# Physics 307



## Mathematical Physics

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## Partial Differential Equations I

 4.1 Taxonomy 4.2 Wave Equation 4.3 Diffusion Equation 4.4 Laplace Equation



### 4.1 Taxonomy

A partial differential equation is an equation that An *n*-th order equation has its highest order derivative of order *n* A partial differential equation is linear A partial differential equation is homogeneous Interest here is in linear homogeneous 2nd-order equations the most general of which in two independent variables is given by *a*  $\frac{\partial^2 u}{\partial x^2} + 2b \frac{\partial^2 u}{\partial x \partial y}$ + *c*  $\partial^2 u$  $\partial y^2$  $= \varphi$  $\int \partial u$  $\partial x$ *,*  $\partial u$  $\partial y$  $, u$   $(4.1.1)$  $\varphi$  is a linear transformation coefficients  $a, b, c$  may be functions of  $x$  and  $y$ For simplicity ☛ we assume that these coefficients are constants or one of its partial derivatives if every term contains the dependent variable in the dependent variable and its derivatives if it is an equation of first degree with respect to two or more independent variables involves an unknown function and some of its partial derivatives

Superposition principle holds for linear homogeneous equation that is ☛ its solutions form a linear space By exhibiting an infinite sequence of independent solutions we will show that dimension of this solution space is infinite We now introduce new independent variables

 $\xi = \alpha x + \beta y$  and  $\eta = \gamma x + \delta y$  $\alpha,\beta,\gamma,\delta$  are constant to be chosen below with  $\blacksquare$   $\alpha\delta-\beta\gamma\neq0$ It is seen that  $\partial u$  $\partial x$  $\equiv u_x = \alpha u_{\xi} + \gamma u_{\eta}$  $\partial u$  $\partial y$  $\equiv u_y = \beta u_{\xi} + \delta u_{\eta}$ and for second derivatives that  $(4.1.2)$  $(4.1.3)$  $(4.1.4)$  $u_{xx} = \alpha^2 u_{\xi\xi} + 2\gamma \alpha u_{\xi\eta} + \gamma^2 u_{\eta\eta}$  $u_{xy} = \alpha \beta u_{\xi\xi} + (\alpha \delta + \gamma \beta) u_{\xi\eta} + \gamma \delta u_{\eta\eta}$  $u_{yy} = \beta^2 u_{\xi\xi} + 2\beta \delta u_{\xi\eta} + \delta^2 u_{\eta\eta}$ 

 $(4.1.5)$  $(4.1.6)$ Substituting (4.1.3) and (4.1.4) into (4.1.1) we obtain where  $\mathcal{A}$   $u_{\xi\xi} + 2 \mathcal{B}$   $u_{\xi\eta} + \mathcal{C}$   $u_{\eta\eta} = \tilde{\varphi}(u_{\xi}, u_{\eta}, u)$  $\mathcal{A} = a\alpha^2 + 2b\alpha\beta + c\beta^2$  $\mathcal{B} = a\gamma\alpha + b(\alpha\delta + \beta\gamma) + c\beta\delta$  $\mathcal{C} = a\gamma^2 + 2b\gamma\delta + c\delta^2$ By suitable choice of  $\alpha, \beta, \gamma, \delta$ we can make two of these three coefficients vanish For example <del> $\blacktriangleright$ </del> let us assume that  $c\neq 0$ so that roots  $\lambda_1$  and  $\lambda_2$  of quadratic  $a + 2b\lambda + c\lambda^2 = 0$  (4.1.7) are both finite Let us set  $\alpha = \gamma = 1, \beta = \lambda_1, \delta = \lambda_2$ so that  $\xi = x + \lambda_1 y$  and  $\eta = x + \lambda_2 y$  $(4.1.8)$ 

For this choice  $\blacklozenge\mathcal{A}=\mathcal{C}=0$  and therefore (4.1.5) becomes

$$
2\begin{bmatrix} a+b\left(\lambda_1+\lambda_2\right)+c\lambda_1\lambda_2\\ -2b/c \end{bmatrix} u_{\xi\eta} = \frac{4}{c}(ac-b^2)u_{\xi\eta} = \tilde{\varphi}(u_{\xi},u_{\eta},u) \quad (4.1.9.)
$$

Let us assume that only the second derivative terms are present in (4.1.1.) and therefore also in (4.1.9.)

Then  $\blacksquare$  assuming  $ac - b^2 \neq 0$  we obtain  $u_{\xi\eta} = 0$  $(4.1.10)$ 

This has obvious general integral  $\bm{\cdot} \bm{u} = \phi(\xi) + \psi(\eta) \bm{\cdot}$  (4.1.11.)

 By analogy with conic sections  $b^2 - ac$  is positive, negative, or zero there are three main cases to be considered according as discriminant

Case I: 
$$
b^2 - 4ac > 0
$$
  
\nRoots  $\lambda_1, \lambda_2$  are real and distinct  
\nStandard form (4.1.10) has general solution (4.1.11)  
\nor by (4.1.8)  $\leftarrow$   $u = \phi(x + \lambda_1 y) + \psi(x + \lambda_2 y)$  (4.1.12.)  
\nIn this case (4.1.1.) is said to be hyperbolic  
\nJust as a rotation  $\pi/4$  changes rectangular hyperbola  $\xi \eta = \text{constant}$   
\nto form  $\xi^2 - \eta^2 = \text{constant}$ 

so rotation 
$$
s = \frac{1}{2}\xi + \frac{1}{2}\eta
$$
,  $t = \frac{1}{2}\xi - \frac{1}{2}\eta$  (4.1.13.)

brings about alternative standard form

$$
u_{tt} - u_{ss} = 0
$$

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 $(4.1.14.)$ 

 $\textsf{Case II: } b^2-ac<0 \tag{4.1.15.}$  $(4.1.17)$  $(4.1.16.)$ Roots are conjugate complex:  $\lambda_1=\rho+i\sigma=\lambda_2^*$  $\xi = x + \lambda_1 y = x + \rho y + i\sigma y$  and  $\eta = x + \lambda_2 y = x + \rho y - i\sigma y = \xi^*$ Standard form is  $u_{\xi\xi^*}=0$  with general integral  $u=\phi(\xi)+\psi(\xi^*)$ Let us now write  $\xi = s + it$  with  $s$  and  $t$  real  $s = x + \rho y$  and  $t = \sigma y$  $s = \Re e \xi =$ 1 2  $\xi +$ 1 2  $\xi^* =$ 1 2  $\xi +$ 1 2  $\eta$  $t = \Im \mathrm{m} \xi =$ 1 2*i*  $\xi - \frac{1}{2a}$ 2*i*  $\xi^* =$ 1 2*i*  $\xi - \frac{1}{2a}$ 2*i*  $\eta$ in addition In these variables standard form is seen to be  $\blacksquare \hspace{0.2cm} u_{tt} + u_{ss} = 0$ In this case equation is said to be elliptic General solution becomes  $\bullet u = \phi(s + it) + \psi(s - it)$  (4.1.19.) solution is sum of a formal analytic function of  $\xi = s + it$ and a formal antianalytic function of  $\xi^* = s - it$ 

 $\textsf{Case III: } b^2-ac=0$  $(4.1.20.)$  $(4.1.21.)$  $(4.1.22.)$  $(4.1.23)$ Roots are real and equal  $\lambda_1 = \lambda_2$ Note that transformation (4.1.8.) degenerates if  $\,\eta=\xi$ Instead  $\blacktriangleright$  we choose for  $\eta$  any combination of  $x$  and  $y$ not proportional to  $\xi$ Because of  $(4.1.7)$   $\blacktriangleright$   $\blacktriangle$  still vanishes  $\#$  mixed coefficient becomes  $a\gamma + b(\delta + \gamma\lambda) + c\lambda\delta = (a + b\lambda)\gamma + (b + c\lambda)\delta$ In this case of equal roots  $-\lambda = a/b = b/c$  so this expression also vanishes Therefore  $\blacktriangleright$  standard form must be  $u_{\eta\eta}=0$ with general integral  $\;u=\phi(\xi)+\eta\;\psi(\xi)$  $or \rightarrow u = \phi(x + \lambda y) + y \,\, \tilde{\psi}(x + \lambda y)$ this is parabolic case

#### 4.2 WAVE EQUATION 4.2.1. Vibrating string  $f(x,t)$ Consider a string in tension between two fixed end-points and acted upon Let  $u(x,t)$  denote transverse displacement where  $x$  is distance from left end and  $t$  is time Force distribution (of dimension force/length") denoted  $\blacktriangleright f(x,t)$ rorce alstribution (of almension force/lengen , aenotea)<br>We assume that all motion is vertical  $\theta=\partial u/\partial x$  are both small For small  $\theta \blacktriangleright \sin \theta \approx \tan \theta$ by transverse forces where the applicable equation for a part of a variable *u* representation for a variable *u* representation for a variable of a variable *u* representation for a variable *u* representation for a varia *uxx* + *uyy* in 2D, and *uxx* in 1D.  $\rightarrow x$  $\big\lceil u(x,t) \big\rceil$  $\overrightarrow{x}$   $\rightarrow x$  $\ddot{\phantom{a}}$  $\begin{pmatrix} 1 & 1 & 1 \\ 1 & 1 & 1 \\ 1 & 1 & 1 \end{pmatrix}$ *f*(*x, t*)  $\diagup$  $\diagup$ Ζ (a) Figure 9: The Vibrating String.  $xe$  both small Eq. 2.1 is homogeneous if *G*(*x, y*) = 0. We now proceed to derive the partial dierential  $\overline{f}(x,t)$ Figure 4.1: The vibrating string. and displacement u and slope  $\theta = \partial u/\partial x$  are both small where  $\mathcal{L}^{\text{max}}$  is the amplitude of the sine wave, and  $\mathcal{L}^{\text{max}}$ *<sup>c</sup>*<sup>2</sup> *<sup>u</sup>tt,* (4.2.31)  $u$ oidan a ofinium in franciscu becomes *ux* + points  $(a)$ dependent variable *u*(*x, y, z, t*) depends on four independent variables. In  $\alpha$  is number  $\beta$  dimensions, the written *<sup>c</sup>*<sup>2</sup> *<sup>u</sup>tt ,* (4.2.33)  $\frac{2}{f}(x,t)$

Differential equation of motion is derived by applying Newton's second law ⇧ *x* real equation of motion ູ່<br>⊾ຄ⊿  $\sim$  $\mathbf{r}$ 



to a small differential segment of string  $f(x)$ . We assume that all motion is vertical, and  $f(x)$  and  $f(x)$  and  $f(x)$ LL alfferential segment of string Figure 4.1: The vibrating string.

where the coewach independent variables  $\alpha$  *i.e.* Thursday, April 23, 15 10

⇤*x*⇤*y*

 $\searrow$  $\sum_{i=1}^n$  $\searrow$ 

Using 2-term Taylor's series approximation tension per unit length  $T + dT \approx T +$  $\partial T$  $\partial x$ *dx* (4.2.24.)  $(4.2.25.)$  $(4.2.26.)$  $\partial u$  $\partial x$  $+$  $\partial$  $\partial x$  $\int \partial u$  $\partial x$ ◆  $dx =$  $\partial u$  $\partial x$  $+$  $\partial^2 u$  $\frac{\partial}{\partial x^2}dx$ we now equate net applied force in vertical direction to  $ma$ where  $\rho$  is density of string material and  $A$  is cross-sectional area After expanding this equation and eliminating small terms we get linearized partial differential equation for vibrating string  $u_{xx} + \overline{f}_T(x,t) = \frac{1}{c^2}$  $\frac{1}{c^2}$   $u_{tt}$  $c =$  $\overline{\phantom{a}}$  $\frac{T}{\rho A}$  and  $\overline{f}_T(x,t) = \frac{f(x,t)}{T}$ with  $c = \sqrt{\frac{T}{aA}}$ (4.2.28.)  $\sqrt{2}$  $T+$  $\partial T$  $\partial x$  $dx\bigg\} \bigg(\frac{\partial u}{\partial x}\bigg)$  $\partial x$  $\pm$  $\left(\frac{\partial^2 u}{\partial x^2}dx\right) - T\frac{\partial u}{\partial x}$  $\partial x$  $f(x, t)dx = (\rho A dx)$  $\partial^2 u$  $\partial t^2$ Likewise for  $\theta$ Thursday, April 23, 15 11

 $\nabla^2 u = \frac{1}{c^2} u_{tt}$  with  $\nabla^2 = \sum \frac{\partial^2}{\partial x^2}$  (4.2.33.)  $(4.2.34.)$ 1  $\frac{1}{c^2}u_{tt}$  with  $\nabla^2 = \sum_{i=1}$ In any number of dimensions ☛ wave equation can be written as Helmholtz equation is usually referred to as reduced wave equation  $\nabla^2 u_0 + k^2 u_0 = 0$  $u_0$  is amplitude of sine wave  $k = \omega/c$  is called wave number For time-harmonic motion  $\bm{u}=u_0\cos(\omega t)$  wave equation simplifies to Helmholtz equation Note that *c* has units of velocity For zero force  $\overline{f}=0$  (4.2.28) reduces to  $\;c^2u_{xx}-u_{tt}=0$ Transverse displacement for unforced infinitesimal vibrations of a stretched string satisfies wave equation which is one-dimensional wave equation *n j*=1  $\partial^2$  $\partial x_j^2$ with

4.2.2. d'Alembert solution The wave equation  $\blacktriangleright$  by passing to characteristic variables  $\xi = x + ct$  and  $\eta = x - ct$  (4.2.35.) can be rewritten in canonical form  $\boldsymbol{\cdot} \boldsymbol{u}_{\xi\eta}=0$  $c^2u_{xx} - u_{tt} = 0$ Integrating first wrt the variable  $\eta$  and then wrt  $\xi$ we obtain (4.1.11.) which in terms of  $x-t$  variables reads  $u(x,t) = \phi(x-ct) + \psi(x+ct)$  (4.2.36.) For initial conditions  $u(x, 0) = f(x) = \phi(x) + \psi(x)$  $u_t(x,0) = g(x) = c \left[ \psi'(x) - \phi'(x) \right]$ we can determine functions  $\phi$  and  $\psi$  $\int_0^x$  $-\infty$  $\psi'(\alpha) \, d\alpha$  –  $\int_0^x$  $-\infty$  $\phi'(\alpha) \; d\alpha =$ 1 *c*  $\int_0^x$  $-\infty$  $g(\alpha) \; d\alpha$  $\psi(x) - \phi(x) = \frac{1}{c}$ *c*  $\int_0^x$  $\overline{0}$  $g(\alpha) \; d\alpha \; +$ 1 *c* Leads to  $\blacktriangleright \psi(x) - \phi(x) = \frac{1}{a} \int g(\alpha) d\alpha + \frac{1}{a} g(0)$ Integration  $(4.2.40.)$  $(4.2.39.)$ (4.2.37.)

Combining (4,2,37.) and (4,2,40.) we obtain  
\n
$$
\psi(x) = \frac{1}{2}f(x) + \frac{1}{2c} \int_0^x g(\alpha) d\alpha + \frac{1}{2c} g(0)
$$
\n
$$
\phi(x) = \frac{1}{2}f(x) - \frac{1}{2c} \int_0^x g(\alpha) d\alpha - \frac{1}{2c} g(0)
$$
\nSubstituting these two expressions into (4,2,36.) we get  
\n
$$
u(x,t) = \frac{1}{2}[f(x-ct) + f(x+ct)] + \frac{1}{2c} \left( \int_0^{x+ct} g(\alpha) d\alpha - \int_0^{x-ct} g(\alpha) d\alpha \right)
$$
\n
$$
= \frac{1}{2}[f(x-ct) + f(x+ct)] + \frac{1}{2c} \left( \int_0^{x+ct} g(\alpha) d\alpha + \int_{x-ct}^0 g(\alpha) d\alpha \right)
$$
\n
$$
= \frac{1}{2}[f(x-ct) + f(x+ct) + \frac{1}{2c} \int_{x-ct}^{x+ct} g(\alpha) d\alpha \qquad (4,2,42.)
$$
\nor equivalent  $u(x,t) = \frac{1}{2}[f(x-ct) + f(x+ct) + G(x+ct) - G(x-ct)]$   
\nwith  $G(x+ct) - G(x-ct) = \frac{1}{c} \int_{x-ct}^{x+ct} g(\alpha) d\alpha$ 

Initial form splits into a pulses that travel in opposite directions *±* 1 Initial velocity originates 2 pulses of different signs  $\pm \frac{1}{2}G(x \pm ct)$ 

Example 4.2.1  $(4.2.45.)$ For special case  $g(x)=0$  d'Alembert solution simplifies to  $u(x,t) = \frac{1}{2}$  $\frac{1}{2} [f(x-ct) + f(x+ct)]$  $f(x) = \begin{cases} -|x| + b & |x| \leq b \\ 0 & |x| > b \end{cases}$ 0  $|x| \ge b$ e.g.  $\leftarrow$  consider a triangular pulse of width  $2b$  and height  $b$ Solution is piecewise defined in 4 different regions of x-t half-plane  $f(x + ct) = \begin{cases} b - |x + ct| \\ 0 \end{cases}$  $|x + ct| \leq b$ <br> $|x + ct| > b$  $f(x - ct) = \begin{cases} b - |x - ct| \\ 0 \end{cases}$  $|x - ct| \leq b$ <br> $|x - ct| > b$ In order to determine these regions notice that









Figure 17: Propagation of Initial Displacement.

Figure 4.2: Evolution of the shape of the initial displacement.

4 regions are given by

 $I: \{ |x + ct| \le b, |x - ct| \le b \} \rightarrow u(x, t) = b - |x \pm ct|$ II :  $\{ |x + ct| \le b, |x - ct| > b \} \rightarrow u(x,t) = \frac{1}{2}(b - |x + ct|)$ III:  $\{ |x + ct| > b, |x - ct| \le b \} \rightarrow u(x,t) = \frac{1}{2} (b - |x - ct|)$  $| \text{IV : } \{ |x + ct| > b, |x - ct| > b \} \rightarrow u(x, t) = 0$ 4 regions are given by<br>
I.  $f(x + at) \leq h(x + at)$   $f(x + at) = h(x + at)$  $\Pi: \{ |x + ct| \leq b, |x - ct| > b \} \rightarrow u(x,t) = \frac{1}{2}(b - |x + ct|$ <br>  $\Pi: \{ |x + ct| > b, |x - ct| < b \} \rightarrow u(x,t) = \frac{1}{2}(b - |x - ct|)$  $\begin{array}{l} a(x,t) = \frac{1}{2}(b - |x + a|) \ a(x,t) = \frac{1}{2}(b - |x - a|) \end{array}$  $ct$ (*x a*)*.*

IV : *{|x* + *ct| > a, |x ct| > a}, u*(*x, t*)=0



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Value of d'Alembert solution at a point (*x*0*, t*0) depends on values of *f* at only two points on *x* axis  $x_0 + ct_0$  and  $x_0 - ct_0$ and values of  $g$  only on interval  $[x_0-ct_0, x_0+ct_0]$  $u(x_0,t_0) = \frac{1}{2}[f(x_0-ct_0) + f(x_0+ct_0)] + \frac{1}{2}\int^{x_0+ct_0} g(\alpha)d\alpha$  (4.2.53.) For this reason the interval  $[x_0-ct_0,x_0+ct_0]$ is called interval of dependence for point (*x*0*, t*0) Sometimes entire triangular region  $x_0 - ct_0$  and  $x_0 + ct_0$  on  $x$  axis and vertex  $(x_0, t_0)$ is called domain of dependence of point (*x*0*, t*0) Sides of this triangle are segments of characteristic lines passing through point (*x*0*, t*0) with vertices at 2  $[f(x_0 - ct_0) + f(x_0 + ct_0)] + \frac{1}{2}$ 2  $\int_0^x 2^0 + ct^0$  $x_0$ *ct*<sub>0</sub>  $g(\alpha)d\alpha$ 

#### Figure 6.9: Regions where *u* has dierent values. refered to as the *Domain of Dependence*



 $\frac{36821}{56}$ An inverse notion to domain of dependence This is region in  $x = t$  plane consisting of all points  **Range of Bank**  $\cdot$   $\circ$   $\circ$ only points satisfying  $x_0 - ct_0 \le x \le x_0 + ct_0$ **1 c** *whose domain of dependence contains p*  $i$ ues emanating from point This also means that value of initial data at point  $x_0$ *Parises* of soracion  $u$  are arr poincs in aomain of infraence Notice that at a fixed time  $t_0$ is notion of range of influence of point  $x_0$  on  $x$  axis When *c* is the speed of light, the range of influence and the domain of Region has an upside-down triangular shape  $\omega$  and state period can acceler control the future  $\eta$  such point  $\omega_0$ This is region in  $x-t$  plane consisting of all points whose domain of dependence contains point  $x_0$ with sides being characteristic lines emanating from point *x*<sup>0</sup> impacts values of solution  $u_-$  at all points in domain of influence

are influenced by point  $x_0$  on  $x$  axis are influenced by point  $x_0$  on  $x$  axis

*x*0

*Range of Influence*

When *c* is speed of light of (1+1)-dimensional Minkowski spacetime  $\mathcal{M}\left(\mathbb{R}^2_1, <, >\right)$ with  $\blacktriangleright \quad \mathbb{R}^2_1 = \{(t,x): t,x \in \mathbb{R}\}$ and double-signed inner product  $\langle (t_1, x_1), (t_2, x_2) \rangle = c^2 t_1 t_2 - x_1 x_2$ Inner product specifies structure of Minkowski spacetime: a two-vector  $v=(t,x)\in \mathcal{M}$  is said to be:  $\bm{b}$ imelike if  $\langle v, v \rangle > 0$  null if  $\langle v, v \rangle = 0$  spacelike if  $\langle v, v \rangle < 0$ Orthogonal vectors  $v,w\in \mathcal{M}$  are defined by  $v\perp w\Leftrightarrow \langle v,w\rangle=0$ Null curves are orthogonal to itself Minkowski norm  $\left\| \left(t, x \right) \right\| = \sqrt{c^2t^2 - x^2}$ ranges over all non-negative real and positive imaginary values Curves of constant Minkowski norm  $s$  satisfy  $\boldsymbol{\cdot} \boldsymbol{\cdot} c^2 t^2 - x^2 = s^2$ range of influence and domain of dependence can be thought of as future and past light cones 4.2.3. Linear algebra of space-time  $(4.2.57)$ 

Parameter s determines three families of such curves: (i) if  $s = 0$   $\leftarrow$  (4.2.57.) defines light cone  $x = \pm ct$ (ii) if  $s \in \mathbb{R}^+$  $\blacktriangleright$  (4.2.57.) defines a hyperbola  $t^2 - x^2 = s^2$  inside light cone  $\vec{a}$  if  $s = i\overline{\zeta} \in i\mathbb{R}^+$  $\left(4.2.57\right)$  defines a hyperbola  $x^2-t^2=\zeta^2$  outside light cone We can generalize structure of Minkowski spacetime Stricktly speaking ☛ light cone is a 3-dimensional surface Light cone classification clarifies distinction between Lightlike particles have worldlines confined to light cone and square of separation of any 2 points on lightlike worldline is zero whether they are inside of, outside of, or on light cone and events in spacetime may be characterized according to in (3+1)-dimensional Minkowski spacetime which embodies impossibilities for any Euclidean space by a distance whose square could be positive, negative, or zero, in that two points in Minkowski spacetime may be separated and a genuine inner product space double-signed inner product spacetime to any arbitrary number of dimensions

### Light cone diagram for two space and one time dimension



4.2.4. Causal Green function Let us begin with problem of initial velocities:

 $u_{tt} - c^2 u_{xx} = 0$ ,  $u(x, 0) = 0$ ,  $u_t(x, 0) = g(x)$  (4.2.65.) By d'Alembert formula ☛ solution is definite integral  $u(x,t) = \frac{1}{2} \int^{x+ct} g(\alpha) d\alpha$  (4.2.66.) 2*c*  $\int_0^x + ct$  $g(\alpha) \; d\alpha$ 

We can express this as a distribution *K*

$$
u(x,t) = K[g(t)] = \int_{-\infty}^{\infty} K(x - x',t)g(x')dx'
$$
 (4.2.67.)

 $x-ct$ 

provided we choose

$$
K(x - x', t) = \begin{cases} \frac{1}{2c} & |x - x'| < ct \\ 0 & |x - x'| > ct \end{cases}
$$
 (4.2.68.)

 $K(x-x',t) = \frac{1}{2c} [\Theta(x-x'+ct) - \Theta(x-x'-ct)]$  (4.2.69.) This is Green function for one-dimensional wave equation Thus  $\blacktriangleright$   $K=0$  unless  $ct$  exceeds both  $x-x'$  and  $x'-x$ This step function can be expressed by Heaviside function

 $K_t(x - x', 0) = \frac{1}{2} [\delta(x - x') + \delta(x' - x)] = \delta(x - x')$  (4.2.70.) When we regard *K* as distribution ☛ time *t* enters as a parameter Thus we can differentiate  $K(x-x')$  with respect to  $t$  $K_t(x - x', t) = \frac{1}{2} [\delta(x - x' + ct) \Theta(ct - x + x') + \delta(ct - x + x') \Theta(ct + x - x')]$ For *t >* 0 ☛ we can omit Heaviside factors in each term Note that when  $t = 0^+$  we have for  $K$  initial values  $K(x - x', 0) = 0$  $u_{tt} - c^2 u_{xx} = 0$ ,  $u(x, 0) = f(x)$ ,  $u_t(x, 0) = 0$  (4.2.71.) Now let us examine solution of initial problem  $(4.2.72.)$ This solution is  $u(x,t) = \frac{1}{2} [f(x+ct) + f(x-ct)]$  $=$   $\frac{1}{2}$ 2  $\int^{\infty}$  $-\infty$  $[\delta(x + ct - x') + \delta(ct - x + x')]f(x') dx'$ =  $\int^{\infty}$  $-\infty$  $K_t(x-x',t)f(x')$  *dx*<sup> $\prime$ </sup>

All in all ☛ we can rewrite d'Alembert solution as

$$
u(x,t) = \int_{-\infty}^{\infty} \left[ K_t(x - x',t) f(x') + K(x - x',t) g(x') \right] dx' \quad (4.2.73.)
$$
  
For  $t > 0$  initial data that fall outside past cone of point  $(x,t)$   
do not therefore affect value of  $u(x,t)$   
Solution of non-homogeneous wave equation with zero initial data  
is convolution (in space and time) of Green distribution  
to verify that causal Green function  

$$
G(x,t) = K(x,t) \Theta(t) \qquad (4.2.74.)
$$
is a solution of point source wave equation  

$$
G_{tt} - c^2 G_{xx} = \delta(x) \delta(t) \qquad (4.2.75.)
$$
we should change over to characteristic coordinates  

$$
G_{tt} = c^2 (G_{\xi\xi} + G_{\eta\eta}) - 2c^2 G_{\xi\eta} \qquad (4.2.76.)
$$

$$
G_{xx} = G_{\xi\xi} + G_{\eta\eta} + 2G_{\xi\eta} \qquad (4.2.77.)
$$

 $G(\xi, \eta) = \frac{1}{2} \Theta(\xi) \Theta(-\eta)$  (4.2.78.) Substituting (4.2.69.) into (4.2.74.) we obtain Reason we have chosen  $G(x,t)$  to be zero for  $t$  negative is that cause must precede effect Now  $\leftarrow$  we take derivatives with respect to  $\xi$  and  $\eta$ and use relation  $2c\delta(ct+x)\delta(ct-x)=\delta(x)\delta(t)$  (4.2.80.) to obtain desired result  $(4.2.79)$ For a particular point  $(x_0,t_0)$  <del>r</del> solution reads  $u(\xi_0,\eta_0)=\frac{1}{4\pi}$ 4*c*<sup>2</sup>  $\int^{\xi_0}$  $\eta_0$  $\int^{\xi}$  $\eta_0$  $f_T(\xi, \eta) d\xi d\eta =$ 1 4*c*<sup>2</sup>  $\int$  $\triangle$  $f_T(\xi, \eta)$   $d\xi$   $d\eta$  $(4.2.81.)$ where double integral is taken over triangle of dependence 2*c*  $\Theta(\xi)\Theta(-\eta)$  $G_{\xi\eta}=-\frac{1}{2\eta}$ 2*c*  $\delta(\xi)\delta(\eta)$ Thursday, April 23, 15 26

#### Triangle of dependence of point (*x*0*, t*0) trangle of a  $a$  dependence of point  $(x_0,t_0)$  . The set of  $a$



*x*

Using change of variable (4.2.35.) and computing Jacobian  $J =$  $\partial(\xi,\eta)$  $\partial(x,t)$ =  $\overline{\phantom{a}}$  **Convertible**  1 *c*  $1 - c$  $\overline{\phantom{a}}$   $=-2c$ we can transform double integral (4.2.81.)  $(4.2.82.)$ to a double integral in terms of  $(x,t)$  variables to get  $u(x_0,t_0)=\frac{1}{4\pi}$ 4*c*<sup>2</sup>  $\int$  $\triangle$  $f_T(x,t)$  |J|  $dx dt =$ 1 2*c*<sup>2</sup>  $\int$  $\triangle$  $f_T(x,t) \, dx \, dt$ (4.2.83.)

Finally ☛ rewriting last double integral as an iterated integral

$$
u(x,t) = \frac{1}{2c} \int_0^t \int_{x-c(t-t')}^{x+c(t-t')} \overline{f}_T(x',t') dx' dt' \quad (4.2.84.)
$$

 $u(x,t) = \int^\infty$  $-\infty$  $[G_t(x-x',t) f(x') + G(x-x',t) g(x')] dx'$  $+$  $\int^{\infty}$  $-\infty$  $\int^{\infty}$  $-\infty$  $G(x - x', t - t') f_T(x', t') dx' dt'$  (4.2.85.) can be written as and initial conditions  $u(x,0) = f(x), u_t(x,0) = g(x)$ General solution of (4.2.28.) with  $f_T(x,t)=0$  for  $t < 0$ Example 4.2.4. For a constant field  ${f}_T(x,t) = a \; \Theta(t)$ solution of initial value problem (with zero initial data)  $u(x,t) = \frac{a}{2}$ 2*c*  $\int_0^t$ 0  $\int x + c(t-t')$  $x-c(t-t')$ is found to be  $u(x,t) = \frac{u}{2} \int d x' dt'$ = *a* 2*c*  $\int_0^t$ 0  $2c(t-t')dt'$  (4.2.86.) = 1 2  $at^2$ which corresponds to a constant acceleration  $(4.2.87.)$ 

