Math 23, Fall 2009

December 1, 2009

Wave equation

Wave equation in \mathbb{R}^2

$$\frac{1}{v^2}\frac{\partial^2 u}{\partial t^2} = \frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2}$$

u = u(x, y, t) transverse displacement v = wave propagation speed.

Wave equation

Wave equation in \mathbb{R}^2

$$\frac{1}{v^2}\frac{\partial^2 u}{\partial t^2} = \frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2}$$

u = u(x, y, t) transverse displacement v = wave propagation speed.

$$\frac{1}{v^2}\frac{\partial^2 u}{\partial t^2} = \Delta u$$

Laplace's operator

$$\Delta u = \frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} \, \left(+ \frac{\partial^2 u}{\partial z^2} \right)$$

Vibrating circular drum: Boundary Value Problem

Vibrating circular drum: Boundary Value Problem

PDE: Wave equation $\frac{1}{v^2}u_{tt} = u_{xx} + u_{yy}$

Vibrating circular drum: Boundary Value Problem

PDE: Wave equation $\frac{1}{v^2}u_{tt} = u_{xx} + u_{yy}$

Domain: $D = \{(x, y, t) \mid x^2 + y^2 < 1, t > 0\}.$

Vibrating circular drum: Boundary Value Problem

PDE: Wave equation $\frac{1}{v^2}u_{tt} = u_{xx} + u_{yy}$

Domain: $D = \{(x, y, t) \mid x^2 + y^2 < 1, t > 0\}.$

Boundary values:

$$u(x, y, t) = 0$$
 for $x^2 + y^2 = 1, t > 0,$
 $u(x, y, 0) = f(x, y)$

Polar coordinates

Circular drum ⇒ Polar Coordinates

$$x = r \cos \theta, \ y = r \sin \theta$$

$$r \ge 0, \ \ 0 \le \theta < 2\pi$$

Polar coordinates

Circular drum ⇒ Polar Coordinates

$$x = r \cos \theta, \ y = r \sin \theta$$

 $r \ge 0, \ 0 \le \theta < 2\pi$

Laplace's operator in polar coordinates

$$\Delta u = \frac{\partial^2 u}{\partial r^2} + \frac{1}{r^2} \frac{\partial^2 u}{\partial \theta^2} + \frac{1}{r} \frac{\partial u}{\partial r}$$

Wave equation for u = u(r, t) in polar coordinates

$$\frac{1}{v^2}\frac{\partial^2 u}{\partial t^2} = \frac{\partial^2 u}{\partial r^2} + \frac{1}{r^2}\frac{\partial^2 u}{\partial \theta^2} + \frac{1}{r}\frac{\partial u}{\partial r}$$

Wave equation for u = u(r, t) in polar coordinates

$$\frac{1}{v^2}\frac{\partial^2 u}{\partial t^2} = \frac{\partial^2 u}{\partial r^2} + \frac{1}{r^2}\frac{\partial^2 u}{\partial \theta^2} + \frac{1}{r}\frac{\partial u}{\partial r}$$

Radially symmetric vibrations u = u(r, t)

Wave equation for u = u(r, t) in polar coordinates

$$\frac{1}{v^2}\frac{\partial^2 u}{\partial t^2} = \frac{\partial^2 u}{\partial r^2} + \frac{1}{r^2}\frac{\partial^2 u}{\partial \theta^2} + \frac{1}{r}\frac{\partial u}{\partial r}$$

Radially symmetric vibrations u = u(r, t)

$$\frac{1}{v^2}\frac{\partial^2 u}{\partial t^2} = \frac{\partial^2 u}{\partial r^2} + \frac{1}{r}\frac{\partial u}{\partial r}$$

Wave equation for u = u(r, t) in polar coordinates

$$\frac{1}{v^2}\frac{\partial^2 u}{\partial t^2} = \frac{\partial^2 u}{\partial r^2} + \frac{1}{r^2}\frac{\partial^2 u}{\partial \theta^2} + \frac{1}{r}\frac{\partial u}{\partial r}$$

Radially symmetric vibrations u = u(r, t)

$$\frac{1}{v^2}\frac{\partial^2 u}{\partial t^2} = \frac{\partial^2 u}{\partial r^2} + \frac{1}{r}\frac{\partial u}{\partial r}$$

Boundary conditions for vibrating drum

$$u(1, t) = 0, t \ge 0$$

 $u(r, 0) = f(r), 0 \le r \le 1$

Assume

$$u(r,t) = R(r)T(t)$$

Assume

$$u(r,t) = R(r)T(t)$$

Wave equation for u = RT

$$\frac{1}{v^2}RT'' = R''T + \frac{1}{r}R'T$$

Assume

$$u(r,t) = R(r)T(t)$$

Wave equation for u = RT

$$\frac{1}{v^2}RT'' = R''T + \frac{1}{r}R'T$$

$$\frac{1}{v^2} \frac{T''}{T} = \frac{R''}{R} + \frac{1}{r} \frac{R'}{R} = -\lambda^2$$

Assume

$$u(r,t) = R(r)T(t)$$

Wave equation for u = RT

$$\frac{1}{v^2}RT'' = R''T + \frac{1}{r}R'T$$

$$\frac{1}{v^2} \frac{T''}{T} = \frac{R''}{R} + \frac{1}{r} \frac{R'}{R} = -\lambda^2$$

Obtain two ODEs

$$T'' + \lambda^2 v^2 T = 0 \Rightarrow T = c_1 \cos(\lambda v t) + c_2 \sin(\lambda v t)$$

Assume

$$u(r,t) = R(r)T(t)$$

Wave equation for u = RT

$$\frac{1}{v^2}RT'' = R''T + \frac{1}{r}R'T$$

$$\frac{1}{v^2} \frac{T''}{T} = \frac{R''}{R} + \frac{1}{r} \frac{R'}{R} = -\lambda^2$$

Obtain two ODEs

$$T'' + \lambda^2 v^2 T = 0 \Rightarrow T = c_1 \cos(\lambda vt) + c_2 \sin(\lambda vt)$$

$$r^2R'' + rR' + \frac{\lambda^2}{\lambda^2}r^2R = 0, R(1) = 0$$



ODE for R

$$r^2R'' + rR' + \lambda^2r^2R = 0, R(1) = 0$$

ODE for R

$$r^2R'' + rR' + \lambda^2r^2R = 0, R(1) = 0$$

Change of variables $s = \lambda r$, $R(r) = R(s/\lambda) = \tilde{R}(s)$.

ODE for R

$$r^2R'' + rR' + \lambda^2r^2R = 0, R(1) = 0$$

Change of variables
$$s = \lambda r$$
, $R(r) = R(s/\lambda) = \tilde{R}(s)$.

$$s^2\tilde{R}'' + s\tilde{R}' + s^2\tilde{R} = 0, \ \tilde{R}(\lambda) = 0$$

ODE for R

$$r^2R'' + rR' + \lambda^2r^2R = 0, R(1) = 0$$

Change of variables $s = \lambda r$, $R(r) = R(s/\lambda) = \tilde{R}(s)$.

$$s^2\tilde{R}'' + s\tilde{R}' + s^2\tilde{R} = 0, \ \tilde{R}(\lambda) = 0$$

Bessel's equation of order zero $(\nu=0)$; solution $\tilde{R}(s)=J_0(s)$

$$R(r) = J_0(\lambda r)$$

ODE for R

$$r^2R'' + rR' + \lambda^2r^2R = 0, R(1) = 0$$

Change of variables $s = \lambda r$, $R(r) = R(s/\lambda) = \tilde{R}(s)$.

$$s^2\tilde{R}'' + s\tilde{R}' + s^2\tilde{R} = 0, \ \tilde{R}(\lambda) = 0$$

Bessel's equation of order zero $(\nu=0)$; solution $\tilde{R}(s)=J_0(s)$

$$R(r) = J_0(\lambda r)$$

Eigenvalue λ is obtained from boundary condition

$$R(1) = J_0(\lambda) = 0$$



Radially symmetric modes

Solution of BVP

$$R(r) = J_0(\lambda r)$$
$$T(t) = \cos(\lambda vt)$$

Mode 0k

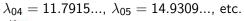
$$u(r,t) = J_0(\lambda_{0k}r)\cos(\lambda_{0k}vt)$$

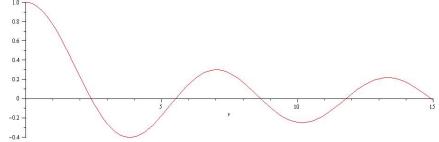
where λ_{0k} is the k-th zero of $J_0(\lambda) = 0$.

Eigenvalues

Eigenvalues
$$J_0(\lambda) = 0$$

$$\lambda_{01} = 2.4048..., \ \lambda_{02} = 5.5201..., \ \lambda_{03} = 8.6537...,$$



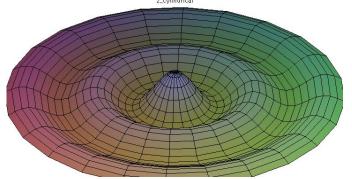


Radially symmetric vibration

Mode 05

$$u(r,\theta,t) = J_0(\lambda_{05}r)\cos(\lambda_{05}vt)$$

Angular frequency = $\lambda_{05} \nu$, proportional to $\lambda_{05} = 14.9309...$



What if not radially symmetric?

What if not radially symmetric? Separation of variables:

$$u(r, \theta, t) = R(r)\Theta(\theta)T(t).$$

Three ODEs, two eigenvalue problems (for R and Θ)

What if not radially symmetric? Separation of variables:

$$u(r, \theta, t) = R(r)\Theta(\theta)T(t).$$

Three ODEs, two eigenvalue problems (for R and Θ) Solutions with eigenvalues n, λ

$$\Theta = \cos{(n\theta)}, \ n = 0, 1, 2, 3, \cdots$$
 $R = J_n(\lambda r), \text{ Bessel function of order } n$
 $T = \cos{(\lambda v t)}$
 $u(r, \theta, t) = J_n(\lambda r) \cos{(n\theta)} \cos{(\lambda v t)}$

What if not radially symmetric? Separation of variables:

$$u(r, \theta, t) = R(r)\Theta(\theta)T(t).$$

Three ODEs, two eigenvalue problems (for R and Θ) Solutions with eigenvalues n, λ

$$\Theta = \cos{(n\theta)}, \ n = 0, 1, 2, 3, \cdots$$
 $R = J_n(\lambda r), \text{ Bessel function of order } n$
 $T = \cos{(\lambda v t)}$
 $u(r, \theta, t) = J_n(\lambda r) \cos{(n\theta)} \cos{(\lambda v t)}$

Eigenvalue $\lambda = \lambda_{nk}$ is the k-th zero of $J_n(\lambda) = 0$ Frequency in mode nk is proportional to λ_{nk} .

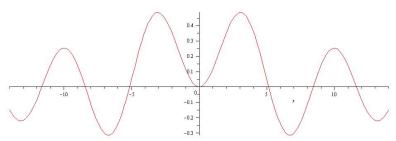


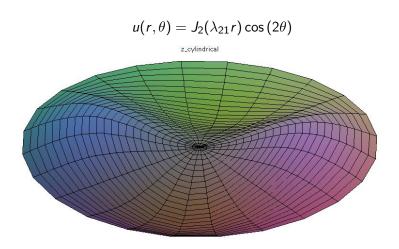
Bessel function of order 2

Modes nk with n = 2. At time t = 1,

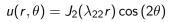
$$u(r,\theta) = J_2(\lambda_{2k}r)\cos(2\theta)$$

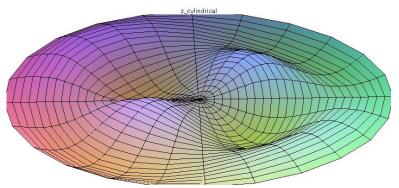
 $\lambda_{21} = 5.1356..., \lambda_{22} = 8.4172..., \ \text{etc.}$





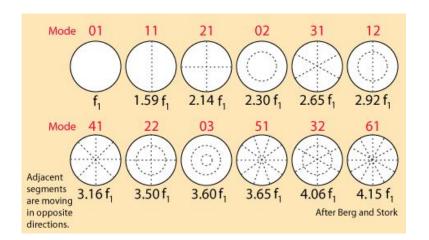
Mode 22





$$u(r,\theta) = 0$$
 if $J_2(\lambda_{22}r) = 0$ or $\cos(2\theta) = 0$

Modes of a vibrating drum



Superposition

For arbitrary initial value

$$u(r,\theta) = f(r,\theta)$$

vibration of drum = Superposition of modes

$$u(r,\theta,t) = \sum_{n=0}^{\infty} \sum_{k=1}^{\infty} c_{kn} J_n(\lambda_{nk} r) \cos(n\theta) \cos(\lambda_{nk} vt) + \cdots$$

Coefficients c_{kn} are coefficients in "Fourier-Bessel" series of f.

