

THE WAVE EQUATION

WAVE EQUATION

$$\frac{\partial^2 z}{\partial x^2} = \frac{1}{c^2} \frac{\partial^2 z}{\partial t^2}, \quad z = z(x, t)$$

Propagating Waves

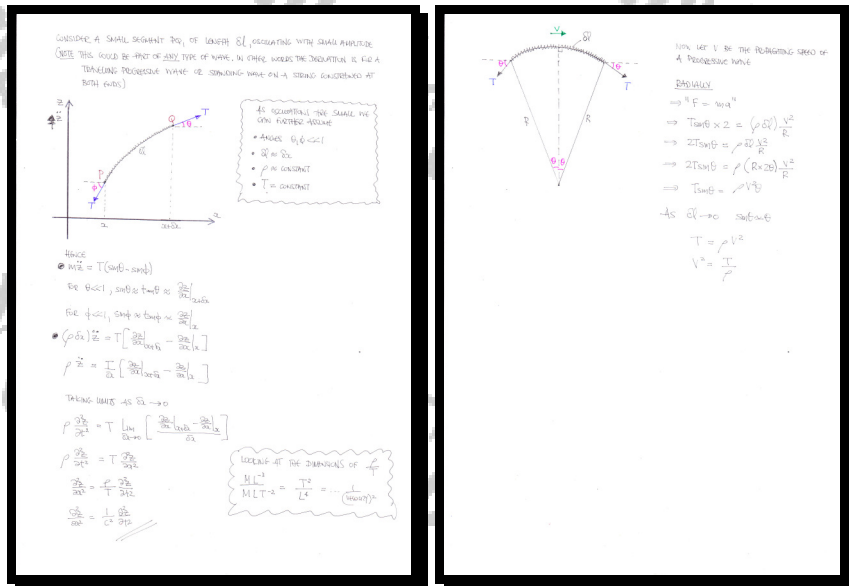
Question 1

It is given that $z = z(x, t)$ satisfies the wave equation

$$\frac{\partial^2 z}{\partial x^2} = \frac{1}{c^2} \frac{\partial^2 z}{\partial t^2}, \quad c > 0.$$

- Derive the above partial differential equation from first principles, for standing waves or propagating waves, where c is a positive constant.
- Show further that if z represents the vertical displacement of propagating wave then c represents the propagating speed.

proof



Question 2

It is given that $z = z(x, t)$ satisfies the wave equation

$$\frac{\partial^2 z}{\partial x^2} = \frac{1}{c^2} \frac{\partial^2 z}{\partial t^2}, \quad c > 0,$$

subject to the initial conditions

$$z(x, 0) = F(x) \quad \text{and} \quad \frac{\partial z}{\partial t}(x, 0) = G(x).$$

a) Derive D'Alembert's solution

$$z(x, t) = \frac{1}{2} F(x - ct) + \frac{1}{2} F(x + ct) + \frac{1}{2c} \int_{x-ct}^{x+ct} G(\xi) d\xi,$$

for $-\infty < x < \infty$, $t \geq 0$.

It is further given further that

$$F(x) = \begin{cases} 1 - x^2 & |x| \leq 1 \\ 0 & |x| > 1 \end{cases} \quad \text{and} \quad G(x) = 0.$$

b) Indicate in the different regions of the $x-t$ plane expressions for $z(x, t)$.

c) Sketch the wave profiles for $t = 0$ and $t = \frac{2}{c}$.

✓ 4, solution below

1) $\frac{\partial^2 z}{\partial x^2} = \frac{1}{c^2} \frac{\partial^2 z}{\partial t^2}$, subject to the initial conditions $z(x, 0) = F(x)$
 $\frac{\partial z}{\partial t}(x, 0) = G(x)$

STANDARD WAVE EQUATION FOR A SECOND ORDER PDE
 $\lambda^2 = \frac{1}{c^2}$
 $\lambda = \pm \frac{1}{c}$

GENERAL SOLUTION
 $z(x, t) = f(-\frac{1}{c}x + t) + g(\frac{1}{c}x + t)$
 $z(x, t) = f(x - ct) + g(x + ct)$

USING THE CONDITIONS
 $z(x, 0) = F(x)$
 $f(x) + g(x) = F(x)$
 $\frac{\partial z}{\partial t}(x, 0) = G(x)$
 $-f'(x) + g'(x) = G(x)$
 $f'(x) + g'(x) = F'(x)$
 $-f'(x) + g'(x) = \pm G(x)$

ADDING & SUBTRACTING THE ABOVE EQUATIONS YIELDS:
 $\int 2g(x) = F(x) + \int \pm G(x) dx \Rightarrow g(x) = \frac{1}{2} F(x) + \frac{1}{2} \int \pm G(x) dx$
 $\int 2f(x) = F(x) - \int \pm G(x) dx \Rightarrow f(x) = \frac{1}{2} F(x) - \frac{1}{2} \int \pm G(x) dx$

INTEGRATE THESE EQUATIONS WRT x
 $g(x) = \frac{1}{2} F(x) + \frac{1}{2} \int_0^x G(s) ds$
 $f(x) = \frac{1}{2} F(x) - \frac{1}{2} \int_0^x G(s) ds$

AS THE ABOVE EXPRESSIONS HOLD FOR ALL x , THEY ALSO HOLD FOR $x \pm ct$
 $g(x+ct) = \frac{1}{2} F(x+ct) + \frac{1}{2} \int_0^{x+ct} G(s) ds$
 $f(x-ct) = \frac{1}{2} F(x-ct) - \frac{1}{2} \int_0^{x-ct} G(s) ds$

COMBINING THE ABOVE
 $z(x, t) = f(x-ct) + g(x+ct) = \frac{1}{2} [F(x-ct) + F(x+ct)] + \frac{1}{2} \int_{x-ct}^{x+ct} G(s) ds$

2) Now $G(x) = 0$ & $F(x) = \begin{cases} 0 & |x| > 1 \\ 1 - x^2 & |x| \leq 1 \end{cases}$

DETERMINE THE CHARACTERISTICS IN THE $x-t$ PLANE, IE LINES WITH SLOPES $\pm \frac{1}{c}$, PASSING THROUGH THE CRITICAL VALUES OF $t=0$ IF $F(x) = 0$

IN REGIONS A, C, E, $z(x, t) = 0$

IN REGION B
 $t - t_0 = \frac{1}{c}(x - x_0)$
 $t = 0 \Rightarrow -ct = x - 2$
 $\Rightarrow x = 2 - ct$

IN REGION D
 $t - t_0 = \frac{1}{c}(x - x_0)$
 $t = 0 \Rightarrow ct = x - 2$
 $\Rightarrow x = 2 + ct$

IN REGION F
 $x = x_0 + ct$
 $x = x_0 - ct$

THERE IS NOTHING SPECIAL ABOUT THE BOUNDS CHOSEN, SO WE MAY "DROP" THE SUBSCRIPTS AND SUMMARISE
 $z(x, t) = \frac{1}{2} [F(x+ct) + F(x-ct)]$

3) $t = 0$ $z(x, 0) = F(x)$

$t = \frac{2}{c}$ (FIND INTERSECTIONS)
 $x + c(\frac{2}{c}) = 1 \Rightarrow x = -1$
 $x + c(\frac{2}{c}) = -1 \Rightarrow x = -3$
 $x - c(\frac{2}{c}) = 1 \Rightarrow x = 3$
 $x - c(\frac{2}{c}) = -1 \Rightarrow x = 1$

USING PART (b) WITH $t = \frac{2}{c}$ FOR REGIONS B & D
 $z(x, \frac{2}{c}) = \frac{1}{2} [1 - (x - c(\frac{2}{c}))^2] = \frac{1}{2} [1 - (x - 2)^2]$
 $z(x, \frac{2}{c}) = \frac{1}{2} [1 - (x - c(\frac{2}{c}))^2] = \frac{1}{2} [1 - (x - 2)^2]$

Question 3

It is given that $z = z(x, t)$ satisfies the wave equation

$$\frac{\partial^2 z}{\partial x^2} = \frac{1}{c^2} \frac{\partial^2 z}{\partial t^2}, \quad c > 0,$$

subject to the initial conditions

$$z(x, 0) = F(x) \quad \text{and} \quad \frac{\partial z}{\partial t}(x, 0) = G(x).$$

a) Derive D'Alembert's solution

$$z(x, t) = \frac{1}{2} F(x - ct) + \frac{1}{2} F(x + ct) + \frac{1}{2c} \int_{x-ct}^{x+ct} G(\xi) d\xi,$$

for $-\infty < x < \infty$, $t \geq 0$.

b) Given further that

$$F(x) = \begin{cases} 1 & |x| \leq 1 \\ 0 & |x| > 1 \end{cases} \quad \text{and} \quad G(x) = 0,$$

sketch the wave profiles for $t = \frac{n}{c}$, $n = 0, 1, 2, 3, 4$.

DTM, solution below

a) Solving $\frac{\partial^2 z}{\partial x^2} = \frac{1}{c^2} \frac{\partial^2 z}{\partial t^2}$ for $z = z(x, t)$

Subject to the initial conditions $z(x, 0) = F(x)$
 $\frac{\partial z}{\partial t}(x, 0) = G(x)$

● Auxiliary equation for a second order PDE is
 $\lambda^2 = \frac{1}{c^2}$ (keeping the lambda on $\frac{\partial^2}{\partial t^2}$)
 $\lambda = \pm \frac{1}{c}$

General solution is
 $z(x, t) = f(-\frac{1}{c}x + t) + g(\frac{1}{c}x + t)$
 $z(x, t) = \frac{1}{2} F(x - ct) + \frac{1}{2} G(x + ct)$

● Applying conditions
 $z(x, 0) = F(x)$ $\frac{\partial z}{\partial t} = -c f'(x - ct) + c g'(x + ct)$
 $f(x) + g(x) = F(x)$ $\frac{\partial z}{\partial t}(x, 0) = G(x)$
 $-c f'(x) + c g'(x) = G(x)$
differentiate w.r.t x
 $f'(x) + g'(x) = F'(x)$ $-f'(x) + g'(x) = \frac{1}{c} G(x)$

● Adding and subtracting
 $2f(x) = F(x) - \frac{1}{c} G(x)$ $f(x) = \frac{1}{2} F(x) - \frac{1}{2c} G(x)$
 $2g(x) = F(x) + \frac{1}{c} G(x)$ $g(x) = \frac{1}{2} F(x) + \frac{1}{2c} G(x)$

$\Rightarrow \begin{cases} f(x) = \frac{1}{2} F(x) - \frac{1}{2c} \int_0^x G(\xi) d\xi \\ g(x) = \frac{1}{2} F(x) + \frac{1}{2c} \int_0^x G(\xi) d\xi \end{cases}$ (using the boundary value)

NOTE HERE THAT
 $\frac{d}{dx} \left[\int_0^x f(\xi) d\xi \right] = f(x)$

● Now the above derivations hold for all x, and in particular they will hold for $(x - ct)$ and $(x + ct)$
 $f(x - ct) = \frac{1}{2} F(x - ct) - \frac{1}{2c} \int_0^{x-ct} G(\xi) d\xi = \frac{1}{2} F(x - ct) + \frac{1}{2c} \int_{x-ct}^0 G(\xi) d\xi$
 $g(x + ct) = \frac{1}{2} F(x + ct) + \frac{1}{2c} \int_0^{x+ct} G(\xi) d\xi$

● Finally we have the combined result
 $\Rightarrow z(x, t) = f(x - ct) + g(x + ct)$
 $\Rightarrow z(x, t) = \frac{1}{2} F(x - ct) + \frac{1}{2c} \int_{x-ct}^0 G(\xi) d\xi + \frac{1}{2} F(x + ct) + \frac{1}{2c} \int_0^{x+ct} G(\xi) d\xi$
 $\Rightarrow z(x, t) = \frac{1}{2} [F(x - ct) + F(x + ct)] + \frac{1}{2c} \int_{x-ct}^{x+ct} G(\xi) d\xi$
as required

b) Now the initial conditions are specified

• $F(x) = z(x, 0) = \begin{cases} 1 & |x| \leq 1 \\ 0 & |x| > 1 \end{cases}$
 • $G(x) = \frac{\partial z}{\partial t}(x, 0) = 0$
 (We have a constant "zero" value, with no initial velocity, so it's zero)

$\Rightarrow z(x, t) = \frac{1}{2} [F(x - ct) + F(x + ct)] + \frac{1}{2c} \int_{x-ct}^{x+ct} G(\xi) d\xi$
 $\Rightarrow z(x, t) = \frac{1}{2} [F(x - ct) + F(x + ct)]$

● We obtain for these values of t

$t = 0$, $z(x, 0) = \frac{1}{2} F(x) + \frac{1}{2} F(x) = F(x)$
 $t = \frac{1}{c}$, $z(x, \frac{1}{c}) = \frac{1}{2} F(x - 1) + \frac{1}{2} F(x + 1)$
 $t = \frac{2}{c}$, $z(x, \frac{2}{c}) = \frac{1}{2} F(x - 2) + \frac{1}{2} F(x + 2)$
 $t = \frac{3}{c}$, $z(x, \frac{3}{c}) = \frac{1}{2} F(x - 3) + \frac{1}{2} F(x + 3)$
 $t = \frac{4}{c}$, $z(x, \frac{4}{c}) = \frac{1}{2} F(x - 4) + \frac{1}{2} F(x + 4)$

Question 4

It is given that $z = z(x, t)$ satisfies the wave equation

$$\frac{\partial^2 z}{\partial x^2} = \frac{1}{c^2} \frac{\partial^2 z}{\partial t^2}, \quad c > 0,$$

subject to the initial conditions

$$z(x, 0) = F(x) \quad \text{and} \quad \frac{\partial z}{\partial t}(x, 0) = G(x).$$

a) Derive D'Alembert's solution

$$z(x, t) = \frac{1}{2} F(x - ct) + \frac{1}{2} F(x + ct) + \frac{1}{2c} \int_{x-ct}^{x+ct} G(\xi) d\xi,$$

for $-\infty < x < \infty, t \geq 0$.

It is further given further that

$$F(x) = \begin{cases} 1 - x^2 & |x| \leq 1 \\ 0 & |x| > 1 \end{cases} \quad \text{and} \quad G(x) = 0.$$

b) Indicate in the different regions of the $x-t$ plane expressions for $z(x, t)$.

c) Given that $t = T > \frac{1}{c}$, determine expressions for $z(x, t)$.

solution below

The handwritten solution is divided into three main parts:

- Part a:** Derivation of D'Alembert's solution. It starts with the wave equation $\frac{\partial^2 z}{\partial x^2} = \frac{1}{c^2} \frac{\partial^2 z}{\partial t^2}$ and the initial conditions $z(x, 0) = F(x)$ and $\frac{\partial z}{\partial t}(x, 0) = G(x)$. It uses the method of characteristics to derive the general solution $z(x, t) = \frac{1}{2} F(x - ct) + \frac{1}{2} F(x + ct) + \frac{1}{2c} \int_{x-ct}^{x+ct} G(\xi) d\xi$.
- Part b:** Analysis of regions in the $x-t$ plane. It shows a graph with the x -axis and t -axis. The region $|x| \leq 1$ is shaded, and the region $|x| > 1$ is unshaded. The solution is expressed as $z(x, t) = \frac{1}{2} F(x - ct) + \frac{1}{2} F(x + ct)$ for $|x| \leq 1$ and $z(x, t) = 0$ for $|x| > 1$.
- Part c:** Determination of expressions for $z(x, t)$ at $t = T > \frac{1}{c}$. It shows the solution for $z(x, t)$ in different regions of the $x-t$ plane, including the region $|x| \leq 1$ and the region $|x| > 1$.

Question 5

It is given that $z = z(x, t)$ satisfies the wave equation

$$\frac{\partial^2 z}{\partial x^2} = \frac{1}{c^2} \frac{\partial^2 z}{\partial t^2}, \quad c > 0,$$

subject to the initial conditions

$$z(x, 0) = F(x) \quad \text{and} \quad \frac{\partial z}{\partial t}(x, 0) = G(x).$$

a) Derive D'Alembert's solution

$$z(x, t) = \frac{1}{2} F(x - ct) + \frac{1}{2} F(x + ct) + \frac{1}{2c} \int_{x-ct}^{x+ct} G(\xi) d\xi,$$

for $-\infty < x < \infty, t \geq 0$.

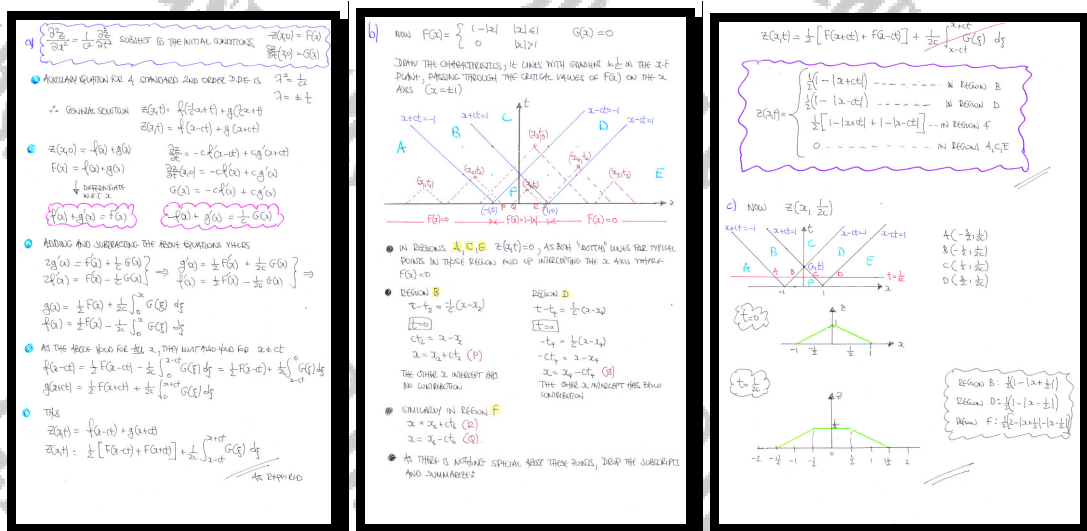
It is further given that

$$F(x) = \begin{cases} 1 - |x| & |x| \leq 1 \\ 0 & |x| > 1 \end{cases} \quad \text{and} \quad G(x) = 0.$$

b) Indicate in the different regions of the $x-t$ plane expressions for $z(x, t)$.

c) Sketch the wave profiles for $t = 0$ and $t = \frac{1}{2c}$.

solution below



Question 6

It is given that $z = z(x, t)$ satisfies the wave equation

$$\frac{\partial^2 z}{\partial x^2} = \frac{1}{c^2} \frac{\partial^2 z}{\partial t^2}, \quad c > 0,$$

subject to the initial conditions

$$z(x, 0) = F(x) \quad \text{and} \quad \frac{\partial z}{\partial t}(x, 0) = G(x).$$

a) Derive D'Alembert's solution

$$z(x, t) = \frac{1}{2} F(x - ct) + \frac{1}{2} F(x + ct) + \frac{1}{2c} \int_{x-ct}^{x+ct} G(\xi) d\xi,$$

for $-\infty < x < \infty, t \geq 0$.

b) Given further that

$$F(x) = 0 \quad \text{and} \quad G(x) = \begin{cases} 1 & |x| \leq 1 \\ 0 & |x| > 1 \end{cases},$$

sketch the wave profiles for $t = \frac{n}{c}, n = 0, 1, 2$.

solution below

1) $\frac{\partial^2 z}{\partial x^2} = \frac{1}{c^2} \frac{\partial^2 z}{\partial t^2}$ SUBJECT TO THE INITIAL CONDITIONS $z(x, 0) = F(x)$
 $\frac{\partial z}{\partial t}(x, 0) = G(x)$

● ASSUMED SOLUTION
 $z = \frac{1}{2} f(x-ct) + \frac{1}{2} g(x+ct)$

● $z(x, 0) = F(x)$
 $f(x) + g(x) = F(x)$

● $\frac{\partial z}{\partial t}(x, 0) = G(x)$
 $-cf(x) + cg(x) = G(x)$

● $f(x) + g(x) = F(x)$
 $-cf(x) + cg(x) = G(x)$

● $f(x) = \frac{1}{2} F(x) - \frac{1}{2c} \int_{x-ct}^{x+ct} G(\xi) d\xi$
 $g(x) = \frac{1}{2} F(x) + \frac{1}{2c} \int_{x-ct}^{x+ct} G(\xi) d\xi$

● THE ABOVE ARE FOR THE 2
 $f(x-ct) = \frac{1}{2} F(x-ct) - \frac{1}{2c} \int_{x-ct}^{x+ct} G(\xi) d\xi = \frac{1}{2} F(x-ct) + \frac{1}{2c} \int_{x-ct}^{x+ct} G(\xi) d\xi$
 $g(x+ct) = \frac{1}{2} F(x+ct) + \frac{1}{2c} \int_{x-ct}^{x+ct} G(\xi) d\xi$
 $\therefore z(x, t) = f(x-ct) + g(x+ct) = \frac{1}{2} [F(x-ct) + F(x+ct)] + \frac{1}{2c} \int_{x-ct}^{x+ct} G(\xi) d\xi$

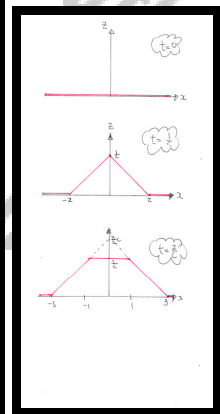
2) $F(x) = z(x, 0) = 0$
 $G(x) = \frac{\partial z}{\partial t}(x, 0) = \begin{cases} 1 & |x| \leq 1 \\ 0 & |x| > 1 \end{cases}$

● $z(x, t) = \frac{1}{2} [F(x-ct) + F(x+ct)] + \frac{1}{2c} \int_{x-ct}^{x+ct} G(\xi) d\xi$
 $z(x, t) = \frac{1}{2c} \int_{x-ct}^{x+ct} G(\xi) d\xi$

● $t = 0 \Rightarrow z(x, 0) = \frac{1}{2c} \int_{x-ct}^{x+ct} G(\xi) d\xi = 0$

● $t = \frac{1}{c} \Rightarrow z(x, \frac{1}{c}) = \frac{1}{2} \int_{x-1}^{x+1} G(\xi) d\xi = \dots$
 IF $x > 1 \Rightarrow \int_{x-1}^{x+1} 0 d\xi = 0$
 IF $x < -1 \Rightarrow \int_{x-1}^{x+1} 0 d\xi = 0$
 IF $-1 < x < 1 \Rightarrow \int_{x-1}^{x+1} 1 d\xi = \frac{1}{2} [(x+1) - (x-1)] = \frac{1}{2} (2) = 1$
 IF $-2 < x < 0 \Rightarrow \int_{x-1}^{x+1} 1 d\xi = \frac{1}{2} [(x+1) - (x-1)] = \frac{1}{2} (2) = 1$

● $t = \frac{2}{c} \Rightarrow z(x, \frac{2}{c}) = \frac{1}{2c} \int_{x-2}^{x+2} G(\xi) d\xi = \dots$
 IF $x > 2 \Rightarrow \int_{x-2}^{x+2} 0 d\xi = 0$
 IF $x < -2 \Rightarrow \int_{x-2}^{x+2} 0 d\xi = 0$
 IF $-2 < x < 0 \Rightarrow \int_{x-2}^{x+2} 1 d\xi = \frac{1}{2} [(x+2) - (x-2)] = \frac{1}{2} (4) = 2$
 IF $0 < x < 2 \Rightarrow \int_{x-2}^{x+2} 1 d\xi = \frac{1}{2} [(x+2) - (x-2)] = \frac{1}{2} (4) = 2$
 IF $-3 < x < -1 \Rightarrow \int_{x-2}^{x+2} 1 d\xi = \frac{1}{2} [(x+2) - (x-2)] = \frac{1}{2} (4) = 2$
 IF $-1 < x < 1 \Rightarrow \int_{x-2}^{x+2} 1 d\xi = \frac{1}{2} [(x+2) - (x-2)] = \frac{1}{2} (4) = 2$



Question 7

It is given that $z = z(x, t)$ satisfies the wave equation

$$\frac{\partial^2 z}{\partial x^2} = \frac{1}{c^2} \frac{\partial^2 z}{\partial t^2}, \quad c > 0,$$

subject to the initial conditions

$$z(x, 0) = 0 \quad \text{and} \quad \frac{\partial z}{\partial t}(x, 0) = G(x).$$

a) Derive D'Alembert's solution

$$z(x, t) = \frac{1}{2c} \int_{x-ct}^{x+ct} G(\xi) d\xi,$$

for $-\infty < x < \infty, t \geq 0$.

It is further given further that

$$G(x) = \begin{cases} \cos\left(\frac{1}{2}\pi x\right) & |x| \leq 1 \\ 0 & |x| > 1 \end{cases}$$

b) Indicate in the different regions of the x - t plane expressions for $z(x, t)$.

solution below

a) $\frac{\partial^2 z}{\partial x^2} = \frac{1}{c^2} \frac{\partial^2 z}{\partial t^2}$, $z(x, 0) = 0$, $\frac{\partial z}{\partial t}(x, 0) = G(x)$

THIS IS A SECOND ORDER ODE, SO THE GENERAL SOLUTION IS

$$z(x, t) = f(x+ct) + g(x-ct)$$

APPLY INITIAL CONDITIONS

$$0 = f(x) + g(x) \quad \frac{\partial z}{\partial t}(x, 0) = c[f'(x) - g'(x)] = G(x)$$

DIFF. w.r.t x

$$f'(x) + g'(x) = 0 \quad f'(x) - g'(x) = \frac{1}{c} G(x)$$

ADD A SUBTRACT

$$f'(x) = \frac{1}{2c} G(x) \quad g'(x) = -\frac{1}{2c} G(x)$$

IN PARTIAL WAVE, $x = x+ct$

$$f(x+ct) = \frac{1}{2c} \int_0^{x+ct} G(\xi) d\xi$$

$$g(x-ct) = -\frac{1}{2c} \int_0^{x-ct} G(\xi) d\xi = \frac{1}{2c} \int_{x-ct}^0 G(\xi) d\xi$$

$\therefore z(x, t) = f(x+ct) + g(x-ct)$

$$z(x, t) = \frac{1}{2c} \int_0^{x+ct} G(\xi) d\xi + \frac{1}{2c} \int_{x-ct}^0 G(\xi) d\xi$$

$$z(x, t) = \frac{1}{2c} \int_{x-ct}^{x+ct} G(\xi) d\xi$$

b) DRAW THE CHARACTERISTICS, i.e. LINES WITH SLOPE ± 1 THROUGH THE CRITICAL POINTS OF $G(x)$ i.e. $x = \pm 1$

$z(x, t) = 0$ IN REGIONS A, D

IN REGION B

$$z(x, t) = \frac{1}{2c} \int_{-1}^{x+ct} \cos\left(\frac{1}{2}\pi \xi\right) d\xi = \frac{1}{2c} \times \frac{2}{\pi} \left[\sin\left(\frac{1}{2}\pi \xi\right) \right]_{-1}^{x+ct}$$

$$= \frac{1}{\pi c} \left[\sin\left(\frac{1}{2}\pi(x+ct)\right) - \sin\left(\frac{1}{2}\pi(-1)\right) \right]$$

IN REGION C

$$z(x, t) = \frac{1}{2c} \int_{x-ct}^1 \cos\left(\frac{1}{2}\pi \xi\right) d\xi = \frac{1}{2c} \times \frac{2}{\pi} \left[\sin\left(\frac{1}{2}\pi \xi\right) \right]_{x-ct}^1$$

$$= \frac{1}{\pi c} \left[\sin\left(\frac{1}{2}\pi(1)\right) - \sin\left(\frac{1}{2}\pi(x-ct)\right) \right]$$

IN REGION E

$$z(x, t) = \frac{1}{2c} \int_{x-ct}^1 \cos\left(\frac{1}{2}\pi \xi\right) d\xi = \frac{1}{2c} \times \frac{2}{\pi} \left[\sin\left(\frac{1}{2}\pi \xi\right) \right]_{x-ct}^1$$

$$= \frac{1}{\pi c} \left[\sin\left(\frac{1}{2}\pi(1)\right) - \sin\left(\frac{1}{2}\pi(x-ct)\right) \right]$$

IN REGION F

$$z(x, t) = \frac{1}{2c} \int_{-1}^{x+ct} \cos\left(\frac{1}{2}\pi \xi\right) d\xi = \frac{1}{2c} \times \frac{2}{\pi} \left[\sin\left(\frac{1}{2}\pi \xi\right) \right]_{-1}^{x+ct}$$

$$= \frac{1}{\pi c} \left[\sin\left(\frac{1}{2}\pi(x+ct)\right) - \sin\left(\frac{1}{2}\pi(-1)\right) \right]$$

Question 8

It is given that $z = z(x, t)$ satisfies the wave equation

$$\frac{\partial^2 z}{\partial x^2} = \frac{1}{c^2} \frac{\partial^2 z}{\partial t^2}, \quad c > 0,$$

subject to the initial conditions

$$z(x, 0) = F(x) \quad \text{and} \quad \frac{\partial z}{\partial t}(x, 0) = G(x).$$

a) Derive D'Alembert's solution

$$z(x, t) = \frac{1}{2} F(x - ct) + \frac{1}{2} F(x + ct) + \frac{1}{2c} \int_{x-ct}^{x+ct} G(\xi) d\xi,$$

for $-\infty < x < \infty, t \geq 0$.

It is further given further that

$$F(x) = \begin{cases} \cos x & |x| < \frac{1}{2}\pi \\ 0 & |x| \geq \frac{1}{2}\pi \end{cases} \quad \text{and} \quad G(x) = 0.$$

b) Indicate in the different regions of the $x-t$ plane expressions for $z(x, t)$, and hence show that there is a region of $x-t$ plane where $z(x, t)$ represents a stationary wave.

solution below

The handwritten solution is divided into three main sections:

- Section 1 (Left):** Derives D'Alembert's solution. It starts with the wave equation $\frac{\partial^2 z}{\partial x^2} = \frac{1}{c^2} \frac{\partial^2 z}{\partial t^2}$ and uses the method of characteristics. It defines $u = x - ct$ and $v = x + ct$, then expresses z as a function of u and v . By applying the initial conditions $z(x, 0) = F(x)$ and $\frac{\partial z}{\partial t}(x, 0) = G(x)$, it derives the final formula: $z(x, t) = \frac{1}{2} F(x - ct) + \frac{1}{2} F(x + ct) + \frac{1}{2c} \int_{x-ct}^{x+ct} G(\xi) d\xi$.
- Section 2 (Middle):** Analyzes the $x-t$ plane. It identifies regions A, B, C, D, and E based on the characteristics $x = \pm ct$. It shows that in regions A and B, $F(x) = 0$ and $G(x) = 0$, so $z = 0$. In regions C and D, $F(x) = \cos x$ and $G(x) = 0$, so $z = \frac{1}{2} \cos(x - ct) + \frac{1}{2} \cos(x + ct)$. In region E, $F(x) = 0$ and $G(x) = 0$, so $z = 0$.
- Section 3 (Right):** Shows that in region C/D, $z(x, t) = \cos x$, which is a stationary wave. It also shows that in region E, $z(x, t) = 0$.

Question 9

It is given that $z = z(x, t)$ satisfies the wave equation

$$\frac{\partial^2 z}{\partial x^2} = \frac{\partial^2 z}{\partial t^2},$$

subject to the initial conditions

$$z(x, 0) = F(x) \quad \text{and} \quad \frac{\partial z}{\partial t}(x, 0) = G(x).$$

a) Derive D'Alembert's solution

$$z(x, t) = \frac{1}{2} F(x - t) + \frac{1}{2} F(x + t) + \frac{1}{2} \int_{x-t}^{x+t} G(\xi) d\xi,$$

for $-\infty < x < \infty$, $t \geq 0$.

b) Given further that

$$F(x)=0 \quad \text{and} \quad G(x)=\begin{cases} 1 & x < 0 \\ x+1 & x \geq 0 \end{cases},$$

use the method of the characteristics in the $x-t$ plane to solve the equation of part **(b)** and hence sketch the wave profile when $t = 1$.

solution below

[illegible]

Question 10

It is given that $z = z(x, t)$ satisfies the wave equation

$$\frac{\partial^2 z}{\partial x^2} = \frac{1}{c^2} \frac{\partial^2 z}{\partial t^2}, \quad c > 0,$$

subject to the initial conditions

$$z(x, 0) = F(x) \quad \text{and} \quad \frac{\partial z}{\partial t}(x, 0) = G(x).$$

a) Derive D'Alembert's solution

$$z(x, t) = \frac{1}{2} F(x - ct) + \frac{1}{2} F(x + ct) + \frac{1}{2c} \int_{x-ct}^{x+ct} G(\xi) d\xi,$$

for $-\infty < x < \infty, t \geq 0$.

It is further given further that

$$G(x) = \begin{cases} \cos x & |x| \leq \frac{\pi}{2} \\ 0 & |x| > \frac{\pi}{2} \end{cases}$$

b) Indicate in the different regions of the $x-t$ plane expressions for $z(x, t)$.

c) Show that if $t < \frac{\pi}{2c}$ there exists a range of values of x , over which $z(x, t)$ represents a stationary wave.

solution overleaf

$\frac{z}{\omega} = \frac{1}{\omega} \left(\frac{z}{\omega} \right)$ $z(x) = F(x)$ & $\frac{z}{\omega}(y) = G(y)$
 Auxiliary equation for $z(x)$ and $z(y)$: $\gamma^2 = \frac{1}{\omega^2}$
 $\gamma = \pm \frac{1}{\omega}$
 General solution: $z(x) = f\left(\frac{1}{\omega}x + t\right) + g\left(\frac{1}{\omega}x - t\right)$
 $z(x) = f(ax+ct) + g(x-ct)$
 $\frac{z}{\omega}(y) = f(ax+ct) - g(y-ct)$

Apply conditions

$f(a) + g(a) = F(a) \Rightarrow f(a) + g(a) = F(a)$
 $f(a) - g(a) = G(a) \Rightarrow f(a) - g(a) = \frac{1}{\omega}G(a)$

Assume a solution (from above 2)

$f(a) = \frac{1}{2}F(a) + \frac{1}{2\omega}G(a) \Rightarrow$
 $g(a) = \frac{1}{2}F(a) - \frac{1}{2\omega}G(a)$

Integrate

$f(x) = \frac{1}{2}F(x) + \frac{1}{2\omega} \int_0^{x+ct} G(s) ds$
 $g(x) = \frac{1}{2}F(x) - \frac{1}{2\omega} \int_0^{x-ct} G(s) ds$

In particular when $x = x+ct$

$f(x+ct) = \frac{1}{2}F(x+ct) + \frac{1}{2\omega} \int_0^{x+ct+ct} G(s) ds$
 $g(x-ct) = \frac{1}{2}F(x-ct) - \frac{1}{2\omega} \int_0^{x-ct-ct} G(s) ds$
 $\frac{z}{\omega}(x) = f(x+ct) + g(x-ct) = \frac{1}{2}F(x+ct) + \frac{1}{2\omega} \int_{x-ct}^{x+ct} G(s) ds$

Thus

$z(x) = f(x+ct) + g(x-ct) = \frac{1}{2}[F(x+ct) + F(x-ct)] + \frac{1}{2\omega} \int_{x-ct}^{x+ct} G(s) ds$

Draw the characteristics, if data with boundary $\pm \frac{1}{\omega}$ through the central values of $G(x)$ in $x = \pm \frac{1}{\omega}$

$z(x) = 0$, in region $\frac{z}{\omega} = 0$

In region $\frac{z}{\omega} = \frac{1}{2\omega} \int_{x-ct}^{x+ct} G(s) ds = \frac{1}{2\omega} \int_{x-ct}^{x+ct} G(s) ds$

In region $\frac{z}{\omega} = \frac{1}{2\omega} \int_{x-ct}^{x+ct} G(s) ds = \frac{1}{2\omega} \int_{x-ct}^{x+ct} G(s) ds$

In region $\frac{z}{\omega} = \frac{1}{2\omega} \int_{x-ct}^{x+ct} G(s) ds = \frac{1}{2\omega} \int_{x-ct}^{x+ct} G(s) ds$

In region $\frac{z}{\omega} = \frac{1}{2\omega} \int_{x-ct}^{x+ct} G(s) ds = \frac{1}{2\omega} \int_{x-ct}^{x+ct} G(s) ds$

$z(x) = \frac{1}{2} [F(x+ct) + F(x-ct)] + \frac{1}{2\omega} \int_{x-ct}^{x+ct} G(s) ds$

$z(x) = \frac{1}{2} [\sin(x+ct) - \sin(x-ct)]$

Deriving the solution and writing the result

$z(x) = \begin{cases} 0 & \text{in region A} \\ \frac{1}{2} [\sin(x+ct) + 1] & \text{in region B} \\ \frac{1}{2} & \text{in region C} \\ \frac{1}{2\omega} [1 - \sin(x-ct)] & \text{in region D} \\ 0 & \text{in region E} \\ \frac{1}{2\omega} [\sin(x+ct) - \sin(x-ct)] & \text{in region F} \end{cases}$

If $t = \frac{1}{\omega}$ there is a shock in region F

The value $z(x) = \frac{1}{2\omega} [\sin(x+ct) - \sin(x-ct)]$

The shock is at M & N

$M(x_1, t_1)$ & $N(x_2, t_2)$

$\sin(a+b) = \sin a \cos b + \cos a \sin b$
 $\sin(a-b) = \sin a \cos b - \cos a \sin b$
 $\sin(a+b) - \sin(a-b) = 2 \cos a \sin b$
 $\sin p - \sin q = 2 \cos \frac{p+q}{2} \sin \frac{p-q}{2}$

Thus in region F

$z(x) = \frac{1}{2\omega} [2 \cos(\frac{x+ct+x-ct}{2}) \sin(\frac{x+ct-x-ct}{2})]$

$z(x) = \frac{1}{\omega} \cos x \sin ct$

$z(x) = \frac{1}{\omega} \cos x \sin ct$

It is a standing wave

Question 11

It is given that $z = z(x, t)$ satisfies the wave equation

$$\frac{\partial^2 z}{\partial x^2} = \frac{1}{c^2} \frac{\partial^2 z}{\partial t^2}, \quad c > 0,$$

subject to the initial conditions

$$z(x, 0) = F(x) \quad \text{and} \quad \frac{\partial z}{\partial t}(x, 0) = G(x).$$

a) Derive D'Alembert's solution

$$z(x, t) = \frac{1}{2} F(x - ct) + \frac{1}{2} F(x + ct) + \frac{1}{2c} \int_{x-ct}^{x+ct} G(\xi) d\xi,$$

for $-\infty < x < \infty, t \geq 0$.

It is further given further that

$$F(x) = \begin{cases} 1 & |x| \leq 1 \\ 0 & |x| > 1 \end{cases} \quad \text{and} \quad G(x) = 0.$$

b) Use the result of part (a) with the method of characteristics to determine expressions for

$$z(x, t), \quad \text{for } t < \frac{1}{c}, \quad t = \frac{1}{c} \quad \text{and} \quad t > \frac{1}{c}$$

c) Sketch the wave profiles for $t = \frac{n}{2c}, n = 0, 1, 2, 3$.

solution overleaf

$\frac{\partial^2 z}{\partial x^2} = \frac{1}{c^2} \frac{\partial^2 z}{\partial t^2}$ SUBJECT TO THE INITIAL CONDITIONS $z(x,0) = F(x)$
 $\frac{\partial z}{\partial t}(x,0) = G(x)$

• AXILLARY EQUATION
 $\lambda^2 = \frac{1}{c^2}$
 $\lambda = \pm \frac{1}{c}$

\therefore GENERAL SOLUTION
 $z(x,t) = f(\frac{1}{c}x + t) + g(\frac{1}{c}x - t)$
 $z(x,t) = f(x - ct) + g(x + ct)$

• $z(x,0) = F(x)$
 $f(x) + g(x) = F(x)$

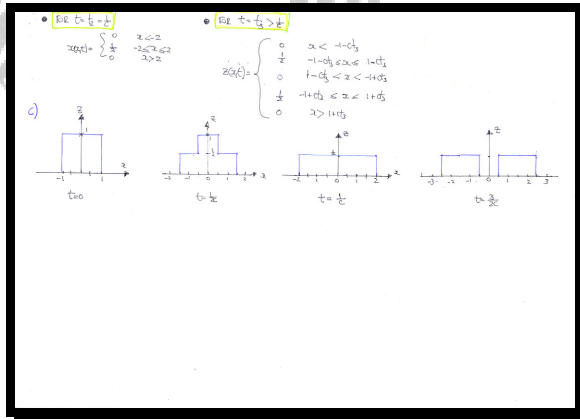
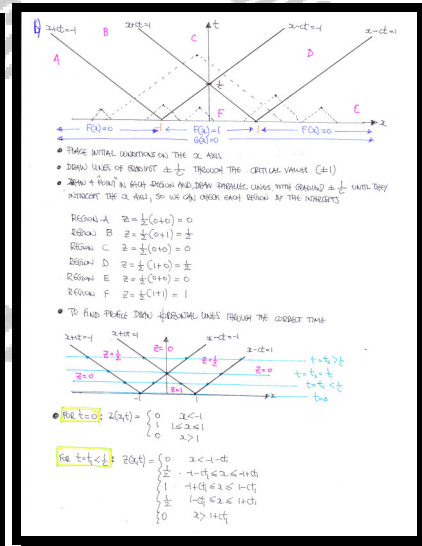
$\frac{\partial z}{\partial t}(x,0) = G(x)$
 $-cf'(x) + cg'(x) = G(x)$
 $-f'(x) + g'(x) = \frac{1}{c}G(x)$

\downarrow integrate
 $f(x) + g(x) = F(x)$
 $-f(x) + g(x) = \frac{1}{c}G(x)$

\therefore THIS
 $2f(x) = F(x) - \frac{1}{c}G(x) \Rightarrow f(x) = \frac{1}{2}F(x) - \frac{1}{2c}G(x)$
 $2g(x) = F(x) + \frac{1}{c}G(x) \Rightarrow g(x) = \frac{1}{2}F(x) + \frac{1}{2c}G(x)$

$f(x) = \frac{1}{2}F(x) - \frac{1}{2c} \int_0^x G(s) ds$
 $g(x) = \frac{1}{2}F(x) + \frac{1}{2c} \int_0^x G(s) ds$

As the above find for all x
 $f(x-ct) = \frac{1}{2}F(x-ct) - \frac{1}{2c} \int_0^{x-ct} G(s) ds = \frac{1}{2}F(x-ct) + \frac{1}{2c} \int_{x-ct}^0 G(s) ds$
 $g(x+ct) = \frac{1}{2}F(x+ct) + \frac{1}{2c} \int_0^{x+ct} G(s) ds$
 $\therefore z(x,t) = f(x-ct) + g(x+ct) = \frac{1}{2}[F(x-ct) + F(x+ct)] + \frac{1}{2c} \int_{x-ct}^{x+ct} G(s) ds$



Question 12

It is given that $u = u(x, t)$ satisfies the wave equation

$$\frac{\partial^2 u}{\partial x^2} = \frac{\partial^2 u}{\partial t^2},$$

subject to the initial conditions

$$u(x, 0) = f(x) \quad \text{and} \quad \frac{\partial u}{\partial t}(x, 0) = g(x).$$

a) Derive D'Alembert's solution

$$u(x, t) = \frac{1}{2} f(x-t) + \frac{1}{2} f(x+t) + \frac{1}{2} \int_{x-t}^{x+t} G(\zeta) d\zeta,$$

for $-\infty < x < \infty$, $t \geq 0$.

It is further given further that

$$f(x)=0 \quad \text{and} \quad g(x)=\begin{cases} 1-x^2 & |x|\leq 1 \\ 0 & |x|>1 \end{cases}.$$

b) Use the result of part (a) with the method of characteristics to determine expressions for

$$u(x, t), \quad \text{for } t = \frac{1}{2}, 1, \frac{3}{2}.$$

solution below

a) $\frac{2x}{3x^2-1} = \frac{2x}{3x^2-1}$
 This is a rationalized and decomposed into partial fractions.
 Partial fractions: $\frac{2x}{3x^2-1} = \frac{A}{x-1} + \frac{B}{x+1}$
 $1 = 3x^2 - 1$
 $1 = 3x^2 - 1$
 b) Partial fractions: $\frac{2x}{3x^2-1} = \frac{A}{x-1} + \frac{B}{x+1}$
 c) $\frac{2x}{3x^2-1} = \frac{A}{x-1} + \frac{B}{x+1}$
 d) $\frac{2x}{3x^2-1} = \frac{A}{x-1} + \frac{B}{x+1}$
 e) $\frac{2x}{3x^2-1} = \frac{A}{x-1} + \frac{B}{x+1}$
 f) $\frac{2x}{3x^2-1} = \frac{A}{x-1} + \frac{B}{x+1}$
 g) $\frac{2x}{3x^2-1} = \frac{A}{x-1} + \frac{B}{x+1}$
 h) $\frac{2x}{3x^2-1} = \frac{A}{x-1} + \frac{B}{x+1}$
 i) $\frac{2x}{3x^2-1} = \frac{A}{x-1} + \frac{B}{x+1}$
 j) $\frac{2x}{3x^2-1} = \frac{A}{x-1} + \frac{B}{x+1}$
 k) $\frac{2x}{3x^2-1} = \frac{A}{x-1} + \frac{B}{x+1}$
 l) $\frac{2x}{3x^2-1} = \frac{A}{x-1} + \frac{B}{x+1}$
 m) $\frac{2x}{3x^2-1} = \frac{A}{x-1} + \frac{B}{x+1}$
 n) $\frac{2x}{3x^2-1} = \frac{A}{x-1} + \frac{B}{x+1}$
 o) $\frac{2x}{3x^2-1} = \frac{A}{x-1} + \frac{B}{x+1}$
 p) $\frac{2x}{3x^2-1} = \frac{A}{x-1} + \frac{B}{x+1}$
 q) $\frac{2x}{3x^2-1} = \frac{A}{x-1} + \frac{B}{x+1}$
 r) $\frac{2x}{3x^2-1} = \frac{A}{x-1} + \frac{B}{x+1}$
 s) $\frac{2x}{3x^2-1} = \frac{A}{x-1} + \frac{B}{x+1}$
 t) $\frac{2x}{3x^2-1} = \frac{A}{x-1} + \frac{B}{x+1}$
 u) $\frac{2x}{3x^2-1} = \frac{A}{x-1} + \frac{B}{x+1}$
 v) $\frac{2x}{3x^2-1} = \frac{A}{x-1} + \frac{B}{x+1}$
 w) $\frac{2x}{3x^2-1} = \frac{A}{x-1} + \frac{B}{x+1}$
 x) $\frac{2x}{3x^2-1} = \frac{A}{x-1} + \frac{B}{x+1}$
 y) $\frac{2x}{3x^2-1} = \frac{A}{x-1} + \frac{B}{x+1}$
 z) $\frac{2x}{3x^2-1} = \frac{A}{x-1} + \frac{B}{x+1}$

Question 13

It is given that $z = z(x, t)$ satisfies the wave equation

$$\frac{\partial^2 z}{\partial x^2} = \frac{1}{c^2} \frac{\partial^2 z}{\partial t^2}, \quad c > 0,$$

subject to the initial conditions

$$z(x, 0) = F(x) \quad \text{and} \quad \frac{\partial z}{\partial t}(x, 0) = G(x).$$

a) Derive D'Alembert's solution

$$z(x, t) = \frac{1}{2} F(x - ct) + \frac{1}{2} F(x + ct) + \frac{1}{2c} \int_{x-ct}^{x+ct} G(\xi) d\xi,$$

for $-\infty < x < \infty, t \geq 0$.


It is further given further that

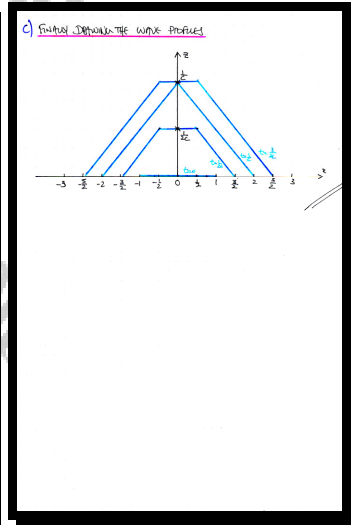
$$F(x) = 0 \quad \text{and} \quad G(x) = \begin{cases} 1 & |x| \leq 1 \\ 0 & |x| > 1 \end{cases}.$$

b) Use the result of part (a) with the method of characteristics to determine expressions for

$$z(x, t), \quad \text{for } t = \frac{1}{2c}, \quad t = \frac{1}{c} \quad \text{and } t = \frac{3}{2c}$$

c) Sketch the wave profiles for $t = \frac{n}{2c}, n = 0, 1, 2, 3$.

, solution overleaf



Question 14

It is given that $z = z(x, t)$ satisfies the wave equation

$$\frac{\partial^2 z}{\partial x^2} = \frac{1}{4} \frac{\partial^2 z}{\partial t^2},$$

subject to the initial conditions

$$z(x, 0) = e^{-x^2}, \quad -\infty < x < \infty \quad \text{and} \quad \frac{\partial z}{\partial t}(x, 0) = 0.$$

- Determine the solution of this wave equation.
- Sketch the wave profiles for $t = i$, $i = 0, 1, 2, 3$.

You may use without proof the standard D'Alembert's solution for the wave equation.

$$\boxed{}, \quad z(x, t) = \frac{1}{2} e^{-(x-2t)^2} + \frac{1}{2} e^{-(x+2t)^2}$$

SOLVING THE WAVE EQUATION IN ONE DIMENSION

$\frac{\partial^2 z}{\partial x^2} = \frac{1}{4} \frac{\partial^2 z}{\partial t^2}$ SUBJECT TO $z(x, 0) = e^{-x^2}$, $-\infty < x < \infty$
 $\frac{\partial z}{\partial t}(x, 0) = 0$

ASSUMING D'Alembert's STANDARD SOLUTION FOR

$$\frac{\partial^2 z}{\partial x^2} = \frac{1}{4} \frac{\partial^2 z}{\partial t^2} \Rightarrow z(x, t) = \frac{1}{2} [F(x-t) + F(x+t)] + \frac{1}{4} \int_{x-t}^{x+t} G(s) ds$$

where $F(x) = z(x, 0)$
 $G(x) = \frac{\partial z}{\partial t}(x, 0)$

Here $C=2$, $F(x) = e^{-x^2}$ & $G(x) = 0$

$$z(x, t) = \frac{1}{2} e^{-(x-2t)^2} + \frac{1}{2} e^{-(x+2t)^2}$$

ALTERNATIVE BY CHARACTERISTICS ON THE x-t PLANE

Draw the characteristics in lines with gradient $\pm \frac{1}{2}$. (Here $k=\frac{1}{2}$)
 Through any point on the x axis - there are no k-points as $F(x) = e^{-x^2}$ for all x so we may draw them any through x=0

Consider any arbitrary point (x, t) anywhere in this plane
 draw lines with gradient $\pm \frac{1}{2}$ through that point
 determine the x intercepts, P & Q, by setting $t=0$
 $z(x, t) = \frac{1}{2} [F(x-2t) + F(x+2t)]$

THIS WE NOW HAVE

$$z(x, t) = \frac{1}{2} F(x-t) + \frac{1}{2} F(x+t)$$

$$z(x, t) = \frac{1}{2} e^{-(x-2t)^2} + \frac{1}{2} e^{-(x+2t)^2}$$

AS THERE IS NOTHING SPECIAL ABOUT THE POINT WE MAY WRITE

$$z(x, t) = \frac{1}{2} e^{-(x-2t)^2} + \frac{1}{2} e^{-(x+2t)^2}$$

b) DRAWING THE PROFILES FOR $t=0, 1, 2, 3$

- $z(x, 0) = e^{-x^2}$
- $z(x, 1) = \frac{1}{2} e^{-(x-2)^2} + \frac{1}{2} e^{-(x+2)^2}$
- $z(x, 2) = \frac{1}{2} e^{-(x-4)^2} + \frac{1}{2} e^{-(x+4)^2}$
- $z(x, 3) = \frac{1}{2} e^{-(x-6)^2} + \frac{1}{2} e^{-(x+6)^2}$

Question 15

It is given that $z = z(x, t)$ satisfies the wave equation

$$\frac{\partial^2 z}{\partial x^2} = \frac{1}{c^2} \frac{\partial^2 z}{\partial t^2}, \quad c > 0,$$

subject to the initial conditions.

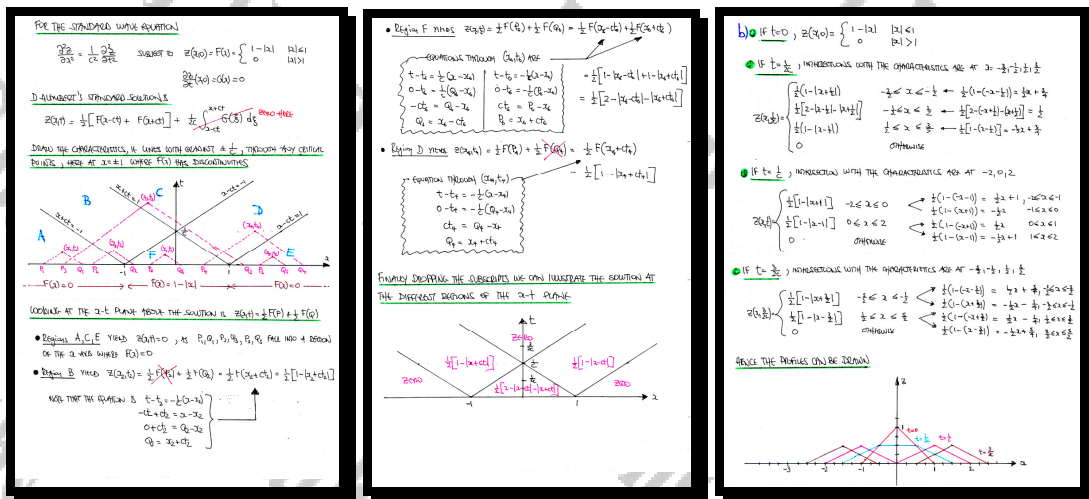
$$z(x, 0) = \begin{cases} 1 - |x| & |x| \leq 1 \\ 0 & |x| > 1 \end{cases} \quad \text{and} \quad \frac{\partial z}{\partial t}(x, 0) = 0.$$

a) Display the values of $z(x, t)$ in the regions of an (x, t) plane diagram.

b) Sketch the wave profiles for $t = 0$, $t = \frac{1}{2c}$, $t = \frac{1}{c}$ and $t = \frac{3}{2c}$.

You may use without proof the standard D'Alembert's solution for the wave equation.

, solution below



Question 16

It is given that $z = z(x, t)$ satisfies the wave equation

$$\frac{\partial^2 z}{\partial x^2} = \frac{1}{4} \frac{\partial^2 z}{\partial t^2},$$

subject to the initial conditions.

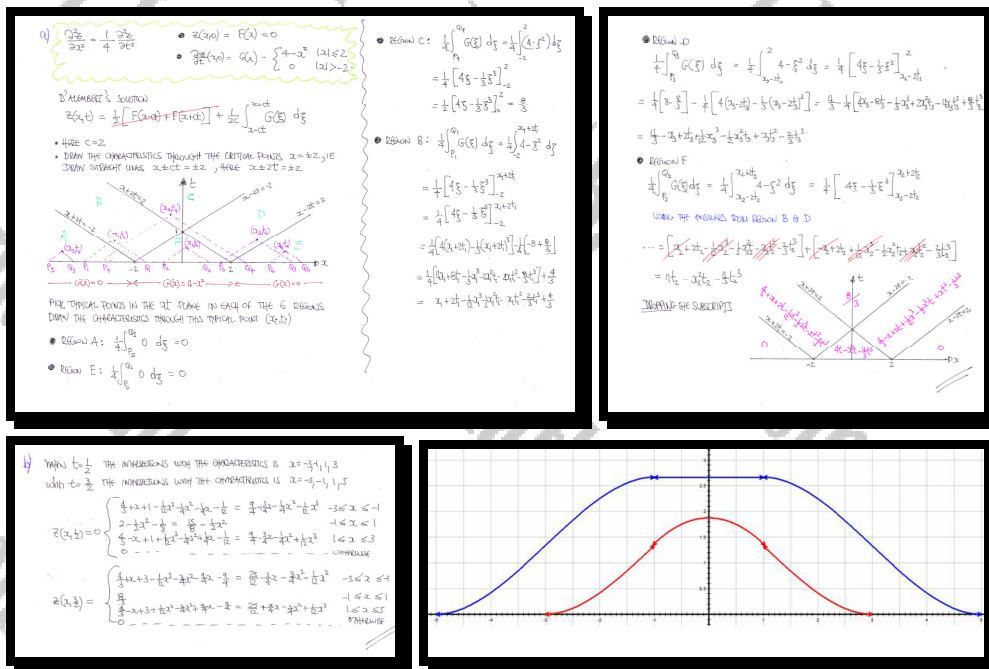
$$z(x, 0) = 0 \quad \text{and} \quad \frac{\partial z}{\partial t}(x, 0) = \begin{cases} 4 - x^2 & |x| \leq 2 \\ 0 & |x| > 2 \end{cases}.$$

a) Display the values of $z(x, t)$ in the regions of an (x, t) plane diagram.

b) Determine expressions for $z(x, \frac{1}{2})$ and $z(x, \frac{3}{2})$.

You may use without proof the standard D'Alembert's solution for the wave equation.

solution below



WAVE EQUATION

$$\frac{\partial^2 z}{\partial x^2} = \frac{1}{c^2} \frac{\partial^2 z}{\partial t^2}, \quad z = z(x, t)$$

Standing Waves

Question 1

It is given that $z = z(x, t)$ satisfies the wave equation

$$\frac{\partial^2 z}{\partial x^2} = \frac{1}{c^2} \frac{\partial^2 z}{\partial t^2}, \quad c > 0,$$

subject to the conditions

$$z(x, 0) = F(x), \quad \frac{\partial z}{\partial t}(x, 0) = G(x) \quad \text{and} \quad z(0, t) = z(L, t) = 0.$$

Derive the solution

$$z(x, t) = \sum_{n=1}^{\infty} \sin\left(\frac{n\pi x}{L}\right) \left[P_n \cos\left(\frac{n\pi ct}{L}\right) + Q_n \sin\left(\frac{n\pi ct}{L}\right) \right],$$

where

$$P_n = \frac{2}{L} \int_0^L F(x) \sin\left(\frac{n\pi x}{L}\right) dx \quad \text{and} \quad Q_n = \frac{2}{n\pi c} \int_0^L G(x) \sin\left(\frac{n\pi x}{L}\right) dx$$

 , proof

[solution overleaf]

SOLVE THE STANDARD WAVE EQUATION SUBJECT TO THESE CONDITIONS

$$\frac{\partial^2 z}{\partial t^2} = \frac{1}{c^2} \frac{\partial^2 z}{\partial x^2}$$

- ① $z(x, 0) = 0 \quad \forall x \geq 0$
- ② $z_t(x, 0) = 0 \quad \forall x \geq 0$
- ③ $z(x, 0) = f(x) \quad \forall x: 0 \leq x \leq L$
- ④ $z_t(x, 0) = g(x) \quad \forall x: 0 \leq x \leq L$

ASSUME A SOLUTION IN VARIABLE SEPARABLE FORM

$$z(x, t) = X(x)T(t)$$

$$\frac{\partial^2 z}{\partial x^2} = X''(x)T(t)$$

$$\frac{\partial^2 z}{\partial t^2} = X(x)T''(t)$$

SUBSTITUTE INTO THE P.D.E

$$\Rightarrow X''(x)T(t) = \frac{1}{c^2} X(x)T''(t)$$

$$\Rightarrow \frac{X''(x)}{X(x)} = \frac{1}{c^2} \frac{T''(t)}{T(t)}$$

$$\Rightarrow \frac{X''(x)}{X(x)} = \frac{1}{c^2} \frac{T''(t)}{T(t)}$$

AS THE L.H.S IS A FUNCTION OF x ONLY AND THE R.H.S IS A FUNCTION OF t ONLY, BOTH SIDES MUST BE EQUAL TO AT MOST A CONSTANT, SAY $-\lambda^2$

IF $\lambda > 0$, SAY $\lambda = p^2$

$$\frac{X''(x)}{X(x)} = -p^2 \quad \frac{T''(t)}{T(t)} = -p^2$$

$$X''(x) = -p^2 X(x) \quad T''(t) = -p^2 T(t)$$

$$X(x) = A \cos px + B \sin px \quad T(t) = D \cos pt + E \sin pt$$

(or equivalents)

$$\therefore z(x, t) = (A \cos px + B \sin px)(D \cos pt + E \sin pt)$$

IF $\lambda = 0$

$$\frac{X''(x)}{X(x)} = 0 \quad \frac{T''(t)}{T(t)} = 0$$

$$X''(x) = 0 \quad T''(t) = 0$$

$$X(x) = Ax + B \quad T(t) = Dt + E$$

$$\therefore z(x, t) = (Ax + B)(Dt + E)$$

IF $\lambda < 0$, SAY $\lambda = -p^2$

$$\frac{X''(x)}{X(x)} = -p^2 \quad \frac{T''(t)}{T(t)} = -p^2$$

$$X''(x) = -p^2 X(x) \quad T''(t) = -p^2 T(t)$$

$$X(x) = A \cos px + B \sin px \quad T(t) = D \cos pt + E \sin pt$$

$$\therefore z(x, t) = (A \cos px + B \sin px)(D \cos pt + E \sin pt)$$

BECAUSE OF THE BOUNDARY CONDITIONS, $z(x, 0) = z(x, L) = 0$ WE REQUIRE A SOLUTION WHICH GIVES THE SAME VALUE OF z FOR TWO DIFFERENT VALUES OF x — CONSEQUENTLY WE REQUIRE A COSINE SOLUTION, OR A COSINE SOLUTION WHICH OF COURSE IS ALSO INCLUDED IN THE TRIGONOMETRIC SET

$$\therefore z(x, t) = [A \cos px + B \sin px][D \cos pt + E \sin pt]$$

APPLY CONDITION ①, $z(x, 0) = 0$

$$\Rightarrow 0 = (A + 0)(D \cos pt + E \sin pt)$$

$$\Rightarrow A = 0 \quad (D = E = 0 \text{ IS TRIVIAL, AS IT GIVES } z(x, t) = 0)$$

$$\Rightarrow z(x, t) = (B \sin px)(D \cos pt + E \sin pt)$$

$$\therefore z(x, t) = \sin px [D \cos pt + E \sin pt]$$

APPLY CONDITION ②, $z_t(x, 0) = 0$

$$\Rightarrow 0 = \sin px [p D \cos pt - p E \sin pt]$$

$$\Rightarrow pL = n\pi \quad [p = q = 0 \text{ IS TRIVIAL AS IT GIVES } z(x, t) = 0]$$

$$\Rightarrow p = \frac{n\pi}{L} \quad n = 1, 2, 3, \dots$$

$$\therefore z(x, t) = \sin \left(\frac{n\pi x}{L} \right) [p D \cos \left(\frac{n\pi t}{L} \right) + q E \sin \left(\frac{n\pi t}{L} \right)]$$

$$\therefore z(x, t) = \sum_{n=1}^{\infty} \left[\sin \left(\frac{n\pi x}{L} \right) [p_n D_n \cos \left(\frac{n\pi t}{L} \right) + q_n E_n \sin \left(\frac{n\pi t}{L} \right)] \right]$$

DIFFERENTIATE W.R.T t AS ORDER TO APPLY ④, $\frac{\partial z}{\partial t}(x, 0) = G(x)$

$$\frac{\partial z}{\partial t}(x, 0) = \sum_{n=1}^{\infty} \left[\sin \left(\frac{n\pi x}{L} \right) \left[-\frac{n\pi}{L} p_n D_n \sin \left(\frac{n\pi t}{L} \right) + \frac{n\pi}{L} q_n E_n \cos \left(\frac{n\pi t}{L} \right) \right] \right]$$

$$\frac{\partial z}{\partial t}(x, 0) = G(x) = \sum_{n=1}^{\infty} \left[\sin \left(\frac{n\pi x}{L} \right) \left[-\frac{n\pi}{L} p_n D_n \sin \left(\frac{n\pi t}{L} \right) + \frac{n\pi}{L} q_n E_n \cos \left(\frac{n\pi t}{L} \right) \right] \right]$$

$$G(x) = \sum_{n=1}^{\infty} \left[\frac{n\pi}{L} q_n E_n \sin \left(\frac{n\pi x}{L} \right) \right]$$

APPLY ③, $z(x, 0) = F(x)$

$$F(x) = \sum_{n=1}^{\infty} \left[\sin \left(\frac{n\pi x}{L} \right) \right] [p_n]$$

$$F(x) = \sum_{n=1}^{\infty} \left[p_n \sin \left(\frac{n\pi x}{L} \right) \right]$$

THESE ARE FOURIER SINE EXPRESSIONS IN x , OVER THE RANGE 0 TO L , WE OBTAIN p_n

THIS WE HAVE FOUND

$$p_n = \frac{1}{L} \int_0^L F(x) \sin \left(\frac{n\pi x}{L} \right) dx$$

$$p_n = \frac{1}{L} \int_0^L F(x) \sin \left(\frac{n\pi x}{L} \right) dx$$

AND SIMILARLY

$$\frac{n\pi}{L} q_n E_n = \frac{1}{L} \int_0^L G(x) \sin \left(\frac{n\pi x}{L} \right) dx$$

↓ REARRANGING THE EQUATION

$$q_n = \frac{1}{n\pi} \int_0^L G(x) \sin \left(\frac{n\pi x}{L} \right) dx$$

$$\therefore z(x, t) = \sum_{n=1}^{\infty} \left[\sin \left(\frac{n\pi x}{L} \right) \left[p_n \cos \left(\frac{n\pi t}{L} \right) + q_n \sin \left(\frac{n\pi t}{L} \right) \right] \right]$$

WORKS $p_n = \frac{1}{L} \int_0^L F(x) \sin \left(\frac{n\pi x}{L} \right) dx$

$q_n = \frac{1}{n\pi} \int_0^L G(x) \sin \left(\frac{n\pi x}{L} \right) dx$

Question 2

A taut string of length 20 units is fixed at its endpoints at $x=0$ and at $x=20$, and rests in a horizontal position along the x axis. The midpoint of the string is pulled by a distance of 1 unit and released from rest.

If the vertical displacement of the string u satisfies the standard wave equation

$$\frac{\partial^2 u}{\partial x^2} = \frac{\partial^2 u}{\partial t^2},$$

show that

$$u(x,t) = \frac{8}{\pi^2} \sum_{n=1}^{\infty} \left[\frac{1}{n^2} \sin\left(\frac{n\pi}{2}\right) \sin\left[\frac{n\pi x}{20}\right] \cos\left[\frac{n\pi t}{20}\right] \right],$$

proof

$\frac{\partial^2 u}{\partial x^2} = \frac{\partial^2 u}{\partial t^2}$

• Assume a separable solution
 $u(x,t) = X(x)T(t) \Rightarrow \frac{\partial^2 u}{\partial x^2} = X''(x)T(t)$
 $\frac{\partial^2 u}{\partial t^2} = X(x)T''(t)$

• Use the P.D.E.
 $X''(x)T(t) = X(x)T''(t)$
 $\frac{X''(x)}{X(x)} = \frac{T''(t)}{T(t)}$

As the LHS is a function of x only and the RHS is a function of t only, then both sides are equal to a constant, say λ .

If $\lambda = 0$:
 $X''(x) = 0 \Rightarrow X(x) = Ax + B$
 $T''(t) = 0 \Rightarrow T(t) = Ct + D$
 $\therefore u(x,t) = (Ax+B)(Ct+D)$

If $\lambda < 0$, say $\lambda = -p^2$:
 $X''(x) = -p^2 X(x) \Rightarrow X(x) = A \cos px + B \sin px$
 $T''(t) = -p^2 T(t) \Rightarrow T(t) = C \cos pt + D \sin pt$
 $\therefore u(x,t) = (A \cos px + B \sin px)(C \cos pt + D \sin pt)$

If $\lambda > 0$, say $\lambda = p^2$:
 $X''(x) = p^2 X(x) \Rightarrow X(x) = A \cosh px + B \sinh px$
 $T''(t) = p^2 T(t) \Rightarrow T(t) = C \cosh pt + D \sinh pt$
 $\therefore u(x,t) = (A \cosh px + B \sinh px)(C \cosh pt + D \sinh pt)$

The choice of solution now depends on the conditions
 Set the origin at one end of the string.

(1) $u(0,t) = 0$
 (2) $u(20,t) = 0$
 (3) $\frac{\partial u}{\partial t}(x,0) = 0$
 (4) $u(x,0) = \begin{cases} \frac{1}{2}x & 0 \leq x \leq 10 \\ 20 - \frac{1}{2}x & 10 \leq x \leq 20 \end{cases}$

Since we require solutions in x , is the sum of values of x from the two pieces, i.e. a piecewise solution

$u(x,t) = (A \cos px + B \sin px)(C \cos pt + D \sin pt)$

By (1): $0 = A(C \cos pt + D \sin pt) \Rightarrow A = 0$

As $A = 0$, then the other constant is B

$\therefore u(x,t) = B \sin px (C \cos pt + D \sin pt)$

Differentiate
 $\frac{\partial u}{\partial t}(x,t) = B \sin px [-pC \sin pt + pD \cos pt]$
 $0 = B \sin px [-pC \sin pt + pD \cos pt]$
 $\therefore u(x,t) = B \sin px \cos pt$

By (2): $0 = B \sin(20p) \cos pt$
 $\sin(20p) = 0$
 $20p = n\pi$
 $p = \frac{n\pi}{20}, n=1,2,3,\dots$

$u(x,t) = \sum_{n=1}^{\infty} B_n \sin \frac{n\pi x}{20} \cos \frac{n\pi t}{20}$

By (4): $u(x,0) = \sum_{n=1}^{\infty} B_n \sin \frac{n\pi x}{20}$

B_n is the Fourier sine series for $u(x,0)$ on $0 \leq x \leq 20$
 i.e. the piecewise function

$B_n = \frac{1}{10} \int_0^{10} \frac{1}{2}x \sin \frac{n\pi x}{20} dx + \frac{1}{10} \int_{10}^{20} (20 - \frac{1}{2}x) \sin \frac{n\pi x}{20} dx$

By parts

$B_1 = \frac{1}{10} \left\{ \left[-\frac{20}{n\pi} \cos \frac{n\pi x}{20} \right]_0^{10} + \frac{1}{n\pi} \left[\sin \frac{n\pi x}{20} \right]_0^{10} \right\}$
 $+ \frac{1}{10} \left\{ \left[\frac{20}{n\pi} \cos \frac{n\pi x}{20} \right]_{10}^{20} - \frac{1}{n\pi} \left[\sin \frac{n\pi x}{20} \right]_{10}^{20} \right\}$

$B_1 = \frac{1}{10} \left\{ -20 \cos \frac{n\pi}{2} + 0 + \frac{1}{n\pi} \left[\sin \frac{n\pi}{2} \right]_0^{10} \right\}$
 $+ \frac{1}{10} \left\{ 20 \cos \frac{n\pi}{2} - 0 - \frac{1}{n\pi} \left[\sin \frac{n\pi}{2} \right]_{10}^{20} \right\}$

$B_1 = \frac{1}{10} \left\{ \frac{20}{n\pi} \sin \frac{n\pi}{2} - \frac{20}{n\pi} \left[\sin \frac{n\pi}{2} - \sin \frac{n\pi}{2} \right] \right\}$
 $B_1 = \frac{20}{n\pi^2} \sin \frac{n\pi}{2}$

$B_n = \frac{20}{n^2 \pi^2} \sin \frac{n\pi}{2}$

$\therefore u(x,t) = \sum_{n=1}^{\infty} \left(\frac{20}{n^2 \pi^2} \sin \frac{n\pi}{2} \sin \frac{n\pi x}{20} \cos \frac{n\pi t}{20} \right)$

Question 3

Solve the wave equation

$$\frac{\partial^2 u}{\partial x^2} = \frac{1}{c^2} \frac{\partial^2 u}{\partial t^2}, \quad c > 0,$$

for $u = u(x, t)$, $0 \leq x \leq \pi$, $t \geq 0$,

subject to the following boundary and initial conditions.

$$u(0, t) = 0, \quad u(\pi, t) = 0, \quad \frac{\partial u}{\partial t}(x, 0) = 0, \quad u(x, 0) = 3 \sin x.$$

$$u(x, t) = 3 \sin x \cos ct$$

$\frac{\partial^2 u}{\partial x^2} = \frac{1}{c^2} \frac{\partial^2 u}{\partial t^2}$, $u = u(x, t)$ $0 \leq x \leq \pi$
 $t \geq 0$

SUBJECT TO THE CONDITIONS:

- (1) $u(x, 0) = 0$
- (2) $u(x, t) = 0$
- (3) $u(x, 0) = 3 \sin x$
- (4) $\frac{\partial u}{\partial t}(x, 0) = 0$

• Assume a solution in the form $u(x, t) = X(x)T(t)$

• DIFFERENTIATE AND SUBSTITUTE INTO THE P.D.E

$$\frac{\partial^2 u}{\partial x^2} = X''(x)T(t) \quad \& \quad \frac{\partial^2 u}{\partial t^2} = X(x)T''(t)$$

$$\Rightarrow X''(x)T(t) = \frac{1}{c^2} X(x)T''(t)$$

$$\Rightarrow \frac{X''(x)T(t)}{X(x)T(t)} = \frac{1}{c^2} \frac{X(x)T''(t)}{X(x)T(t)}$$

$$\Rightarrow \frac{X''(x)}{X(x)} = \frac{1}{c^2} \frac{T''(t)}{T(t)}$$

• BOTH SIDES ARE EITHER A CONSTANT, SAY λ , AS THE LHS IS A FUNCTION OF x ONLY AND THE RHS IS A FUNCTION OF t ONLY.

• FURTHERMORE: LOOKING AT THE BOUNDARY CONDITIONS (1) & (2) WE NEED A PERIODIC SOLUTION IN x .

• LOOKING AT THE LHS ABOVE, THE CONSTANT λ MUST BE NEGATIVE.

• LET $\lambda = -p^2$

$$\frac{X''(x)}{X(x)} = -p^2 \quad \left| \quad \frac{1}{c^2} \frac{T''(t)}{T(t)} = -p^2 \right.$$

$$X''(x) = -p^2 X(x) \quad \left| \quad T''(t) = -p^2 c^2 T(t) \right.$$

$$X(x) = A \cos px + B \sin px \quad \left| \quad T(t) = C \cos pct + D \sin pct \right.$$

$$u(x, t) = X(x)T(t) = (A \cos px + B \sin px)(C \cos pct + D \sin pct)$$

• APPLY CONDITION (1), $u(x, 0) = 0$

$$\Rightarrow 0 = A[C \cos pct + D \sin pct]$$

$$\Rightarrow A = 0$$

• APPLY CONDITION (4), $\frac{\partial u}{\partial t}(x, 0) = 0$

$$\frac{\partial u}{\partial t} = [-pC \sin pct + pD \cos pct] \sin px$$

$$0 = D \sin px$$

$$D = 0 \quad C \neq 0, p \neq 0$$

$$u(x, t) = C \sin px \cos pct$$

• APPLY CONDITION (3), $u(x, 0) = 3 \sin x$

$$\Rightarrow 0 = C \sin px \cos pct$$

$$\Rightarrow \sin px = 0 \quad C \neq 0$$

$$\Rightarrow px = n\pi, \quad n = 1, 2, 3, \dots$$

$$\Rightarrow p = n, \quad n = 1, 2, 3, \dots$$

$$u(x, t) = C_n \sin nx \cos nct$$

$$u(x, t) = \sum_{n=1}^{\infty} C_n \sin nx \cos nct$$

• APPLY CONDITION (2), $u(x, t) = 0$

$$3 \sin x = \sum_{n=1}^{\infty} C_n \sin nx$$

$$\therefore C_1 = 3, \quad C_2 = C_3 = \dots = 0$$

$$u(x, t) = 3 \sin x \cos ct$$

Question 4

Solve the wave equation

$$\frac{\partial^2 u}{\partial x^2} = \frac{1}{c^2} \frac{\partial^2 u}{\partial t^2}, \quad c > 0,$$

for $u = u(x, t)$, $0 \leq x \leq 1$, $t \geq 0$,

subject to the following boundary and initial conditions.

$$u(0, t) = 0, \quad u(1, t) = 0, \quad \frac{\partial u}{\partial t}(x, 0) = 0, \quad u(x, 0) = \sin(5\pi x) + 2\sin(7\pi x).$$

$$\boxed{}, \quad u(x, t) = \sin(5\pi x)\cos(5\pi ct) + 2\sin(7\pi x)\cos(7\pi ct)$$

ASSUME A SOLUTION OF THE FORM $u(x, t) = X(x)T(t)$
 DIFFERENTIATE AND SUBSTITUTE INTO THE P.D.E.

$$\frac{\partial^2 u}{\partial x^2} = X''(x)T(t) \quad \text{and} \quad \frac{\partial^2 u}{\partial t^2} = X(x)T''(t)$$

$$\frac{X''(x)T(t)}{X(x)T(t)} = \frac{1}{c^2} \frac{X(x)T''(t)}{X(x)T(t)}$$

$$\Rightarrow \frac{X''(x)}{X(x)} = \frac{1}{c^2} \frac{T''(t)}{T(t)}$$

$$\Rightarrow \frac{X''(x)}{X(x)} = \frac{1}{c^2} \frac{T''(t)}{T(t)}$$

As the L.H.S. is a function of x only AND THE R.H.S. is a function of t only, BOTH SIDES ARE AT MOST A CONSTANT, SAY λ .

• IF $\lambda = 0$

$$\Rightarrow \frac{X''(x)}{X(x)} = 0 \quad \Rightarrow \frac{1}{c^2} \frac{T''(t)}{T(t)} = 0$$

$$\Rightarrow X''(x) = 0 \quad \Rightarrow T''(t) = 0$$

$$\Rightarrow X(x) = Ax + B \quad \Rightarrow T(t) = Ct + D$$

$$\therefore u(x, t) = (Ax + B)(Ct + D)$$

• IF $\lambda > 0$, SAY $\lambda = p^2$

$$\Rightarrow \frac{X''(x)}{X(x)} = p^2 \quad \Rightarrow \frac{1}{c^2} \frac{T''(t)}{T(t)} = p^2$$

$$\Rightarrow X''(x) = p^2 X(x) \quad \Rightarrow T''(t) = p^2 c^2 T(t)$$

$$\Rightarrow X(x) = A \cosh px + B \sinh px \quad \Rightarrow T(t) = C \cosh pct + D \sinh pct$$

$$\text{(or sinusoidal)}$$

$$\therefore u(x, t) = (A \cosh px + B \sinh px)(C \cosh pct + D \sinh pct) \quad (2)$$

• IF $\lambda < 0$, SAY $\lambda = -p^2$

$$\Rightarrow \frac{X''(x)}{X(x)} = -p^2 \quad \Rightarrow \frac{1}{c^2} \frac{T''(t)}{T(t)} = -p^2$$

$$\Rightarrow X''(x) = -p^2 X(x) \quad \Rightarrow T''(t) = -p^2 c^2 T(t)$$

$$\Rightarrow X(x) = A \cos px + B \sin px \quad \Rightarrow T(t) = C \cos pct + D \sin pct$$

$$\therefore u(x, t) = (A \cos px + B \sin px)(C \cos pct + D \sin pct) \quad (3)$$

As we require a solution with $u(x, t) = u(x, 0)$, we pick a periodic solution (ie. AT LEAST A SINUSOIDAL SOLUTION) IN x - see the next question (iii) AND NOTE THAT THE CONSTANT TERM OF (3) IS ALSO INCLUDED THERE

$$u(x, 0) = 0 \quad \Rightarrow \quad 0 = A(C \cos p \cdot 0 + D \sin p \cdot 0) \quad \forall t \geq 0$$

$$\Rightarrow A = 0$$

ABSORBING AND REARRANGING THE CONSTANT

$$\therefore u(x, t) = [E \cos pxt + F \sin pxt] \sin pct$$

DIFFERENTIATE W.R.T t AND APPLY $\frac{\partial u}{\partial t}(x, 0) = 0$

$$\Rightarrow \frac{\partial u}{\partial t} = [Epc \sin pxt + Fpc \cos pxt] \sin pct$$

$$\Rightarrow 0 = Fpc \sin p \cdot 0 \quad \forall x: \quad 0 \leq x \leq 1$$

$$\Rightarrow F = 0 \quad \text{since } p \neq 0, c \neq 0$$

$$\therefore u(x, t) = E \cos pxt \sin pct$$

Apply $u(x, 1) = 0$

$$\Rightarrow 0 = E \cos p \cdot 1 \sin p \cdot 1 \quad \forall t \geq 0$$

$$\Rightarrow E \neq 0 \text{ (otherwise trivial solution is trivial zero)}$$

$$\Rightarrow \sin p = 0$$

$$\Rightarrow p = n\pi \quad n = 0, 1, 2, 3, \dots$$

$$\Rightarrow u_n(x, t) = E_n \sin(n\pi x) \cos(n\pi ct)$$

$$\Rightarrow u(x, t) = \sum_{n=1}^{\infty} [E_n \sin(n\pi x) \cos(n\pi ct)]$$

NOTE THAT NEGATIVE VALUES OF n CAN BE INCLUDED INTO E_n AS $n=0$ YIELDS $u(x, t) = 0$ SO WE MAY OMIT

Apply $u(x, 0) = \sin(5\pi x) + 2\sin(7\pi x)$

$$\Rightarrow \sin(5\pi x) + 2\sin(7\pi x) = \sum_{n=1}^{\infty} E_n \sin(n\pi x)$$

$$\Rightarrow E_5 = 1, \quad E_7 = 2 \quad \text{(THE REST ARE ZERO)}$$

$$\therefore u(x, t) = [\sin(5\pi x) \cos(5\pi ct) + 2\sin(7\pi x) \cos(7\pi ct)]$$

$$u(x, t) = \sin(5\pi x) \cos(5\pi ct) + 2\sin(7\pi x) \cos(7\pi ct)$$

subject to the following boundary and initial conditions.

4. $u(x, 0) = \sin(\pi x) + 3\sin(2\pi x) - \sin(5\pi x).$

$$u(x,t) = \sin(5\pi x)\cos(5\pi ct) + 2\sin(7\pi x)\cos(7\pi ct)$$

[illegible]

Question 6

The vertical displacements, $u = u(x, t)$, of the oscillations of a taut flexible elastic string of length 0.5 m, fixed at its endpoints is governed by

$$\frac{\partial^2 u}{\partial x^2} = \frac{1}{25} \frac{\partial^2 u}{\partial t^2}, \quad 0 \leq x \leq 0.5, \quad t \geq 0.$$

Given further that the string is initially stationary, and $u(x, 0) = \frac{1}{10} \sin(20\pi x)$, find a simplified expression for $u(x, t)$

$$\boxed{}, \quad u(x, t) = \frac{1}{10} \sin(20\pi x) \cos(100\pi t)$$

$\frac{\partial^2 u}{\partial x^2} = \frac{1}{25} \frac{\partial^2 u}{\partial t^2}$
 $u = u(x, t)$
 $0 \leq x \leq 0.5$
 $t \geq 0$

SUBJECT TO THE CONDITIONS

- ① $u(x, 0) = 0$
- ② $u(x, t) = 0$
- ③ $\frac{\partial u}{\partial x}(0, 0) = 0$
- ④ $u(x, 0) = \frac{1}{10} \sin(20\pi x)$

- TRY A SOLUTION IN VARIABLE SEPARABLE FORM
 $u(x, t) = X(x)T(t)$
- DIFFERENTIATE AND SUBSTITUTE INTO THE P.D.E.
 $\frac{\partial^2 u}{\partial x^2} = X''(x)T(t)$ & $\frac{\partial^2 u}{\partial t^2} = X(x)T''(t)$
 $\Rightarrow X''(x)T(t) = \frac{1}{25} X(x)T''(t)$
 $\Rightarrow \frac{X''(x)}{X(x)} = \frac{1}{25} \frac{T''(t)}{T(t)}$
 $\Rightarrow \frac{X''(x)}{X(x)} = -\lambda^2$
 $\Rightarrow X''(x) = -\lambda^2 X(x)$
 $\Rightarrow X(x) = A \cos \lambda x + B \sin \lambda x$

• SIMILARLY THE RHS:

$\frac{1}{25} \frac{T''(t)}{T(t)} = -\lambda^2$
 $T''(t) = -25\lambda^2 T(t)$
 $T(t) = C \cos 5\lambda t + D \sin 5\lambda t$

• SO THE GENERAL SOLUTION IS

$u(x, t) = X(x)T(t) = (A \cos \lambda x + B \sin \lambda x)(C \cos 5\lambda t + D \sin 5\lambda t)$

• APPLY CONDITION ①, $u(x, 0) = 0$
 $0 = A[C \cos 5\lambda t + D \sin 5\lambda t] \Rightarrow A = 0$
 $u(x, t) = B \sin \lambda x [C \cos 5\lambda t + D \sin 5\lambda t]$ (Arbitrary 'B' into C & D)

• APPLY CONDITION ③, $\frac{\partial u}{\partial x}(0, 0) = 0$
 $\frac{\partial u}{\partial x} = \sin \lambda x [-5C \sin 5\lambda t + 5D \cos 5\lambda t]$
 $0 = \sin \lambda x [5D \cos 5\lambda t]$
 $\therefore D = 0$ (if $\lambda \neq 0$)

$u(x, t) = C \sin \lambda x \cos 5\lambda t$

• APPLY CONDITION ④, $u(x, t) = 0$
 $0 = C \sin \lambda x \cos 5\lambda t$ C & D $\Rightarrow \sin \lambda x = 0$
 (ARBITRARY $u(x, 0)$)
 $\lambda x = n\pi$ $n = 1, 2, 3, \dots$
 $\lambda = \frac{n\pi}{x}$

$\therefore u(x, t) = C_n \sin(n\pi x) \cos(5n\pi t)$

$u(x, t) = \sum_{n=1}^{\infty} [C_n \sin(20\pi x) \cos(5n\pi t)]$

• APPLY CONDITION ④, $u(x, 0) = \frac{1}{10} \sin(20\pi x)$
 $\frac{1}{10} \sin(20\pi x) = \sum_{n=1}^{\infty} [C_n \sin(20\pi x)]$
 $\Rightarrow C_n = \frac{1}{10}$ & $C_n = 0$ $n = 1, 2, 3, \dots$
 $u(x, t) = \frac{1}{10} \sin(20\pi x) \cos(100\pi t)$

Question 7

A taut string of length L is fixed at its endpoints at $x=0$ and at $x=L$, and rests in a horizontal position along the x axis. The midpoint of the string is pulled by a small distance h and released from rest.

If the vertical displacement of the string z satisfies the standard wave equation

$$\frac{\partial^2 z}{\partial x^2} = \frac{1}{c^2} \frac{\partial^2 z}{\partial t^2}, \quad c > 0,$$

show that

$$z(x, t) = \frac{8h}{\pi^2} \sum_{n=1}^{\infty} \left[\frac{(-1)^{n+1}}{(2n-1)^2} \sin \left[\frac{(2n-1)\pi x}{L} \right] \cos \left[\frac{(2n-1)\pi ct}{L} \right] \right].$$

M7B, proof

START WITH THE INITIAL CONFIGURATION OF THE STRING (GRAPH)

$z(x, 0) = f(x) = \begin{cases} \frac{2hx}{L} & 0 \leq x \leq \frac{L}{2} \\ \frac{2h(L-x)}{L} & \frac{L}{2} \leq x \leq L \end{cases}$

$\frac{\partial z}{\partial t}(x, 0) = g(x) = \begin{cases} 0 & 0 \leq x \leq \frac{L}{2} \\ 0 & \frac{L}{2} \leq x \leq L \end{cases}$

ASSUME A SOLUTION IN SEPARABLE FORM

$z(x, t) = X(x)T(t)$

$\frac{\partial z}{\partial t}(x, 0) = X(x)T'(0) = 0 \Rightarrow T'(0) = 0$

$z(x, 0) = X(x)T(0) = f(x) \Rightarrow T(0) = 1$

SUBSTITUTE INTO THE P.D.E

$X''(x)T(t) = \frac{1}{c^2} X(x)T''(t)$

$\frac{X''(x)}{X(x)} = \frac{1}{c^2} \frac{T''(t)}{T(t)}$

As the L.H.S is a function of x only and the R.H.S is a function of t only, BOTH SIDES MUST BE AT MOST A CONSTANT, SAY $-\lambda^2$

$\frac{X''(x)}{X(x)} = -\lambda^2 \Rightarrow X''(x) + \lambda^2 X(x) = 0$

$X(x) = A \cos \lambda x + B \sin \lambda x$

$X(0) = 0 \Rightarrow A = 0$

$X(L) = 0 \Rightarrow B \sin \lambda L = 0$

$\sin \lambda L = 0 \Rightarrow \lambda L = n\pi \Rightarrow \lambda = \frac{n\pi}{L}$

$X_n(x) = B_n \sin \frac{n\pi x}{L}$

APPLY CONDITION 1, $z(x, 0) = f(x)$

$f(x) = \sum_{n=1}^{\infty} B_n \sin \frac{n\pi x}{L}$

APPLY CONDITION 2, $z(x, 0) = f(x)$

$f(x) = \sum_{n=1}^{\infty} B_n \sin \frac{n\pi x}{L}$

APPLY CONDITION 3, $z(x, 0) = f(x)$

$f(x) = \sum_{n=1}^{\infty} B_n \sin \frac{n\pi x}{L}$

APPLY CONDITION 4, $z(x, 0) = f(x)$

$f(x) = \sum_{n=1}^{\infty} B_n \sin \frac{n\pi x}{L}$

APPLY CONDITION 5, $z(x, 0) = f(x)$

$f(x) = \sum_{n=1}^{\infty} B_n \sin \frac{n\pi x}{L}$

APPLY CONDITION 6, $z(x, 0) = f(x)$

$f(x) = \sum_{n=1}^{\infty} B_n \sin \frac{n\pi x}{L}$

APPLY CONDITION 7, $z(x, 0) = f(x)$

$f(x) = \sum_{n=1}^{\infty} B_n \sin \frac{n\pi x}{L}$

APPLY CONDITION 8, $z(x, 0) = f(x)$

$f(x) = \sum_{n=1}^{\infty} B_n \sin \frac{n\pi x}{L}$

Question 8

A taut string as its fixed endpoints attached to the x axis at $x=0$ and at $x=1$.

The vertical displacement of the string $u(x,t)$ satisfies a standard wave equation

$$\frac{\partial^2 u}{\partial x^2} = \frac{1}{c^2} \frac{\partial^2 u}{\partial t^2}, \quad |x| \leq 1, \quad t \geq 0,$$

where c is a positive constant.

At time $t=0$, while the string is undisturbed, it is given a transverse velocity of magnitude $\frac{1}{4}cx(1-x)$ along its length.

Show that

$$u(x,t) = \frac{2}{\pi^4} \sum_{k=0}^{\infty} \left[\frac{\sin[(2k+1)\pi x] \sin[(2k+1)\pi ct]}{(2k+1)^4} \right].$$

proof

$\frac{\partial^2 u}{\partial x^2} = \frac{1}{c^2} \frac{\partial^2 u}{\partial t^2}$
 $u = u(x,t), \quad 0 \leq x \leq 1, \quad t \geq 0$

BOUNDARY CONDITIONS

- $u(x,0) = 0$
- $u(1,t) = 0$
- $u(x,0) = 0$
- $\frac{\partial u}{\partial t}(x,0) = \frac{1}{4}cx(1-x)$

● ASSUME A SOLUTION IN SEPARABLE FORM
 $u(x,t) = X(x)T(t)$

● DIFFERENTIATE AND SUBSTITUTE INTO THE P.D.E.
 $\frac{\partial^2 u}{\partial x^2} = X''(x)T(t) \quad \text{and} \quad \frac{\partial^2 u}{\partial t^2} = X(x)T''(t)$
 $\Rightarrow \frac{X''(x)T(t)}{X(x)T(t)} = \frac{1}{c^2} \frac{X(x)T''(t)}{X(x)T(t)}$
 $\Rightarrow \frac{X''(x)}{X(x)} = \frac{1}{c^2} \frac{T''(t)}{T(t)}$
 $\Rightarrow \frac{X''(x)}{X(x)} = -\lambda^2 \quad \text{and} \quad \frac{T''(t)}{T(t)} = -c^2 \lambda^2$

● AS u IS A FUNCTION OF x ONLY & T IS A FUNCTION OF t ONLY, BOTH SIDES ARE AT LEAST A CONSTANT. THIS CONSTANT HAS TO BE NEGATIVE IN ORDER TO PRODUCE A PERIODIC SOLUTION IN x . (REQUIRED BY THE FIRST TWO CONDITIONS)
 LET $\lambda = \frac{n\pi}{L}$
 $\Rightarrow \frac{X''(x)}{X(x)} = -\lambda^2 \Rightarrow \frac{1}{c^2} \frac{T''(t)}{T(t)} = -\lambda^2$
 $\Rightarrow X''(x) = -\lambda^2 X(x) \Rightarrow T''(t) = -c^2 \lambda^2 T(t)$
 $\Rightarrow X(x) = A \cos \lambda x + B \sin \lambda x \Rightarrow T(t) = C \cos c \lambda t + D \sin c \lambda t$

$\therefore u(x,t) = (A \cos \lambda x + B \sin \lambda x)(C \cos c \lambda t + D \sin c \lambda t)$

● BY CONDITION ①
 $u(x,0) = 0 \Rightarrow A(C \cos 0 + D \sin 0) = 0 \Rightarrow A(C) = 0$

● BY CONDITION ③
 $u(1,t) = 0 \Rightarrow B(A \cos \lambda + B \sin \lambda) = 0 \Rightarrow B \sin \lambda = 0$
 $\Rightarrow \lambda = n\pi$

$\therefore u(x,t) = B \sin n\pi x \sin n\pi ct$ (WHERE B IS NOW B)

● BY CONDITION ②
 $u(1,t) = 0 \Rightarrow 0 = B \sin n\pi x \sin n\pi ct$
 $\Rightarrow \sin n\pi x = 0, \quad x = 0, 1/2, 3/4, \dots$

$\therefore u(x,t) = \sum_{n=1}^{\infty} B_n \sin(n\pi x) \sin(n\pi ct)$
 (n=0 gives zero)

● DIFFERENTIATE WRT t , TO APPLY CONDITION ④
 $\frac{\partial u}{\partial t}(x,t) = \sum_{n=1}^{\infty} B_n \sin(n\pi x) \cos(n\pi ct) \cdot n\pi c$
 $\frac{\partial u}{\partial t}(x,0) = \sum_{n=1}^{\infty} B_n \sin(n\pi x) \cdot n\pi c$
 THIS IS A FOURIER EXPANSION WHICH REFERS AT $\sin n\pi x = \sin(n\pi x)$
 THE HALF PERIOD $L=1 \Rightarrow \frac{1}{2}cx(1-x)$ IS REQUIRED IN

THE INDIVIDUAL $0 \leq 1$, IS A HALF PERIOD BUT IN $\sin(n\pi x)$ EXTENSION
 AND DEFINED $f(x) = \frac{1}{4}cx(1-x)$, $f(0) = 0$ AND $f(1) = 0$, $L=1$

$\therefore B_n n\pi c = \frac{1}{2} \int_0^1 f(x) \sin(n\pi x) dx$
 $\Rightarrow B_n n\pi c = \frac{1}{2} \int_0^1 \frac{1}{4}cx(1-x) \sin(n\pi x) dx$
 $\Rightarrow B_n n\pi c = \frac{1}{8} \int_0^1 cx(1-x) \sin(n\pi x) dx$
 $\Rightarrow B_n n\pi c = \frac{1}{8} \int_0^1 cx(1-x) \sin(n\pi x) dx$

● INTEGRATION BY PARTS
 $\Rightarrow B_n n\pi c = \frac{1}{8} \left[\frac{1}{n\pi} (1-x)^2 \cos(n\pi x) \right]_0^1 + \frac{1}{n\pi} \int_0^1 (1-x)^2 \sin(n\pi x) dx$

● BY PARTS AGAIN
 $\Rightarrow 2n^2 \pi^2 B_n = \left[\frac{1}{n\pi} (1-x)^2 \sin(n\pi x) \right]_0^1 + \frac{2}{n\pi} \int_0^1 (1-x) \sin(n\pi x) dx$
 $\Rightarrow B_n = \frac{1}{8} \int_0^1 (1-x)^2 \sin(n\pi x) dx$
 $\Rightarrow B_n = \frac{1}{8} \int_0^1 (1-x)^2 \sin(n\pi x) dx$
 $\Rightarrow B_n = \frac{1}{8} \int_0^1 (1-x)^2 \sin(n\pi x) dx$

$\Rightarrow B_n = \frac{1}{8} \int_0^1 (1-x)^2 \sin(n\pi x) dx$
 $\Rightarrow B_n = \frac{1}{8} \int_0^1 (1-x)^2 \sin(n\pi x) dx$
 $\Rightarrow B_n = \frac{1}{8} \int_0^1 (1-x)^2 \sin(n\pi x) dx$
 $\Rightarrow B_n = \frac{1}{8} \int_0^1 (1-x)^2 \sin(n\pi x) dx$

$\therefore u(x,t) = \sum_{n=1}^{\infty} \left[\frac{2}{(2n+1)^4} \sin((2n+1)\pi x) \sin((2n+1)\pi ct) \right]$
 OR LET $k = 2n+1$
 $u(x,t) = \sum_{k=1}^{\infty} \left[\frac{2}{(2k+1)^4} \sin((2k+1)\pi x) \sin((2k+1)\pi ct) \right]$
 $u(x,t) = \frac{2}{\pi^4} \sum_{k=0}^{\infty} \left[\frac{\sin((2k+1)\pi x) \sin((2k+1)\pi ct)}{(2k+1)^4} \right]$

Question 9

A taut string of length 2 units is fixed at its endpoints at $x = \pm 1$ and rests in a horizontal position along the x axis.

At time $t = 0$, while the string is undisturbed, it is given a small transverse velocity $1 - x^2$ along its length. It is assumed that the displacement of the string

$$u(x, t), \quad |x| \leq 1, \quad t \geq 0$$

satisfies a standard wave equation

$$\frac{\partial^2 u}{\partial x^2} = \frac{1}{4} \frac{\partial^2 u}{\partial t^2},$$

Show that

$$u(x, t) = \frac{32}{\pi^4} \sum_{n=1}^{\infty} \left[\frac{(-1)^{n+1}}{(2n-1)^4} \cos \left[\frac{(2n-1)\pi x}{2} \right] \sin \left[(2n-1)\pi t \right] \right],$$

and hence determine of the normal modes of the vibration of the string

$$\boxed{}, \quad \boxed{f_n = \frac{1}{2}(2n-1)}$$

[solution overleaf]

ASSUME A SECTION IN UNIFORM SEPARATE ROW

$$u(x,t) = X(x)T(t) \Rightarrow \frac{\partial^2 u}{\partial x^2} = X''(x)T(t)$$

SUBSTITUTE INTO THE P.D.E

$$\begin{aligned} \Rightarrow X''(x)T(t) &= -\frac{1}{4}X(x)T(t) \\ \Rightarrow \frac{X''(x)}{X(x)} &= -\frac{1}{4} \quad \frac{T''(t)}{T(t)} = -\frac{1}{4} \end{aligned}$$

AS THE L.H.S IS A FUNCTION OF x ONLY AND THE R.H.S IS FUNCTION OF t ONLY, BOTH SIDES ARE AT MOST A CONSTANT, SAY λ

IF $\lambda > 0, \lambda = p^2$

$$\begin{aligned} \Rightarrow \frac{X''(x)}{X(x)} &= p^2 & \Rightarrow \frac{T''(t)}{T(t)} &= p^2 \\ \Rightarrow X''(x) &= p^2 X(x) & \Rightarrow T''(t) &= 4p^2 T(t) \\ \Rightarrow X(x) &= A \cosh px + B \sinh px & \Rightarrow T(t) &= D \cosh 2pt + E \sinh 2pt \end{aligned}$$

IF $\lambda = 0$

$$\begin{aligned} \Rightarrow \frac{X''(x)}{X(x)} &= 0 & \Rightarrow \frac{T''(t)}{T(t)} &= 0 \\ \Rightarrow X''(x) &= 0 & \Rightarrow T''(t) &= 0 \\ \Rightarrow X(x) &= Ax + B & \Rightarrow T(t) &= At + B \end{aligned}$$

IF $\lambda < 0, \lambda = -p^2$

$$\begin{aligned} \Rightarrow \frac{X''(x)}{X(x)} &= -p^2 & \Rightarrow \frac{T''(t)}{T(t)} &= -p^2 \\ \Rightarrow X''(x) &= -p^2 X(x) & \Rightarrow T''(t) &= -4p^2 T(t) \\ \Rightarrow X(x) &= A \cos px + B \sin px & \Rightarrow T(t) &= D \cos 2pt + E \sin 2pt \end{aligned}$$

AS WE REQUIRE A SECTION WHICH OBTAINS THE SAME VALUE OF $u(x,t)$ FOR THE TWO INSTANT VALUES OF x AT THE ENDINGS ($x=0$ & $x=L$) WE CAN ONLY PICK THE "TRIGONOMETRIC SECTION" & DISCARD THE OTHER TWO

$$\therefore u(x,t) = [A \cos px + B \sin px] [D \cos 2pt + E \sin 2pt]$$

APPLY BOUNDARY CONDITION $u(0,t) = 0$ (ARBITRARY NUMBER)

$$\begin{aligned} \Rightarrow 0 &= [A \cos px + B \sin px] \times D \\ \Rightarrow D &= 0 \quad (\text{otherwise trivial solution } A=B=0) \end{aligned}$$

ANALOGOUSLY "E" INTO "A" AND "B"

$$\therefore u(x,t) = [A \cos px + B \sin px] \sin 2pt$$

DIFFERENTIATE w.r.t t AND APPLY $\frac{\partial u}{\partial t}(0,t) = 1$ (2nd CONTINUED REMAINS UNCHANGED)

$$\begin{aligned} \Rightarrow \frac{\partial u}{\partial t}(x,t) &= 2p [A \cos px + B \sin px] \cos 2pt \\ \Rightarrow 1 - 2^2 &= 2p [A \cos px + B \sin px] \times 1 \\ \Rightarrow B &= 0 \quad (\text{BE THE CASE IS AN EVEN FUNCTION IN } x) \\ \therefore u(x,t) &= A \cos px \sin 2pt \end{aligned}$$

APPLY BOUNDARY CONDITIONS $u(-1,t) = u(1,t) = 0$

$$\begin{aligned} 0 &= A \cos(p) \sin 2pt & \Rightarrow A \cos p \sin 2pt &= 0 \quad \forall t > 0 \\ 0 &= A \cos p \sin 2pt & \Rightarrow \cos p &= 0 \quad (A \neq 0) \\ & & \Rightarrow p &= \frac{\pi}{2}, \frac{3\pi}{2}, \dots \\ & & \Rightarrow p &= \frac{(2n-1)\pi}{2} \quad n=1,2,3,\dots \end{aligned}$$

$$\Rightarrow u_n(x,t) = A_n \cos\left[\frac{(2n-1)\pi x}{2}\right] \sin\left[\frac{(2n-1)\pi t}{2}\right]$$

$$\therefore u(x,t) = \sum_{n=1}^{\infty} A_n \cos\left[\frac{(2n-1)\pi x}{2}\right] \sin\left[\frac{(2n-1)\pi t}{2}\right]$$

ONE MORE BOUNDARY TO ENFORCE, SO REMAIN $\frac{\partial u}{\partial x}(0,t) = 1 - 2^2, -1 \leq x \leq 1$

$$\Rightarrow \frac{\partial u}{\partial x}(x,t) = \sum_{n=1}^{\infty} \left[A_n (2n-1)\pi \right] \cos\left[\frac{(2n-1)\pi x}{2}\right] \sin\left[\frac{(2n-1)\pi t}{2}\right]$$

$$\Rightarrow 1 - 2^2 = \sum_{n=1}^{\infty} \left[A_n (2n-1)\pi \right] \cos\left[\frac{(2n-1)\pi x}{2}\right]$$

THIS IS A FOURIER SERIES IN x , IN $-1 \leq x \leq 1$

$$A_n (2n-1)\pi = \frac{1}{\pi} \int_{-1}^1 (1-x^2) \cos\left[\frac{(2n-1)\pi x}{2}\right] dx$$

$$A_n (2n-1)\pi = 2 \int_0^1 (1-x^2) \cos\left[\frac{(2n-1)\pi x}{2}\right] dx$$

$$A_n (2n-1)\pi = \int_0^2 2u \cos\left[\frac{(2n-1)\pi u}{2}\right] du - \int_0^2 2u^2 \cos\left[\frac{(2n-1)\pi u}{2}\right] du$$

CHANGING OUT THE INTEGRATION

$$\bullet \int_0^1 2u \cos\left[\frac{(2n-1)\pi u}{2}\right] du = \left[2 \times \frac{2}{(2n-1)\pi} \sin\left[\frac{(2n-1)\pi u}{2}\right] \right]_0^1$$

$$= \frac{4}{(2n-1)\pi} \sin\left[\frac{(2n-1)\pi}{2}\right] = \frac{4}{(2n-1)\pi} (-1)^{n+1}$$

• $\int_0^1 -2u^2 \cos\left[\frac{(2n-1)\pi u}{2}\right] du = \dots$ INTEGRATION BY PARTS

$$\begin{aligned} & \frac{-2u^2}{\frac{(2n-1)\pi}{2}} \sin\left[\frac{(2n-1)\pi u}{2}\right] - \frac{-4u}{\frac{(2n-1)\pi}{2}} \cos\left[\frac{(2n-1)\pi u}{2}\right] \\ & = \frac{-4u^2}{(2n-1)\pi} \sin\left[\frac{(2n-1)\pi u}{2}\right] + \frac{8u}{(2n-1)\pi} \cos\left[\frac{(2n-1)\pi u}{2}\right] \end{aligned}$$

$$\begin{aligned} & = \left[\frac{-4u^2}{(2n-1)\pi} \sin\left[\frac{(2n-1)\pi u}{2}\right] + \frac{8u}{(2n-1)\pi} \cos\left[\frac{(2n-1)\pi u}{2}\right] \right]_0^1 \\ & = \frac{-4}{(2n-1)\pi} \sin\left[\frac{(2n-1)\pi}{2}\right] + \frac{8}{(2n-1)\pi} \cos\left[\frac{(2n-1)\pi}{2}\right] \end{aligned}$$

$$= \frac{-4(-1)^{n+1}}{(2n-1)\pi} + \frac{8}{(2n-1)\pi} \cos\left[\frac{(2n-1)\pi}{2}\right]$$

$$= \frac{-4(-1)^{n+1}}{(2n-1)\pi} + \frac{8}{(2n-1)\pi} \left[\frac{2}{\frac{(2n-1)\pi}{2}} \cos\left[\frac{(2n-1)\pi}{2}\right] \right]$$

$$= \frac{-4(-1)^{n+1}}{(2n-1)\pi} + \frac{16}{(2n-1)^3\pi} \int_0^1 \cos\left[\frac{(2n-1)\pi u}{2}\right] du$$

$$= \frac{-4(-1)^{n+1}}{(2n-1)\pi} + \frac{16}{(2n-1)^3\pi} \times \frac{2}{(2n-1)\pi} \left[\sin\left[\frac{(2n-1)\pi u}{2}\right] \right]_0^1$$

$$= \frac{-4(-1)^{n+1}}{(2n-1)\pi} + \frac{32}{(2n-1)^4\pi} \times (-1)^{n+1}$$

COLLECTING THE INTEGRATION RESULTS

$$A_n (2n-1)\pi = \frac{4}{(2n-1)\pi} (-1)^{n+1} - \frac{4(-1)^{n+1}}{(2n-1)\pi} + \frac{32(-1)^{n+1}}{(2n-1)^4\pi}$$

$$A_n = \frac{32(-1)^{n+1}}{(2n-1)^4\pi^2}$$

THUS THE SOLUTION IS GIVEN BY

$$u(x,t) = \sum_{n=1}^{\infty} \left[\frac{32(-1)^{n+1}}{(2n-1)^4\pi^2} \cos\left[\frac{(2n-1)\pi x}{2}\right] \sin\left[\frac{(2n-1)\pi t}{2}\right] \right]$$

THE FREQUENCIES OF NORMAL MODES OF VIBRATION ARE

$$f_n = \frac{\omega_n}{2\pi} \leftarrow \text{OBTAINED AT } t$$

$$f_n = \frac{(2n-1)\pi}{2\pi}$$

$$f_n = n - \frac{1}{2} \quad n=1,2,3,\dots$$

Question 10

A taut string is fixed at its endpoints at $x=0$ and $x=L$. The string is vibrating in a resistive medium and its transverse displacement $u(x,t)$ from a horizontal position satisfies the modified wave equation

$$\frac{\partial^2 u}{\partial x^2} = \frac{1}{c^2} \left[\frac{\partial^2 u}{\partial t^2} + \lambda \frac{\partial u}{\partial t} \right], \quad 0 \leq x \leq L, \quad t \geq 0,$$

where λ and c are a positive constants.

Show that

$$u(x,t) = \sum_{n=1}^{\infty} \left[P_n e^{-\frac{1}{2}\lambda t} \sin\left(\frac{n\pi x}{L}\right) \cos[q_n t - \phi_n] \right],$$

where

$$q_n = \frac{(n\pi c)^2}{L} - \frac{\lambda}{4},$$

and P_n and ϕ_n are suitably defined constants.

proof

The handwritten proof is divided into two main sections, each enclosed in a box.

Left Section:

- Starts with the wave equation: $\frac{\partial^2 u}{\partial x^2} = \frac{1}{c^2} \left[\frac{\partial^2 u}{\partial t^2} + \lambda \frac{\partial u}{\partial t} \right]$.
- Assumes a solution of the form $u(x,t) = X(x)T(t)$.
- Substitutes into the equation and separates variables, leading to two ordinary differential equations:

$$X'' + \lambda X = 0$$

$$T'' + \lambda T = 0$$
- Solves the spatial equation $X'' + \lambda X = 0$ with boundary conditions $X(0) = X(L) = 0$. This leads to the eigenvalues $\lambda_n = \left(\frac{n\pi}{L}\right)^2$ and eigenfunctions $X_n(x) = \sin\left(\frac{n\pi x}{L}\right)$.
- Solves the temporal equation $T'' + \lambda T = 0$ for each λ_n . The characteristic equation is $r^2 + \lambda_n = 0$, leading to complex roots and a solution of the form $T_n(t) = e^{-\frac{1}{2}\lambda_n t} \cos[q_n t - \phi_n]$.
- Combines the results to form the general solution: $u(x,t) = \sum_{n=1}^{\infty} P_n e^{-\frac{1}{2}\lambda_n t} \sin\left(\frac{n\pi x}{L}\right) \cos[q_n t - \phi_n]$.

Right Section:

- Applies the two boundary conditions to the general solution.
- Shows that the boundary conditions are satisfied by the form of the solution.
- Defines the constants P_n and ϕ_n based on the initial conditions.
- Concludes the proof by stating the final form of $u(x,t)$.

Question 11

A taut uniform string lies undisturbed along the x axis.

One of its ends is fixed at $x=0$ while the other end at $x=L$ is attached to a light ring. The ring is free to slide along a **smooth** wire at right angles to the x axis.

The vertical displacement of the string $z(x,t)$ satisfies the standard wave equation

$$\frac{\partial^2 z}{\partial x^2} = \frac{1}{c^2} \frac{\partial^2 z}{\partial t^2}, \quad 0 \leq x \leq L, \quad t \geq 0,$$

The string is released from rest and its initial displacement is given by

$$z(x,0) = \frac{\epsilon x}{L}, \quad 0 \leq x \leq L, \quad 0 < \epsilon < 1.$$

Determine an expression for $z(x,t)$, and hence state the periods of the normal modes of vibrations of the string.

[You may assume without proof the standard solution of the wave equation in variable separate form]

$$z(x,t) = \sum_{n=1}^{\infty} \left\{ \frac{8\epsilon(-1)^{n+1}}{\pi^2(2n-1)^2} \sin \left[\frac{(2n-1)\pi x}{2L} \right] \cos \left[\frac{(2n-1)\pi ct}{2L} \right] \right\}, \quad T_n = \frac{4L}{(2n-1)c}$$

● ASSOCIATING A SEPARABLE SOLUTION TO THE WAVE EQUATION IN SEPARATED VARIABLES

$z(x,t) = (A \cos px + B \sin px)(C \cos pt + E \sin pt)$

WHERE $\frac{\partial^2 z}{\partial x^2} = -p^2 z$ and $\frac{\partial^2 z}{\partial t^2} = -\omega^2 z$

CONDITIONS

1. $z(0,t) = 0$
2. $\frac{\partial z}{\partial x}(0,t) = 0$
3. $z(x,0) = 0$
4. $\frac{\partial z}{\partial t}(x,0) = \frac{\epsilon x}{L}$

... JAWAB WAKTU - AT RIGHT ANGLES ...

● BY (1)

$0 = A (\cos px + B \sin px) \Rightarrow A = 0$

REMARK: THE OTHER "B" AND "E" ARE IN E

$z(x,t) = \sin px (C \cos pt + E \sin pt)$

● DIFFERENTIATE WRT x TO APPLY (2)

$\frac{\partial z}{\partial x} = p \cos px (C \cos pt + E \sin pt)$

$0 = p \cos px (C \cos pt + E \sin pt)$

$\cos px = 0 \Rightarrow px = \frac{\pi}{2}, \frac{3\pi}{2}, \dots$

$p = \frac{\pi}{2L}, \frac{3\pi}{2L}, \dots$

$p = \frac{(2n-1)\pi}{2L}$

$z(x,t) = \sum_{n=1}^{\infty} \sin \left[\frac{(2n-1)\pi x}{2L} \right] \left\{ D_n \cos \left[\frac{(2n-1)\pi ct}{2L} \right] + E_n \sin \left[\frac{(2n-1)\pi ct}{2L} \right] \right\}$

● DIFFERENTIATE WRT t TO APPLY (4)

$\frac{\partial z}{\partial t} = \sum_{n=1}^{\infty} \sin \left[\frac{(2n-1)\pi x}{2L} \right] \times \frac{(2n-1)\pi c}{2L} \left\{ E_n \cos \left[\frac{(2n-1)\pi ct}{2L} \right] - D_n \sin \left[\frac{(2n-1)\pi ct}{2L} \right] \right\}$

$0 = \sum_{n=1}^{\infty} \sin \left[\frac{(2n-1)\pi x}{2L} \right] \sin \left[\frac{(2n-1)\pi ct}{2L} \right] E_n$

$\therefore E_n = 0$

$z(x,t) = \sum_{n=1}^{\infty} D_n \sin \left[\frac{(2n-1)\pi x}{2L} \right] \cos \left[\frac{(2n-1)\pi ct}{2L} \right]$

● APPLY CONDITION (3)

$\frac{\epsilon x}{L} = \sum_{n=1}^{\infty} D_n \sin \left[\frac{(2n-1)\pi x}{2L} \right]$ WHERE IS A FOURIER SERIES IN (x/L)

$D_n = \frac{1}{L} \int_0^L \frac{\epsilon x}{L} \sin \left[\frac{(2n-1)\pi x}{2L} \right] dx$

$D_n = \frac{\epsilon}{L^2} \int_0^L x \sin \left[\frac{(2n-1)\pi x}{2L} \right] dx$

BY PARTS

$D_n = \frac{\epsilon}{L^2} \left[-\frac{2L}{(2n-1)\pi} \cos \left[\frac{(2n-1)\pi x}{2L} \right] + \frac{2L}{(2n-1)\pi} \cos \left[\frac{(2n-1)\pi x}{2L} \right] \right]$

$D_n = \frac{4\epsilon}{(2n-1)^2 \pi^2} \left[\sin \left[\frac{(2n-1)\pi x}{2L} \right] \right]_0^L$

$D_n = \frac{8\epsilon}{\pi^2 (2n-1)^2} \left[\sin \left[\frac{(2n-1)\pi}{2} \right] - 0 \right]$

$D_n = \frac{8\epsilon}{\pi^2 (2n-1)^2} (-1)^{n+1}$

$\therefore z(x,t) = \sum_{n=1}^{\infty} \frac{8\epsilon(-1)^{n+1}}{\pi^2 (2n-1)^2} \sin \left[\frac{(2n-1)\pi x}{2L} \right] \cos \left[\frac{(2n-1)\pi ct}{2L} \right]$

PERIODS = $\frac{1}{\text{FREQUENCY}}$ FREQUENCY = $\frac{\text{ANGULAR FREQUENCY}}{2\pi}$ PERIOD = $\frac{2\pi}{\text{ANGULAR FREQUENCY}}$

$T_n = \frac{2\pi}{\omega_n} = \frac{2\pi}{\frac{(2n-1)\pi c}{2L}} = \frac{4L}{(2n-1)c}$

WAVE EQUATION

$$\frac{\partial^2 z}{\partial x^2} = \frac{1}{c^2} \frac{\partial^2 z}{\partial t^2}, \quad z = z(x, t)$$

Use of Complex Numbers

Question 1

A semi infinite string S_1 of density ρ_1 lies along the x axis for $x < 0$ and another semi infinite string S_2 of density ρ_2 lie along the x axis for $x > 0$. The two strings are attached to particle P of mass m , at $x = 0$.

The mass of the two strings is negligible compared to that of P . The strings and the particle lie undisturbed in an infinite horizontal plane.

A small disturbance z with equation

$$z = \operatorname{Re} \left[A e^{i(nt-kx)} \right],$$

is propagated from $x < 0$ in the direction of x increasing, where n and k are the frequency and wave number, respectively.

Show that the amplitude of reflected wave in the section for which $x < 0$, is

$$a \sqrt{\frac{T^2(k-k_2)+m^2n^4}{T^2(k+k_2)+m^2n^4}},$$

and the amplitude of the transmitted wave in the section for which $x > 0$ is

$$\frac{2kTa}{\sqrt{T^2(k+k_2)+m^2n^4}}$$

where T is the tension in the strings and $k_2 = n\sqrt{\frac{\rho_2}{T}}$.

proof

[solution overleaf]

FORMULATE THE GENERAL SEQUENTIAL TO MANY SCALAR CASES

$\textcircled{1} \frac{\partial \mathcal{L}}{\partial \mathbf{a}} = \mathbf{0} \quad \mathbf{A}^T (\mathbf{A} \mathbf{a} - \mathbf{b}) \quad \mathbf{b}_1 (\mathbf{a}^T \mathbf{a} + 1)$
 $\textcircled{2} \frac{\partial \mathcal{L}}{\partial \mathbf{a}} = -\mathbf{b}^T \quad \mathbf{A}^T (\mathbf{A} \mathbf{a} - \mathbf{b}) \quad \mathbf{b}_1 (\mathbf{a}^T \mathbf{a} + 1)$
 $\textcircled{3} \frac{\partial \mathcal{L}}{\partial \mathbf{a}} = -\mathbf{b}_1^T \mathbf{C} \quad \mathbf{A}^T (\mathbf{A} \mathbf{a} - \mathbf{b}) \quad \mathbf{b}_1 (\mathbf{a}^T \mathbf{a} + 1)$

Apply (1): $\left. \begin{aligned} \textcircled{1} \textcircled{2} \frac{\partial \mathcal{L}}{\partial \mathbf{a}} &= \mathbf{C}^T \mathbf{a}^T \mathbf{a} \end{aligned} \right\} \text{SHOOTING METHOD} \quad \eta_1 = \eta_2$
 Apply (3): $\left. \begin{aligned} \textcircled{1} \textcircled{2} \frac{\partial \mathcal{L}}{\partial \mathbf{a}} &= \mathbf{b}_1^T \mathbf{C}^T \mathbf{a}^T \mathbf{a} \end{aligned} \right\} \quad \eta_1 = \eta_2$

SEAL KNOW ON COMPLETION

$\therefore (\mathbf{A} + \mathbf{b})^T \mathbf{a} = \mathbf{C}^T \mathbf{a}^T \mathbf{a} \Rightarrow \mathbf{A} + \mathbf{b} = \mathbf{C}$

Apply (3): $\left. \begin{aligned} \textcircled{1} \textcircled{2} \frac{\partial \mathcal{L}}{\partial \mathbf{a}} &= \mathbf{T} \left[\frac{\partial \mathcal{L}}{\partial \mathbf{a}} (\mathbf{a}^T \mathbf{a}) - \frac{\partial \mathcal{L}}{\partial \mathbf{a}} (\mathbf{A} \mathbf{a}) \right] \\ &= \mathbf{W}_1 \mathbf{W}_2^T \mathbf{C} \quad \mathbf{A}^T (\mathbf{A} \mathbf{a} - \mathbf{b}) \quad \mathbf{b}_1 (\mathbf{a}^T \mathbf{a} + 1) \\ &= \mathbf{W}_1 \mathbf{W}_2^T \mathbf{C} \quad \mathbf{A}^T (\mathbf{A} \mathbf{a} - \mathbf{b}) \quad \mathbf{b}_1 (\mathbf{a}^T \mathbf{a} + 1) \\ &= \mathbf{T} \left[-\mathbf{b}_1^T \mathbf{C}^T \mathbf{a}^T \mathbf{a} - \mathbf{b}_1^T \mathbf{C} \mathbf{A} \mathbf{a} \right] \\ &= \mathbf{W}_1 \mathbf{W}_2^T \mathbf{C} \quad \mathbf{A}^T (\mathbf{A} \mathbf{a} - \mathbf{b}) \quad \mathbf{b}_1 (\mathbf{a}^T \mathbf{a} + 1) \end{aligned} \right\}$

We require the ANALOGUES of the results to PROB. 3 of C. (4) (a) (i) for SUBSTITUTION in the UNIT TWO DIFFERENCE EQUATION in case

$$\Rightarrow -\omega \omega^* (A+B) = iT (K(A-B) - k_2(A+B))$$

$$\Rightarrow -\omega \omega^* A - \omega \omega^* B = i k_1 A - i k_2 T B - i k_2 A - i k_1 T B$$

$$\Rightarrow (\omega \omega^* - i k_1 T + i k_2 T) A = (\omega \omega^* - i k_1 T - i k_2 T) B$$

$$\Rightarrow B = \frac{i T (k_1 - k_2) - \omega \omega^* A}{-i T (k_1 + k_2)} \quad (\text{multiply by } -1)$$

$$\Rightarrow B = \frac{T(k_1 - k_2) + i \omega \omega^* A}{-T(k_1 + k_2) - i \omega \omega^* A} \quad (\text{multiply by } -1)$$

$$\Rightarrow \boxed{B = \frac{T(k_1 - k_2) - i \omega \omega^* A}{T(k_1 + k_2) + i \omega \omega^* A}}$$

$\therefore B = A + \frac{T(k_1 - k_2) - i \omega \omega^* A}{T(k_1 + k_2) + i \omega \omega^* A}$

$$C = \frac{A(T - A(k_1 + k_2) + i k_1 T) + i k_2 T}{T(k_1 + k_2) + i \omega \omega^* A}$$

$$C = \frac{-A(k_1 + k_2) + i k_1 T + i k_2 T}{T(k_1 + k_2) + i \omega \omega^* A}$$

$$\boxed{C = \frac{-A(k_1 + k_2) + i k_1 T + i k_2 T}{T(k_1 + k_2) + i \omega \omega^* A}}$$

CONSTANT EIGHT QUANTITIES (16 PARAMETERS)

$$\left| \frac{B}{A} \right| = b = \left| \frac{T(k_1 - k_2) - i \omega \omega^* A}{T(k_1 + k_2) + i \omega \omega^* A} \right|$$

$$= \frac{\sqrt{T^2(k_1 - k_2)^2 + \omega^2 \omega^{*2}}}{\sqrt{T^2(k_1 + k_2)^2 + \omega^2 \omega^{*2}}} \cdot a$$

$$\left| \frac{C}{A} \right| = c = \left| \frac{-A(k_1 + k_2) + i k_1 T + i k_2 T}{T(k_1 + k_2) + i \omega \omega^* A} \right| = \frac{2k_1 T_0}{\sqrt{T^2(k_1 + k_2)^2 + \omega^2 \omega^{*2}}}$$

PROPORTIONAL TO $\frac{1}{\sqrt{T^2(k_1 + k_2)^2 + \omega^2 \omega^{*2}}}$

hence $C = \sqrt{\frac{2k_1 T_0}{T^2(k_1 + k_2)^2 + \omega^2 \omega^{*2}}}$ $\therefore C = \frac{1}{\sqrt{\frac{2k_1 T_0}{T^2(k_1 + k_2)^2 + \omega^2 \omega^{*2}}}}$ $\therefore C = \frac{1}{\sqrt{\frac{2k_1 T_0}{T^2(k_1 + k_2)^2 + \omega^2 \omega^{*2}}}}$

$$\therefore \frac{1}{\sqrt{\frac{2k_1 T_0}{T^2(k_1 + k_2)^2 + \omega^2 \omega^{*2}}}}$$

$$b = \frac{\sqrt{T^2(k_1 - k_2)^2 + \omega^2 \omega^{*2}}}{\sqrt{T^2(k_1 + k_2)^2 + \omega^2 \omega^{*2}}} \cdot a$$

$$c = \frac{2k_1 T_0}{\sqrt{T^2(k_1 + k_2)^2 + \omega^2 \omega^{*2}}} \cdot a$$

where $k_1, T_0, \frac{1}{\sqrt{\frac{2k_1 T_0}{T^2(k_1 + k_2)^2 + \omega^2 \omega^{*2}}}}$

Question 2

Two uniform strings, S_1 and S_2 , are joined together at one end and the other two free ends are attached to two fixed points $2L$ apart.

S_1 has length L and density ρ_1 and lies along the x axis for $x < 0$.

S_2 has length L and density ρ_2 and lies along the x axis for $x > 0$.

The combined string is taut and the tension is constant throughout.

Given that the combined string performs small amplitude transverse oscillations, show that

$$c_1 \tan\left(\frac{\omega L}{c_1}\right) + c_2 \tan\left(\frac{\omega L}{c_2}\right) = 0,$$

where $\frac{2\pi}{\omega}$ is the period of the normal modes of vibration, and c_1 and c_2 are the respective wave speeds in S_1 and S_2 .

proof

The image shows two pages of handwritten mathematical work. The left page starts with a diagram of two strings, S_1 and S_2 , joined at $x=0$. S_1 is for $x < 0$ and S_2 is for $x > 0$. The total length is $2L$. The displacement of S_1 is given as $y_1 = A_1 \cos(k_1 x) \cos(\omega t) + B_1 \sin(k_1 x) \cos(\omega t)$. The displacement of S_2 is given as $y_2 = A_2 \cos(k_2 x) \cos(\omega t) + B_2 \sin(k_2 x) \cos(\omega t)$. The boundary conditions at $x=0$ are $y_1 = y_2$ and $\frac{\partial y_1}{\partial x} = \frac{\partial y_2}{\partial x}$. The right page continues the derivation, showing the application of these conditions to the wave functions, leading to the final equation $c_1 \tan\left(\frac{\omega L}{c_1}\right) + c_2 \tan\left(\frac{\omega L}{c_2}\right) = 0$.

MULTIDIMENSIONAL WAVE EQUATION

$$\nabla^2 z = \frac{1}{c^2} \frac{\partial^2 z}{\partial t^2}, \quad z = z(x, y, t)$$

$$\nabla^2 z = \frac{1}{c^2} \frac{\partial^2 z}{\partial t^2}, \quad z = z(r, \theta, t)$$

Question 1

The two dimensional wave equation for $u = u(x, y, t)$ in a rectangular cartesian region satisfies the following partial differential equation.

$$\frac{\partial^2 u}{\partial t^2} = c^2 \left[\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} \right], \quad 0 \leq x \leq a, \quad 0 \leq y \leq b,$$

where c is a positive constant.

It further given that $u = u(x, y, t)$ satisfies

$$u(0, y, t) = u(a, y, t) = u(x, 0, t) = u(x, b, t) = 0.$$

Use separation of variables to show that

$$u(x, y, t) = \sum_{n=1}^{\infty} \sum_{m=1}^{\infty} \left[A_{nm} \cos(\lambda_{nm} t) + B_{nm} \sin(\lambda_{nm} t) \right] \sin\left(\frac{n\pi x}{a}\right) \sin\left(\frac{m\pi y}{b}\right),$$

where A_{nm} , B_{nm} and λ_{nm} are constants.

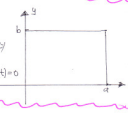
proof

[solution overleaf]

$\frac{\partial^2 u}{\partial x^2} = c^2 \left[\frac{\partial^2 u}{\partial x^2} - \frac{\partial^2 u}{\partial y^2} \right]$

subject to $u=0$ on the boundary

$u(x,y,t) = u(x,y,t) = u(x,y,t) = 0$



- Assume a solution in product form for $u(x,y,t)$
 $\Rightarrow u(x,y,t) = X(x)Y(y)T(t)$
- Differentiate & substitute into the P.D.E
 $\Rightarrow X''(x)Y(y)T(t) = c^2 X'(x)Y'(y)T'(t) + c^2 X(x)Y''(y)T(t)$
- Divide the equation through by $X(x)Y(y)T(t)$ & try to separate
 $\Rightarrow \frac{1}{T} \frac{T''}{T} = \frac{X''}{X} + \frac{Y''}{Y}$
- The LHS is a function of t only and the RHS is a function of x & y only, so both sides are at least a constant
- We expect periodicity in the solutions so looking at the LHS we need the constant to be negative, say $-\lambda^2$

$\frac{T''}{T} = -\lambda^2$
 $T'' = -\lambda^2 T$
 $T(t) = A \cos \lambda t + B \sin \lambda t$

- Returning to the RHS of the auxiliary O.D.E
 $\Rightarrow \frac{X''}{X} + \frac{Y''}{Y} = -\lambda^2$
 $\Rightarrow \frac{X''}{X} = -\frac{Y''}{Y} - \lambda^2$
- As the LHS is a function of x only & the RHS is a function of y only, both sides must be at least a constant
- As $u(x,y,t) = 0$ for 2 different values of x ($x=0, x=a$) the constant must be negative, say $-\mu^2$, so we can get periodicity in x

$\frac{X''}{X} = -\mu^2$
 $X'' = -\mu^2 X$
 $X(x) = D \cos \mu x + E \sin \mu x$

- Returning to the RHS; Again separating periodicity in y
 $-\frac{Y''}{Y} - \lambda^2 = -\mu^2$
 $\Rightarrow \frac{Y''}{Y} + \lambda^2 = \mu^2$
 $\frac{Y''}{Y} = \mu^2 - \lambda^2$
 $Y'' = (\mu^2 - \lambda^2) Y$
 $Y(y) = -\mu^2 Y(y)$

Choose $Y(y) = A \cos qy + B \sin qy$

- Constructing all the solutions
 $u(x,y,t) = [A \cos \mu x + B \sin \mu x] [D \cos \lambda t + E \sin \lambda t] [F \cos qy + G \sin qy]$
- Next applying some conditions
 - $u(x,y,t) = 0 \Rightarrow \lambda = 0$
 - $u(x,y,t) = 0 \Rightarrow \lambda = 0$
- Assess some of the constants & simplify
 $u(x,y,t) = \sin \mu x \sin qy [A \cos \lambda t + B \sin \lambda t]$
- Apply the next 2 conditions
 - $u(x,y,t) = 0 \Rightarrow \sin \mu x \sin qy [A \cos \lambda t + B \sin \lambda t] = 0$
 (One of μ or q is 0)
 $\Rightarrow \mu = n\pi/a, n=1,2,3,\dots$
 $\Rightarrow q = m\pi/b, m=1,2,3,\dots$
 - $u(x,y,t) = 0 \Rightarrow \sin \mu x \sin qy [A \cos \lambda t + B \sin \lambda t] = 0$
 (One of μ or q is 0)
 $\Rightarrow q = m\pi/b, m=1,2,3,\dots$
 $\Rightarrow q = \frac{m\pi}{b}, m=1,2,3,\dots$

- Next relate & evaluate some of these constants
 $q^2 = \mu^2 - \lambda^2$
 $\mu^2 = q^2 + \lambda^2$
 $\mu^2 = \frac{n^2 \pi^2}{a^2} + \frac{m^2 \pi^2}{b^2}$
 $\mu = \pi \sqrt{\frac{n^2}{a^2} + \frac{m^2}{b^2}}$
 $Cp = C \pi \sqrt{\frac{n^2}{a^2} + \frac{m^2}{b^2}}$
 $\lambda_{nm} = C \pi \sqrt{\frac{n^2}{a^2} + \frac{m^2}{b^2}}$
- Thus we can write
 $u(x,y,t) = \sin \frac{n\pi x}{a} \sin \frac{m\pi y}{b} [A_n \cos(\lambda_{nm} t) + B_n \sin(\lambda_{nm} t)]$
- Summing over all n and m
 $u(x,y,t) = \sum_{n=1}^{\infty} \sum_{m=1}^{\infty} \left[\frac{\sin \frac{n\pi x}{a} \sin \frac{m\pi y}{b}}{\sin \frac{n\pi x}{a} \sin \frac{m\pi y}{b}} [A_n \cos(\lambda_{nm} t) + B_n \sin(\lambda_{nm} t)] \right]$
 (note $n=0$ or $m=0$ gives zero)

Question 2

The vertical displacement $z = z(r, \theta, t)$ of a two dimensional standing wave in plane polar coordinates, satisfies the following partial differential equation.

$$\frac{\partial^2 z}{\partial r^2} + \frac{1}{r} \frac{\partial z}{\partial r} + \frac{1}{r^2} \frac{\partial^2 z}{\partial \theta^2} = \frac{1}{c^2} \frac{\partial^2 z}{\partial t^2}.$$

where c is a positive constant.

Use separation of variables to show that the general solution of the above equation can be written as

$$z(r, \theta, t) = [\alpha \cos \lambda ct + \beta \sin \lambda ct] \left[\sum_{n=0}^{\infty} C_n \sin n\theta + D_n \cos n\theta \right] \left[\sum_{n=0}^{\infty} A_n J_n(\lambda r) + B_n Y_n(\lambda r) \right]$$

where $\alpha, \beta, A_n, B_n, C_n$ and D_n are constants.

proof

1.1 $\frac{\partial^2 \psi}{\partial x^2} + \frac{1}{r} \frac{\partial \psi}{\partial r} + \frac{1}{r^2} \frac{\partial^2 \psi}{\partial \phi^2} = \frac{1}{c^2} \frac{\partial^2 \psi}{\partial t^2}$

• THE ASSUMED 4. SOLUTION FOR $\psi(r, \theta, t)$ IN SPHERICALLY SYMMETRIC FORM

$$\psi(r, \theta, t) = R(r) \Theta(\theta) T(t)$$

• DIFFERENTIATE AND SUBSTITUTE INTO THE P.D.E

$$R''(r) \Theta(\theta) T(t) + \frac{1}{r} R'(\theta) \Theta(\theta) T(t) + \frac{1}{r^2} R(r) \Theta''(\theta) T(t) = \frac{1}{c^2} R(r) \Theta(\theta) T''(t)$$

• DIVIDING THE EQUATION BY $\frac{R''(r)}{R(r)} + \frac{1}{r} \frac{R'(r)}{R(r)} + \frac{1}{r^2} \frac{\Theta''(\theta)}{\Theta(\theta)} = \frac{1}{c^2} \frac{T''(t)}{T(t)}$

• NOW THE LHS IS A FUNCTION OF r, θ ONLY, WHEREAS THE RHS IS A FUNCTION OF t ONLY. SO EQUATION CAN ONLY BE SATISFIED IF BOTH SIDES ARE AT MOST A CONSTANT

• AS WE REQUIRE PERIODIC SOLUTIONS (OSCILLATING IN TIME) ON THE RHS, THE CONSTANT MUST BE NEGATIVE, I.E. $-\lambda^2$

LOOKING AT THE RHS

$$\frac{1}{c^2} \frac{T''(t)}{T(t)} = -\lambda^2$$

$$T''(t) = -\lambda^2 T(t)$$

$$T(t) = x \cos \lambda t + b \sin \lambda t$$

NOTE THAT λ IS OR λ IS POSITIVE AS IT PERIODICS

$T(t) = 0$

$T(t) = \frac{1}{2} e^{i\lambda t} + \frac{1}{2} e^{-i\lambda t}$

$T(t) = 2$ IS OK BUT THIS IS ALREADY INCLUDED IN x , IF $\lambda = 0$

• NEXT WE LOOK IN THE LHS

$$\Rightarrow \frac{R''(r)}{R(r)} + \frac{1}{r} \frac{R'(r)}{R(r)} + \frac{1}{r^2} \frac{\Theta''(\theta)}{\Theta(\theta)} = -\lambda^2$$

$$\Rightarrow r \frac{R''(r)}{R(r)} + r \frac{R'(r)}{R(r)} + \frac{r}{\Theta(\theta)} \frac{\Theta''(\theta)}{\Theta(\theta)} = -\lambda^2 r^2$$

$$\Rightarrow r \frac{R''(r)}{R(r)} + r \frac{R'(r)}{R(r)} + \lambda^2 r^2 = - \frac{\Theta''(\theta)}{\Theta(\theta)}$$

• BOTH SIDES ARE AT MOST A CONSTANT - WE ALSO NEED PERIODICITY IN θ , SO WE WORKING AT THE MINUS OF THE R.H.S. IS FOR A POSITIVE CONSTANT, SAY μ^2

AGAIN AS PERIODICITY μ CAN ONLY BE POSITIVE

$$\Theta''(\theta) = -\mu^2 \Theta(\theta)$$

$$\Theta(\theta) = A \cos \mu \theta + B \sin \mu \theta$$

BUT THE CONSTANT SOLUTION ARE $\Theta(\theta)$ IS ALREADY INCLUDED IN \mathcal{D} , IF $\mu = 0$

• WORKING AT THE ABOVE RESULT FURTHER, THE DISAPPEARANCE $\frac{\Theta''(\theta)}{\Theta(\theta)}$ MUST BE CHARGE AT EACH POINT

I.E. $2 \frac{R''(r)}{R(r)} + \frac{R'(r)}{R(r)} + \lambda^2 r^2 = \mu^2$ IF $\Theta_1 = \Theta_2 + 2\pi n$

HENCE $\mu = n = \text{INTEGER}$

$\Theta_1(\theta) = C_n \sin \theta + D_n \cos \theta$, $n = 0, 1, 2, 3, \dots$

(NEGATIVE INTEGERS CAN BE ASSUMED INTO THE CONSTANT \mathcal{D})

$\Theta(r) = \sum_{n=0}^{\infty} [C_n \sin \theta + D_n \cos \theta]$

• RETURNING TO THE LHS OF THE PREVIOUS STAGE

$$\Rightarrow r^2 \frac{R''(r)}{R(r)} + r \frac{R'(r)}{R(r)} + \lambda^2 r^2 = \mu^2, \dots$$

$$\Rightarrow r^2 \frac{R''(r)}{R(r)} + r \frac{R'(r)}{R(r)} + (\lambda^2 r^2 - \mu^2) R(r) = 0$$

LET $2r = \rho$ so $r = \frac{\rho}{2}$ SO $R(r)$ BECOMES $R(\frac{\rho}{2})$

$\frac{dR}{d\rho} = \frac{1}{2} \frac{dR}{dr}$ OR AS AN OPERATOR $\frac{d}{d\rho} = \frac{1}{2} \frac{d}{dr}$ SO $\lambda \frac{d}{dr} = \lambda \frac{d}{d\rho}$

HENCE $\frac{d^2}{d\rho^2} = \frac{1}{4} \frac{d^2}{dr^2} = \frac{1}{4} \lambda^2 \left(\frac{d}{dr} \right)^2 = \frac{1}{4} \lambda^2 \frac{d^2}{d\rho^2}$

IN OTHER WORDS

$R'(\rho) = \frac{dR}{d\rho} = \frac{1}{2} \frac{dR}{dr} [R(r)] = \frac{1}{2} \frac{dR}{dr}$

$R''(\rho) = \frac{d^2 R}{d\rho^2} = \frac{1}{4} \frac{d^2 R}{dr^2} [R(r)] = \frac{1}{4} \frac{d^2 R}{dr^2}$

$$\Rightarrow \left(\frac{\rho^2}{4} \right) \frac{d^2 R}{d\rho^2} + \left(\frac{\rho}{2} \right) \frac{dR}{d\rho} + (\lambda^2 r^2 - \mu^2) R(r) = 0$$

$$\Rightarrow \rho^2 \frac{d^2 R}{d\rho^2} + \rho \frac{dR}{d\rho} + (\lambda^2 r^2 - \mu^2) R(r) = 0$$

I.E. BESSEL'S EQUATION

$R(r) = A_n J_n(\lambda r) + B_n Y_n(\lambda r)$

$R_n(r) = A_n J_n(\lambda r) + B_n Y_n(\lambda r)$

$R(r) = \sum_{n=0}^{\infty} [A_n J_n(\lambda r) + B_n Y_n(\lambda r)]$

• FINALLY WE HAVE THE GENERAL SOLUTION

$$\psi(r, \theta, t) = [x \cos \lambda t + b \sin \lambda t] \left[\sum_{n=0}^{\infty} [C_n \sin \theta + D_n \cos \theta] \right] \left[\sum_{n=0}^{\infty} [A_n J_n(\lambda r) + B_n Y_n(\lambda r)] \right]$$

Question 3

The vertical displacement $z = z(r, \theta, t)$ of a circular drum-skin, secured on a circular rim of radius a , satisfies the wave equation in standard plane polar coordinates

$$\frac{\partial^2 z}{\partial r^2} + \frac{1}{r} \frac{\partial z}{\partial r} + \frac{1}{r^2} \frac{\partial^2 z}{\partial \theta^2} = \frac{1}{c^2} \frac{\partial^2 z}{\partial t^2}.$$

where c is a positive constant.

The drum-skin is displaced from its equilibrium position and released from rest.

Use separation of variables to show that general solution of the above equation is

$$z(r, \theta, t) = \sum_{n=0}^{\infty} \sum_{m=1}^{\infty} \left[J_n \left(\frac{r \lambda_{n,m}}{a} \right) \right] \left[\cos \left(\frac{ct \lambda_{n,m}}{a} \right) \right] [C_{n,m} \sin n\theta + D_{n,m} \cos n\theta]$$

where $C_{n,m}$ and $D_{n,m}$ are constants, and $\lambda_{n,m}$ denotes the m^{th} zero of $J_n(x)$.

proof

[solution overleaf]

$$\frac{\partial \mathcal{L}}{\partial \mathbf{c}} = \sum_{i=1}^{\infty} \sum_{j=1}^{\infty} \nabla_j \left(\frac{1}{\lambda_{ij}} \right) \left[\mathbf{C}_{ij} \mathbf{S}^{(i,j)} + \mathbf{D}_{ij} \mathbf{R}^{(i,j)} \right] \left(\mathbf{C}_{ij}^T \mathbf{S}^{(i,j)} - \epsilon \cdot \mathbf{D}_{ij} \left(\frac{\partial \mathcal{L}}{\partial \mathbf{c}_{ij}} \right) + \delta \cdot \mathbf{c}_{ij} \left(\frac{\partial \mathcal{L}}{\partial \mathbf{c}_{ij}} \right) \right)$$

$$\frac{\partial \mathcal{L}}{\partial \mathbf{c}} \left(\mathbf{f}(\mathbf{p}) \right) = 0 \quad \therefore \quad \boxed{\theta = 0}$$

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$$\overline{\mathbf{f}}(\mathbf{p}, \mathbf{f}) = \sum_{i=1}^{\infty} \sum_{j=1}^{\infty} \nabla_j \left(\frac{1}{\lambda_{ij}} \right) \mathbf{c}_{ij} \left(\frac{\partial \mathcal{L}}{\partial \mathbf{c}_{ij}} \right) \left[\mathbf{C}_{ij} \mathbf{S}^{(i,j)} + \mathbf{D}_{ij} \mathbf{R}^{(i,j)} \right]$$