

PDE:

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

Boundary Conditions:

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

$$u(L, t) = 0$$

Initial condition:

$$u(x, 0) = f(x)$$

$$\frac{\partial u}{\partial t}(x, 0) = g(x)$$

By super position write

$$u(x, t) = \sum_{n=1}^{\infty} \left(a_n \cos \frac{n\pi}{L} t + b_n \sin \frac{n\pi}{L} t \right) \sin \frac{n\pi}{L} x$$

now try to solve for a_n and b_n to satisfy the initial condition.
using orthogonality... Next time,

$$u(x, 0) = \sum_{n=1}^{\infty} \left(a_n \cos \frac{n\pi}{L} 0 + b_n \sin \frac{n\pi}{L} 0 \right) \sin \frac{n\pi}{L} x = f(x)$$

$$\frac{\partial u}{\partial t} = \sum_{n=1}^{\infty} \left(-a_n \frac{n\pi}{L} \sin \frac{n\pi}{L} t + b_n \frac{n\pi}{L} \cos \frac{n\pi}{L} t \right) \sin \frac{n\pi}{L} x$$

$$\frac{\partial u}{\partial t} \Big|_{t=0} = \sum_{n=1}^{\infty} \left(-a_n \frac{n\pi}{L} \sin \frac{n\pi}{L} 0 + b_n \frac{n\pi}{L} \cos \frac{n\pi}{L} 0 \right) \sin \frac{n\pi}{L} x$$

$t=0$

Thus

$$u(x,0) = \sum_{n=1}^{\infty} a_n \sin \frac{n\pi x}{L} = f(x)$$

$$\frac{\partial u}{\partial t}(x,0) = \sum_{n=1}^{\infty} b_n \frac{cn\pi}{L} \sin \frac{n\pi x}{L} = g(x)$$

$$a_n = \frac{2}{L} \int_0^L f(x) \sin \frac{n\pi x}{L} dx$$

$$b_n = \frac{L}{cn\pi} \frac{2}{L} \int_0^L g(x) \sin \frac{n\pi x}{L} dx = \frac{2}{cn\pi} \int_0^L g(x) \sin \frac{n\pi x}{L} dx$$

$[c] = \frac{[L]}{[T]}$ so the L is in c ,

In 1D wave equation

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

In 2D case (or 3D)

$$\frac{\partial^2 u}{\partial t^2} = c^2 \left(\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} \right)$$

Before that one more observation about 1D.

$$u(x,t) = \sum_{n=1}^{\infty} \left(a_n \cos c \frac{n\pi}{L} t + b_n \sin c \frac{n\pi}{L} t \right) \sin \frac{n\pi}{L} x$$

$$= \sum_{n=1}^{\infty} \underbrace{a_n \cos \frac{cn\pi}{L} t \sin \frac{n\pi}{L} x}_{\text{angle addition formula...}} + \underbrace{b_n \sin \frac{cn\pi}{L} t \sin \frac{n\pi}{L} x}_{\text{angle addition formula...}}$$

angle addition formula...

$$\frac{d}{dx} \begin{cases} \sin(\alpha + \beta) = \sin \alpha \cos \beta + \cos \alpha \sin \beta \\ \cos(\alpha - \beta) = \cos \alpha \cos \beta + \sin \alpha \sin \beta \\ \cos(\alpha + \beta) = \cos \alpha \cos \beta - \sin \alpha \sin \beta \end{cases}$$

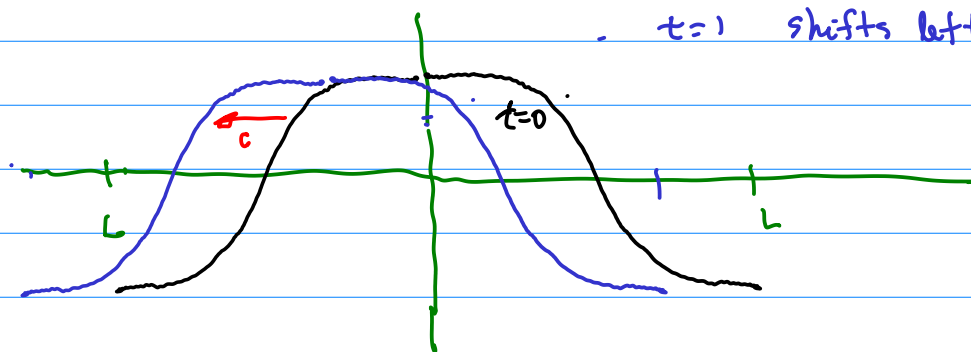
$$\cos(\alpha - \beta) - \cos(\alpha + \beta) = 2 \sin \alpha \sin \beta$$

$$\frac{\cos(\alpha - \beta) - \cos(\alpha + \beta)}{2} = \sin \alpha \sin \beta$$

$$\cos\left(-\frac{cn\pi}{L}t + \frac{n\pi}{L}x\right)$$

$$b_n \sin\frac{cn\pi}{L}t + \sin\frac{n\pi}{L}x = b_n \frac{\cos\left(\frac{cn\pi}{L}t - \frac{n\pi}{L}x\right) - \cos\left(\frac{cn\pi}{L}t + \frac{n\pi}{L}x\right)}{2}$$

what is $\cos\left(\frac{cn\pi}{L}t + \frac{n\pi}{L}x\right)$? $n=1$ for simplicity
↑ Traveling wave ... to the left



$t=1$ shifts left by how much?

And $\cos\left(\frac{cn\pi}{L}t - \frac{n\pi}{L}x\right)$ is traveling wave to the right...

Subtracting these two traveling waves leads to the standing wave where the boundary conditions at $x=0$ and $x=L$ are satisfied.

Identifying These traveling solution foreshadows the method of characteristic later in the course...

Subtract

$$\begin{cases} \sin(\alpha + \beta) = \sin \alpha \cos \beta + \cos \alpha \sin \beta \\ \sin(\alpha - \beta) = \sin \alpha \cos \beta - \cos \alpha \sin \beta \\ \cos(\alpha - \beta) = \cos \alpha \cos \beta + \sin \alpha \sin \beta \\ \cos(\alpha + \beta) = \cos \alpha \cos \beta - \sin \alpha \sin \beta \end{cases}$$

$$\sin(\alpha + \beta) - \sin(\alpha - \beta) = 2 \cos \alpha \sin \beta$$

$$\cos \alpha \sin \beta = \frac{\sin(\alpha + \beta) - \sin(\alpha - \beta)}{2}$$

$$A_n \cos \frac{cn\pi}{L} t + \sin \frac{n\pi}{L} x = A_n \frac{\sin\left(\overset{\text{left with velocity } c}{(x+ct)} \frac{n\pi}{L}\right) + \sin\left(\overset{\text{right with velocity } c \dots}{(x-ct)} \frac{n\pi}{L}\right)}{2}$$

Example problems:

4.4.3. Consider a slightly damped vibrating string that satisfies

$$\rho_0 \frac{\partial^2 u}{\partial t^2} = T_0 \frac{\partial^2 u}{\partial x^2} - \beta \frac{\partial u}{\partial t}.$$

- (a) Briefly explain why $\beta > 0$.
- *(b) Determine the solution (by separation of variables) that satisfies the boundary conditions

$$u(0, t) = 0 \quad \text{and} \quad u(L, t) = 0$$

and the initial conditions

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

You can assume that this frictional coefficient β is relatively small ($\beta^2 < 4\pi^2 \rho_0 T_0 / L^2$).

Tension idea:

$$T_0 \frac{\partial^2 u}{\partial x^2} - \beta \frac{\partial u}{\partial t} = \frac{\partial}{\partial x} \left(T_0 \frac{\partial u}{\partial x} - \beta u \right)$$

Velocity idea

$$v = \frac{\partial u}{\partial t}$$

$$\rho_0 \frac{\partial^2 u}{\partial t^2} = T_0 \cancel{\frac{\partial^2 u}{\partial x^2}} - \beta \frac{\partial u}{\partial t}$$

$$\rho_0 \frac{\partial v}{\partial t} = -\beta v$$

↑
change in velocity is proportional to $-\beta v$.

Since $-\beta$ and $\beta > 0$ then velocity is decreasing...

Try separation of variables

$$u(x,t) = \varphi(x)h(t) \quad \text{plug it in...}$$

$$\rho_0 \varphi(x)h''(t) = T_0 \varphi''(x)h(t) - \beta \varphi(x)h'(t)$$

$$\rho_0 h''(t) = T_0 \frac{\varphi''(x)}{\varphi(x)} h(t) - \beta h'(t)$$

$$\frac{\rho_0 h''(t)}{T_0 h(t)} = \frac{\varphi''(x)}{\varphi(x)} - \frac{\beta h'(t)}{T_0 h(t)}$$

$$\frac{\rho_0 h''(t)}{T_0 h(t)} + \frac{\beta h'(t)}{T_0 h(t)} = \frac{\varphi''(x)}{\varphi(x)} = -\lambda$$

We obtain

$$\rho_0 h''(t) + \beta h'(t) = -\lambda T_0 h(t) \quad \text{and} \quad \varphi''(x) = -\lambda \varphi(x)$$
$$\varphi(0) = 0 \quad \varphi(L) = 0$$

$$\varphi(x) = A \cos \sqrt{\lambda} x + B \sin \sqrt{\lambda} x$$

$$\varphi(0) = A = 0 \quad A = 0$$

$$\varphi(L) = B \sin \sqrt{\lambda} L = 0$$

$$\sqrt{\lambda} L = n\pi$$

$$\sqrt{\lambda} = \frac{n\pi}{L}$$

Now solve for $h(t)$ using ...

$$\rho_0 h''(t) + \beta h'(t) = -\lambda T_0 h(t)$$

Plug in e^{rt} to find characteristic equation...

$$\rho_0 r^2 e^{rt} + \beta r e^{rt} = -\lambda T_0 e^{rt}$$

$$\rho_0 r^2 + \beta r + \lambda T_0 = 0 \quad \text{characteristic equation...}$$

$$a = \rho_0 \quad b = \beta \quad c = \lambda T_0$$

You can assume that this frictional coefficient β is relatively small ($\beta^2 < 4\pi^2 \rho_0 T_0 / L^2$).

$$r = \frac{-b \pm \sqrt{b^2 - 4ac}}{2a} = \frac{-\beta \pm \sqrt{\beta^2 - 4\rho_0 \lambda T_0}}{2\rho_0}$$

Thus,

$$4\rho_0 \lambda T_0 \geq 4\rho_0 \frac{\pi^2}{L^2} T_0$$

$$\sqrt{\lambda} = \frac{n\pi}{L}$$

$$\lambda = \frac{n^2 \pi^2}{L^2} \geq \frac{\pi^2}{L^2}$$

$$\text{and so } \beta^2 - 4\rho_0 \lambda T_0 < 0$$

$$r = \frac{-\beta \pm i \sqrt{4\rho_0 \lambda T_0 - \beta^2}}{2\rho_0}$$

Thus,

$$e^{rt} = e^{\frac{-\beta \pm i \sqrt{4\rho_0 \lambda T_0 - \beta^2}}{2\rho_0} t}$$

General solution:

$$h(t) = e^{-\frac{\beta}{2\rho_0} t} \left(a_n \cos \frac{\sqrt{4\rho_0(n^2\pi^2/L^2)T_0 - \beta^2}}{2\rho_0} t + b_n \sin \frac{\sqrt{4\rho_0(n^2\pi^2/L^2)T_0 - \beta^2}}{2\rho_0} t \right)$$

Use Superposition to solve for initial conditions:

$$u(x,t) = \sum_{n=1}^{\infty} e^{-\frac{\beta}{2\rho_0} t} \left(a_n \cos \frac{\sqrt{4\rho_0(n^2\pi^2/L^2)T_0 - \beta^2}}{2\rho_0} t + b_n \sin \frac{\sqrt{4\rho_0(n^2\pi^2/L^2)T_0 - \beta^2}}{2\rho_0} t \right) \sin \frac{n\pi}{L} x$$

$$u(x,0) = \sum_{n=1}^{\infty} a_n \sin \frac{n\pi}{L} x = f(x)$$

$$\frac{\partial u}{\partial t}(x,0) = ? \leftarrow \text{for next time}$$

also look at question 4.9.9