + D \cos pt)$$

DIFFERENTIATE

BY (2): $0 = \sin px(C \sin pt + D \cos pt)$
 $0 = \sin px(C \sin pt)$ (px ODD NUMBER)
 $C=0$
 $\therefore u(x,t) = D \cos px$

BY (3): $0 = D \sin(20p)$ (px EVEN)
 $\sin(20p) = 0$
 $px = \frac{\pi}{2}, \pi, \frac{3\pi}{2}, \dots$

$u(x,t) = \sum_{n=1}^{\infty} [P_n \sin \frac{n\pi x}{20} \cos \frac{n\pi t}{20}]$

BY (4): $u(10,0) = \sum_{n=1}^{\infty} P_n \sin \frac{n\pi x}{20}$
it's a sine function, so $0 < n \leq 20$
i.e. $n=1, 2, \dots, 10$

$$P_1 = \frac{1}{10} \int_0^{10} u(x,0) \sin \frac{\pi x}{20} dx$$

$$P_1 = \frac{1}{10} \int_0^{10} 1 \cdot 2 \sin \frac{\pi x}{20} dx + \frac{1}{10} \int_0^{10} (-2 \sin \frac{\pi x}{20}) \sin \frac{\pi x}{20} dx$$

BY PARTIAL

$$P_1 = \frac{1}{10} \left\{ \left[-2 \frac{2}{\pi} \cos \frac{\pi x}{20} \right]_0^{10} + \frac{1}{\pi} \int_0^{10} 2 \cos \frac{\pi x}{20} dx \right\}$$

$$+ \frac{1}{10} \left\{ \left[\frac{2}{\pi} \sin \frac{\pi x}{20} \right]_0^{10} - \int_0^{10} \frac{2}{\pi} \sin \frac{\pi x}{20} dx \right\}$$

$$P_1 = \frac{1}{10} \left\{ -2 \frac{2}{\pi} \cos \frac{\pi x}{20} \Big|_0^{10} + \frac{2}{\pi} \int_0^{10} \sin \frac{\pi x}{20} dx \right\}$$

$$+ \frac{1}{10} \left\{ 0 + 2 \frac{2}{\pi} \sin \frac{\pi x}{20} \Big|_0^{10} - \frac{2}{\pi} \int_0^{10} \cos \frac{\pi x}{20} dx \right\}$$

$$P_1 = \frac{1}{10} \left\{ \frac{40}{\pi} \sin \frac{\pi x}{20} \Big|_0^{10} - \frac{40}{\pi^2} \int_0^{10} \sin \frac{\pi x}{20} dx - \frac{40}{\pi^2} \int_0^{10} \cos \frac{\pi x}{20} dx \right\}$$

$$P_1 = \frac{1}{10} \times \frac{40}{\pi} \sin \frac{\pi x}{20}$$

$$P_1 = \frac{8}{\pi^2} \sin \frac{\pi x}{20} \leftarrow \text{NOT WIDTH SURFACE/INITIAL}$$

$$u(x,t) = \sum_{n=1}^{\infty} \left[P_n \sin \frac{n\pi x}{20} \cos \frac{n\pi t}{20} \right]$$

Question 3

Solve the wave equation

$$\frac{\partial^2 u}{\partial x^2} = \frac{1}{c^2} \frac{\partial^2 u}{\partial t^2}, \quad c > 0,$$

for $u = u(x, t)$, $0 \leq x \leq \pi$, $t \geq 0$,

subject to the following boundary and initial conditions.

$$u(0, t) = 0, \quad u(\pi, t) = 0, \quad \frac{\partial u}{\partial t}(x, 0) = 0, \quad u(x, 0) = 3 \sin x.$$

$$u(x, t) = 3 \sin x \cos ct$$

$\frac{\partial^2 u}{\partial x^2} = \frac{1}{c^2} \frac{\partial^2 u}{\partial t^2}, \quad u = u(x, t) \quad 0 \leq x \leq \pi, \quad t \geq 0$

SUBJECT TO THE CONDITIONS:

- (1) $u(x, 0) = 0$
- (2) $u(\pi, t) = 0$
- (3) $u(x, 0) = 3 \sin x$
- (4) $\frac{\partial u}{\partial t}(x, 0) = 0$

AIM: FIND A SOLUTION IN SEPARATE FORM:
 $u(x, t) = X(x)T(t)$

DIFFERENTIATE AND SUBSTITUTE INTO THE P.D.E

$$\frac{\partial^2 u}{\partial x^2} = X''(x)T(t) \quad \text{&} \quad \frac{\partial^2 u}{\partial t^2} = X(x)T''(t)$$

$$\Rightarrow X''(x)T(t) = \frac{1}{c^2} X(x)T''(t)$$

$$\Rightarrow \frac{X''(x)}{X(x)} T(t) = \frac{1}{c^2} \frac{X(x)}{X(x)} T''(t)$$

$$\Rightarrow \frac{X''(x)}{X(x)} = \frac{1}{c^2} \frac{T''(t)}{T(t)}$$

BOTH SIDES ARE AT MUST BE CONSTANT, SAY λ , AS THE LHS IS A FUNCTION OF x ONLY AND THE RHS IS A FUNCTION OF t ONLY.

PERIODIC SOLUTION AT THE BOUNDARY CONDITIONS (1) & (2) IMPLIES A PERIODIC SOLUTION IN x .

LOOKING AT THE LHS ABOVE, THE CONSTANT λ MUST BE NEGATIVE.

LET $\lambda = -p^2$

$$\frac{X''(x)}{X(x)} = -p^2$$

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

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

$$T''(t) = -p^2 T(t)$$

$$T(t) = C \cos pt + D \sin pt$$

$$u(x, t) = X(x)T(t) = (A \cos px + B \sin px)(C \cos pt + D \sin pt)$$

APPLY CONDITION (1), $u(x, 0) = 0$

$$\Rightarrow 0 = A + B \sin 0 \quad C \neq 0$$

$$\Rightarrow A = 0$$

$$\Rightarrow p = n\pi, \quad n = 1, 2, 3, \dots$$

$$\Rightarrow p = n\pi, \quad n = 1, 2, 3, \dots$$

$$u(x, t) = C_n \sin nx \cos nt$$

$$u(x, t) = \sum_{n=1}^{\infty} [C_n \sin nx \cos nt]$$

APPLY CONDITION (3), $u(x, 0) = 3 \sin x$

$$\Rightarrow 3 \sin x = \sum_{n=1}^{\infty} [C_n \sin nx \cos nt]$$

$$\therefore C_1 = 3, \quad C_2 = 0, \quad C_3 = 0, \dots = 0$$

$$u(x, t) = 3 \sin x \cos ct$$

APPLY CONDITION (2), $u(\pi, t) = 0$

$$\Rightarrow 0 = C_n \sin n\pi \cos nt$$

$$\Rightarrow \sin n\pi = 0 \quad C_n \neq 0$$

$$\Rightarrow n\pi = m\pi, \quad m = 1, 2, 3, \dots$$

$$\Rightarrow m = 1, 2, 3, \dots$$

$$u(x, t) = C_m \sin mx \cos mt$$

$$u(x, t) = \sum_{m=1}^{\infty} [C_m \sin mx \cos mt]$$

Question 4

Solve the wave equation

$$\frac{\partial^2 u}{\partial x^2} = \frac{1}{c^2} \frac{\partial^2 u}{\partial t^2}, \quad c > 0,$$

for $u = u(x, t)$, $0 \leq x \leq 1$, $t \geq 0$,

subject to the following boundary and initial conditions.

$$u(0, t) = 0, \quad u(1, t) = 0, \quad \frac{\partial u}{\partial t}(x, 0) = 0, \quad u(x, 0) = \sin(5\pi x) + 2\sin(7\pi x).$$

$$\boxed{\quad}, \quad u(x, t) = \sin(5\pi x)\cos(5\pi ct) + 2\sin(7\pi x)\cos(7\pi ct)$$

ASSUME A SOLUTION OF THE FORM $u(x,t) = X(x)T(t)$

Differentiate and substitute into the P.D.E.

$$\begin{aligned} \frac{\partial^2 u}{\partial x^2} &= X''(x)T(t) + 2X'(x)T'(t) \\ \Rightarrow \frac{\partial^2 u}{\partial x^2} &= X''(x)T(t) \approx \frac{1}{c^2}X(x)T''(t) \\ \Rightarrow \frac{X''(x)}{X(x)} &= \frac{1}{c^2} \frac{T''(t)}{T(t)} \\ \Rightarrow \frac{X''(x)}{X(x)} &= \frac{1}{c^2} \frac{T'(t)}{T(t)} \end{aligned}$$

As the L.H.S. is a function of x , only, and the R.H.S. is a function of t , only, both sides must at least contain a constant, say λ .

- If $\lambda < 0$, say $\lambda = -p^2$

$$\begin{aligned} \Rightarrow \frac{X''(x)}{X(x)} &= -p^2 \\ \Rightarrow X''(x) &= -p^2 X(x) \\ \Rightarrow X(x) &= A \cos px + B \sin px \end{aligned}$$

∴ $u(x, t) = (A \cos px + B \sin px)(C \cos pt + D \sin pt)$ (1)

As we require a solution with $u(0, t) = u(1, t)$, we pick a periodic solution (at t=0, t=1, constant solution) in x . So we take solution (2) AND NOTE THAT THE CONSTANT PART OF (2) IS ALSO INCLUDED THERE.

- If $\lambda = 0$

$$\begin{aligned} \Rightarrow \frac{X''(x)}{X(x)} &= 0 \\ \Rightarrow X''(x) &= 0 \\ \Rightarrow X(x) &= Ax + B \end{aligned}$$

∴ $u(x, t) = (Ax + B)(C \cos pt + D \sin pt)$ (2)

- If $\lambda > 0$, say $\lambda = p^2$

$$\begin{aligned} \Rightarrow \frac{X''(x)}{X(x)} &= p^2 \\ \Rightarrow X''(x) &= p^2 X(x) \\ \Rightarrow X(x) &= A \cosh px + B \sinh px \end{aligned}$$

∴ $u(x, t) = (A \cosh px + B \sinh px)(C \cosh pt + D \sinh pt)$ (3)

• If $\lambda < 0$, say $\lambda = -p^2$

$$\begin{aligned} \Rightarrow \frac{X''(x)}{X(x)} &= -p^2 \\ \Rightarrow X''(x) &= -p^2 X(x) \\ \Rightarrow X(x) &= A \cos px + B \sin px \end{aligned}$$

∴ $u(x, t) = (A \cos px + B \sin px)(C \cos pt + D \sin pt)$ (4)

As we require a solution with $u(0, t) = u(1, t)$, we pick a periodic solution (at t=0, t=1, constant solution) in x . So we take solution (4) AND NOTE THAT THE CONSTANT PART OF (4) IS ALSO INCLUDED THERE.

∴ $u(x, t) = (A \cos px + B \sin px)(C \cos pt + D \sin pt)$ (4)

Differentiate w.r.t. t and apply $\frac{\partial u}{\partial t}(x, 0) = 0$

$$\begin{aligned} \Rightarrow \frac{\partial u}{\partial t} &= [E \cos px \sin pt + F \sin px \cos pt] \text{ since } \frac{\partial}{\partial t}(\cos px) = -p \sin px, \frac{\partial}{\partial t}(\sin px) = p \cos px \\ \Rightarrow 0 &= E \sin px \text{ since } p \neq 0, x \neq 0 \\ \Rightarrow F &= 0 \text{ since } p \neq 0, c \neq 0 \end{aligned}$$

∴ $u(x, t) = E \cos px \sin pt$

• If $u(0, t) = 0$

$$\begin{aligned} \Rightarrow 0 &= E \cos px \sin pt \quad \forall t > 0 \\ \Rightarrow E &\neq 0, \text{ otherwise everything is forever zero} \\ \Rightarrow \sin pt &= 0 \\ \Rightarrow p &= n\pi \quad n = 0, 1, 2, 3, 4, \dots \\ \Rightarrow u_n(x, t) &= E_n \sin(n\pi x) \cos(n\pi t) \\ \Rightarrow u(x, t) &= \sum_{n=1}^{\infty} [E_n \sin(n\pi x) \cos(n\pi t)] \end{aligned}$$

Note that negative values of n can be absorbed into E_n a few times. $u(0, t) = 0$ so we may omit.

• If $u(1, t) = 0$

$$\begin{aligned} \Rightarrow u(1, t) &= \sin(5\pi x)\cos(5\pi ct) + 2\sin(7\pi x)\cos(7\pi ct) \\ \Rightarrow \sin(5\pi) &+ 2\sin(7\pi) = \sum_{n=1}^{\infty} [E_n \sin(n\pi)] \\ \Rightarrow E_5 &= 1, E_7 = 2. \text{ (the rest are zero)} \\ \therefore u(x, t) &= [\sin(5\pi x)\cos(5\pi ct) + 2\sin(7\pi x)\cos(7\pi ct)] \\ u(x, t) &= \sin(5\pi x)\cos(5\pi ct) + 2\sin(7\pi x)\cos(7\pi ct) \end{aligned}$$

Question 5

Solve the wave equation

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

for $u = u(x, t)$, $0 \leq x \leq 1$, $t \geq 0$,

subject to the following boundary and initial conditions.

1. $u(0, t) = 0$.
2. $u(1, t) = 0$.
3. $\frac{\partial u}{\partial t}(x, 0) = 0$.
4. $u(x, 0) = \sin(\pi x) + 3\sin(2\pi x) - \sin(5\pi x)$.

$$u(x, t) = \sin(5\pi x)\cos(5\pi ct) + 2\sin(7\pi x)\cos(7\pi ct)$$

$\frac{\partial^2 u}{\partial x^2} = \frac{\partial^2 u}{\partial t^2} \Rightarrow u = X(x)t$, $0 \leq x \leq 1$, $t \geq 0$

SUBJECT TO:

- (1) $u(0, t) = 0$
- (2) $u(1, t) = 0$
- (3) $\frac{\partial u}{\partial t}(x, 0) = 0$
- (4) $u(x, 0) = \sin(\pi x) + 3\sin(2\pi x) - \sin(5\pi x)$

ASSUME A SOLUTION IN THE FORM $u(x, t) = X(x)T(t)$

DIFFERENTIATE AND SUBSTITUTE INTO THE PDE

$$\frac{\partial^2 u}{\partial x^2} = X''(x)T(t) \quad \frac{\partial^2 u}{\partial t^2} = X(x)T''(t)$$

$$\Rightarrow X''(x)T(t) = X(x)T''(t)$$

$$\Rightarrow \frac{X''(x)}{X(x)} = \frac{T''(t)}{T(t)}$$

$$\Rightarrow \frac{X''(x)}{X(x)} = -\lambda^2$$

AS THE LHS IS A FUNCTION OF x ONLY AND THE RHS IS A FUNCTION OF t ONLY, BOTH MUST BE EQUAL TO A CONSTANT, SAY λ^2 .

THIS CONSTANT MUST BE NEGATIVE, AS WE REQUIRE A PARALLEL SOLUTION IN x , NOT TO CONVERGE TO 0 OR 1. (SOLUTION IN x MUST BE ODD).

LET $\lambda = -p^2$ (CONSTANT)

$$\Rightarrow \frac{X''(x)}{X(x)} = -p^2$$

$$\Rightarrow X(x) = -p^2 X(x)$$

$$\Rightarrow X(x) = A\cosh(px) + B\sinh(px)$$

HENCE A GENERAL SOLUTION IS

$$u(x, t) = X(x)T(t) = (A\cosh(px) + B\sinh(px))(C\cosh(pt) + D\sinh(pt))$$

APPLY CONDITION (1), $u(0, t) = 0$

$$0 = (A\cosh(0) + B\sinh(0))(C\cosh(pt) + D\sinh(pt))$$

$$A = 0$$

$\therefore u(x, t) = B\sinh(px)(C\cosh(pt) + D\sinh(pt))$

DIFFERENTIATE IN ORDER TO APPLY CONDITION (2), $\frac{\partial u}{\partial t}(x, 0) = 0$

$$\frac{\partial u}{\partial t} = \text{sup}_{t=0}[-Cp\sinh(px) + Dp\cosh(px)]$$

$$0 = (Cp\sinh(px))(Dp\cosh(px))$$

$$D = 0$$

$$\therefore u(x, t) = C\sinh(px)\cosh(pt)$$

APPLY CONDITION (3), $u(1, t) = 0$

$$0 = C\sinh(p) \cosh(pt)$$

$$0 = \sup_{t=0}[C\sinh(p)\cosh(pt)]$$

$$p = \text{odd}$$

$$\therefore u(x, t) = C_1 \sin(\pi x)\cosh(\pi ct) + 3\sin(2\pi x)\cos(2\pi ct) - \sin(5\pi x)\cos(5\pi ct)$$

FINALLY APPLY CONDITION (4), $u(x, 0) = \sin(\pi x) + 3\sin(2\pi x) - \sin(5\pi x)$

$$\Rightarrow \sin(\pi x) + 3\sin(2\pi x) - \sin(5\pi x) = \sum_{n=1}^{\infty} [C_n \sin(nx)]$$

$$\therefore \begin{cases} C_1 = 1 \\ C_2 = 3 \\ C_5 = -1 \end{cases}$$

ALL OTHER $C_n = 0$

$$\therefore u(x, t) = \sum_{n=1, 3, 5} \sin(nx) \cosh(nt)$$

Question 6

The vertical displacements, $u = u(x, t)$, of the oscillations of a taut flexible elastic string of length 0.5 m, fixed at its endpoints is governed by

$$\frac{\partial^2 u}{\partial x^2} = \frac{1}{25} \frac{\partial^2 u}{\partial t^2}, \quad 0 \leq x \leq 0.5, \quad t \geq 0.$$

Given further that the string is initially stationary, and $u(x, 0) = \frac{1}{10} \sin(20\pi x)$, find a simplified expression for $u(x, t)$

$$\boxed{\text{[]}}, \quad \boxed{u(x, t) = \frac{1}{10} \sin(20\pi x) \cos(100\pi t)}$$

$\frac{\partial u}{\partial x^2} = \frac{1}{25} \frac{\partial^2 u}{\partial t^2}$

SUBJECT TO THE CONDITIONS

- ① $u(0, t) = 0$
- ② $u(\frac{1}{2}, t) = 0$
- ③ $\frac{\partial u}{\partial t}(0, 0) = 0$
- ④ $u(0, 0) = \frac{1}{10} \sin(20\pi x)$

TRY A SOLUTION IN VARIABLE SEPARATION FORM
 $u(x, t) = X(x)T(t)$

DIFFERENTIATE AND SUBSTITUTE INTO THE P.D.E

$$\frac{\partial^2 u}{\partial x^2} = X''(x)T(t) \quad \text{and} \quad \frac{\partial^2 u}{\partial t^2} = X(x)T''(t)$$

$$\Rightarrow X''(x)T(t) = \frac{1}{25} X(x)T''(t)$$

$$\Rightarrow \frac{X''(x)}{X(x)} T(t) = \frac{1}{25} \frac{X(x)T''(t)}{X(x)T(t)}$$

$$\Rightarrow \frac{X''(x)}{X(x)} = \frac{1}{25} \frac{T''(t)}{T(t)}$$

AS THE LHS IS A FUNCTION OF x ONLY AND THE RHS IS A FUNCTION OF t ONLY BOTH SIDES ARE AT MOST A CONSTANT λ , WHICH WOULD BE POSITIVE, NEGATIVE OR ZERO

WORKING AS THE LHS IS A FUNCTION OF x WE REQUIRE A PARTIAL SOLUTION IN x , DUE TO THE BOUNDARY CONDITIONS ① & ② — WHERE $\lambda < 0$, SAY $\lambda = -p^2$

$$\Rightarrow \frac{X''(x)}{X(x)} = -p^2$$

$$\Rightarrow X''(x) = -p^2 X(x)$$

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

SIMPLIFY THE RHS

$$\frac{1}{25} \frac{T''(t)}{T(t)} = -p^2$$

$$T''(t) = -25p^2 T(t)$$

$$T(t) = C_{\text{out}} \text{Spt} + D_{\text{out}} \text{Cpt}$$

SO THE GENERAL SOLUTION IS

$$u(x, t) = X(x)T(t) = (A_{\text{out}} \text{Spt} + B_{\text{out}} \text{Cpt})(C_{\text{out}} \text{Spt} + D_{\text{out}} \text{Cpt})$$

TRY CONDITION ①, $u(0, t) = 0$

$$0 = A[C_{\text{out}} \text{Spt} + D_{\text{out}} \text{Cpt}] \Rightarrow A = 0$$

TRY CONDITION ③, $\frac{\partial u}{\partial t}(0, 0) = 0$

$$0 = B_{\text{out}}[C_{\text{out}} \text{Spt} + D_{\text{out}} \text{Cpt}] \quad (\text{REMOVING } B_{\text{out}} \text{ AND } C_{\text{out}})$$

TRY CONDITION ④, $u(0, 0) = \frac{1}{10} \sin(20\pi x)$

$$0 = B_{\text{out}}[D_{\text{out}}] \Rightarrow B_{\text{out}} = 0$$

TRY CONDITION ②, $u(\frac{1}{2}, 0) = 0$

$$0 = C_{\text{out}} \sin(\frac{1}{2}\pi p) \Rightarrow \sin(\frac{1}{2}\pi p) = 0$$

$$\frac{1}{2}\pi p = n\pi \Rightarrow n = 1, 2, 3, \dots$$

$$\frac{1}{2}\pi p = n\pi \Rightarrow p = 2n \quad n = 1, 2, 3, \dots$$

$$u(x, t) = \frac{1}{10} \sin(20\pi x) \cos(100\pi t)$$

$u(x, t) = C_{\text{out}} \sin(20\pi x) \cos(100\pi t)$

$$u(x, t) = \sum_{n=1}^{\infty} [C_n \sin(20\pi x) \cos(100\pi nt)]$$

APPLY CONDITION ④, $u(0, 0) = \frac{1}{10} \sin(20\pi x)$

$$\frac{1}{10} \sin(20\pi x) = \sum_{n=1}^{\infty} [C_n \sin(20\pi x)]$$

$$\Rightarrow [C_1 = \frac{1}{10}] \quad \& \quad C_n = 0 \quad n = 2, 3, 4, \dots$$

$$u(x, t) = \frac{1}{10} \sin(20\pi x) \cos(100\pi t)$$

Question 7

A taut string of length L is fixed at its endpoints at $x=0$ and at $x=L$, and rests in a horizontal position along the x axis. The midpoint of the string is pulled by a small distance h and released from rest.

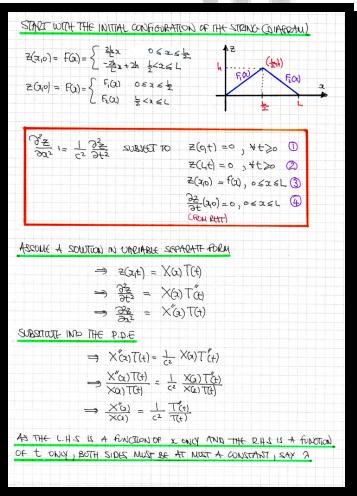
If the vertical displacement of the string z satisfies the standard wave equation

$$\frac{\partial^2 z}{\partial x^2} = \frac{1}{c^2} \frac{\partial^2 z}{\partial t^2}, \quad c > 0,$$

show that

$$z(x,t) = \frac{8h}{\pi^2} \sum_{n=1}^{\infty} \left[\frac{(-1)^{n+1}}{(2n-1)^2} \sin \left[\frac{(2n-1)\pi x}{L} \right] \cos \left[\frac{(2n-1)\pi ct}{L} \right] \right].$$

M4 B, proof



$$\begin{aligned} \Rightarrow \frac{X''(x)}{X(x)} = \lambda &\quad \text{AND} \quad \Rightarrow \frac{T''(t)}{T(t)} = \lambda c^2 \\ \Rightarrow X(x) = -\frac{1}{2}\lambda x^2 + C_1 &\quad \Rightarrow T(t) = C_2 T(t) \\ \text{AS THE DISPLACEMENT } z \text{ IS ZERO AT THE ENDPOINTS, IT IS } \lambda = 0 \text{ OR} \\ \text{AND AT } x=L, \text{ WE NEED PERIODIC SOLUTIONS IN } x - \text{THE } L \text{ IS} \\ \text{ONLY ATTAINABLE IF } \lambda < 0. \end{aligned}$$

LET } $\lambda < 0$, SAY } $\lambda = -p^2$

$\Rightarrow X(x) = p^2 x^2 + C_1$ AND $\Rightarrow T'(t) = -p^2 T(t)$
 $\Rightarrow X(x) = A \cos px + B \sin px \quad \Rightarrow T(t) = D \cos pt + E \sin pt$

$\Rightarrow z(x,t) = X(x)T(t) = [A \cos px + B \sin px][D \cos pt + E \sin pt]$

APPLY CONDITION ①, } $z(0,t) = 0$

$\Rightarrow A \cos px + B \sin px = 0, \forall t \Rightarrow A = 0$
APPLY CONDITION ②, } $\frac{\partial z}{\partial x}(0,t) = 0$

$\Rightarrow 0 = [B \cos px + D \sin px] \sin pt \quad \Rightarrow B = 0$
 $\Rightarrow D = 0$
 $\Rightarrow z(x,t) = 0$

$$\begin{aligned} \Rightarrow z_0(x,t) &= [D_1 \cos \frac{\pi x}{L} + E_1 \sin \frac{\pi x}{L}] \sin \frac{\pi ct}{L}, \quad n=1/2 \\ \text{WHEREAS } D_1 &= 0, \text{ AS IT VARIES } \neq 0 \\ \Rightarrow z_0(x,t) &= \sum_{n=1}^{\infty} \left[\sin \frac{n\pi x}{L} \left[D_n \cos \frac{n\pi ct}{L} + E_n \sin \frac{n\pi ct}{L} \right] \right] \end{aligned}$$

NEXT DIFFERENTIATE WITH RESPECT TO } t

$\Rightarrow \frac{\partial z_0}{\partial t} = \sum_{n=1}^{\infty} \left[\sin \frac{n\pi x}{L} \left[-\frac{n\pi c}{L} D_n \sin \frac{n\pi ct}{L} + \frac{n\pi c}{L} E_n \cos \frac{n\pi ct}{L} \right] \right]$

APPLY CONDITION ③, } $z(L,t) = F_0$

$\Rightarrow 0 = \sum_{n=1}^{\infty} \left[\sin \frac{n\pi x}{L} \times E_n \frac{\pi c}{L} \right], \quad \forall x$
 $\Rightarrow E_n = 0$
 $\Rightarrow z_0(x,t) = \sum_{n=1}^{\infty} \left[D_n \sin \frac{n\pi x}{L} \cos \frac{n\pi ct}{L} \right]$

FINALLY APPLY CONDITION ④, } $\frac{\partial z_0}{\partial x}(L,t) = 0$

$\Rightarrow \sum_{n=1}^{\infty} \left(D_n \sin \frac{n\pi x}{L} \right)' = F_0$
WHAT IF } A PERIODIC EXPANSION IN SINES ONLY, FOR $D_n \neq 0$?

$\Rightarrow D_1 = \frac{1}{L} \int_0^L F_0 \sin \frac{\pi x}{L} dx$
 $\Rightarrow D_1 = \frac{1}{L} \int_0^L \frac{L}{2} \sin \frac{\pi x}{L} dx + \frac{1}{L} \int_0^L (A - \frac{L}{2}) \sin \frac{\pi x}{L} dx$

$$\begin{aligned} \Rightarrow D_1 &= \frac{1}{L} \int_0^L \left[25m \frac{\pi^2}{L^2} x^2 + A \frac{\pi}{L} \sin \frac{\pi x}{L} \right] dx - \frac{1}{L} \int_0^L \left[25m \frac{\pi^2}{L^2} x^2 \right] dx \\ \Rightarrow D_1 &= \frac{1}{L} \int_0^L \left[\frac{L}{2} \sin \frac{\pi x}{L} \right] dx + \frac{1}{L} \int_0^L \left[\frac{1}{2} 25m \frac{\pi^2}{L^2} x^2 - \int_0^L \frac{1}{2} 25m \frac{\pi^2}{L^2} x^2 dx \right] dx \\ &\quad \text{BY PART IN INTEGRATION} \end{aligned}$$

$\int 25m \frac{\pi^2}{L^2} x^2 dx = -\frac{1}{4} 25m \frac{\pi^2}{L^2} x^3 + \frac{1}{3} \int 25m \frac{\pi^2}{L^2} x^2 dx$

$\int 25m \frac{\pi^2}{L^2} x^2 dx = -\frac{1}{4} 25m \frac{\pi^2}{L^2} x^3 + \frac{1}{3} \frac{25m \pi^2}{L^2}$

$\Rightarrow D_1 = \frac{1}{L} \int_0^L \left[-\frac{1}{4} 25m \frac{\pi^2}{L^2} x^3 + \frac{1}{3} \frac{25m \pi^2}{L^2} \right] dx$

$\Rightarrow D_1 = \frac{1}{L} \int_0^L \left[-\frac{1}{4} 25m \frac{\pi^2}{L^2} x^3 + \frac{1}{3} \frac{25m \pi^2}{L^2} \right]^{\frac{1}{2}} \left[-\left(\frac{1}{4} 25m \frac{\pi^2}{L^2} x^3 + \frac{1}{3} \frac{25m \pi^2}{L^2} \right)^{\frac{1}{2}} \right] dx$

$\Rightarrow D_1 = \frac{1}{L} \int_0^L \left[\frac{1}{4} \left(25m \frac{\pi^2}{L^2} x^3 + \frac{1}{3} \frac{25m \pi^2}{L^2} \right)^{\frac{1}{2}} \left(-\frac{1}{4} 25m \frac{\pi^2}{L^2} x^2 - \frac{1}{3} \frac{25m \pi^2}{L^2} \right) \right] dx$

$\Rightarrow D_1 = \frac{1}{L} \int_0^L \left[\frac{1}{4} \left(25m \frac{\pi^2}{L^2} x^3 + \frac{1}{3} \frac{25m \pi^2}{L^2} \right)^{\frac{1}{2}} \left(-\frac{1}{4} 25m \frac{\pi^2}{L^2} x^2 - \frac{1}{3} \frac{25m \pi^2}{L^2} \right) \right] dx$

$$\begin{aligned} \Rightarrow D_1 &= \frac{1}{L} \int_0^L \left[\cos \frac{\pi x}{L} - \cos \frac{\pi x}{L} \right] dx + \frac{1}{L} \int_0^L \left[\frac{25m \pi^2}{L^2} x^3 + \frac{1}{3} \frac{25m \pi^2}{L^2} \right] dx \\ \Rightarrow D_1 &= \frac{1}{L} \int_0^L \left[\frac{4}{L} \sin \frac{\pi x}{L} + \frac{25m \pi^2}{L^2} x^3 + \frac{1}{3} \frac{25m \pi^2}{L^2} \right] dx \\ \Rightarrow D_1 &= \frac{8L}{\pi^2} \sin \frac{\pi L}{2} \\ \bullet \quad n \in \text{EVEN} \quad D_1 &= 0 \\ \bullet \quad n \in \{1, 3, 5, 7, 9, 11, \dots\} \quad D_1 &= \frac{8L}{\pi^{n+2}} \\ \bullet \quad n \in \{2, 4, 6, 8, 10, 12, \dots\} \quad D_1 &= \frac{8L}{\pi^{n+1}} \\ \therefore D_{2m+1} &= \frac{8L(-1)^{m+1}}{(2m+1)\pi^{2m+2}} \end{aligned}$$

FINALLY WE HAVE A SOLUTION

$\Rightarrow z(x,t) = \sum_{m=0}^{\infty} \left[\frac{8L(-1)^{m+1}}{(2m+1)\pi^{2m+2}} \sin \left[(2m+1)\pi x \right] \cos \left[(2m+1)\pi ct \right] \right]$

$\boxed{\Rightarrow z(x,t) = \sum_{m=0}^{\infty} \left[\frac{8L}{\pi^{2m+3}} \sin \left[(2m+1)\pi x \right] \cos \left[(2m+1)\pi ct \right] \right]}$

Question 8

A taut string as its fixed endpoints attached to the x -axis at $x=0$ and at $x=1$.

The vertical displacement of the string $u(x,t)$ satisfies a standard wave equation

$$\frac{\partial^2 u}{\partial x^2} = \frac{1}{c^2} \frac{\partial^2 u}{\partial t^2}, \quad |x| \leq 1, \quad t \geq 0,$$

where c is a positive constant.

At time $t=0$, while the string is undisturbed, it is given a transverse velocity of magnitude $\frac{1}{4}cx(1-x)$ along its length.

Show that

$$u(x,t) = \frac{2}{\pi^4} \sum_{k=0}^{\infty} \left[\frac{\sin[(2k+1)\pi x] \sin[(2k+1)\pi ct]}{(2k+1)^4} \right].$$

proof

ANSWER

$\frac{\partial^2 u}{\partial x^2} = \frac{1}{c^2} \frac{\partial^2 u}{\partial t^2}$
 $u = u(x,t), \quad 0 \leq x \leq 1, \quad t \geq 0$

CONDITIONS

- ① $u(0,t) = 0$
- ② $u(1,t) = 0$
- ③ $u_x(0,0) = 0$
- ④ $\frac{\partial u}{\partial t}(0,0) = \frac{1}{4}cx(1-x)$

ASSUME A SOLUTION IN UNDAMPED SEPARABLE FORM
 $u(x,t) = X(x)T(t)$

DIFFERENTIATE AND SUBSTITUTE INTO THE P.D.E.
 $\frac{\partial^2 u}{\partial x^2} = X''(x)T(t) \quad \text{and} \quad \frac{\partial^2 u}{\partial t^2} = X(x)T''(t)$

 $\Rightarrow X''(x)T(t) = \frac{1}{c^2} X(x)T''(t)$
 $\Rightarrow X''(x)T(t) = \frac{1}{c^2} X(x)T''(t)$
 $\Rightarrow \frac{X''(x)}{X(x)} = \frac{1}{c^2} \frac{T''(t)}{T(t)}$

AS THIS IS A RATIO OF x ONLY & THE RHS IS A FUNCTION OF t ONLY,
BOTH SIDES ARE AT MOST A CONSTANT λ . THIS CONSTANT HAS TO BE NEGATIVE
IN ORDER TO PRODUCE A PERIODIC SOLUTION IN x (RESPONSIVE TO THE FIRST TWO CONDITIONS).

LET $\lambda = -\nu^2$

 $\Rightarrow X''(x) = -\nu^2 X(x)$
 $\Rightarrow X(x) = -\nu^2 X(x)$
 $\Rightarrow X(x) = A \cos(\nu x) + B \sin(\nu x)$

$\Rightarrow X'(0) = -\nu^2 X(0)$

 $\Rightarrow X'(0) = -\nu^2 X(0)$
 $\Rightarrow X'(0) = -\nu^2 X(0)$
 $\Rightarrow X'(0) = -\nu^2 X(0)$

$\Rightarrow X'(0) = -\nu^2 X(0)$

DIFFERENTIATE WITH RESPECT TO t , TO APPLY CONDITION ④

 $\frac{\partial^2 u}{\partial t^2} = \sum_{n=1}^{\infty} \nu^2 B_n \sin(\nu x) \sin(\nu ct)$
 $\frac{\partial^2 u}{\partial t^2}(0,0) = \frac{1}{4}c(1-x) \Rightarrow \frac{1}{4}c(1-x) = \sum_{n=1}^{\infty} \nu^2 B_n \sin(\nu x) \sin(\nu ct)$

THIS IS A FURTHER EXPANSION WHICH WORKING AT SIN 0 = 0 & SIN(0) = 0 THE LAST TERM, $L = 1$ AS $\frac{1}{4}c(1-x)$ IS DEFINED ON

ANSWER

$u(x,t) = (A \cos(\nu x) + B \sin(\nu x)) (\text{Dissipat} + \text{Except})$

BY CONDITION ①
 $u(0,t) = 0 \Rightarrow A (\text{Dissipat} + \text{Except}) = 0$
 $\Rightarrow A = 0$

BY CONDITION ③
 $u_x(0,0) = 0 \Rightarrow B (\text{Dissipat} + \text{Except}) = 0$
 $\Rightarrow B = 0$

$\therefore u(x,t) = B \sin(\nu x) \sin(\nu ct)$ (ABSORBING E INTO B)

BY CONDITION ②
 $u(1,t) = 0 \Rightarrow 0 = B \sin(\nu x) \sin(\nu ct)$
 $\Rightarrow \nu = \pi k, \quad k = 0, 1, 2, \dots$

$\therefore u(x,t) = \sum_{k=0}^{\infty} B_k \sin(\pi k x) \sin(\pi k ct)$ ($\neq 0$ SINUS TONE)

DIFFERENTIATE WITH RESPECT TO t , TO APPLY CONDITION ④

 $\frac{\partial^2 u}{\partial t^2} = \sum_{k=1}^{\infty} \nu^2 B_k \sin(\pi k x) \sin(\pi k ct)$
 $\frac{\partial^2 u}{\partial t^2}(0,0) = \frac{1}{4}c(1-x) \Rightarrow \frac{1}{4}c(1-x) = \sum_{k=1}^{\infty} \nu^2 B_k \sin(\pi k x) \sin(\pi k ct)$

THE INDICIAL O DEGREE 1, IN A HALF PERIOD BUILT UP SIN EXTENSION
ANOTHER $f(x) = \frac{1}{4}c(1-x)^2$ IS 100% SIN ON $(-1,1)$, L=1

 $\therefore B_1 \text{ MFC} = \frac{1}{L} \int_{-L}^L f(x) \sin MFC dx$
 $\rightarrow B_1 \text{ MFC} = 2 \int_0^1 f(x) \sin MFC dx$
 $\rightarrow B_1 \text{ MFC} = 2 \int_0^1 \frac{1}{4}c(1-x)^2 \sin MFC dx$
 $\rightarrow \text{IMP} B_1 = \frac{1}{2}c^2 \int_0^1 (1-x)^2 \sin MFC dx$

INTEGRATION BY PARTS

 $\Rightarrow \text{IMP} B_1 = \sum \left[\left[-\frac{1}{MFC} (1-x)^2 \cos MFC \right]_0^1 + \int_0^1 (1-x)^2 \cos MFC dx \right]$
 $\Rightarrow \text{IMP} B_1 = \int_0^1 (1-x)^2 \cos MFC dx$

BY PARTS AGAIN

 $\Rightarrow 2\text{IMP}^2 B_1 = \left[\frac{1}{MFC} (1-x)^2 \sin MFC \right]_0^1 + 2 \int_0^1 \sin MFC dx$
 $\Rightarrow \text{IMP}^2 B_1 = \int_0^1 \sin MFC dx$
 $\Rightarrow \text{IMP}^2 B_1 = \left[-\frac{1}{MFC} \cos MFC \right]_0^1$
 $\Rightarrow \text{IMP}^2 B_1 = \left[\cos MFC \right]_0^1$

$\Rightarrow \text{IMP}^2 B_1 = 1 - \cos MFC$
 $\Rightarrow \text{IMP}^2 B_1 = 1 - (-1)^M$
 $\Rightarrow \text{IMP}^2 B_1 = \begin{cases} 2, & \text{IF } M \text{ IS ODD} \\ 0, & \text{IF } M \text{ IS EVEN} \end{cases}$
 $\Rightarrow B_1 = \begin{cases} \sqrt{2}, & \text{IF } M \text{ IS ODD} \\ 0, & \text{IF } M \text{ IS EVEN} \end{cases}$

$\therefore u(x,t) = \sum_{k=0}^{\infty} \left[\frac{2}{(2k+1)^2 \pi^2} \sin((2k+1)x) \sin((2k+1)ct) \right]$

OR LET $k = 2m+1$
 $\Rightarrow u(x,t) = \sum_{m=0}^{\infty} \left[\frac{2}{(2m+1)^2 \pi^2} \sin((2m+1)x) \sin((2m+1)ct) \right]$

 $\Rightarrow u(x,t) = \frac{2}{\pi^2} \sum_{m=0}^{\infty} \frac{\sin((2m+1)x) \sin((2m+1)ct)}{(2m+1)^2}$

Question 9

A taut string of length 2 units is fixed at its endpoints at $x = \pm 1$ and rests in a horizontal position along the x axis.

At time $t = 0$, while the string is undisturbed, it is given a small transverse velocity $1 - x^2$ along its length. It is assumed that the displacement of the string

$$u(x, t), |x| \leq 1, t \geq 0$$

satisfies a standard wave equation

$$\frac{\partial^2 u}{\partial x^2} = \frac{1}{4} \frac{\partial^2 u}{\partial t^2},$$

Show that

$$u(x, t) = \frac{32}{\pi^4} \sum_{n=1}^{\infty} \left[\frac{(-1)^{n+1}}{(2n-1)^4} \cos \left[\frac{(2n-1)\pi x}{2} \right] \sin \left[(2n-1)\pi t \right] \right],$$

and hence determine of the normal modes of the vibration of the string

$$[] , f_n = \frac{1}{2}(2n-1)$$

[solution overleaf]

ASSUME A SOLUTION IN HOMOGENEOUS FORM

$$u(x,t) = X(x)T(t) \Rightarrow \frac{\partial^2 u}{\partial x^2} = X''(x)T(t)$$

$$\frac{\partial^2 u}{\partial t^2} = X(x)T''(t)$$

SUBSTITUTE INTO THE PDE:

$$\rightarrow X''(x)T(t) = \frac{1}{4} X(x)T''(t)$$

$$\rightarrow \frac{X''(x)}{X(x)} = \frac{1}{4} \frac{T''(t)}{T(t)}$$

$$\rightarrow \frac{X''(x)}{X(x)} = \frac{T''(t)}{4T(t)}$$

AS THE L.H.S. IS A FRACTION OF x ONLY AND THE R.H.S. IS FRACTION OF t ONLY, BOTH SIDES ARE AT LEAST A CONSTANT, SAY λ .

IF $2\lambda = 0$, $\lambda = 0^2$

$$\rightarrow \frac{X''(x)}{X(x)} = 0^2 \quad \left| \begin{array}{l} \rightarrow \frac{T''(t)}{4T(t)} = 0^2 \\ \rightarrow T''(t) = 4\lambda T(t) \\ \rightarrow T(t) = D \cos 2\lambda t + E \sin 2\lambda t \end{array} \right. \text{(homogeneous)}$$

IF $2\lambda < 0$,

$$\rightarrow X''(x) > 0 \quad \left| \begin{array}{l} \rightarrow \frac{T''(t)}{4T(t)} > 0 \\ \rightarrow T''(t) > 0 \\ \rightarrow T(t) = At + B \end{array} \right.$$

IF $2\lambda > 0$,

$$\rightarrow X''(x) < 0 \quad \left| \begin{array}{l} \rightarrow \frac{T''(t)}{4T(t)} < 0 \\ \rightarrow T''(t) < 0 \\ \rightarrow T(t) = At + B \end{array} \right.$$

APPLY BOUNDARY CONDITIONS: $u(-L,t) = u(L,t) = 0$

$$\begin{aligned} 0 &= A_L \cos \left[\frac{2\pi n - 2\pi}{2} t \right] + B_L \sin \left[\frac{2\pi n - 2\pi}{2} t \right] \\ 0 &= A_L \cos \left[\frac{2\pi n - 2\pi}{2} t \right] \quad \text{as } B_L = 0 \quad \forall t \geq 0 \\ \Rightarrow 0 &= A_L \cos \left[\frac{2\pi n - 2\pi}{2} t \right] \\ \Rightarrow p &= \frac{\pi}{2}, \frac{3\pi}{2}, \frac{5\pi}{2}, \dots \\ \Rightarrow p &= \frac{2\pi n - 2\pi}{2} \quad n = 1, 2, 3, \dots \end{aligned}$$

$$\therefore u(x,t) = \sum_{n=1}^{\infty} A_n \cos \left[\frac{2\pi n - 2\pi}{2} t \right] \sin \left[\frac{2\pi n - 2\pi}{2} x \right]$$

ONE MORE CONSTANT TO EVALUATE, SO REWRITE $\frac{\partial^2 u}{\partial x^2}(0) = -1 - \lambda^2$, $-1 \leq \lambda \leq 1$

$$\rightarrow \frac{\partial^2 u}{\partial x^2}(0) = \sum_{n=1}^{\infty} \left[A_n \cos \left[\frac{2\pi n - 2\pi}{2} 0 \right] \cos \left[\frac{2\pi n - 2\pi}{2} x \right] \right]$$

$$\rightarrow 1 - \lambda^2 = \sum_{n=1}^{\infty} \left[A_n \cos \left[\frac{2\pi n - 2\pi}{2} x \right] \right]$$

THIS IS A FOURIER SERIES IN λ , IN $-1 \leq \lambda \leq 1$

$$A_n(\lambda)x = \frac{1}{1} \int_{-1}^{1} (1 - \lambda^2) \cos \left[\frac{2\pi n - 2\pi}{2} x \right] dx$$

$$A_n(\lambda)x = 2 \int_0^1 (1 - \lambda^2) \cos \left[\frac{2\pi n - 2\pi}{2} x \right] dx$$

$$A_n(\lambda)x = \int_0^1 2\cos \left[\frac{2\pi n - 2\pi}{2} x \right] dx - \int_0^1 2\lambda^2 \cos \left[\frac{2\pi n - 2\pi}{2} x \right] dx$$

IF $2\lambda < 0$, $\lambda = -p^2$

$$\begin{aligned} \frac{X''(x)}{X(x)} &= -p^2 \quad \left| \begin{array}{l} \rightarrow \frac{T''(t)}{4T(t)} = -p^2 \\ \rightarrow T''(t) = -p^2 T(t) \\ \rightarrow T(t) = D \cos 2pt + E \sin 2pt \end{array} \right. \\ \text{AS WE REQUIRE A SOLUTION WHICH HAS THE SAME SHAPE AS } u(x,t) \text{ FOR THE TWO DISTINCT VALUES OF } \lambda \text{ AT THE ENDPOINTS } (x=L) \text{ WE CAN ONLY PICK THE "TRIGONOMETRIC SOLUTION" & DISCARD THE OTHER TWO.} \end{aligned}$$

$$\therefore u(x,t) = [A_L \cos pt + B_L \sin pt] / [D \cos 2pt + E \sin 2pt]$$

APPLY CONDITION $u(x,0) = 0$ (DISREGARDING INTEN)

$$\rightarrow 0 = [A_L \cos pt + B_L \sin pt] \times D \quad \left| \begin{array}{l} \rightarrow D = 0 \\ \text{(CONTINUE TRIVIAL SOLUTION } A = 0 \text{)} \end{array} \right.$$

ABSORBING "E" INTO "A" AND "B"

$$\therefore u(x,t) = [A_L \cos pt + B_L \sin pt] / \sin 2pt$$

DIFFERENTIATE WITH t AND APPLY $\frac{\partial u}{\partial t}(0) = 1$ AT CONTINUOUS BOUNDARY

$$\begin{aligned} \rightarrow \frac{\partial u}{\partial t}(0) &= 2p [A_L \cos pt + B_L \sin pt] / \sin 2pt \\ \Rightarrow 1 - p^2 &= 2p [A_L \cos pt + B_L \sin pt] / \sin 2pt \\ \Rightarrow B = 0 & \quad (\text{AS THE SIN IS AN EVEN FUNCTION IN } x) \\ \therefore u(x,t) &= A_L \cos pt \end{aligned}$$

CHANGING OUT THE INTEGRATION

$$\bullet \int_0^1 2\cos \left[\frac{2\pi n - 2\pi}{2} x \right] dx = \left[2 \times \frac{2}{2\pi n - 2\pi} \times \sin \left[\frac{2\pi n - 2\pi}{2} x \right] \right]_0^1 = \frac{4}{\pi(2n-1)\pi} \sin \left[\frac{2\pi n - 2\pi}{2} \right] = \frac{4}{\pi(2n-1)\pi} (-1)^{n+1}$$

• $\int_0^1 -2x^2 \cos \left[\frac{2\pi n - 2\pi}{2} x \right] dx = \dots$ INTEGRATION BY PARTS

$$\begin{aligned} &\left[\frac{-2x^2}{(2n-1)\pi} \sin \left[\frac{2\pi n - 2\pi}{2} x \right] \right]_0^1 + \left[\frac{4x}{(2n-1)\pi} \sin \left[\frac{2\pi n - 2\pi}{2} x \right] \right]_0^1 \\ &= \left[\frac{-4x^2}{(2n-1)\pi} \sin \left[\frac{2\pi n - 2\pi}{2} x \right] \right]_0^1 + \left[\frac{8}{(2n-1)\pi} \sin \left[\frac{2\pi n - 2\pi}{2} x \right] \right]_0^1 \\ &= \frac{-4(-1)^{n+1}}{(2n-1)\pi} + \frac{8}{(2n-1)\pi} \int_0^1 2x \sin \left[\frac{2\pi n - 2\pi}{2} x \right] dx \quad \text{BY PARTS AGAIN} \end{aligned}$$

$$\begin{aligned} &\left[\frac{-2x^2}{(2n-1)\pi} \sin \left[\frac{2\pi n - 2\pi}{2} x \right] \right]_0^1 + \left[\frac{2x}{(2n-1)\pi} \cos \left[\frac{2\pi n - 2\pi}{2} x \right] \right]_0^1 \\ &= -\frac{-4(-1)^{n+1}}{(2n-1)\pi} + \frac{8}{(2n-1)\pi} \left\{ \left[\frac{2x}{(2n-1)\pi} \cos \left[\frac{2\pi n - 2\pi}{2} x \right] \right]_0^1 + \int_0^1 \frac{2}{(2n-1)\pi} \cos \left[\frac{2\pi n - 2\pi}{2} x \right] dx \right\} \\ &= -\frac{-4(-1)^{n+1}}{(2n-1)\pi} + \frac{16}{(2n-1)^2\pi} \int_0^1 \cos \left[\frac{2\pi n - 2\pi}{2} x \right] dx \end{aligned}$$

$$\begin{aligned} &= -\frac{-4(-1)^{n+1}}{(2n-1)\pi} + \frac{16}{(2n-1)^2\pi} \times \frac{2}{2\pi n - 2\pi} \left[\sin \left[\frac{2\pi n - 2\pi}{2} x \right] \right]_0^1 \\ &= -\frac{-4(-1)^{n+1}}{(2n-1)\pi} + \frac{16}{(2n-1)^2\pi} \times (-1)^{n+1} \end{aligned}$$

COLLECTING THE INTEGRATION RESULTS

$$A_n(\lambda)x = \frac{4}{(2n-1)\pi} (-1)^{n+1} - \frac{4(-1)^{n+1}}{(2n-1)\pi} + \frac{16(-1)^{n+1}}{(2n-1)^2\pi}$$

HENCE THE SOLUTION IS GIVEN BY

$$u(x,t) = \sum_{n=1}^{\infty} \left[\frac{32(-1)^{n+1}}{(2n-1)^2\pi} \cos \left[\frac{2\pi n - 2\pi}{2} t \right] \sin \left[\frac{2\pi n - 2\pi}{2} x \right] \right]$$

THE FREQUENCIES OF NORMAL MODES OF VIBRATION ARE

$$f_n = \frac{\omega_n}{2\pi} \leftarrow \text{cofficient of } x$$

$$f_n = \frac{(2n-1)\pi}{2\pi}$$

$$f_n = n - \frac{1}{2} \quad n = 1, 2, 3, \dots$$

Question 10

A taut string is fixed at its endpoints at $x=0$ and $x=L$. The string is vibrating in a resistive medium and its transverse displacement $u(x,t)$ from a horizontal position satisfies the modified wave equation

$$\frac{\partial^2 u}{\partial x^2} = \frac{1}{c^2} \left[\frac{\partial^2 u}{\partial t^2} + \lambda \frac{\partial u}{\partial t} \right], \quad 0 \leq x \leq L, \quad t \geq 0,$$

where λ and c are positive constants.

Show that

$$u(x,t) = \sum_{n=1}^{\infty} \left[P_n e^{-\frac{1}{2}\lambda t} \sin\left(\frac{n\pi x}{L}\right) \cos[q_n t - \varphi_n] \right],$$

where

$$q_n = \frac{(n\pi c)^2}{L} - \frac{\lambda}{4},$$

and P_n and φ_n are suitably defined constants.

proof

• LOOK FOR A SOLUTION IN SEPARATED VARIABLES

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

$$\frac{\partial^2 u}{\partial x^2} = X''(x)T(t), \quad \frac{\partial^2 u}{\partial t^2} = X(x)T''(t), \quad \frac{\partial u}{\partial t} = X(x)T'(t)$$

• SUB INTO THE PDE:

$$X''T = \frac{1}{c^2} [X''T + \lambda X T'] \quad (\text{Cancelling } XT)$$

$$\frac{X''T}{X T} = \frac{1}{c^2} \left[\frac{X''}{X} + \lambda \frac{T'}{T} \right]$$

$$\frac{X''}{X} = \frac{1}{c^2} \left[\frac{T'}{T} + \lambda \frac{1}{c^2} \right]$$

AS LHS IS A FUNCTION OF x ONLY & RHS IS A FUNCTION OF t ONLY, BOTH SIDES ARE AT MOST 4 CONSTANTS, SEE LK

• $\frac{X''}{X} = k \Rightarrow X''(x) = kX(x)$

FOR A CIRCULAR DISTRIBUTION (IE WAVES IN SINES/COSINES)

$$k \text{ MUST BE NEGATIVE} \Rightarrow k = -m \text{ AND } k \ll 0$$

LET $R = \sqrt{-k}$

$$X''(x) = -R^2 X(x) \Rightarrow X(x) = R \cos(Rx) + B \sin(Rx)$$

• $\frac{1}{c^2} \left[\frac{T'}{T} + \lambda \frac{1}{c^2} \right] = -R^2$

$$\Rightarrow T'' + \lambda T' = -R^2 T$$

$$\Rightarrow T'' + \lambda T' + R^2 T = 0$$

AUXILIARY EQUATION

$$\alpha'' + \lambda \alpha + R^2 = 0 \Rightarrow \alpha = -\frac{\lambda}{2} \pm \sqrt{\frac{\lambda^2}{4} - R^2}$$

$$\Rightarrow \alpha = -\frac{\lambda}{2} \pm \sqrt{\frac{\lambda^2}{4} - R^2}$$

$$\Rightarrow \alpha = -\frac{\lambda}{2} \pm \sqrt{\frac{\lambda^2}{4} - \frac{\lambda^2}{4}}$$

$$\Rightarrow \alpha = -\frac{\lambda}{2} \pm \frac{\lambda}{2}$$

WILDER $\frac{1}{4} \lambda^2 = R^2 = \frac{\lambda^2}{4}$

$$\therefore T(t) = e^{-\frac{\lambda}{2}t} [\text{Dissect} + \text{Erect}]$$

SO THE GENERAL SOLUTION IS

$$u(x,t) = [A \cos(Rx) + B \sin(Rx)] e^{-\frac{\lambda}{2}t} [\text{Disect} + \text{Erect}]$$

• NOW APPLY THE TWO BOUNDARY CONDITIONS IN ORDER TO EVALUATE CONSTANTS

$$u(0,t) = 0 \Rightarrow e^{-\frac{\lambda}{2}t} [\text{Disect} + \text{Erect}] = 0 \Rightarrow \text{Disect} = \text{Erect}$$

• $u(L,t) = 0 \Rightarrow e^{-\frac{\lambda}{2}t} [\text{Disect} + \text{Erect}] = 0 \Rightarrow \text{Disect} + \text{Erect} = 0$ RE AD T

$$\therefore \boxed{A = 0}$$

ADD INTO D & E

$$u(x,t) = e^{-\frac{\lambda}{2}t} \sin(Rx) [\text{Disect} + \text{Erect}]$$

• $u(0,t) = 0 \Rightarrow e^{-\frac{\lambda}{2}t} \sin(Rx) [\text{Disect} + \text{Erect}] = 0 \Rightarrow \text{Disect} + \text{Erect} = 0$ RE AD T

$$\therefore \boxed{B = 0}$$

$\therefore u(x,t) = \sum_{n=1}^{\infty} e^{-\frac{\lambda}{2}t} \sin\left(\frac{n\pi x}{L}\right) \left[P_n \cos\left(\frac{n\pi t}{L}\right) + Q_n \sin\left(\frac{n\pi t}{L}\right) \right]$ RE AD T

AND BY R-TRANSFORMATION...

$$u(0,t) = \sum_{n=1}^{\infty} e^{-\frac{\lambda}{2}t} \sin\left(\frac{n\pi x}{L}\right) \left[P_n \cos\left(\frac{n\pi t}{L}\right) - Q_n \sin\left(\frac{n\pi t}{L}\right) \right]$$

$$u(L,t) = \sum_{n=1}^{\infty} P_n e^{-\frac{\lambda}{2}t} \sin\left(\frac{n\pi x}{L}\right) \cos\left(\frac{n\pi t}{L}\right) - Q_n e^{-\frac{\lambda}{2}t} \sin\left(\frac{n\pi x}{L}\right) \sin\left(\frac{n\pi t}{L}\right)$$

WHERE $P_n = \sqrt{\frac{4}{L^2 + R^2}}$

$$Q_n = \text{constant}$$

$$= \text{constant}$$

Question 11

A taut uniform string lies undisturbed along the x axis.

One of its ends is fixed at $x = 0$ while the other end at $x = L$ is attached to a light ring. The ring is free to slide along a **smooth** wire at right angles to the x axis.

The vertical displacement of the string $z(x,t)$ satisfies the standard wave equation

$$\frac{\partial^2 z}{\partial x^2} = \frac{1}{c^2} \frac{\partial^2 z}{\partial t^2}, \quad 0 \leq x \leq L, \quad t \geq 0,$$

The string is released from rest and its initial displacement is given by

$$z(x,0) = \frac{\varepsilon x}{L}, \quad 0 \leq x \leq L, \quad 0 < \varepsilon \ll 1.$$

Determine an expression for $z(x,t)$, and hence state the periods of the normal modes of vibrations of the string.

[You may assume without proof the standard solution of the wave equation in variable separate form]

$$z(x,t) = \sum_{n=1}^{\infty} \left\{ \frac{8\varepsilon(-1)^{n+1}}{\pi^2(2n-1)^2} \sin\left[\frac{(2n-1)\pi x}{2L}\right] \cos\left[\frac{(2n-1)\pi ct}{2L}\right] \right\}, \quad T_n = \frac{4L}{(2n-1)c}$$

ASSUMING A GENERAL SOLUTION TO THE WAVE EQUATION IN SEPARATED VARIABLES

$$z(x,t) = (A \cos \omega t + B \sin \omega t)(C \cos kx + D \sin kx)$$

where $\frac{\partial^2 z}{\partial x^2} = \frac{1}{c^2} \frac{\partial^2 z}{\partial t^2}$

CONDITIONS

- ① $\frac{\partial z}{\partial x}(0,t) = 0$
- ② $\frac{\partial z}{\partial x}(L,t) = 0$
- ③ $\frac{\partial z}{\partial t}(0,t) = 0$
- ④ $\frac{\partial z}{\partial t}(L,t) = 0$

... SMOOTH WIRE - AT BOTH ENDS ...

• By ①

$$0 = A (\text{Cosine part}) \Rightarrow A = 0$$

REMEMBER AND REUSE "B" AND "D" & E

$$z(x,t) = B \sin \omega t (\text{Cosine part} + \text{Sine part})$$

• DIFFERENTIATE WITH ωt TO APPLY ②

$$\frac{\partial z}{\partial x} = B \omega \sin \omega t (\text{Cosine part} + \text{Sine part})$$

$$0 = B \omega \sin \omega t [(\text{Cosine part}) + (\text{Sine part})]$$

implies $B \omega = 0$ ($\omega \neq 0$ & a trivial case)
 $\therefore B = 0$ (or $B = 0$)
 $\therefore z(x,t) = \sum_{n=1}^{\infty} \sin\left[\frac{(2n-1)\pi x}{2L}\right] \left[D_n \cos\left[\frac{(2n-1)\pi ct}{2L}\right] + E_n \sin\left[\frac{(2n-1)\pi ct}{2L}\right] \right]$

• DIFFERENTIATE WITH t , TO APPLY ③

$$\frac{\partial z}{\partial t} = \sum_{n=1}^{\infty} \sin\left[\frac{(2n-1)\pi x}{2L}\right] \times \frac{(2n-1)\pi c}{2L} \left[E_n \cos\left[\frac{(2n-1)\pi ct}{2L}\right] - D_n \sin\left[\frac{(2n-1)\pi ct}{2L}\right] \right]$$

$$0 = \sum_{n=1}^{\infty} \frac{(2n-1)\pi c}{2L} \sin\left[\frac{(2n-1)\pi x}{2L}\right] E_n \quad \therefore E_n = 0$$

$$z(x,t) = \sum_{n=1}^{\infty} D_n \sin\left[\frac{(2n-1)\pi x}{2L}\right] \cos\left[\frac{(2n-1)\pi ct}{2L}\right]$$

• APPLY CONDITION ④

$$\frac{\partial z}{\partial t}(L,t) = \sum_{n=1}^{\infty} D_n \frac{\pi c}{2L} \sin\left[\frac{(2n-1)\pi x}{2L}\right] \quad \text{which is a Fourier series in } (x,t)$$

$$D_1 = \frac{1}{2L} \int_0^L \frac{\pi c}{2L} \sin\left[\frac{(2n-1)\pi x}{2L}\right] dx$$

$$D_1 = \frac{\pi c}{L^2} \int_0^L \sin\left[\frac{(2n-1)\pi x}{2L}\right] dx$$

BY PARTS

$$D_1 = \frac{\pi c}{L^2} \left[\left[-\frac{2L}{\pi c} \cos\left[\frac{(2n-1)\pi x}{2L}\right] \right]_0^L + \frac{2L}{\pi c} \int_0^L \cos\left[\frac{(2n-1)\pi x}{2L}\right] dx \right]$$

$$D_1 = \frac{2L}{\pi c} \left[\left[-\frac{2L}{\pi c} \cos\left[\frac{(2n-1)\pi x}{2L}\right] \right]_0^L + \frac{2L}{\pi c} \int_0^L \cos\left[\frac{(2n-1)\pi x}{2L}\right] dx \right]$$

$$D_1 = \frac{4L}{\pi c} \int_0^L \cos\left[\frac{(2n-1)\pi x}{2L}\right] dx$$

$$D_1 = \frac{4L}{(2n-1)\pi c} \times \frac{2L}{(2n-1)\pi} \left[\sin\left[\frac{(2n-1)\pi x}{2L}\right] \right]_0^L$$

$$D_1 = \frac{8L}{\pi^2(2n-1)^2} \left[\sin\left[\frac{(2n-1)\pi x}{2L}\right] \right]_0^L$$

$$D_1 = \frac{8L}{\pi^2(2n-1)^2} (C-1)$$

$$\therefore z(x,t) = \sum_{n=1}^{\infty} \frac{8L}{\pi^2(2n-1)^2} \sin\left[\frac{(2n-1)\pi x}{2L}\right] \cos\left[\frac{(2n-1)\pi ct}{2L}\right]$$

AND $T_n = \frac{1}{\text{frequency}}$ $\text{frequency} = \frac{\text{Angular frequency}}{2\pi}$ $\text{Period} = \frac{2\pi}{\text{Angular frequency}}$

$$T_1 = \frac{2\pi}{\omega_1} = \frac{2\pi}{\frac{(2n-1)\pi c}{2L}} = \frac{4\pi L}{(2n-1)c} \quad \therefore T_1 = \frac{4L}{(2n-1)c}$$

WAVE EQUATION

$$\frac{\partial^2 z}{\partial x^2} = \frac{1}{c^2} \frac{\partial^2 z}{\partial t^2}, \quad z = z(x, t)$$

Use of Complex Numbers

Question 1

A semi infinite string S_1 of density ρ_1 lies along the x axis for $x < 0$ and another semi infinite string S_2 of density ρ_2 lie along the x axis for $x > 0$. The two strings are attached to particle P of mass m , at $x = 0$.

The mass of the two strings is negligible compared to that of P . The strings and the particle lie undisturbed in an infinite horizontal plane.

A small disturbance z with equation

$$z = \operatorname{Re} [A e^{i(nt-kx)}],$$

is propagated from $x < 0$ in the direction of x increasing, where n and k are the frequency and wave number, respectively.

Show that the amplitude of reflected wave in the section for which $x < 0$, is

$$a \sqrt{\frac{T^2(k - k_2) + m^2 n^4}{T^2(k + k_2) + m^2 n^4}},$$

and the amplitude of the transmitted wave in the section for which $x > 0$ is

$$\frac{2kTa}{\sqrt{T^2(k + k_2) + m^2 n^4}}$$

where T is the tension in the strings and $k_2 = n\sqrt{\frac{\rho_2}{T}}$.

proof

[*solution overleaf*]

Boundary Conditions:

- $Z_1(y_1) = Z_2(z_1)$
- $\frac{\partial Z_1}{\partial z}(y_1) = \frac{\partial Z_2}{\partial z}(z_1)$
- $w \frac{\partial Z_2}{\partial z}(z_1) = T \left[\frac{\partial Z_2}{\partial z}(y_1) + \frac{\partial Z_1}{\partial z}(y_1) \right]$

In this problem we shall not use $\operatorname{Re}\{Z\}$ - we will instead assume we always return the real part until the very end.

Assume solution: $Z_1 = A e^{ik(y_1-kx)} + B e^{i(y_1+kx)}$

ANOTHER SOLUTION: $(A+B)$ & $WAVENUMBER (k)$. As all are in the same function, they are the same.

$A = Ae^{ikx}$, $B = B e^{ikx}$, $C = Ce^{ikx}$

$Z_1 = Z_{1C} + Z_{1R}$ where $Z_{1C} = \frac{A}{2} e^{ik(y_1-kx)}$ and $Z_{1R} = \frac{B}{2} e^{i(y_1+kx)}$.

$Z_2 = Z_{2C} + Z_{2R}$ where $Z_{2C} = \frac{C}{2} e^{ik(z_1-kx)}$ and $Z_{2R} = \frac{D}{2} e^{i(z_1+kx)}$.

$w \frac{\partial Z_2}{\partial z} = T \left(\frac{\partial Z_2}{\partial z} + \frac{\partial Z_1}{\partial z} \right)$

APPLY (1): $(A+B)e^{ik(y_1-kx)} = D e^{i(z_1+kx)}$ $\Rightarrow D = (A+B)e^{i(z_1-kx)}$

APPLY (2): $w \frac{\partial Z_2}{\partial z} = T \left(\frac{\partial Z_2}{\partial z} + \frac{\partial Z_1}{\partial z} \right)$ $\Rightarrow w \frac{\partial Z_2}{\partial z} = T \left(\frac{\partial D}{\partial z} + \frac{\partial A}{\partial z} \right)$ $\Rightarrow w \frac{\partial D}{\partial z} = T \left(\frac{\partial D}{\partial z} + \frac{\partial A}{\partial z} \right)$

$w \frac{\partial D}{\partial z} = (A+B)e^{i(z_1-kx)} \Rightarrow D = (A+B)e^{i(z_1-kx)}$

$\therefore (A+B)e^{ik(y_1-kx)} = D e^{i(z_1+kx)} \Rightarrow A+B=C$

APPLY (3): $w \frac{\partial Z_2}{\partial z} = T \left(\frac{\partial Z_2}{\partial z} + \frac{\partial Z_1}{\partial z} \right)$

$-w \frac{\partial^2 Z_2}{\partial z^2} e^{i(z_1+kx)} = T \left[-H_0 C e^{i(z_1+kx)} - [ik(Ae^{ik(y_1-kx)} - Be^{i(y_1+kx)})] \right]$

$-w \frac{\partial^2 Z_2}{\partial z^2} e^{i(z_1+kx)} = T \left[-i k C e^{i(z_1+kx)} + i k (A-B) e^{ik(y_1-kx)} \right]$

$-w \frac{\partial^2 Z_2}{\partial z^2} e^{i(z_1+kx)} = T \left[i k (A-B) - i k C \right]$

We require the individual (ie we need to find B , C , A & D)

By substitution in the last two expressions, leads to one

$$\begin{aligned} \rightarrow -w \frac{\partial^2 Z_2}{\partial z^2} e^{i(z_1+kx)} &= T \left((A-B) - i k (A+B) \right) \\ \rightarrow -w \frac{\partial^2 Z_2}{\partial z^2} e^{i(z_1+kx)} &= i k T A - i k T B + i k T A - i k T B \\ \rightarrow (-w \frac{\partial^2 Z_2}{\partial z^2} e^{i(z_1+kx)}) A &= (w \frac{\partial^2 Z_2}{\partial z^2} e^{i(z_1+kx)}) B \\ \rightarrow B &= \frac{i T C k (k+1)}{w \frac{\partial^2 Z_2}{\partial z^2} e^{i(z_1+kx)}} A \quad (\text{cancel } B \rightarrow -1) \\ \rightarrow B &= \frac{T C k (k+1) w \frac{\partial^2 Z_2}{\partial z^2} e^{i(z_1+kx)}}{T C k (k+1) + w \frac{\partial^2 Z_2}{\partial z^2}} \quad (\text{cancel } B \rightarrow -1) \\ \rightarrow B &= \frac{T C k (k+1) w \frac{\partial^2 Z_2}{\partial z^2} e^{i(z_1+kx)}}{T C k (k+1) + w \frac{\partial^2 Z_2}{\partial z^2}} \end{aligned}$$

EXTRACT RELEVANT QUANTITIES (ie PERIODICITY)

$$\begin{aligned} |B| &= b = \left| \frac{T C k (k+1) - i w \frac{\partial^2 Z_2}{\partial z^2} e^{i(z_1+kx)} A}{T C k (k+1) + w \frac{\partial^2 Z_2}{\partial z^2}} \right| \\ &= \frac{\sqrt{T^2 C^2 k^2 (k+1)^2 + w^2 \frac{\partial^2 Z_2}{\partial z^2}^2} A}{\sqrt{T^2 C^2 k^2 (k+1)^2 + w^2 \frac{\partial^2 Z_2}{\partial z^2}^2} A} \\ |C| &= c = \left| \frac{-i T C A}{T C k (k+1) + w \frac{\partial^2 Z_2}{\partial z^2}} \right| = \frac{|T C A|}{\sqrt{T^2 C^2 k^2 (k+1)^2 + w^2 \frac{\partial^2 Z_2}{\partial z^2}^2}} \\ \text{PERIODICITY} \quad \text{new } C &= \sqrt{\frac{T^2 C^2 k^2 (k+1)^2 + w^2 \frac{\partial^2 Z_2}{\partial z^2}^2}{T^2 C^2 k^2 (k+1)^2 + w^2 \frac{\partial^2 Z_2}{\partial z^2}^2}} A \quad \text{REVERSE} \quad C = b A = b \times \frac{1}{K} = \frac{b}{K} \\ \therefore \frac{b}{K} &= \sqrt{\frac{T^2 C^2 k^2 (k+1)^2 + w^2 \frac{\partial^2 Z_2}{\partial z^2}^2}{T^2 C^2 k^2 (k+1)^2 + w^2 \frac{\partial^2 Z_2}{\partial z^2}^2}} \\ \therefore b &= \sqrt{\frac{T^2 C^2 k^2 (k+1)^2 + w^2 \frac{\partial^2 Z_2}{\partial z^2}^2}{T^2 C^2 k^2 (k+1)^2 + w^2 \frac{\partial^2 Z_2}{\partial z^2}^2}} A \quad \text{where } K = \sqrt{\frac{T^2 C^2 k^2 (k+1)^2 + w^2 \frac{\partial^2 Z_2}{\partial z^2}^2}{T^2 C^2 k^2 (k+1)^2 + w^2 \frac{\partial^2 Z_2}{\partial z^2}^2}} \\ C &= \frac{b K}{\sqrt{T^2 C^2 k^2 (k+1)^2 + w^2 \frac{\partial^2 Z_2}{\partial z^2}^2} A} \end{aligned}$$

Question 2

Two uniform strings, S_1 and S_2 , are joined together at one end and the other two free ends are attached to two fixed points $2L$ apart.

S_1 has length L and density ρ_1 and lies along the x axis for $x < 0$.

S_2 has length L and density ρ_2 and lies along the x axis for $x > 0$.

The combined string is taut and the tension is constant throughout.

Given that the combined string performs small amplitude transverse oscillations, show that

$$c_1 \tan\left(\frac{\omega L}{c_1}\right) + c_2 \tan\left(\frac{\omega L}{c_2}\right) = 0,$$

where $\frac{2\pi}{\omega}$ is the period of the normal modes of vibration, and c_1 and c_2 are the respective wave speeds in S_1 and S_2 .

proof

• Let $z_1 = (A_1 \cos p_1 t + B_1 \sin p_1 t)(C_1 \cos q_1 x + E_1 \sin q_1 x)$
 $z_2 = (A_2 \cos p_2 t + B_2 \sin p_2 t)(C_2 \cos q_2 x + E_2 \sin q_2 x)$

WRITE AS

$$\begin{aligned} z_1 &= M_1 \sin(p_1(x+L)) \cos(p_1 t + q_1 x) \\ z_2 &= M_2 \sin(p_2(x-L)) \cos(p_2 t + q_2 x) \end{aligned}$$

• INITIAL & BOUNDARY CONDITIONS TO BE SATISFIED

- ① $z_1(-L) = 0$
- ② $z_2(L) = 0$
- ③ $z_1(0, t) = z_2(0, t)$
- ④ $\frac{\partial z_1}{\partial x}(0, t) = \frac{\partial z_2}{\partial x}(0, t)$
- ⑤ $\frac{\partial z_1}{\partial t}(0, t) = \frac{\partial z_2}{\partial t}(0, t)$

• ADD ① & ②

$$\begin{aligned} 0 &= M_1 \sin(p_1(x+L)) \cos(p_1 t + q_1 x) \\ 0 &= M_2 \sin(p_2(x-L)) \cos(p_2 t + q_2 x) \end{aligned} \Rightarrow \begin{cases} p_1 = L \\ p_2 = -L \end{cases}$$

• ADD ③ & ④

$$\begin{aligned} z_1 &= M_1 \sin(p_1(x+L)) \cos(p_1 t + q_1 x) \\ z_2 &= M_2 \sin(p_2(x-L)) \cos(p_2 t + q_2 x) \end{aligned}$$

• WRITE THE TIME-DIMINISHED PART IN COMPLEX FORMS

$$\begin{aligned} z_1 &= M_1 \sin(p_1(x+L)) \Re \left\{ e^{i(p_1 t + q_1 x)} \right\} \\ z_2 &= M_2 \sin(p_2(x-L)) \Re \left\{ e^{i(p_2 t + q_2 x)} \right\} \\ z_1 &= [A_1 e^{ip_1 t} \cdot e^{iq_1 x}] \quad \text{DEFINE THE DEPTH AS } n \\ z_1 &= A_1 \sin(p_1(x+L)) e^{ip_1 t} \end{aligned}$$

Hence $\begin{aligned} z_1 &= A \sin(p_1(x+L)) e^{ip_1 t} \\ z_2 &= B \sin(p_2(x-L)) e^{ip_2 t} \end{aligned}$

Differentiate $\frac{\partial z_1}{\partial x} = iA p_1 \cos(p_1(x+L)) e^{ip_1 t} = -B p_2 \cos(p_2(x-L)) e^{ip_2 t}$
 $\frac{\partial z_2}{\partial x} = iB p_2 \cos(p_2(x-L)) e^{ip_2 t} = B p_2 \cos(p_2(x-L)) e^{ip_2 t}$

③: $z_1(0) = z_2(0) \Rightarrow A \sin(p_1 L) e^{ip_1 t} = -B \sin(p_2 L) e^{ip_2 t}$ cancel A-s and B-s

④: $\frac{\partial z_1}{\partial t} = \frac{\partial z_2}{\partial t} \Rightarrow A p_1 \sin(p_1 L) e^{ip_1 t} = -B p_2 \sin(p_2 L) e^{ip_2 t}$

DIVIDE THE EQUATIONS $P_1 = C_2 P_2$ i.e. THEY HAVE THE SAME ANGULAR VELOCITY ω

⑤: $B_{xx}(0) = B_{xx}(0) \Rightarrow A p_1 \cos(p_1 L) e^{ip_1 t} = B p_2 \cos(p_2 L) e^{ip_2 t}$
 $\Rightarrow A p_1 \cos(p_1 L) = B p_2 \cos(p_2 L)$ cancel A-s and B-s

AND REWRITE EQUATION FROM THE APPLICATION OF CONDITION ③
 $\Rightarrow A \sin(p_1 L) e^{ip_1 t} = -B \sin(p_2 L) e^{ip_2 t}$
 $\Rightarrow A \sin(p_1 L) e^{ip_1 t} = -B \sin(p_2 L) e^{ip_2 t}$

NOTICE THE LAST TWO EXPRESSIONS IN "Yellow" BOXES

$$\begin{aligned} \frac{\sin(p_1 L)}{p_1} &= -\frac{\sin(p_2 L)}{p_2} \Rightarrow \frac{1}{p_1} \tan(p_1 L) + \frac{1}{p_2} \tan(p_2 L) = 0 \\ \text{BUT } p_1 = \omega &\Rightarrow \frac{p_2}{p_1} = \frac{\omega_2}{\omega_1} \\ &\Rightarrow \frac{1}{p_2} = \frac{p_1}{\omega_2} \\ \Rightarrow -\frac{1}{p_1} \tan(p_1 L) + \frac{1}{p_2} \tan(p_2 L) &= 0 \\ \Rightarrow c_1 \tan(p_1 L) + c_2 \tan(p_2 L) &= 0 \\ \Rightarrow c_1 \tan\left(\frac{\omega L}{c_1}\right) + c_2 \tan\left(\frac{\omega L}{c_2}\right) &= 0 \end{aligned}$$

MULTIDIMENSIONAL WAVE EQUATION

$$\nabla^2 z = \frac{1}{c^2} \frac{\partial^2 z}{\partial t^2}, \quad z = z(x, y, t)$$

$$\nabla^2 z = \frac{1}{c^2} \frac{\partial^2 z}{\partial t^2}, \quad z = z(r, \theta, t)$$

Question 1

The two dimensional wave equation for $u = u(x, y, t)$ in a rectangular cartesian region satisfies the following partial differential equation.

$$\frac{\partial^2 u}{\partial t^2} = c^2 \left[\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} \right], \quad 0 \leq x \leq a, \quad 0 \leq y \leq b,$$

where c is a positive constant.

It further given that $u = u(x, y, t)$ satisfies

$$u(0, y, t) = u(a, y, t) = u(x, 0, t) = u(x, b, t) = 0.$$

Use separation of variables to show that

$$u(x, y, t) = \sum_{n=1}^{\infty} \sum_{m=1}^{\infty} \left[[A_{nm} \cos(\lambda_{nm} t) + B_{nm} \sin(\lambda_{nm} t)] \sin\left(\frac{n\pi x}{a}\right) \sin\left(\frac{n\pi y}{b}\right) \right],$$

where A_{nm} , B_{nm} and λ_{nm} are constants.

proof

[solution overleaf]

$\frac{\partial u}{\partial t} = c^2 \left[\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} \right]$

SUBJECT TO $u=0$, ON THE BOUNDARY

$u(x,y,t) = u(a,y,t) = u(x,b,t) = u(a,b,t) = 0$

ASSUME A SOLUTION IN PARTIAL DIFFERENTIABLE FORM i.e. $u(x,y,t)$

$$\Rightarrow u(x,y,t) = X(x)Y(y)T(t)$$

DIFFERENTIATE & SUBSTITUTE INTO THE P.D.E

$$\Rightarrow XYT' = c^2 X''YT + c^2 X(Y')T$$

DUCE THE EQUATION THROUGH BY $X(Y'T)$ & DIVIDE AS FOLLOWS

$$\frac{T'(t)}{c^2 T(t)} = -\frac{X''(x)}{XY(x)} + \frac{Y'(y)}{Y(y)}$$

THE LHS IS A FUNCTION OF t ONLY & THE RHS IS A FUNCTION OF x,y ONLY SO BOTH SIDES ARE AT MOST A CONSTANT

AS $u(x,y,t)=0$ FOR 2 DIFFERENT VALUES OF t ($t=0, t=0$) THE CONSTANT MUST BE NEGATIVE, SAY $-p^2$, SO WE CAN GET PERIODICITY IN t .

$$\frac{T'(t)}{c^2 T(t)} = -p^2$$

$$T(t) = A \cos(pt) + B \sin(pt)$$

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

$$X(x) = C \cos(px) + D \sin(px)$$

$Y''(y) + p^2 Y(y) = 0$

$$Y(y) = E \cos(py) + F \sin(py)$$

RETURNING TO THE RHS OF THE AUXILIARY O.D.E

$$\Rightarrow \frac{X''(x)}{X(x)} + \frac{Y''(y)}{Y(y)} = -p^2$$

$$\Rightarrow \frac{X''(x)}{X(x)} = -\frac{Y''(y)}{Y(y)} - p^2$$

AS THE LHS IS A FUNCTION OF x ONLY & THE RHS IS A FUNCTION OF y ONLY, BOTH SIDES MUST BE AT MOST A CONSTANT

AS $u(x,y,t)=0$ FOR 2 DIFFERENT VALUES OF x ($x=0, x=a$) THE CONSTANT MUST BE NEGATIVE, SAY $-q^2$, SO WE CAN GET PERIODICITY IN x .

$$\frac{X''(x)}{X(x)} = -q^2$$

$$X(x) = G \cos(qx) + H \sin(qx)$$

RETURNING TO THE P.D.E; AGAIN, REQUIRING PERIODICITY IN y

$$-\frac{Y''(y)}{Y(y)} - p^2 = -q^2$$

$$\frac{Y''(y)}{Y(y)} + q^2 = -p^2$$

$$\frac{Y''(y)}{Y(y)} = -q^2 - p^2$$

$$Y(y) = I \cos((q^2 + p^2)y) + J \sin((q^2 + p^2)y)$$

COLLECTING ALL THE CONSTANTS

$$u(x,y,t) = [A \cos(pt) + B \sin(pt)][C \cos(qx) + D \sin(qx)][E \cos((q^2 + p^2)y) + F \sin((q^2 + p^2)y)]$$

NEXT APPLYING SOME CONDITIONS

- $u(0,y,t) = 0 \Rightarrow [A \cos(pt) + B \sin(pt)][C \cos(qx) + D \sin(qx)][E \cos((q^2 + p^2)y) + F \sin((q^2 + p^2)y)] = 0$
- $u(a,y,t) = 0 \Rightarrow [A \cos(pt) + B \sin(pt)][C \cos(qx) + D \sin(qx)][E \cos((q^2 + p^2)y) + F \sin((q^2 + p^2)y)] = 0$

ABOVE SET OF THE CONSTANTS & SIMPLIFY

$$u(x,y,t) = \text{simplyfy } [A \cos(pt) + B \sin(pt)]$$

APPLY THE NEXT 2 CONDITIONS

- $u(a,y,t) = 0 \Rightarrow \sin(pt) \sin(qy) [\cos(qx) + \sin(qx)] = 0$
(FOR ALL y, t)
 $\Rightarrow \sin(pt) = 0, \quad t = 0, \pi/2, \dots$
 $\Rightarrow qy = nm, \quad n = 0, 1, 2, \dots$
- $u(x,b,t) = 0 \Rightarrow \sin(pt) \sin(qx) [\cos(qy) + \sin(qy)] = 0$
(FOR ALL x, t)
 $\Rightarrow qx = km, \quad m = 0, 1, 2, \dots$
 $\Rightarrow q = \frac{m\pi}{a}, \quad m = 0, 1, 2, \dots$

NEXT RELATE A RELATIONSHIP OF THESE CONSTANTS

$$q^2 = p^2 - q^2$$

$$p^2 = q^2 + p^2$$

$$p^2 = \frac{X''(x)}{X(x)} + \frac{Y''(y)}{Y(y)}$$

$$p^2 = \pi^2 \left[\frac{x^2}{a^2} + \frac{y^2}{b^2} \right]$$

$$p = \pi \sqrt{\frac{x^2}{a^2} + \frac{y^2}{b^2}}$$

$$Cp = CT \sqrt{\frac{x^2}{a^2} + \frac{y^2}{b^2}}$$

$$\lambda_{nm} = CT \sqrt{\frac{x^2}{a^2} + \frac{y^2}{b^2}}$$

THIS WE CAN WRITE

$$u(x,y,t) = \sin \frac{m\pi x}{a} \sin \frac{n\pi y}{b} [A_{nm} \cos(\lambda_{nm} t) + B_{nm} \sin(\lambda_{nm} t)]$$

$$u(x,y,t) = \sum_{n=1}^{\infty} \sum_{m=1}^{\infty} \left[\sin \frac{m\pi x}{a} \sin \frac{n\pi y}{b} [A_{nm} \cos(\lambda_{nm} t) + B_{nm} \sin(\lambda_{nm} t)] \right]$$

(But $m=0$ OR $n=0$ WHICH IS ZERO)

Question 2

The vertical displacement $z = z(r, \theta, t)$ of a two dimensional standing wave in plane polar coordinates, satisfies the following partial differential equation.

$$\frac{\partial^2 z}{\partial r^2} + \frac{1}{r} \frac{\partial z}{\partial r} + \frac{1}{r^2} \frac{\partial^2 z}{\partial \theta^2} = \frac{1}{c^2} \frac{\partial^2 z}{\partial t^2}.$$

where c is a positive constant.

Use separation of variables to show that the general solution of the above equation can be written as

$$z(r, \theta, t) = [\alpha \cos \lambda c t + \beta \sin \lambda c t] \left[\sum_{n=0}^{\infty} C_n \sin n\theta + D_n \cos n\theta \right] \left[\sum_{n=0}^{\infty} A_n J_n(\lambda r) + B_n Y_n(\lambda r) \right]$$

where $\alpha, \beta, A_n, B_n, C_n$ and D_n are constants.

proof

$\frac{\partial^2 z}{\partial r^2} + \frac{1}{r} \frac{\partial z}{\partial r} + \frac{1}{r^2} \frac{\partial^2 z}{\partial \theta^2} = \frac{1}{c^2} \frac{\partial^2 z}{\partial t^2}$

- USE ASSUMED SEPARATION FOR $z(r, \theta, t)$ IS UNTHREEABLE. SEPARATE FROM $z(r, \theta, t) = R(r)\Theta(\theta)T(t)$
- DIFFERENTIATE AND SUBSTITUTE INTO THE PDE

$$R'(r)\Theta(\theta)T(t) + R(r)\Theta'(\theta)T(t) + R(r)\Theta(\theta)T''(t) = \frac{1}{c^2} R''(r)\Theta(\theta)T(t)$$

- DIVIDE THE EQUATION BY $R(r)\Theta(\theta)T(t)$ TO GET $\frac{R''(r)}{R(r)} + \frac{\Theta''(\theta)}{\Theta(\theta)} + \frac{T''(t)}{c^2 T(t)} = -\lambda^2$
- NOW THE LHS IS A FUNCTION OF r, θ & t ONLY. JOINING THE RHS IS A FUNCTION OF r, θ ONLY, SO EQUALITY CAN ONLY BE ACHIEVED IF BOTH SIDES ARE AT MOST λ CONSTANT
- AS WE REQUIRE FREQUENT SOLUTIONS (OSCILLATING IN TIME) WE PICK THE CONSTANT TO BE NEGATIVE, IF $-\lambda^2$.

LOOKING AT THE RHS

$$\frac{1}{c^2} T''(t) = -\lambda^2$$

$$T''(t) = -\lambda^2 c^2 T(t)$$

NOTE THAT $\lambda^2 > 0$ AS IT PRODUCES

$$T''(0) = 0$$

$$T(0) = A \neq 0$$

NON-PERIODIC

$$T(0) = B \neq 0$$

FOR THIS ALREADY INCLUDED IN $T(t)$, IF $A \neq 0$

• LOOK AT EACH TERM IN THE LHS

$$\Rightarrow \frac{R''(r)}{R(r)} + \frac{1}{r} \frac{R'(r)}{R(r)} + \frac{1}{r^2} \frac{\Theta''(\theta)}{\Theta(\theta)} = -\lambda^2$$

$$\Rightarrow r^2 \frac{R''(r)}{R(r)} + r \frac{R'(r)}{R(r)} + \frac{\Theta''(\theta)}{\Theta(\theta)} = -\lambda^2 r^2$$

$$\Rightarrow r^2 \frac{R''(r)}{R(r)} + r \frac{R'(r)}{R(r)} + \lambda^2 r^2 = -\frac{\Theta''(\theta)}{\Theta(\theta)}$$

• BOTH SIDES ADD AT LEAST A CONSTANT - WE ALSO KNOW PERIODICALLY IN θ , SO LOOKING AT THE MINUS OF THE RHS WE PICK A POSITIVE CONSTANT, SAY p^2

$$-\frac{\Theta''(\theta)}{\Theta(\theta)} = p^2$$

$$\Theta(\theta) = -p^2 \Theta(\theta)$$

$\Theta(\theta) \approx C \sin p\theta + D \cos p\theta$

AGAIN AS PERIODIC p CAN EQUAL ZERO WHICH $\Theta(\theta) = A\theta + B$ BUT THIS CONSTANT SOLUTION FOR $\Theta(\theta)$ IS ALREADY INCLUDED IN D , IF $p \neq 0$

• LOOKING AT THE ABOVE RESULT FURTHER, THE DISPLACEMENT $z(r, \theta, t)$ MUST BE OBTAINABLE AT EACH POINT

i.e. $z(r, \theta, t) = z(r, \theta, t)$

If $\theta_0 = \theta_0 + 2\pi n$

HENCE $p = n = \text{INTEGER}$

$\Theta_n(\theta) = C_n \sin n\theta + D_n \cos n\theta$

CHECCK WHETHER CAN BE ABSORBED INTO THE WAVEFUNCTION

$$\Theta(\theta) = \sum_{n=0}^{\infty} [C_n \sin n\theta + D_n \cos n\theta]$$

• RETURNING TO THE RHS OF THE PREVIOUS STATEMENT

$$\Rightarrow r^2 \frac{R''(r)}{R(r)} + r \frac{R'(r)}{R(r)} + \lambda^2 r^2 = p^2, \quad n=0, 1, 2, 3, \dots$$

$$\Rightarrow r^2 R''(r) + r R'(r) + (\lambda^2 r^2 - p^2) R(r) = 0$$

LET $z = Ar \Rightarrow r = \frac{z}{A}$ SO $R(z)$ BECOMES $R(\frac{z}{A})$

$$\frac{d}{dz} = \frac{1}{A} \frac{d}{dr} \text{ OR AS AN OPERATOR } \frac{d}{dz} = \frac{1}{A} \frac{d}{dr} = \frac{1}{A} \frac{d}{dz}$$

HENCE $\frac{d^2}{dz^2} = \frac{1}{A^2} \frac{d^2}{dr^2} = \frac{1}{A^2} \left(\frac{d}{dr} \right)^2 = \lambda^2 \frac{d^2}{dz^2}$

IN OTHER WORDS

$$R'(z) = \frac{dR}{dz} = \frac{1}{A} \frac{dR}{dr} = \frac{1}{A} \lambda R(z) = \frac{\lambda}{A} R(z)$$

$$R''(z) = \frac{d^2R}{dz^2} = \frac{1}{A^2} \frac{d^2R}{dr^2} = \frac{1}{A^2} \lambda^2 R(z) = \frac{\lambda^2}{A^2} R(z)$$

WE HAVE $(\frac{\lambda^2}{A^2} - p^2) R(z) + (\frac{\lambda}{A} - \lambda^2) R(z) = 0$

$$\Rightarrow \frac{\lambda^2}{A^2} R(z) + \frac{\lambda}{A} R(z) + (\lambda^2 - p^2) R(z) = 0$$

WE BESSEL'S EQUATION

$$R_n(z) = A_n J_n(\lambda z) + B_n Y_n(\lambda z)$$

$$R_n(r) = A_n J_n(\lambda r) + B_n Y_n(\lambda r)$$

$$R(z) = \sum_{n=0}^{\infty} [A_n J_n(\lambda z) + B_n Y_n(\lambda z)]$$

• FINALLY WE HAVE THE GENERAL SOLUTION

$$z(r, \theta, t) = [\alpha \cos \lambda c t + \beta \sin \lambda c t] \left[\sum_{n=0}^{\infty} [C_n \sin n\theta + D_n \cos n\theta] \right] \left[\sum_{n=0}^{\infty} [A_n J_n(\lambda r) + B_n Y_n(\lambda r)] \right]$$

Question 3

The vertical displacement $z = z(r, \theta, t)$ of a circular drum-skin, secured on a circular rim of radius a , satisfies the wave equation in standard plane polar coordinates

$$\frac{\partial^2 z}{\partial r^2} + \frac{1}{r} \frac{\partial z}{\partial r} + \frac{1}{r^2} \frac{\partial^2 z}{\partial \theta^2} = \frac{1}{c^2} \frac{\partial^2 z}{\partial t^2}.$$

where c is a positive constant.

The drum-skin is displaced from its equilibrium position and released from rest.

Use separation of variables to show that general solution of the above equation is

$$z(r, \theta, t) = \sum_{n=0}^{\infty} \sum_{m=1}^{\infty} \left[J_n \left(\frac{r \lambda_{n,m}}{a} \right) \right] \left[\cos \left(\frac{ct \lambda_{n,m}}{a} \right) \right] \left[C_{n,m} \sin n\theta + D_{n,m} \cos n\theta \right]$$

where $C_{n,m}$ and $D_{n,m}$ are constants, and $\lambda_{n,m}$ denotes the m^{th} zero of $J_n(x)$.

proof

[solution overleaf]

• we assume a solution for $Z(t, y_0)$ in uniformly separable form

$$Z(t, y_0) = R(t)y + S(t)y_0$$

• differentiation and substitution into the PDE

$$R'(t)R(t)Y_0 + R(t)S'(t)Y_0 + Y_0R'(t)R(t) + Y_0S(t)R(t) = \frac{1}{ct}R(t)S(t)T(t)$$

• dividing through the equation by $R(t)S(t)T(t)$ gives

$$\frac{R'(t)}{R(t)} + \frac{S'(t)}{S(t)} + \frac{R(t)}{T(t)} + \frac{S(t)}{T(t)} = \frac{1}{ct}$$

• now the LHS is a function of t & $T(t)$ only while the RHS is a function of t only, so equality can only be achieved if both sides are at most a constant

• as we require periodic solutions (crystallizing in time) let's pick the constant to be negative if $-\lambda^2$

LOOKING AT THE RHS

$$\frac{1}{ct}T'(t) = -\lambda^2$$

$$T'(t) = -\lambda^2 ct T(t)$$

$$T(t) = c^{-1}\lambda^{-2} \sin(\lambda t + B)$$

T(t) = c^{-1}\lambda^{-2} \sin(\lambda t + B)

NOTE THAT $\lambda = \pm i\omega$ OR AS IT PROVOKES

$$T'(t) = 0$$

$$T(t) = A + B$$

NOT POSSIBLE

T(t) = B IS OK
BUT THIS IS ALREADY INCLUDED IN A, i.e. IT ALSO

- NEXT:** WE LOOK IN THE LHS

$$\Rightarrow \frac{D'(G)}{G(t)} + \frac{1}{t} \frac{D(G)}{G(t)} + \frac{1}{t^2} \frac{D(G)}{G(t)} = -\gamma^2$$

$$\Rightarrow \frac{D'(G)}{G(t)} + \frac{D(G)}{t G(t)} + \frac{D(G)}{t^2 G(t)} = -\lambda^2 t^2$$

$$\Rightarrow \frac{D'(G)}{G(t)} + \frac{D(t)}{G(t)} + \lambda^2 t^2 = -\frac{D(t)}{G(t)}$$
- BOTH SIDES NOT AT MOST CONSTANT** - WE ALSO NEED PROBABLY IN $G(t)$ SO LOOKING AT THE MEAN OF THE RHS WE PICK A RESULTANT CONSTANT γ S.t.

$$-\frac{D(t)}{G(t)} = \gamma^2$$

$$D(t) = -\gamma^2 G(t)$$

$$G(t) = C_1 e^{\gamma t} + C_2 e^{-\gamma t}$$
- LOOKING AT THE ABOVE RESULT FURTHER**, THE DISAGREEMENT $D(t)G(t)$ MUST BE ODD, SO γ IS AN ODD POINT

1.E $E(\gamma_1, \gamma_2, t) = E(\gamma_1, \gamma_2, t)$

IF $\gamma_2 = \gamma_1 + 2m\pi$

4.NICE $p = n = 10101000$

$G_n(t) = C_1 \sinh(\gamma t) + C_2 \cosh(\gamma t)$, $n=0,1,2,\dots$

CUSTOM INITIALLY CAN BE ASSUME INTO THE EXPONENTS

$$E(t) = \sum_{k=0}^{\infty} [C_k \sinh(\gamma t) + D_k \cosh(\gamma t)]$$

- RETURNING TO THE LHS OF THE PREVIOUS STATE

$$\Rightarrow r^2 \frac{d^2 R(r)}{dr^2} + \frac{R'(r)}{R(r)} + 2\lambda^2 - \eta^2 = 0, \quad n=0,1,2,3,\dots$$

$$\Rightarrow r^2 R''(r) + R'(r) + (4\lambda^2 - \eta^2) R(r) = 0$$

LET $2\alpha = 2\lambda^2$ OR $\alpha = \frac{\lambda}{\sqrt{2}}$ SO $R(r)$ BECOMES $R(\frac{r}{\sqrt{2}})$

$$\frac{d}{dr} = \lambda \quad \text{OR AS AN OPERATOR} \quad \frac{d}{dr} = \frac{d}{dr} \frac{d}{dr} = \lambda^2 \frac{d^2}{dr^2}$$

HENCE $\frac{d^2}{dr^2} = \frac{d}{dr} \left(\frac{d}{dr} \right) = \lambda \frac{d}{dr} \left(\lambda \frac{d}{dr} \right) = \lambda^2 \frac{d^2}{dr^2}$

IN OTHER WORDS

$$R'(r) = \frac{d}{dr} R(r) = \lambda \frac{d}{dr} [R(r)] = \lambda R' \frac{d}{dr}$$

$$R''(r) = \frac{d}{dr} [R'(r)] = \lambda^2 \frac{d}{dr} [R(r)] = \lambda^2 R'' \frac{d}{dr}$$

$\Rightarrow \left(\frac{r^2}{2} \right) \lambda^2 R'' \frac{d}{dr} + \left(\frac{r}{\sqrt{2}} \right) \lambda R' \frac{d}{dr} + (\lambda^2 - \eta^2) R(r) = 0$

$\Rightarrow r^2 \frac{d^2 R(r)}{dr^2} + r \frac{dR(r)}{dr} + (\lambda^2 - \eta^2) R(r) = 0$

1.E BESSEL'S EQUATION

$$R(r) = A_0 J_\eta(r) + B_0 Y_\eta(r)$$

$$R_{\eta}(r) = A_\eta J_\eta(r) + B_\eta Y_\eta(r)$$

$$R(r) = \sum_{n=0}^{\infty} [A_n J_n(r) + B_n Y_n(r)]$$

• FINALLY WE HAVE THE GENERAL SOLUTION

$$\psi(r, \theta) = \left[A_\eta J_\eta(r) + B_\eta Y_\eta(r) \right] \prod_{k=0}^{\infty} \sum_{n=0}^{\infty} [A_k J_k(r) + B_k Y_k(r)]$$

- $\frac{\partial \tilde{Z}}{\partial t} = \frac{1}{r} \frac{\partial Z}{\partial r} + \frac{1}{r^2} \frac{\partial^2 Z}{\partial \theta^2} = \frac{1}{r^2} \frac{\partial^2 Z}{\partial \theta^2}$
HAS GENERAL SOLUTION
- $\tilde{Z}(r, \theta, t) = \left[\text{arbitrary constant} \right] \left[\sum_{n=0}^{\infty} C_n \sin(n\theta) + D_n \cos(n\theta) \right] \left[\sum_{k=0}^{\infty} A_k J_k(r) + B_k Y_k(r) \right]$
- $\bullet \tilde{Z}(r, \theta, t)$ IS BOUNDED EVERYWHERE INCLUDING AT THE CENTER ($r=0$)
 $\Leftrightarrow B_n = 0$ AS $J_n(0)$ IS NOT BOUNDED AT $r=0$.
- $\bullet \tilde{Z}(r, \theta, t) = 0$ IS ZERO DISPLACEMENT AT THE RIM, AT ALL TIMES t AND AT ALL DIRECTIONS θ
- $\therefore \tilde{J}_0(a) = 0 \quad (A_0 \neq 0)$
 $\text{AS MUST BE A ZERO OF } J_0, \text{ CALL IT } J_m$
 $\therefore \exists a = J_m$
 $\boxed{a = J_m}$
- \bullet REARRANGING CONSTANTS, RELABELLING & TIDYING UP GIVES
- $\tilde{Z}(r, \theta, t) = \sum_{k=0}^{\infty} \sum_{m=0}^{\infty} \left[\tilde{J}_k(r) \left[C_m \sin(m\theta) + D_m \cos(m\theta) \right] \right] \left[\cos \frac{kt}{\omega_0} + \sin \frac{kt}{\omega_0} \right]$
- \bullet THE DOME HAS ZERO INITIAL VELOCITY, i.e. $\frac{\partial \tilde{Z}}{\partial t}(r, 0) = 0$
 DIFFERENTIATING w.r.t t

• RECALL, MERSER CONSTRUCTION OF TDOY

$$\hat{A}(\tau, t) = \sum_{k=0}^{(d)} \sum_{m=0}^{(d)} J_k\left(\frac{\tau}{2\pi}\right) \left[C_m \sin \theta + D_m \cos \theta \right] \left(\frac{e^{it}}{\lambda} \right)^k \left[C_m \sin \theta + D_m \cos \theta \right]$$

$$\hat{A}(\tau, t) = 0 \quad \therefore \boxed{b = 0}$$