Math 305: An introduction to partial differential equations with applications to physics

updated January 9, 2018

This document contains content that was created by Paul T. Allen. He gratefully acknowledges the assistance of Liz Stanhope.

© ① This work is licensed under a Creative Commons "Attribution-ShareAlike 4.0 International" license.

You are free to

- share copy and redistribute the material in any medium or format, and
- $\bullet$  adapt remix, transform, and build upon the material under the following terms:
  - Attribution You must give appropriate credit, provide a link the license, and indicate if changes were made. You may do so in any reasonable manner, but not in any way that suggests the licensor endorses you or your use.
  - ShareAlike If you remix, transform, or build upon the material, you must distribute your contributions under the same license as the original.
  - No additional restrictions You may not apply legal terms or technological measures that legally restrict others from doing anything the license permits.

For further details, see http://creativecommons.org/licenses/by-sa/4.0/

## Contents

Course goals													
1	Oro	linary differential equations	7										
	1.1 First-order linear ODEs												
	1.2	Second-order linear ODEs	10										
	1.3	The Simple Harmonic Oscillator	11										
	1.4	Power series solutions to ODEs	13										
Ι	Wa	aves in one dimension	19										
2	The	e one-dimensional wave equation	21										
	2.1	Conservation of energy for ODEs	21										
	2.2	Derivation of the wave equation	22										
	2.3	Putting the wave in the wave equation	26										
	2.4	A systematic look at standing waves	28										
	2.5	The initial boundary value problem	34										
3	Fourier series												
	3.1	The Fourier series hypothesis	39										
	3.2	Vector spaces	40										
	3.3	Inner product spaces	47										
	3.4	The best approximation problem	50										
	3.5	The Dirichlet IBVP	57										
	3.6	Complex inner product spaces spaces	59										
	3.7	Periodic Fourier series	63										
	3.8	The periodic IBVP	70										
	3.9	Convergence for Fourier series (optional)	72										

4 CONTENTS

4	Fou	rier transforms	77
	4.1	The complex inner product space $l^2(\mathbb{Z})$	
	4.2	Fourier series as a linear transformation	. 79
	4.3	Properties of the little Fourier transform	
	4.4	Properties of little Fourier transform	
	4.5	Applications of little Fourier transform	
	4.6	Definition of the (big) Fourier transform	
	4.7	Properties of Fourier transform	
	4.8	Inversion and isomorphism properties of Fourier transform .	
	4.9	Fourier transform and the wave equation	. 88
II	$\mathbf{T}$	he wave equation in 2 and 3 dimensions	91
5	Sta	nding waves in 2 and 3 dimensions	93
6	Stu	rm-Liouville theory	95
7	Wa	ves on rectangles and cubes	97
8	Wa	ves on disks and cylinders	99
9	Wa	ves on the ball	101
10	Wa	ves on the sphere	103
II	r 1	The calculus of variations	105
11	Var	iational problems	107
<b>12</b>	Fun	actionals and variations	109
13	Eul	er-Lagrange and gradient-flow equations	111
14	App	plication to classical mechanics	113
<b>15</b>	App	plication to the wave equation	115
16	App	plication to the heat equation	117
17	Exc	cursions	119

CONTENTS	_
( !( ) N/ 1 B/ N/ 1 S	h
CONTENTS	U

A	App	oendices														<b>121</b>
	A.1	Vector calculus														121
	A.2	Resources														124

6 CONTENTS

## Course goals

The purpose of this course is to serve as an introductory treatment of the wave equation and to provide an introduction to some basic ideas from Fourier analysis. Thus the first goal of the course is for students to understand a number of mathematical methods for studying the wave equation, including

- conservation of energy,
- traveling and standing waves,
- boundary conditions and natural frequencies, and
- the decomposition of waves in to "fundamental modes" for various spatial domains.

This last item in the list above leads naturally to the basic idea of Fourier analysis: decomposition of functions according to frequencies. The second goal of the course is for students to gain basic understanding of how this idea plays out in both the discrete and continuous settings, including:

- boundary conditions, the quantization of frequencies, standing waves on basic domains;
- Fourier-type series and the relation between physical and frequency spaces; and
- the Fourier transform.

In order to construct standing waves on basic domains (interval, rectangle, disk, sphere) the course takes a short foray into Sturm-Liouville theory. We furthermore include a discussion of the calculus of variations, and a variety of additional, optional topics.