18.307: Integral Equations

Spring 2006

Solutions of boundary-value problems by Wiener-Hopf method

① Find
$$\psi$$
:
$$\begin{cases} \psi_{xx} + \psi_{yy} + k^2 \psi = 0, & (\chi, y) \in \mathbb{R} \\ \psi_{y}(\chi, 0) = e^{i\alpha x}, & \chi > 0, & 0 < \alpha < k, & k > 0, \\ \sqrt{r'} \left(\frac{\partial \psi}{\partial r} + ik\psi \right) \to 0 \text{ as } r = \sqrt{\chi_{+y^2}^2} \to \infty, \end{cases}$$
[Problem 24]

 $R = IR^2 - \{(x_iy): y=0, x>0\}.$ L_{2D} space

Let

$$\psi(x,y) = \int_{-\infty}^{\infty} \frac{dJ}{2\pi} \quad \widetilde{\psi}(J,y) \quad e^{iJx}$$

$$\Rightarrow \quad \left(-J^2 + \frac{\partial^2}{\partial y^2} + k^2\right) \quad \widetilde{\psi}(J,y) = 0 \quad \Rightarrow \quad \widetilde{\psi}(J,y) = \begin{cases} A(J) \quad e^{-\sqrt{J^2 - k^2}} y, \quad y > 0, \\ B(J) \quad e^{\sqrt{J^2 - k^2}} y, \quad y < 0, \end{cases}$$

with the requirement that $\sqrt{J^2 k^2} \sim |J|$ as $J \to \pm \infty$ along the real axis so that does not blow up (exponentially). The question then arises of how we choose the branch cuts for VJ2-k2'.

We essentially encountered the same question in connection with the Sommerfeld diffraction problem solved in class. In that case, we considered k=k,+ie, E>O, and let E-O+ ultimately. This procedure camounted to moving the branch points slightly off the real axis so that -k was below the real axis and +k was above the real axis. The corresponding choice of branch cuts (that should not intersect the real axis) is the following: an: infinite branch cut emanates from -k and is extended to the lower J-plane while an infinite branch cut emanates from +k and is extended to the upper half plane. This choice

gives $\sqrt{J^2-k^2}=\sqrt{J-k}$ $\sqrt{J+k}=-i\sqrt{k-J}$ $\sqrt{k+J}=-i\sqrt{k^2-J^2}$, $Im\sqrt{J^2-k^2}<0$ if -k< J< k, k>0, which in turn means that the exponential $e^{-\sqrt{J^2-k^2}}|y|=e^{i\sqrt{k^2-J^2}}|y|$

describes traveling waves of the form $e^{ip \mid y \mid}$, p = p(i) > 0. In other words, in the case of the Sommerfeld diffraction problem, setting $k = k_1 + ie$, $\epsilon > 0$, and restricting the inversion path on, the real axis amounted to taking the solution as a superposition of waves of the form e^{ipy} , p > 0. This condition is consistent with the existence of a diffracted wave of the form $\psi \sim C_1 \frac{e^{ikr}}{\sqrt{r}}$ as $r \to \infty$, where C_1 is independent of r. Note that this diffracted wave is an subgoing wave (traveling outward) and should be described as a superposition of waves of similar character, i.e., superposition of waves $\infty e^{ip \mid y \mid}$, p > 0. With $\psi = C_1 \frac{e^{ikr}}{\sqrt{r}} + O(\frac{e^{ikr}}{\sqrt{r}})$ as $r \to \infty$, the Sommerfeld radiation andition reads

$$\sqrt{r}\left(\frac{\partial \psi}{\partial r} - ik\psi\right) \to 0$$
 as $r \to \infty$.

In the present case, the Sommerfeld radiation condition is $\nabla \Gamma\left(\frac{\partial \psi}{\partial \Gamma} + ik\psi\right) \to 0$, i.e., with a + instead of a - . Thus, $\psi \sim \overline{C}_i \frac{e^{-ikr}}{\sqrt{\Gamma}}$ as $\Gamma \to \infty$, which means that k can be replaced by $k_i - i\epsilon$, $\epsilon > 0$, or equivalently,

the branch cut configuration consists of an infinite cut emanating from -k and extended to the upper J-plane, and an infinite cut emanating from +k and being extended to the lower J-plane. The corresponding exponential

being extended to the lower J-plane. The corresponding exponential,
$$e^{-\sqrt{J^2 R^2} |y|} = e^{-i\sqrt{R^2 J^2} |y|} = \lim_{\epsilon \to 0^+} e^{-i\sqrt{(R \pi i \epsilon)^2 - J^2}} |y|$$

describes outgoing traveling waves $e^{-ip|y|}$, P=p(J)>0, if -k< J< k (k:real), unsistent with the diffracted field e^{-ikr}/\sqrt{r} .

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 & J-plane \\
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$$\psi_{1}(x,y) = \int_{-\infty}^{\infty} \frac{dJ}{2\pi} e^{iJx} \cdot \begin{cases} -\sqrt{J^{2}-k^{2}} & A(J) & e^{-\sqrt{J^{2}-k^{2}}} & y > 0, \\ \sqrt{J^{2}-k^{2}} & B(J) & e^{-\sqrt{J^{2}-k^{2}}} & y < 0. \end{cases}$$

Since $\Psi_y(x,0)$ is defined unambiguously for y=0 and x>0, it is reasonable to assume that

 $\gamma_{y}(x,y)$ is continuous across y=0 for all x.

From the FT formula for
$$\psi_{y}(x,0^{\pm}) = \int_{-\infty}^{\infty} \frac{dJ}{2\pi} e^{iJx} \cdot \begin{cases} -\sqrt{J^{2}-k^{2}} A(J), y=0^{\dagger}, \\ \sqrt{J^{2}-k^{2}} B(J), y=0^{\dagger}. \end{cases}$$

$$\psi_{\gamma}(x,0^{-}) = \psi_{\gamma}(x,0^{+}) \implies -A[7] = B[7]$$
.

Since
$$\psi(x,0^{\pm}) = \int_{-\infty}^{\infty} \frac{dJ}{2\pi} e^{iJx} \begin{cases} A(J), y=0^{+}, \\ B(J)=-A(J), y=0^{-}, \end{cases}$$

it follows that
$$y(x,0^-) + y(x,0^+) = 0$$
.

$$\psi(x,y)$$
: continuous across y=0, x<0 => $\psi(x,0^{\dagger}) = \psi(x,0^{-}) = 0$, x<0.

$$\psi(x,0^{+}) = \int_{-\infty}^{\infty} \frac{dJ}{2\pi} e^{i\partial x} A(J)$$

$$\Rightarrow A(J) = \int_{-\infty}^{\infty} dx \ \psi(x,0^{+}) e^{-i\partial x} = \int_{-\infty}^{0} dx \ \psi(x,0^{+}) e^{-i\partial x} + \int_{0}^{\infty} dx \ \psi(x,0^{+}) e^{-i\partial x}$$

$$= \int_{0}^{\infty} dx \ \psi(x,0^{+}) e^{-i\partial x} : \quad \text{function, "analytic in ImJ} \leq -\epsilon.$$

We expect this function to be analytic in ImI < . - E.

$$\gamma_{y}(x,0) = -\int_{-\infty}^{\infty} \frac{dJ}{2\pi} e^{i\partial x} \sqrt{J^{2}k^{2}} A(J)$$

$$= \nabla - \sqrt{J^2 - k^2} \text{ Ald}) = \int_{-\infty}^{\infty} dx \quad \psi_y(x,0) e^{-i\partial x} = \int_{-\infty}^{0} dx \quad \psi_y(x,0) e^{-i\partial x} + \int_{0}^{\infty} dx \quad \psi_y(x,0) e^{-i\partial x}$$
" + fcn" " - fcn"

By restricting J to $ImJ \leq -\epsilon$, the second integral is evaluated as $(\epsilon > 0)$

$$\int_{0}^{\infty} dx \, \psi_{y}(x,0) \, e^{-i\partial x} = \int_{0}^{\infty} dx \, e^{i\alpha x} \, e^{-i\partial x} = \frac{1}{i(J-\alpha)}, \quad \text{Im} J \leq -\epsilon.$$

Thus,

$$-\sqrt{J^2-k^2}Al_{\overline{J}} = \int_{-\infty}^{0} dx \quad \psi_{y}(x,0) e^{-i\partial x} + \frac{1}{i(J-\alpha)}$$

$$-\sqrt{J^{2}k^{2}} \quad A(J) = \Phi(J) + \frac{1}{i(J-\alpha)}, \quad \Phi(J) = \int_{-\infty}^{0} dx \quad \psi_{y}(x,0) e^{-i\partial x}; \text{ analytic}$$

$$- \quad + \quad for \quad ImJ>-\epsilon.$$

This is the desired relation, which holds for Imf = -E

Note that
$$\sqrt{J^2-k^2} = \sqrt{J-k}$$
. $\sqrt{J+k}$, because k lies in the lower J-plane. Hence,

$$-\sqrt{J+k} A(J) = \frac{1}{\sqrt{J-k'}} \Phi(J) + \frac{1}{\sqrt{J-k'}} \frac{1}{i(J-\alpha)}$$

where

$$\frac{1}{\sqrt{3-k'}} \frac{1}{i(3-\alpha)} = \frac{1}{i(3-\alpha)} \left(\frac{1}{\sqrt{3-k'}} - \frac{1}{\sqrt{\alpha-k'}} \right) + \frac{1}{i(3-\alpha)} \frac{1}{\sqrt{\alpha-k'}}$$

leading to

$$-\sqrt{J+k} \quad A(J) - \frac{1}{i(J-\alpha)} \frac{1}{\sqrt{a-k'}} = \frac{1}{\sqrt{J-k'}} \Phi(J) + \frac{1}{i(J-\alpha)} \left(\frac{1}{\sqrt{J-k'}} - \frac{1}{\sqrt{a-k'}} \right)$$

$$= E(J) : entice$$

Because
$$\frac{1}{\sqrt{J-k'}} \Phi(J) + \frac{1}{i(J-\alpha)} \left(\frac{1}{\sqrt{J-k'}} - \frac{1}{\sqrt{a-k'}} \right) \rightarrow 0$$
 as $|J| \rightarrow \infty$, it follows that

$$E(3) \equiv 0.$$

Hence,

$$A(a) = + \frac{i}{\sqrt{\alpha - k'}} \frac{1}{3 - \alpha} \frac{1}{\sqrt{3 + k'}}$$

$$\psi(x,0+) = \int \frac{Su}{d\theta} e^{i\theta x} \frac{1}{1-\alpha} \frac{1}{1-\alpha} \frac{1}{1-\alpha} \int \frac{Su}{d\theta} \frac{e^{i\theta x}}{1-\alpha} \frac{1}{1-\alpha} \frac{1}{1-\alpha}$$

where C bes slightly below the real axis and Va-k = i Vk-a.

2) Find
$$\psi$$
: $\begin{cases} \psi_{xx} + \psi_{yy} - k^2 \psi = 0, & (\chi_{yy}) \in \mathbb{R}, \\ \psi_{y}(x_{y}) = e^{i\alpha x}, & x > 0, \\ \psi \to 0 & \text{as} \end{cases}$ $\begin{cases} \chi_{xy} + \chi_{yy} - k^2 \psi = 0, \\ \chi_{yy} = 0, \\ \chi_{yy} = 0, \end{cases}$ $\begin{cases} \chi_{xy} + \chi_{yy} - k^2 \psi = 0, \\ \chi_{yy} = 0, \end{cases}$ $\begin{cases} \chi_{xy} + \chi_{yy} - k^2 \psi = 0, \\ \chi_{yy} = 0, \end{cases}$

Set
$$\psi(x,y) = \int_{-\infty}^{\infty} \frac{d\vartheta}{2\pi} \quad \widetilde{\psi}(\vartheta,y) \quad e^{i\vartheta x}$$

$$\Rightarrow \left(-J^2 + \frac{\vartheta^2}{\vartheta y^2} - k^2\right) \quad \widetilde{\psi}(\vartheta,y) = 0 \quad \Rightarrow \quad \widetilde{\psi}(\vartheta,y) = \begin{cases} A(\vartheta) \quad e^{-\sqrt{\vartheta^2 + k^2}} \quad y \\ B(\vartheta) \quad e^{\sqrt{\vartheta^2 + k^2}} \quad y \end{cases} \quad y > 0,$$

Notice that the branch points are now ±ik, i.e., they are now located on the imaginary axis. Hence, there is no need to introduce an 6>0 by applying a radiation condition. Accordingly, the first Riemann sheet for V32+k21 is defined so

as to render the Fourier integral convergent. Consequently, $\psi \rightarrow 0$ as $r \rightarrow \infty$, by taking the inversion path on the real axis, lighdented This problem can be thought of below F=+x.

as Stemming from the analytic amtinuation

of the quantities in Prob. 5 under

boundary
between + k > -ik, k>0.

(Accordingly, the diffracted field $\frac{e^{ikr}}{\sqrt{r}} \Rightarrow \frac{e^{-kr}}{\sqrt{r}} \rightarrow 0$ as $r\rightarrow \infty$.) $\psi(x,y) = \int_{-\infty}^{\infty} \frac{dJ}{dJ} e^{jdx} \begin{cases} B(J) e^{-\sqrt{J_{x}^{2} + k^{2}}} y, y > 0, \\ y = \sqrt{J_{x}^{2} + k^{2}} y, y < 0. \end{cases}$

Similarly to Prob. 5, we infer that

$$A(a) = -B(a),$$

$$\psi(x,0^+) + \psi(x,0^-) = 0 \qquad \qquad \psi(x,0^+) = \psi(x,0^-) = 0, \quad x<0.$$
for $y=0, x<0$

$$A(\overline{J}) = \int_{-\infty}^{\infty} dx \quad \psi(x, o^{+}) \quad e^{-i\partial x} = \int_{0}^{\infty} dx \quad \psi(x, o^{+}) \quad e^{-i\partial x} : \quad " - \text{ function.}"$$

By taking $\gamma(x,y)$ to be integrable in x, Ald) must be analytic in $ImJ \leq 0$. Integrability is achieved by taking $\alpha = \alpha_1 + i \delta$, $\delta > 0$, $\delta \to 0^+$.

$$-\sqrt{J^{2}+k^{2}} \quad A(J) = \int_{-\infty}^{\infty} dx \quad \psi_{y}(x,0^{+}) e^{-i\partial x} = \int_{-\infty}^{0} dx \quad \psi_{y}(x,0^{+}) e^{-i\partial x} + \int_{0}^{\infty} dx \quad \psi_{y}(x,0^{+}) e^{-i\partial x}$$

$$= \Phi(J) + \frac{1}{i(J-\alpha)}, \quad \Phi(J) = \int_{-\infty}^{0} dx \quad \psi_{y}(x,0^{+}) e^{-i\partial x}; \quad + \text{ function, }$$
analytic for ImJ>0.

It follows that $E(a) \equiv 0$.

Hence,
$$A(\overline{J}) = \frac{+1}{\sqrt{\alpha+i}R} \frac{1}{\sqrt{J-i}R} \frac{1}{\overline{J-\alpha}}$$

$$\Rightarrow \psi(x,0^{+}) = \int \frac{d\overline{J}}{2\pi} e^{i\overline{J}x} \frac{i}{\sqrt{J-i}R} \frac{1}{\overline{J-\alpha}}, \text{ where } G \text{ lies below } J=\alpha.$$

G)
$$\begin{cases} \varphi_{xx} + \varphi_{yy} + k^2 \varphi = 0, & (x,y) \in \mathbb{R}, & \mathbb{R} = \mathbb{R}^2 - \frac{1}{2} (x,y): y=0, x>0 \end{cases}$$

Find $\varphi: \begin{cases} \varphi_x(x,0) = 0, & x>0, \\ \varphi_y: continuous & across & y=0 & for & x<0, \\ \varphi_x: continuous & across & y=0 & for & all & x, \end{cases}$

Where $\varphi(x,y) = e^{-ikx\cos\theta - iky\sin\theta} + \psi(x,y)$, $\frac{\pi}{2} < \theta < \pi$.

We formulate the problem in terms of the scattered field, $\psi(x,y)$:

We formulate the problem in terms of the scattered field, y(x,y):

$$\begin{cases} \forall xx + \forall yy + k^2 \psi = 0, & (x,y) \in \mathbb{R}, \\ \psi_x(x,0) = ik \cos\theta \ e^{-ikx\cos\theta}, & x>0, \\ \psi_y: \text{ continuous across } y=0 \text{ for } x<0, \\ \psi_x: \text{ continuous across } y=0 \text{ for } \underline{all} \quad x. \\ \psi_y \psi_y: \text{ integrable } \text{ with } k=k_1+i\epsilon, \epsilon>0, \\ \text{in } x \end{cases}$$

was shown in class. Define

$$\psi(x,y) = \int_{-\infty}^{\infty} dJ_{eidx} \quad \psi(J,y)$$

$$\widetilde{\psi}(J,y) = \begin{cases} A(J) e^{-\sqrt{J^2-k^2}} y, & y>0, \\ B(J) e^{\sqrt{J^2-k^2}} y, & y<0. \end{cases}$$

Hence,

$$\psi_{x}(x,y) = \int_{-\infty}^{\infty} \frac{dJ}{2\pi} \quad iJ \quad e^{iJx} \quad \left\{ \begin{array}{c} A(J) \quad e^{-\sqrt{J^{2}-k^{2}}} y \quad , \quad y>0 \, , \\ B(J) \quad e^{\sqrt{J^{2}-k^{2}}} y \quad , \quad y<0 \, , \end{array} \right.$$

$$\psi_{x}(x,y=0^{\pm}) = \int_{-\infty}^{\infty} \frac{d\theta}{2\pi} \quad \text{if} \quad e^{i\theta x} \quad \begin{cases} A(\theta) \\ B(\theta) \end{cases} , \quad y=0^{\pm}.$$

where
$$\frac{\sqrt{3+k}}{\sqrt{3+k}} = \frac{1}{3+k\omega s\theta} + \frac{$$