

Therefore, the solution of our approximation problem is given by

$$u = \sum_{j=1}^n (A_j \cos \omega_j t + B_j \sin \omega_j t) U^j,$$

and the constants A_j, B_j are obtained from the initial conditions

$$\begin{aligned} u(x, 0) &= u_{a,0}(x), \quad 0 \leq x \leq L, \\ \frac{\partial u}{\partial t}(x, 0) &= u_{a,1}(x), \quad 0 \leq x \leq L, \end{aligned}$$

by expressing $u_{a,0}$ and $u_{a,1}$ on the modal basis (U^1, \dots, U^n) . Furthermore, the modal functions (U^1, \dots, U^n) form an orthonormal basis of V_a for the inner product a .

If we use the vector space V_N^0 of piecewise affine functions, we find that the matrices A and K are familiar! Indeed,

$$A = \frac{1}{h} \begin{pmatrix} 2 & -1 & 0 & 0 & 0 \\ -1 & 2 & -1 & 0 & 0 \\ \vdots & \ddots & \ddots & \ddots & \vdots \\ 0 & 0 & -1 & 2 & -1 \\ 0 & 0 & 0 & -1 & 2 \end{pmatrix}$$

and

$$K = \frac{h}{6} \begin{pmatrix} 4 & 1 & 0 & 0 & 0 \\ 1 & 4 & 1 & 0 & 0 \\ \vdots & \ddots & \ddots & \ddots & \vdots \\ 0 & 0 & 1 & 4 & 1 \\ 0 & 0 & 0 & 1 & 4 \end{pmatrix}.$$

To conclude this section, let us discuss briefly the wave equation for an elastic membrane, as described in Section 19.2. This time, we look for a function $u: \mathbb{R}_+ \times \Omega \rightarrow \mathbb{R}$ satisfying the following conditions:

$$\begin{aligned} \frac{1}{c^2} \frac{\partial^2 u}{\partial t^2}(x, t) - \Delta u(x, t) &= f(x, t), \quad x \in \Omega, \quad t > 0, \\ u(x, t) &= 0, \quad x \in \Gamma, \quad t \geq 0 \quad (\text{boundary condition}), \\ u(x, 0) &= u_{i,0}(x), \quad x \in \Omega \quad (\text{initial condition}), \\ \frac{\partial u}{\partial t}(x, 0) &= u_{i,1}(x), \quad x \in \Omega \quad (\text{initial condition}). \end{aligned}$$

Assuming that $f = 0$, we look for solutions in the subspace V of the Sobolev space $H_0^1(\bar{\Omega})$ consisting of functions v such that $v = 0$ on Γ . Multiplying by a test function $v \in V$ and using Green's first identity, we get the weak formulation of our problem: