

Vibrations of a Drum

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The oscillations of a drum are governed by the wave equation;

$$\begin{aligned}\text{DE: } u_{tt} &= c^2 \nabla^2 && \text{in } \Omega \\ \text{BC: } u &= 0 && \text{on } \partial\Omega, t > 0 \\ \text{IC: } u_t(x, y, 0) &= g(x, y).\end{aligned}$$

Here $u(x, y, t)$ is the displacement of the membrane.

First, let's separate the t variable

$$u(x, y, t) = T(t)\Psi(x, y).$$

The DE tells

$$T_t t \Psi = c^2 \nabla^2 \Psi T.$$

So We claim that λ is real and positive. We now solve the T equation;

$$T_{tt} + c^2 \lambda T = 0.$$

So

$$\begin{aligned}T(t) &= A \cos(\omega t) + B \sin(\omega t) \\ \omega &= c\sqrt{\lambda}\end{aligned}$$

And now the Ψ -equation. Since

$$u(x, y, t) = T(t)\Psi(x, y) = 0 \quad \text{on } \partial\Omega,$$

for a non-trivial solution

$$T(t) \neq 0 \implies \Psi(x, y) = 0 \quad \text{on } \partial\Omega.$$

This yields the **Helmholtz Problem**

$$\begin{aligned}\nabla^2 \Psi + \lambda \Psi &= 0 && \text{in } \Omega \\ \Psi &= 0 && \text{on } \partial\Omega\end{aligned}$$

This problem has a countable set of real positive eigenvalues for Ω being a simply connected compact domain.¹ Note $\lambda_n = \frac{\omega_n^2}{c^2}$ for $n = 1, 2, 3, \dots$ yields the oscillation frequencies of the drum.

Question: Does knowing $\{\lambda_n\}$ tell you the shape of the drum? This lead to a very famous paper from Mark Kac; "Can you hear the shape of a drum?"

Time to play the Bongos. Consider Ω to be a disc of radius a centered at the origin, and parameterize it in polar form by r and θ . Let's find the eigenvalues of the Helmholtz Equation.

¹The extent to which these restrictions can be relaxed is an open question in analysis.

Let $\Psi = \Psi(r, \theta)$.

$$\text{DE: } \nabla^2 \Psi + \lambda \Psi = \Psi_{rr} + \frac{1}{r} \Psi_r + \frac{1}{r^2} \Psi_{\theta\theta} + \lambda \Psi = 0$$

$$\text{DC: } \Psi(a, \theta) = 0.$$

We proceed by separation of variables.

$$\Psi(r, \theta) = \mathbb{R}(r) \Theta(\theta)$$

so

$$R_{rr} \Theta + \frac{1}{r} R_r \Theta + \frac{1}{r^2} R \Theta_{\theta\theta} + \lambda R \Theta = 0.$$

Divide by $\frac{\mathbb{R} \Theta}{r^2}$.

$$\frac{R_{rr} + \frac{1}{r} R_r + \lambda R}{\frac{R}{r^2}} = -\frac{\Theta_{\theta\theta}}{\Theta} = \mu.$$

First we solve the Θ -equation.

$$\Theta_{\theta\theta} + \mu \Theta = 0 \quad 0 \leq \Theta \leq 2\pi$$

I want Θ to be 2π -periodic. Claim

$$\Theta_0 = 1, \quad \mu_0 = 0$$

$$\Theta_n = D_n \cos(n\theta) + E_n \sin(n\theta), \quad \mu = n^2$$

are solutions. Now we solve the R -equation. For $\mu_n = n^2$, $n = 0, 1, 2, \dots$, I see

$$R_{rr} + \frac{1}{r} R_r + \left(\lambda - \frac{n^2}{r^2}\right) R = 0.$$

Recall that this is Bessel's Equation of order n .² Also, I want $R(0)$ bounded and

$$\Psi(a, \theta) = R(a) \Theta(\theta) = 0 \implies R(a) = 0.$$

We can scale out λ . Let $z = \sqrt{\lambda} r$, then $R = \tilde{R}$

$$\frac{d}{dz} = \frac{dr}{dz} \frac{d}{dr} = \frac{1}{\lambda} \frac{d}{dr} \iff \sqrt{\lambda} \frac{d}{dz} = \frac{d}{dr}.$$

So

$$\lambda \tilde{R}_{zz} + \frac{\lambda}{z} \tilde{R}_z + \left(\lambda - \frac{\lambda n^2}{z^2}\right) \tilde{R} = 0.$$

Divide by λ to obtain

$$\tilde{R}_{zz} + \frac{1}{z} \tilde{R}_z + \left(1 - \frac{n^2}{z^2}\right) \tilde{R} = 0.$$

This is a Bessel's Equation of order n .

$$\tilde{R}(z) = \beta J_n(z) + \gamma \mathbb{Y}_n(z).$$

Note that $\lim_{z \rightarrow 0} \mathbb{Y}_n(z) = -\infty \implies$ set $\gamma = 0$ (and $\beta = 1$). So

$$\tilde{R}(z) = J_n(z)$$

²Note that this is why we normally have integer orders. If we had a wedge, we would have fractional orders.

and

$$R(r) = J_n(\sqrt{\lambda}r).$$

Applying the BC at $r = a$

$$R(a) = J_n(\sqrt{\lambda}a) = 0 \implies \sqrt{\lambda}a = \alpha_{np}.$$

Where α_{np} is the p th positive zero of J_n . Example diagram on board. Let

$$\lambda_{np} = \left(\frac{\alpha_{np}}{a}\right)^2.$$

So the eigenfunctions and eigenvalues of Ψ are;

$$\begin{aligned} n = 0 : \quad \Psi_{0p} &= \Theta_0 R = J_0(\alpha_{0p} \frac{r}{a}) \\ \lambda_{0p} &= \left(\frac{\alpha_{0p}}{a}\right)^2 \\ n = 1, 2, 3, \dots : \quad \Psi_{np}^c &= \cos(n\theta) J_n(\alpha_{np} \frac{r}{a}) \\ \Psi_{np}^s &= \sin(n\theta) J_n(\alpha_{np} \frac{r}{a}) \\ \lambda_{np} &= \left(\frac{\alpha_{np}}{a}\right)^2. \end{aligned}$$

So the oscillation modes are

$$\begin{aligned} u(r, \theta, t) &= \cos(\omega_{np}t) \Psi_{np}^c \\ &\quad \sin(\omega_{np}t) \Psi_{np}^c \\ &\quad \cos(\omega_{np}t) \Psi_{np}^s \\ &\quad \sin(\omega_{np}t) \Psi_{np}^c \\ &\quad \sin(\omega_{0p}t) \Psi_{0p} \\ &\quad \cos(\omega_{0p}t) \Psi_{0p} \end{aligned}$$

where $\omega_{np} = c\sqrt{\lambda_{np}}$ and $n = 1, 2, 3, \dots$

Suppose I wish to solve

$$\text{DE: } u_{tt} = c^2 \nabla^2 u \quad r < a$$

$$\text{BC: } u(a, \theta, t) = 0$$

$$\text{IC: } u(r, \theta, 0) = f(r, \theta)$$

$$u_t(r, \theta, 0) = 0.$$

The solution must be expressed in terms of these modes

$$u(r, \theta, t) = \sum_{p=1}^{\infty} A_{0p} \underbrace{J_0(\alpha_{0p} \frac{r}{a})}_{\Psi_{0p}} \cos(\omega_{0p}t) + \sum_{n=1}^{\infty} \sum_{p=1}^{\infty} [A_{np} \underbrace{J_n(\alpha_{np} \frac{r}{a}) \cos(n\theta)}_{\Psi_{np}^c} + B_{np} \underbrace{J_n(\alpha_{np} \frac{r}{a}) \sin(n\theta)}_{\Psi_{np}^s}] \cos(\omega_{np}t).$$

Remember

$$\{1, \cos(n\theta), \sin(n\theta)\}$$

are orthogonal for

$$\langle h, g \rangle = \int_0^{2\pi} h g \, d\theta.$$

Also, the set

$$\{J_n(\alpha_{np}\frac{r}{a})\}$$

are orthogonal for the inner-product

$$[h, g] = \int_0^a h g r \, dr.$$

So for $\{\Psi_{0p}, \Psi_{np}^c, \Psi_{np}^s\}$ the functions are orthogonal

$$\begin{aligned}\langle\langle\Psi_1, \Psi_2\rangle\rangle &= \int_0^{2\pi} \int_0^a \Psi_1 \Psi_2 r \, dr \, d\theta \\ &= \int_{\Omega} \Psi_1 \Psi_2 \, dA.\end{aligned}$$

So

$$\begin{aligned}A_{0p} &= \frac{\langle\langle\Psi_{0p}, f(r, \theta)\rangle\rangle}{\langle\langle\Psi_{0p}, \Psi_{0p}\rangle\rangle} \\ A_{np} &= \frac{\langle\langle\Psi_{np}^c, f(r, \theta)\rangle\rangle}{\langle\langle\Psi_{np}, \Psi_{np}\rangle\rangle} \\ B_{np} &= \dots\end{aligned}$$