

Lecture 7: The Wave Equation & Separation of Variables

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```
> restart: with(plots):  
Warning, the name changecoords has been redefined
```

- Two-dimensional examples

[Rectangular oscillating membrane

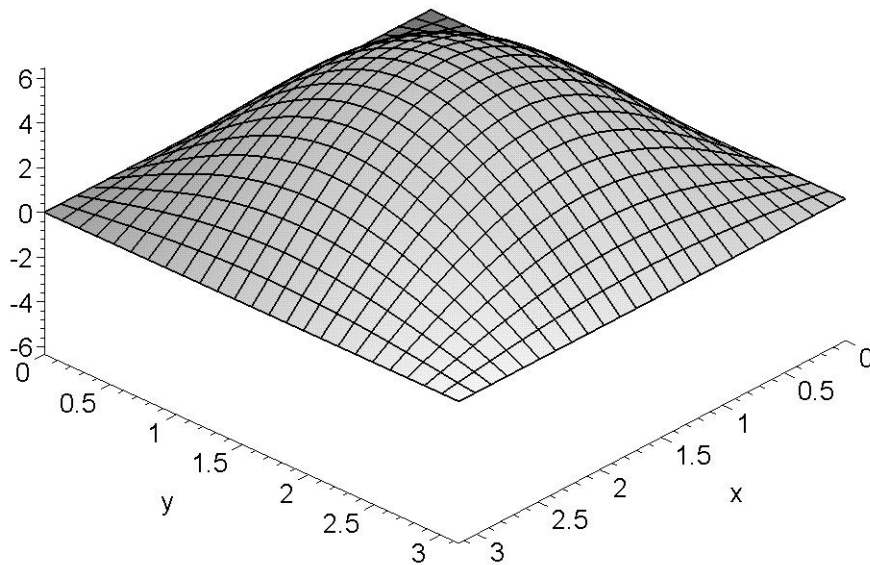
```
[ > a:=Pi:b:=Pi:c:=1:
```

```
[ > u := (m,n,x,y,t) ->
```

```
16*((-1)^m-1)*((-1)^n-1)/n^3/m^3/Pi^2*cos((m^2+n^2)^(1/2)*t)*si  
n(m*x)*sin(n*y):
```

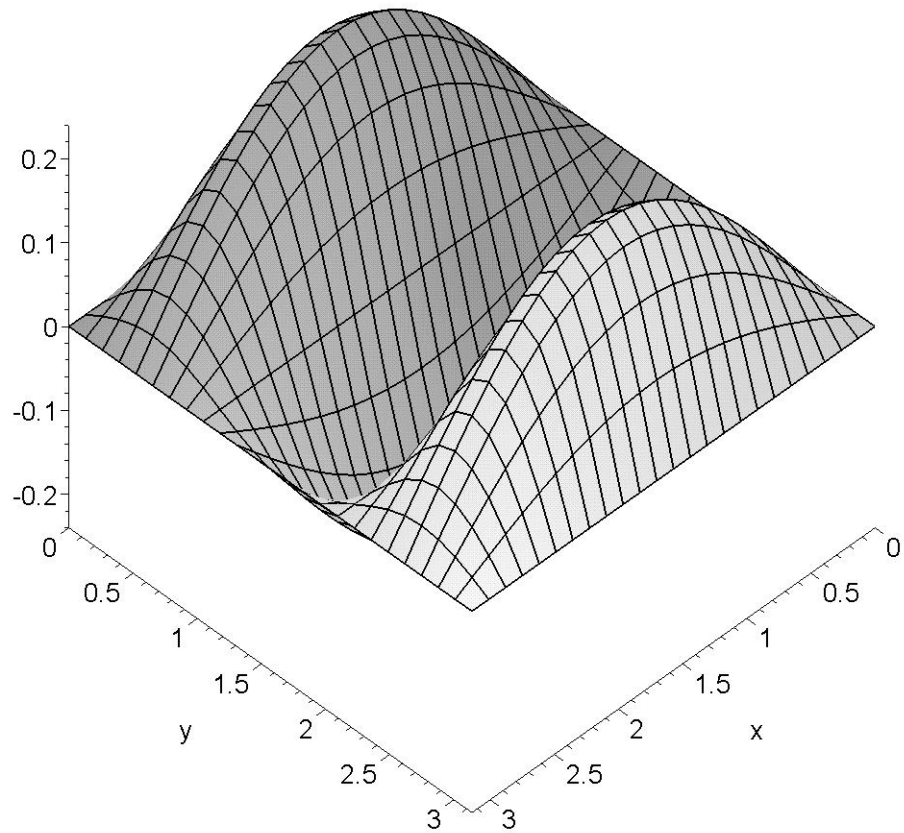
[The first harmonic is periodic, with period $\sqrt{2} \pi$:

```
> animate3d(u(1,1,x,y,t),x=0..a,y=0..b,t=0..Pi*sqrt(2),  
axes=framed,thickness=2, frames=16);
```



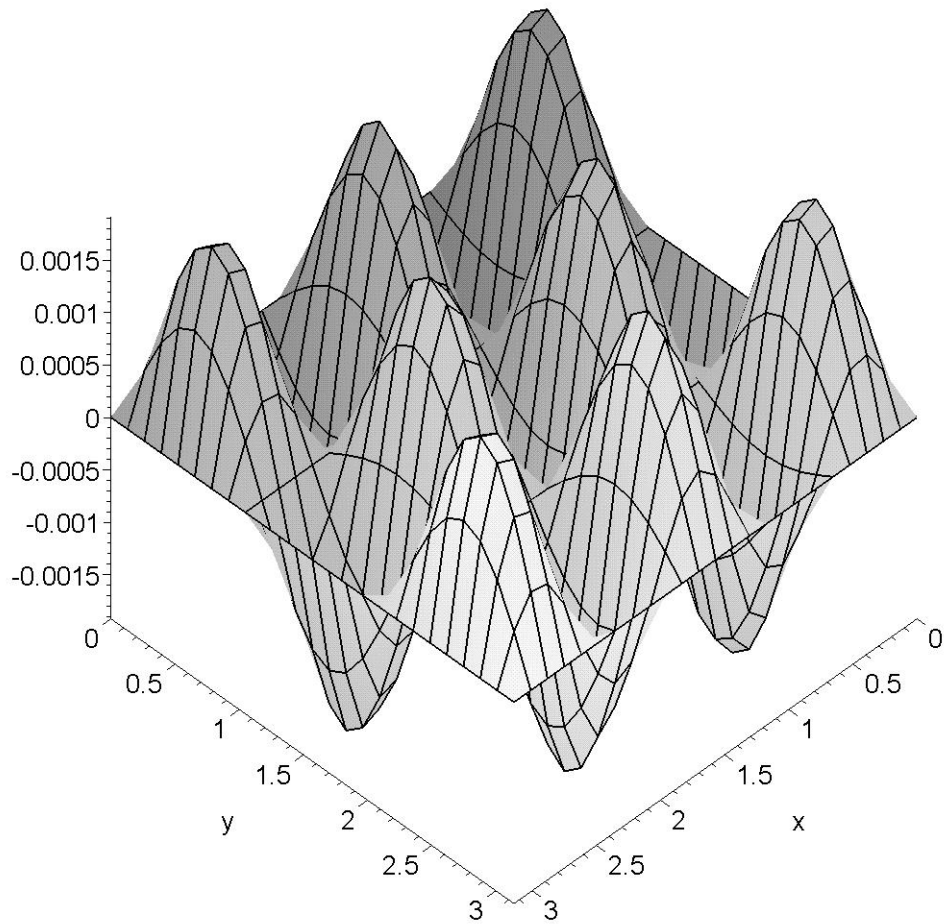
[$u(1, 3, x, y, t)$ has period $\frac{2\pi}{\sqrt{10}}$:

```
> animate3d(u(1,3,x,y,t),x=0..a,y=0..b,t=0..2*Pi/sqrt(10),axes=framed,thickness=2, frames=16);
```



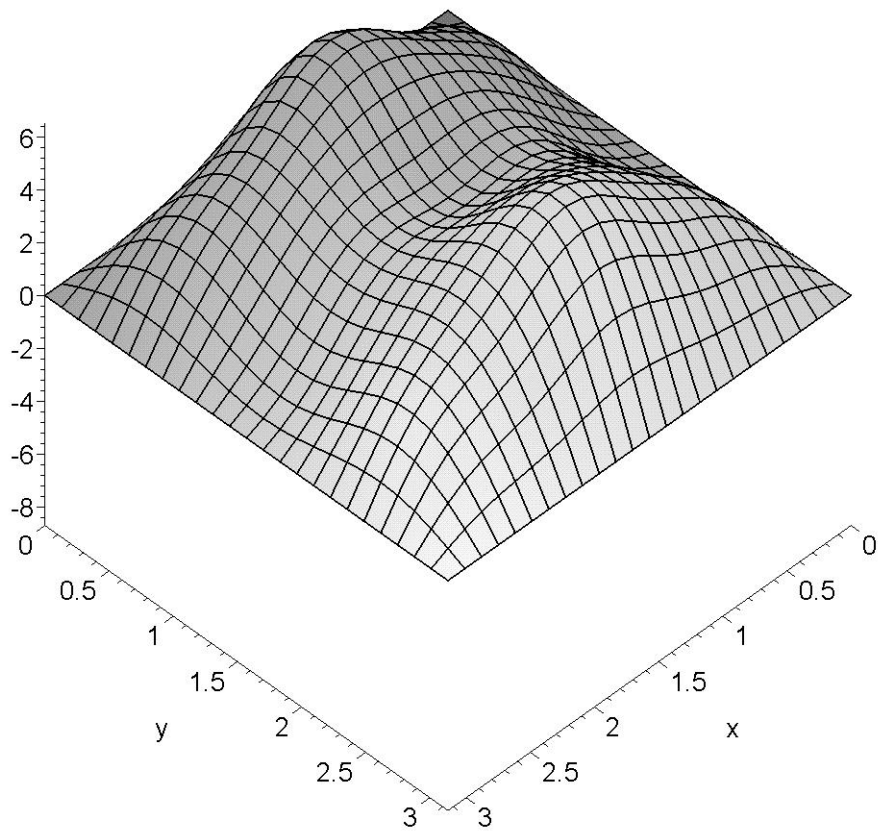
$u(5, 3, x, y, t)$ has period $\frac{2\pi}{\sqrt{34}}$:

```
> animate3d(u(5,3,x,y,t),x=0..a,y=0..b,t=0..2*Pi/sqrt(34),axes=framed,thickness=2, frames=16);
```



Since the various harmonics have different frequencies, a linear combination will not be periodic, but *almost periodic*.

```
> combination := u(1,1,x,y,t) + 10*u(1,3, x,y,t)+  
200*u(5,3,x,y,t):  
> animate3d(combination,x=0..a,y=0..b,t=0..1.35*Pi,axes=framed,th  
ickness=2, frames=16);
```



```
>
```

[This is a round membrane:

[> restart: with(plots):

[> upartic:= (r, theta, t) ->

[3.583422770*3^(1/2)/((1.913229428*Pi+105.4984657)*Pi)^(1/2)*cos
[(2.567811151*t)*BesselJ(2,5.135622302*r)*sin(2*theta):

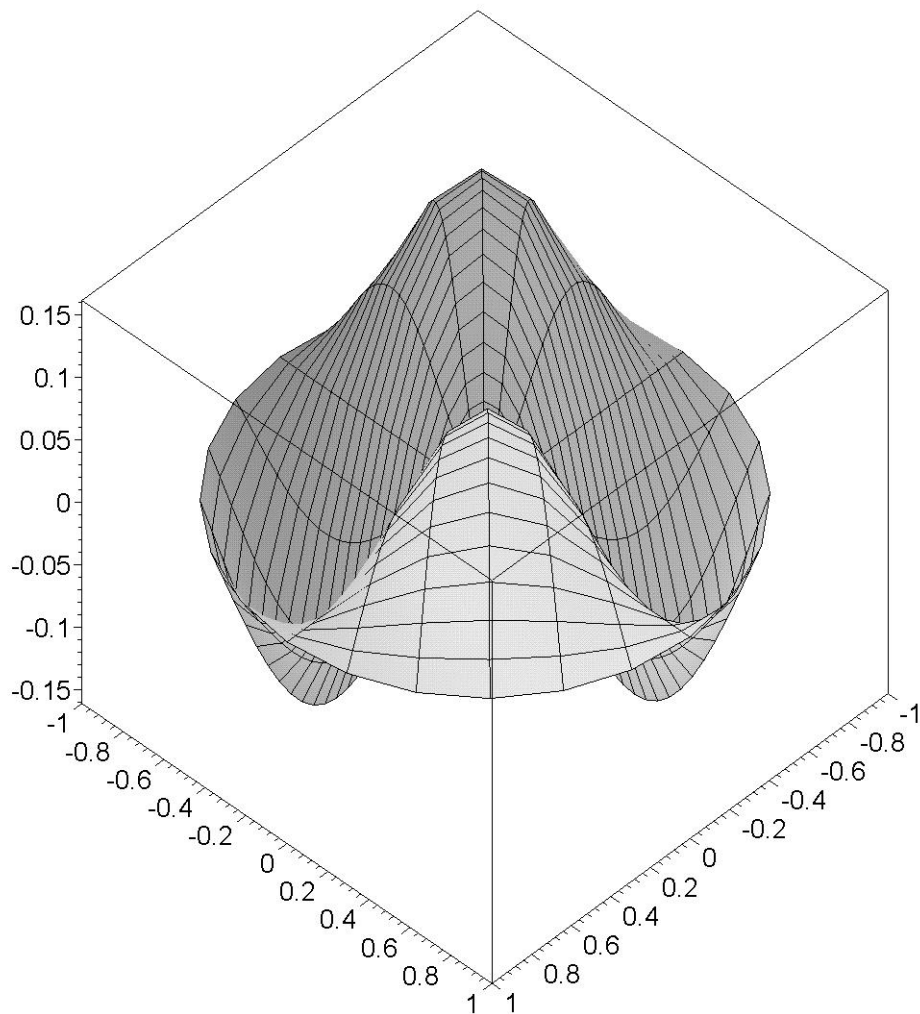
[> Tperiod := 2*Pi/2.567811151:

[> addcoords(z_cylindrical,[z,r,theta],

[[r*cos(theta),r*sin(theta),z]):

[> animate3d(upartic(r,theta,t),r=0..1,theta=0..2*Pi,t=0..Tperiod,

coords=z_cylindrical,axes=BOXED, frames = 12);



- Damped string

Let us consider a homogeneous problem corresponding to the damped string:

PDE: $u_{tt} = c^2 u_{xx} - \gamma u_t$, where $c^2 = \frac{T}{\rho}$ and γ is a damping factor (positive);

BC: $u(0, t) = 0$,
 $u(l, t) = 0$;

IC: $u(x, 0) = f(x)$,
 $u_t(x, 0) = g(x)$.

We seek non trivial solutions (**eigenfunctions**), using the method of separation of variables, as $u_n(x, t) = X(x) T(t)$.

As before, the given initial conditions yield

$$X_n(x) = \sin\left(\frac{n \pi x}{l}\right), n = 1, 2, \dots$$

The time factor is solved next, giving

$$T_n(t) = e^{\left(-\frac{\gamma t}{2}\right)} (A_n \cos(\alpha_n t) + \sin(\alpha_n t)),$$

where

$$\alpha_n = \sqrt{\left(\frac{c n \pi}{l}\right)^2 - \frac{\gamma^2}{4}},$$

assuming that γ is sufficiently small, so the expression under the radical is positive for all $n = 1, 2, \dots$

The general solution of the whole problem (including the initial conditions) is sought as a linear combination of the eigenfunctions.

Let us consider a particular case.

```
> restart:with(plots):
```

```
Warning, the name changecoords has been redefined
```

```
> l:= 1: c:= 1: rho:= 1: T:= 1:
```

```
> unprotect(gamma): gamma:= 2:
```

```
> assume(n::integer);
```

```
> alpha := n -> sqrt((c*n*Pi/l)^2 - gamma^2/4):
```

```
[ Initial position:
```

```
> f := x -> x*(1-x):
```

```
[ Initial velocity:
```

```
> g := x -> 0 :
```

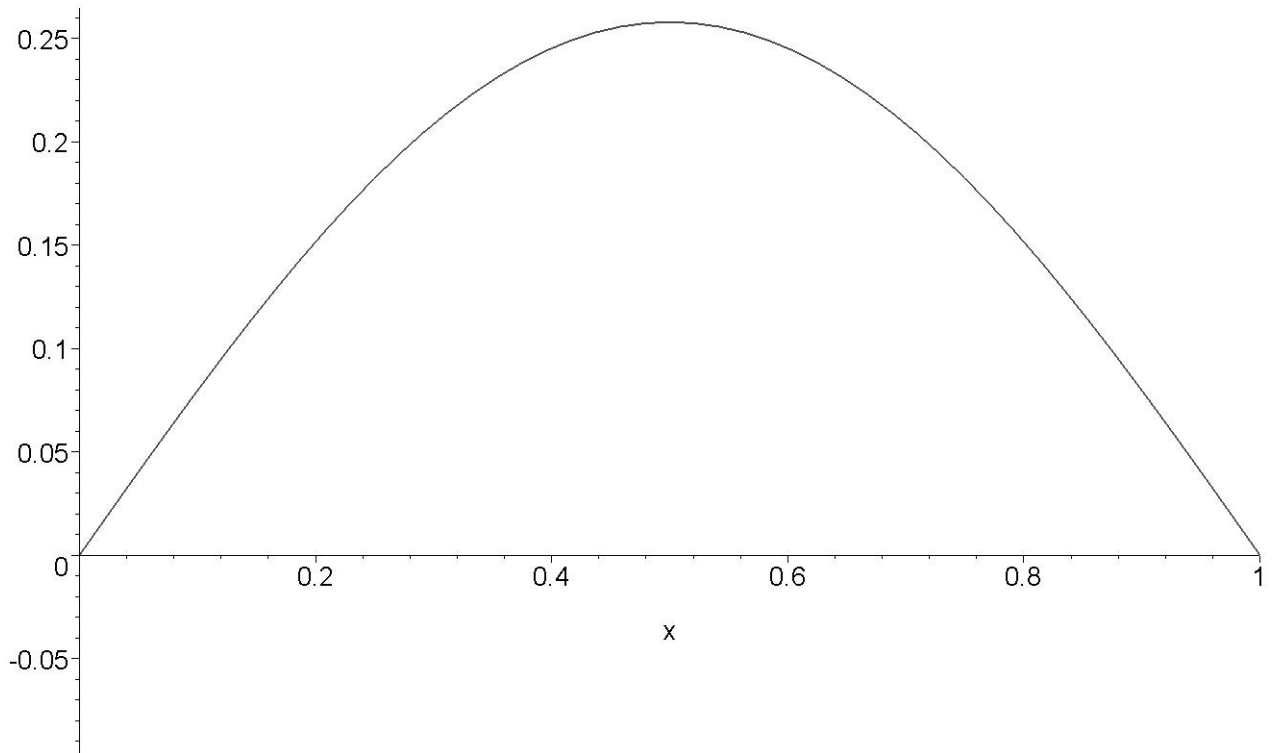
```
> A:= n -> (2/l)*int(f(x)*sin(n*Pi*x/l), x=0..1):
```

```
> B:= n -> (2/alpha(n)/l)*int((gamma*f(x)/2+g(x))*  

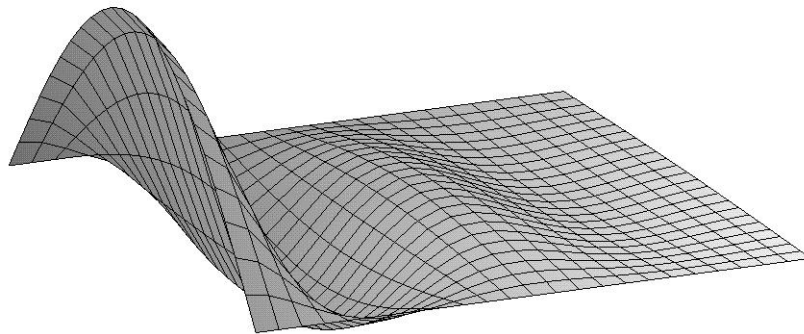
sin(n*Pi*x/l), x=0..1):
```

```
[ Eigenfunctions:
```

```
> upart := (n,x,t) -> exp(-gamma*t/2)*(A(n)*cos(alpha(n)*t)
      + B(n)*sin(alpha(n)*t))*sin(n*Pi*x/l):
> animate(upart(1,x,t), x=0..1, t=0..4, frames=36, thickness=2);
```



```
> plot3d(upart(1,x,t), x=0..1, t=0..4, orientation=[-15,77]);
```



- The plucked string

```
[ > restart: with(plots):
```

```
PDE:  $u_{tt} = c^2 u_{xx}$ 
```

```
BC:  $u(0, t) = 0, u(L, t) = 0.$ 
```

```
IC:  $u(x, 0) = f(x), u_t(x, 0) = 0.$ 
```

```
[ Eigenvalues:
```

```
[ > lambda := n -> n*Pi/l:
```

```
[ Initial position:  $f(x)$  is a triangle (plucked string) .
```

```
We assume that at a point  $p$  on  $(0, l)$  the string is lifted to height  $h$ ,  
remaining fixed at the endpoints.
```

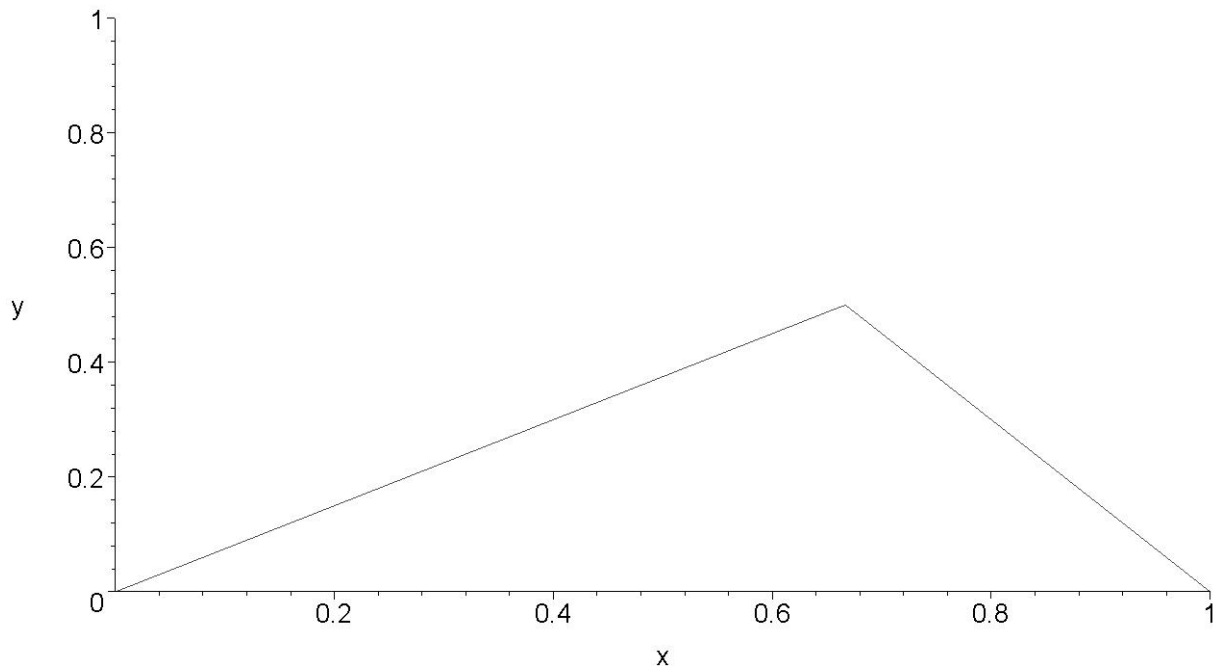
```
[ > assume(0<p, p<l, 0<h);
```

```
[ > f := x -> piecewise(x <= p, h*x/p, x > p, h*(1-x)/(1-p));
```

```
[ We plot the function for particular values of the parameters:
```

```
[ > particular := {l=1, h=1/2, p=2/3, c=1}:
```

```
[ > plot(subs(particular, f(x)), x=0..1, y=0..1);
```



```
[ Fourier coefficients,  $A(n)$ .
```

```
[ > Af := n -> (2/l)*int(f(x)*sin(lambda(n)*x), x=0..1):
```

```
[ > result := subs({cos(n*Pi)=(-1)^n, sin(n*Pi)=0}, Af(n));
```

```
[ > A := unapply(result, n):
```

```
[ We find the amplitudes for particular values of the parameters:
```

```
[ > AA := subs(particular, unapply(result, n));
```

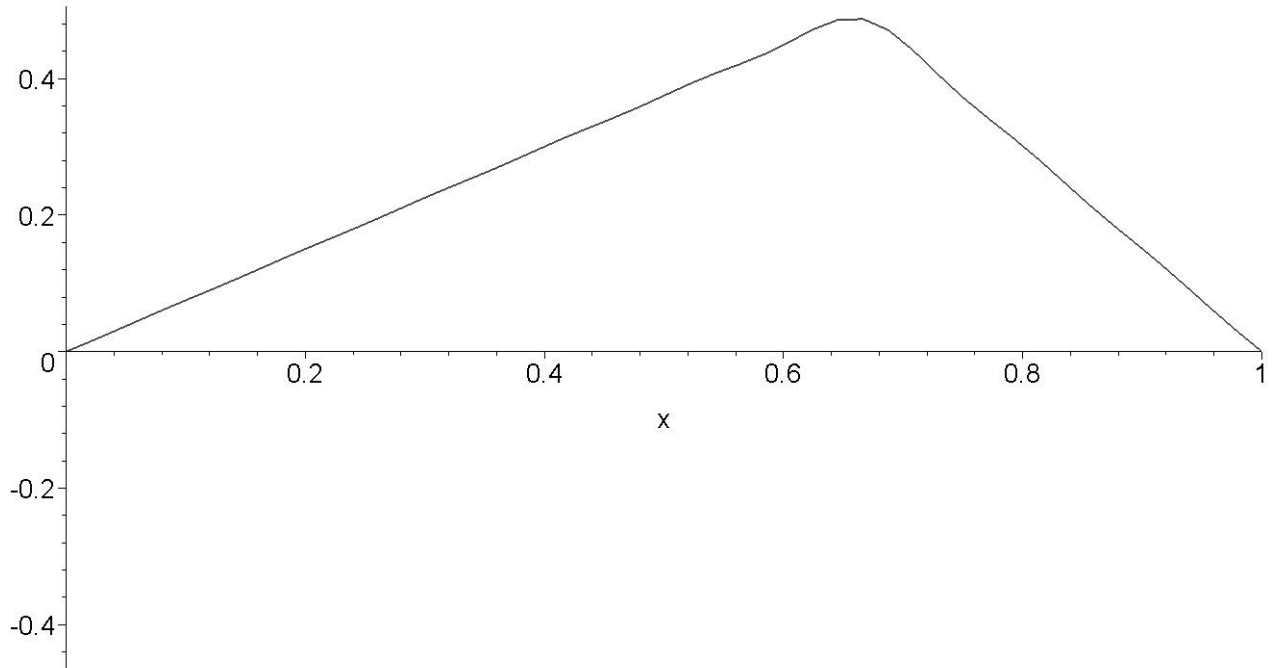
```
[
```


[This is the solution (eigenfunction) for the particular values we chose:

```
[ > u:= (n, x, t) -> (AA(n)*cos(c*lambda(n)*t))  
                *sin(lambda(n)*x):
```

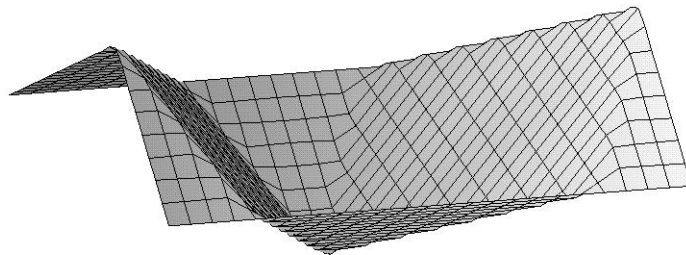
[Approximate solution, for our particular choice of the parameters:

```
[ > ua := (x,t) -> subs(particular, sum(u(n,x,t), n=1..17)):  
[ > animate(ua(x,t),x=0..1,t=0..2,color=red,thickness=2);
```



[This is a plot of the surface u(x, t).

```
[ > plot3d(ua(x,t), x=0..1, t=0..2);
```



- Localized plucking

Localized plucking, to better see the traveling waves.

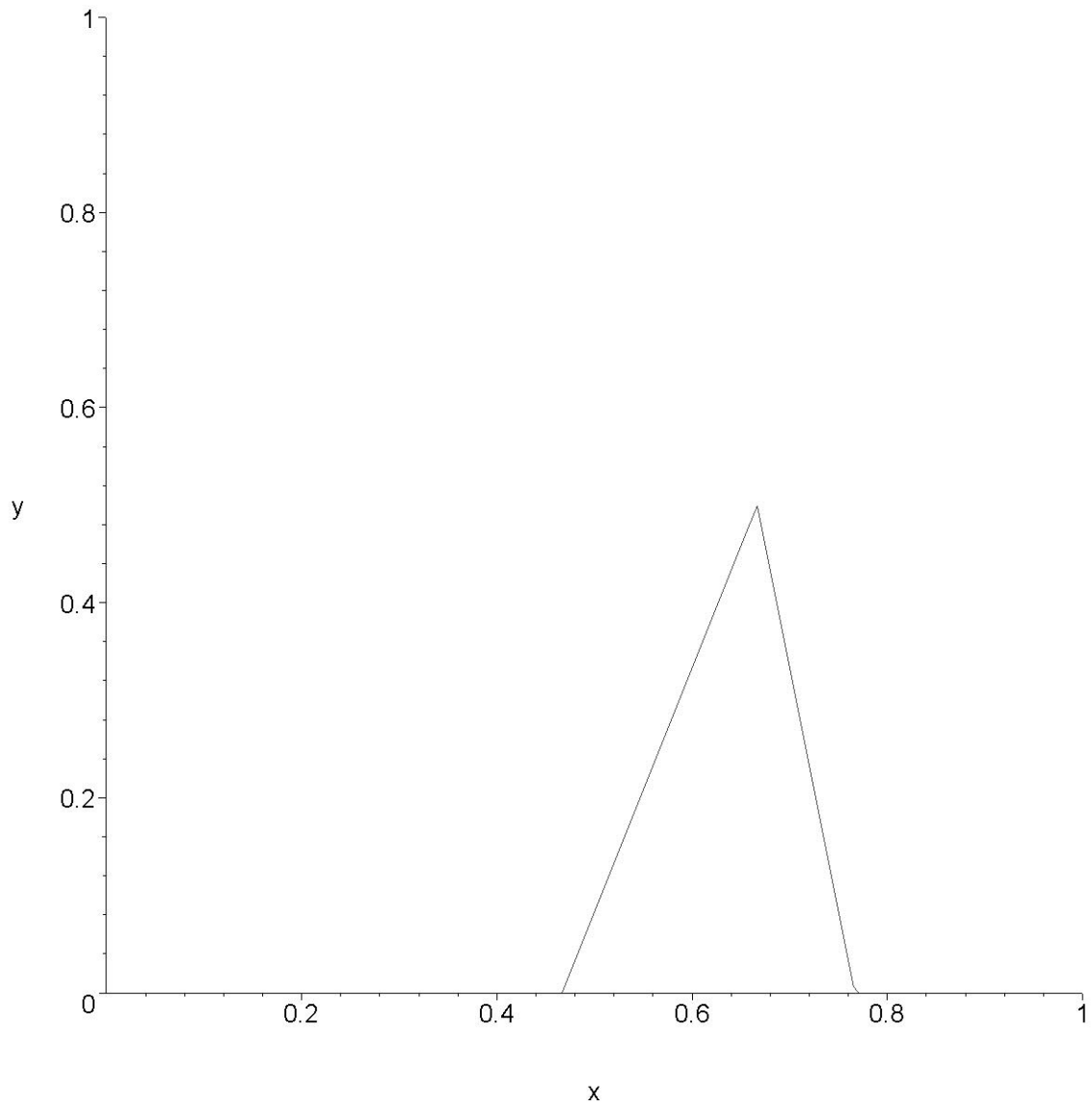
We give particular values to all parameters:

```
> l:=1: h:=1/2: p:=2/3: c:=1:
```

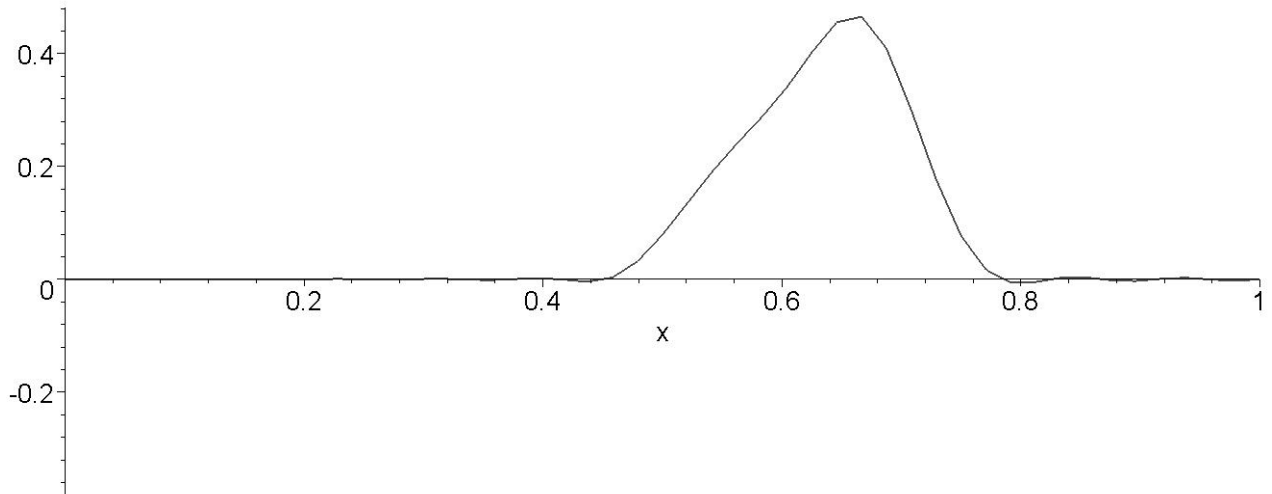
```
  a:= 2/3-0.2: b:=2/3+0.1:
```

```
> fsmall := x -> piecewise(x>=a and x <=p, h*(x-a)/(p-a),  
  x >=p and x<=b, h*(x-b)/(p-b)):
```

```
> plot(fsmall(x), x=0..1, y=0..1);
```

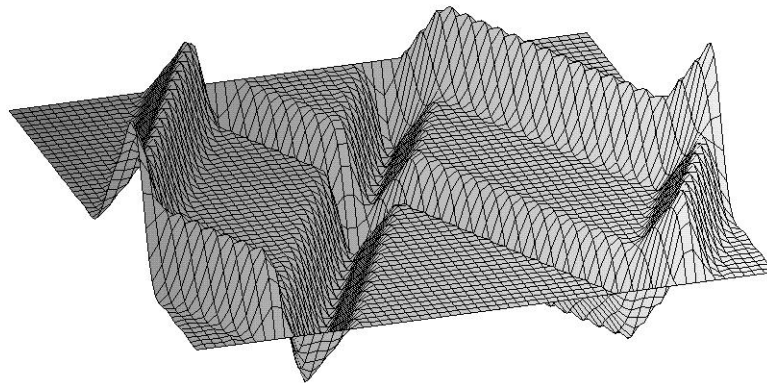


```
[ > Asmall := m -> (2/l)*int(fsmall(x)*sin(lambda(m)*x),x=0..1):
[ > usmall:= (n, x, t) -> (Asmall(n)*cos(c*lambda(n)*t))
[       *sin(lambda(n)*x):
[ Approximate solution for this case:
[ > uaa := (x,t) -> sum(usmall(n,x,t), n=1..23):
[ > animate(uaa(x,t),x=0..1,t=0..2,color=red,thickness=2,
[       frames=22);
```



[This is a plot of the surface $u(x, t)$.

```
[ > plot3d(uaa(x,t), x=0..1, t=0..2, grid=[60,60]);
```



```
[ >
```

- Musical instruments

We have already seen the plucked string.

Let us discuss other problems for the string equation, arising from the way musical instruments are played.

- Localized impulse

```
[ > restart:with(plots):
```

```
[ If we hit the string with an impulse  $K$  concentrated at a point  $p$ ,  
(say we hit the string with the blade of a knife) then the solution is given by
```

```
[ The  $n$ th harmonic is given by
```

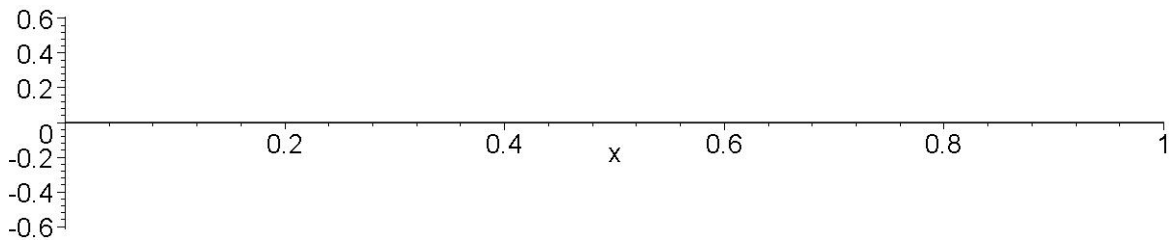
```
[ > uh := (n, x, t) -> 2*K/(Pi*c*rho)*(1/n)*  
      sin(Pi*n*p/l)*sin(Pi*n*x/l)*sin(Pi*n*c*t/l):
```

```
[ > particular:= {l=1, c=1, K=1, p=2/3, rho = 1}:
```

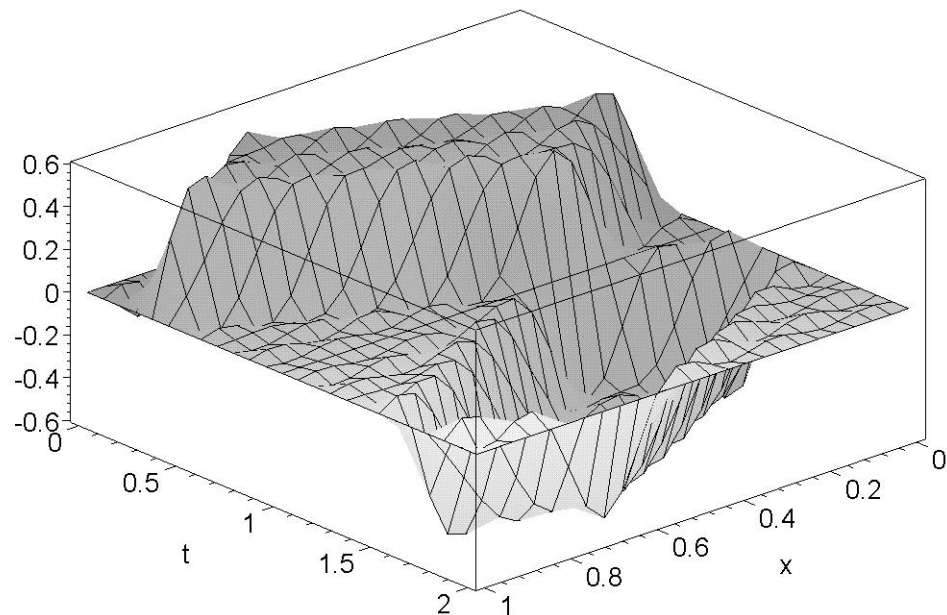
```
[ Approximate solution to the "impulse start":
```

```
[ > uimp:= (x,t) -> sum(uh(n,x,t),n=1..9):
```

```
[ > animate(subs(particular,uimp(x,t)), x=0..1, t=0..2,  
  thickness=2);
```

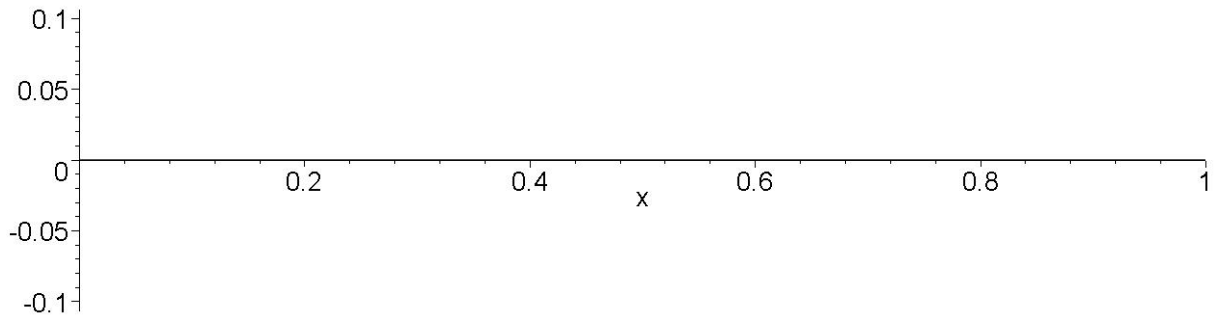


```
[ > plot3d(subs(particular,uimp(x,t)), x=0..1, t=0..2,  
  axes=BOXED);
```



Small flat hammer

```
[ > restart: with(plots):  
[ The initial position is zero, the initial velocity is constant, equal to  $v_0$ , on a small interval  
[  $(p - \delta, p + \delta)$ . The solution is given by  
[ > u(x,t):= Sum(u[n](x,t), n=1..infinity):  
[ where the nth armonic is given by  
[ > uh := (n, x, t) -> 4*v[0]*1/(Pi^2*c)*(1/n^2)*  
[ sin(Pi*n*p/l)*sin(Pi*n*delta/l)*  
[ sin(Pi*n*x/l)*sin(Pi*n*c*t/l):  
[ > particular:= {l=1, c=1, v[0]=1, p=2/3, rho = 1, delta=.1}:  
[ Approximate solution to the "impulse start":  
[ > uimp:= (x,t) -> sum(uh(n,x,t),n=1..9):  
[ > animate(subs(particular,uimp(x,t)), x=0..1,  
[ t=0..2,thickness=2);
```



```
> plot3d(subs(particular,uimp(x,t)), x=0..1, t=0..2,  
axes=BOXED);
```

