

Huigens principle

(Here I will present my calculations based on memories and textbooks...) Consider differential

Consider in \mathbf{E}^n differential equation

$$\begin{cases} u_{tt} - \Delta u = 0 \\ u(t, \mathbf{x})|_{t=0} = \varphi(\mathbf{x}) \\ \frac{\partial u(t, \mathbf{x})}{\partial t}|_{t=0} = \psi(\mathbf{x}) \end{cases}$$

One can see that formal solution in Fourier series will be

$$u(\mathbf{x}, t) = \int e^{i\mathbf{k}(\mathbf{x}-\mathbf{y})} \left(\varphi(\mathbf{y}) \cos kt + \psi(\mathbf{y}) \frac{\sin kt}{k} \right) d^n \mathbf{k} d^n \mathbf{y}, \quad (*)$$

\mathbf{k}, \mathbf{x} are vectors, k is modulus of vector \mathbf{k} $k = |\mathbf{k}|$ (Here and later we often omit coefficients: e.g. in the formula above we have omitted the coefficient $(2\pi)^{???}$). (All integrals are assumed to be generalised functions.)

We calculate this integral and show that for odd n it implies Huigens.

Consider Green function

$$G^{(0)}(\mathbf{x} - \mathbf{y}, t) = \int e^{i\mathbf{k}(\mathbf{x}-\mathbf{y})} \cos kt d^n \mathbf{k}.$$

(One can rewrite (*) in the following way: $u = G * \varphi + \partial_t G * \psi$).

Now calculate it. We can perform integration over sphere and radius. Volume form in \mathbf{E}^n in spherical coordinates will be $d^n k = d\Omega_n k^{n-1} dk$ and

$$\begin{aligned} G^{(0)}(\mathbf{x} - \mathbf{y}, t) &= \int e^{i\mathbf{k}(\mathbf{x}-\mathbf{y})} \cos kt d^n \mathbf{k} = \int e^{ik|\mathbf{x}-\mathbf{y}| \cos \theta} \cos kt d\Omega_n k^{n-1} dk = \\ &= \int_0^\infty \cos kt k^{n-1} \left(\int_0^\pi e^{ik|\mathbf{x}-\mathbf{y}| \cos \theta} \sin^{n-2} \theta d\theta \right) d\Omega_{n-1} dk = \\ &= w_{n-1} \int_0^\infty \cos kt k^{n-1} \left(\int_{-1}^1 e^{ik|\mathbf{x}-\mathbf{y}|u} (1-u^2)^{\frac{n-3}{2}} du \right) dk = \end{aligned}$$

Here w_n is volume of $n - 1$ -dimensional unit sphere (unit sphere in \mathbf{E}^n),

$$w_0 = 2, w_1 = 2\pi, w_2 = 4\pi \dots, w_n = 2\pi^{\frac{n+1}{2}} \Gamma\left(\frac{n+1}{2}\right).$$

(It is funny to note that volume of 0-dimensional sphere $\sigma_0 = 2$ is given by the general formula.)

Now we specialize calculations for odd n . In the case if n is odd, then $(1 - u^2)^{\frac{n-3}{2}}$ is just polynomial on u . We have that for odd n

$$\begin{aligned}
G^{(0)}(\mathbf{x} - \mathbf{y}, t) &= w_{n-1} \int_0^\infty \cos kt k^{n-1} \left(\int_{-1}^1 e^{ik|\mathbf{x}-\mathbf{y}|u} \underbrace{(1 - u^2)^{\frac{n-3}{2}}}_{\text{polynomial } P_n(u)} du \right) dk = \\
&= w_{n-1} \int_0^\infty \cos kt k^{n-1} \left(\left(P \left(\frac{d}{dz} \right) \int_{-1}^1 e^{zu} du \right) \Big|_{z=ik|\mathbf{x}-\mathbf{y}|} \right) dk = \\
&= (-1)^{n-1} w_{n-1} \left(\frac{d}{dt} \right)^{n-1} \int_0^\infty \cos kt \left(\left(P \left(\frac{d}{dz} \right) \int_{-1}^1 e^{zu} du \right) \Big|_{z=ik|\mathbf{x}-\mathbf{y}|} \right) dk.
\end{aligned}$$

One can say it in another way:

Statement For odd n the Green function belongs is generating by differential operator from the function

$$f = \int_0^\infty \cos kt \frac{\sin k|\mathbf{x} - \mathbf{y}|}{k|\mathbf{x} - \mathbf{y}|} dk = \frac{\pi}{2} \operatorname{sgn}(|\mathbf{x} - \mathbf{y}| - t) + \frac{\pi}{2} \operatorname{sgn}(|\mathbf{x} - \mathbf{y}| + t)$$

First perform calculations for $n = 3$:

$$\text{for } n = 3 \quad G^{(0)}(\mathbf{x} - \mathbf{y}, t) = \int e^{i\mathbf{k}(\mathbf{x}-\mathbf{y})} \cos kt d^3\mathbf{k}.$$

Preliminary calculation: Calculate preliminary the average of the function $e^{i\mathbf{k}(\mathbf{x}-\mathbf{y})}$ over unit $n - 1$ -dimensional sphere (in \mathbf{k} space).

Function $\mathbf{k}\mathbf{x}$ is not constant on $n - 1$ dimensional sphere $kx = 1$, but it is constant on $n - 2$ dimensional spheres $\mathbf{k}\mathbf{x} \cos \theta = c$ (θ is angle between \mathbf{k} and \mathbf{x} and $|c| \leq 1$). We have

$$F_n(kx) = \langle e^{i\mathbf{k}\mathbf{x}} \rangle_{k=1} = \frac{1}{\sigma_{n-1}} \int_{k=1} e^{i\mathbf{k}\mathbf{x}} d\Omega_{n-1} = \frac{\sigma_{n-2}}{\sigma_{n-1}} \int_0^\pi e^{ix \cos \theta} \sin^{n-2} \theta d\theta$$

One can see that answers for even and odd will be different. For odd n it is just elementary function, and for even n they are expressed via special function $j(x) = \int_0^\pi e^{ix \cos \theta} d\theta$.

In more details. First consider special cases (we often omit later all the coefficients....)

$$n = 2, J(x) = F_2(x) = \sigma_0 \int_0^\pi e^{ix \cos \varphi} d\varphi = \int_0^{2\pi} e^{ix \cos \varphi} d\varphi,$$

$$n = 3, F_3(x) = \sigma_1 \int_0^\pi e^{ix \cos \varphi} \sin \varphi d\varphi = 2\pi \int_{-1}^1 e^{ixu} du = 2i \frac{\sin x}{x}.$$

It is easy to see that the answer for $n = 0$ produces all the answers for even n and the answer for $n = 3$ produces all the answers for odd n :

One can see that all functions $F(x)$ can be produced from function $J(a)$ and $f(a) = \frac{\sin a}{a}$ by differentiation, e.g,

$$F_7(x) = \sigma_5 \int_0^\pi e^{ix \cos \theta} \sin^5 \theta d\theta = s_5 \int_0^\pi e^{ix \cos \theta} \sin^4 \theta d \cos \theta = s_5 \int_0^\pi e^{ixu} (1 - 2u^2 + u^4) du =$$

$$\left(1 + 2 \frac{d^2}{du^2} + 4 \frac{d^4}{du^4}\right) \int_0^\pi e^{ixu} du = 2i\sigma_5 \left(1 + 2 \frac{d^2}{dx^2} + 4 \frac{d^4}{dx^4}\right) \frac{\sin x}{x}$$

Now we return to the integral (*). Calculate it for odd n . Using functions $F_n(a)$ which are averaging of exponent over sphere we come to

$$u(t, \mathbf{x}) = C_n \int e^{i\mathbf{k}(\mathbf{x}-\mathbf{y})} \left(\varphi(y) \cos kt + \psi(y) \frac{\sin kt}{k} \right) d^n \mathbf{k} d^n \mathbf{y} = \int F_n(k|\mathbf{x}-\mathbf{y}|) \left(\varphi(y) \cos kt + \psi(y) \frac{\sin kt}{k} \right) k^{n-1} dk d^n \mathbf{y} =$$

We denote

$$G_n^{(0)}(\mathbf{x}, \mathbf{y}, t) = \int F_n(k|\mathbf{x}-\mathbf{y}|) \left(\varphi(y) \cos kt + \psi(y) \frac{\sin kt}{k} \right) k^{n-1} dk =$$

We see that

$$u(\mathbf{x}, t) = \int G(\mathbf{x}, \mathbf{y}, t) \left(\varphi(y) \cos kt + \psi(y) \frac{\sin kt}{k} \right) d^n \mathbf{k} d^n \mathbf{y}$$