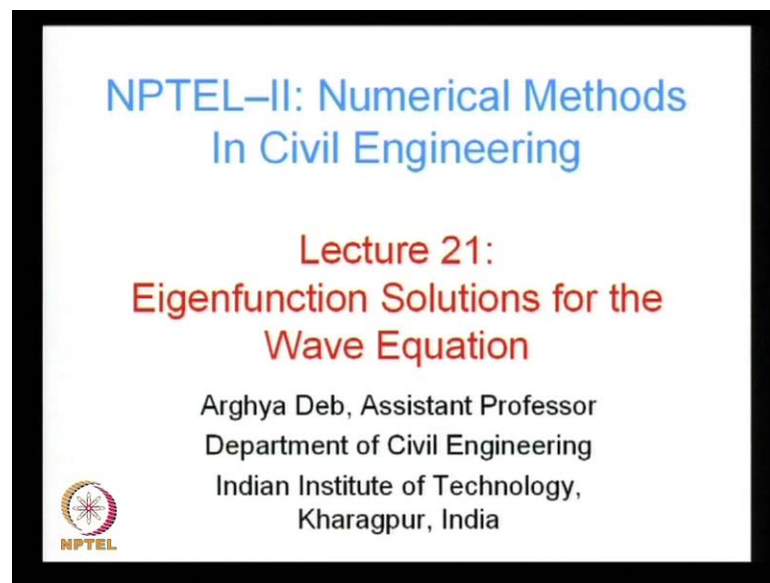


Numerical Methods in Civil Engineering
Prof. Arghya Deb
Department of Civil Engineering
Indian Institute of Technology, Kharagpur

Lecture - 21
Eigenfunction Solutions for the Wave Equation

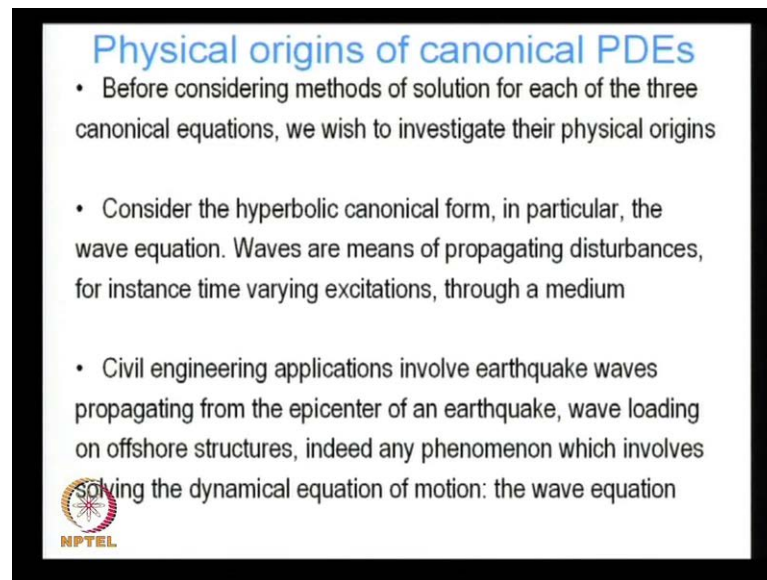
Lecture 21 of our series on numerical methods of civil engineering.

(Refer Slide Time: 00:23)




We will talk about eigenfunction solutions for the wave equation.

(Refer Slide Time: 00:27)



Physical origins of canonical PDEs

- Before considering methods of solution for each of the three canonical equations, we wish to investigate their physical origins
- Consider the hyperbolic canonical form, in particular, the wave equation. Waves are means of propagating disturbances, for instance time varying excitations, through a medium
- Civil engineering applications involve earthquake waves propagating from the epicenter of an earthquake, wave loading on offshore structures, indeed any phenomenon which involves solving the dynamical equation of motion: the wave equation

 NPTEL

Before considering methods of solution for each of the three canonical equations recall last time. We found that the second order linear partial differential equation has three canonical forms, and we looked at examples of each of those canonical forms and we wish to consider methods of solution for each of the three canonical equations, but before we do that we wish to investigate their physical origins consider the hyperbolic canonical form in particular example of that hyperbolic canonical form the wave equation

Waves are means for propagating disturbances for instance time varying excitations through a medium through a physical medium civil engineering applications of the wave equation involve earthquake waves propagating from the epicenter of an earthquake wave loading an offshore structures indeed any phenomenon, which involves solving the dynamical equations of motion that is the wave equation any phenomenon that in any the equation of motion is basically the wave equation, if we consider the transient terms right

(Refer Slide Time: 01:51)

Vibration of a taut string

- One of the most simple examples of wave phenomenon occur in a taut string, constrained at its two ends and subjected to an initial disturbance e.g. someone plucking the string once, which sets off the wave phenomenon

$y(0)=0$ $y(x)$ dx $y(l)=0$

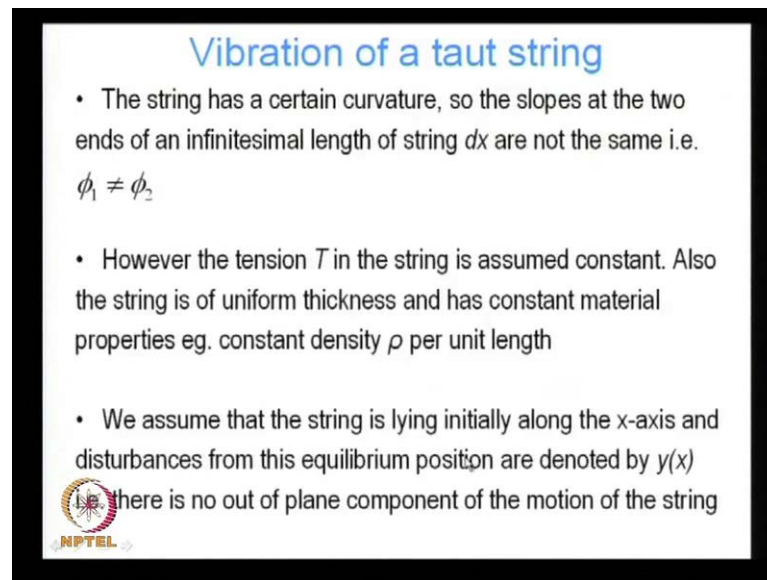
ϕ_1 ϕ_2

NPTEL

One of the most simple examples of a wave phenomenon occur in a taut string, when you hold a string at its two ends pull it, and then you apply a disturbance at any point. At any intermediate point you generate waves right and the waves you can see the waves actually traveling through the ends of the string that is what makes this example really nice you can see the waves traveling right. So, in this case we have a taut string we constrain it at its two ends basically, we hold let hold restrain the motion at its two ends and subject it to an initial disturbance. For example, we pluck the string once and, which sets off the wave phenomenon. So, in this case the x axis is the distance is the length of the string along the length of the string, while where the y axis is in the vertical direction right.


And we see a little wave there the amplitude of the wave is denoted by $y(x)$, because the amplitude varies with distance from the end right, and we are looking at a little infinitesimal segment dx the little infinitesimal segment dx and may assuming that the ends of the segment lie on points one and two on the string right and.

(Refer Slide Time: 03:11)



Vibration of a taut string

- The string has a certain curvature, so the slopes at the two ends of an infinitesimal length of string dx are not the same i.e.
 $\phi_1 \neq \phi_2$
- However the tension T in the string is assumed constant. Also the string is of uniform thickness and has constant material properties eg. constant density ρ per unit length
- We assume that the string is lying initially along the x -axis and disturbances from this equilibrium position are denoted by $y(x)$
there is no out of plane component of the motion of the string

 NPTEL

Since, the string has a certain curvature. So, that slopes at the two ends of the infinitesimals length of string $d x$ are not the same that is this ϕ_1 is not equal to ϕ_2 the slopes are different right. However, that we assume that the tension in the string is constant, right the tension in the string is constant also we assume that this everything is homogeneous, the string is of uniform thickness the material of the string is the same throughout in particular the density is the same throughout the density of the string is the same throughout.

And we assume that the string is lying initially along the x -axis and disturbances from this equilibrium position are denoted by $y(x)$. That means, there is only one component right. There is no out of plane component right there is no component in this eight direction out of plane component of the motion of the string.

(Refer Slide Time: 04: 13)

Vibration of a taut string


Hence the net force acting in the y direction on an infinitesimal length dx must be equal to the mass of the infinitesimal portion times its acceleration, i.e. $a = \rho dx \frac{\partial^2 y}{\partial t^2}$

This force must be equal to the resultant component in the y direction of tension acting at the two ends of the string i.e.

$$T \sin \phi_2 - T \sin \phi_1 = \rho dx \frac{\partial^2 y}{\partial t^2} \quad (*)$$

$\frac{\partial y}{\partial x} = \tan \phi_1$ at '1' where distance from the left support along the axis is x

and $\frac{\partial y}{\partial x} = \tan \phi_2$ at '2' where distance from the left support along the axis is $x + dx$


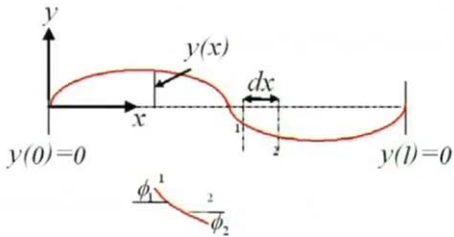


Hence, the net force acting in the y direction on an infinitesimal length dx must be equal to the mass of that infinitesimal portion times its acceleration. So, basically I am looking at this infinitesimal length of the string, and I am saying that whatever be the result of the of the tension acting on these on this little infinitesimal sample specimen that is got to result in the acceleration.

(Refer Slide Time: 04:26)

Vibration of a taut string

- One of the most simple examples of wave phenomenon occur in a taut string, constrained at its two ends and subjected to an initial disturbance e.g. someone plucking the string once, which sets off the wave phenomenon



Of that specimen of that little infinitesimal length right. So, that is going to result in an acceleration and the acceleration is the rho times d x, rho times the infinitesimal length, which is the mass times the acceleration.

This force must be equal to the resultant component in the y direction of the tension acting at the two ends of the string, because that is the only force acting and.

(Refer Slide Time: 05:11)

Vibration of a taut string

Hence at '1' for instance, $\sin \phi_1 = \frac{\frac{\partial y}{\partial x}}{\sqrt{1+(\frac{\partial y}{\partial x})^2}}$. Assume that the slope at either end is small, $\sin \phi_1 \approx \frac{\partial y}{\partial x} \Big|_x$, $\sin \phi_2 \approx \frac{\partial y}{\partial x} \Big|_{x+dx}$


$$\therefore T(\sin \phi_2 - \sin \phi_1) = T \left[\frac{\partial y}{\partial x} \Big|_{x+dx} - \frac{\partial y}{\partial x} \Big|_x \right] = T \frac{\partial^2 y}{\partial x^2} dx$$

Substituting this in (*) we get:

$$T \frac{\partial^2 y}{\partial x^2} dx = \rho dx \frac{\partial^2 y}{\partial t^2}$$

$$\therefore \frac{\partial^2 y}{\partial t^2} = \frac{T}{\rho} \frac{\partial^2 y}{\partial x^2} = c^2 \frac{\partial^2 y}{\partial x^2} \text{ where } c = \sqrt{\frac{T}{\rho}} \text{ which is}$$

the wave equation with speed of propagation c



That is t sine phi 2 minus t sin phi 1. So, basically t is the tension acting in the string, t sin phi 2 is the force in the vertical direction at n 2 t, sin phi 1 is the force in the vertical direction n one. So, that difference in the force is what is resulting in the acceleration right. So, this is my equation then again I note that del y del x is equal to tan phi 1 at 1 right. So, del y del x is the slope. So, del y del x is the slope, here and that is given by tan tan phi 1 at one the distance from the left support along the axis is x at point, one it is x and del y del x is equal to tan phi 2 at 2, where distance from the left support along the axis is x plus d x,

hence at one for instance. So, we just since tan phi 1 is equal to del y del x sin phi 1 is given by that right del y del x by root over 1 plus del y del x square right basically. So, in and then we assume that the slope at either end is small right. So, the term in the in the denominator 1 plus del y del x square is approximately equal to 1. So, we have sin phi 1

is approximately equal to $\frac{\partial y}{\partial x}$ at x , and $\sin \phi_2$ similarly is approximately equal to $\frac{\partial y}{\partial x}$ at $x + \Delta x$.

So, then what do we have $\sin \phi_2 - \sin \phi_1$, becomes Δx times $\frac{\partial^2 y}{\partial x^2}$ at x , which is again equal to this is the difference between the slopes at an infinitesimal distance of Δx . So, that is got to be the secondary (Δx) times that infinite distance at that infinitesimal distance Δx . So, that is equal to Δx^2 by $\frac{\partial^2 y}{\partial x^2}$. So, substituting this in this equation right in this equation we get our wave equation, which is like this $\frac{\partial^2 y}{\partial x^2} = \frac{1}{c^2} \frac{\partial^2 y}{\partial t^2}$ denoting c by $\frac{\omega}{k}$ as root of $\frac{\omega}{k}$ as c we get this is equal to $c^2 \frac{\partial^2 y}{\partial x^2} = \frac{\partial^2 y}{\partial t^2}$ one can ask why are you calling c the wave speed well. We will find out why we are doing that later on in the lecture right.

c the quantity c is actually the speed of propagation of the way right.

(Refer Slide Time: 08:07)


Vibration of a taut string

Since the wave equation is of 2nd order in x , to get a functional form of the dependence of y on x , we have to integrate twice, resulting in two integration constants

We need to evaluate these two constants, and these are furnished by the boundary conditions $y(0) = y(L) = 0$. Similarly the equation is second order in time as well, thus two initial conditions are necessary to evaluate the two integration constants

Thus we are required to specify the initial position and velocity of each particle of the string as functions of its position along the length of the string

$y(x,0) = y_0(x), \quad \frac{\partial y}{\partial t}(x,0) = \dot{y}_0(x) \quad \forall 0 \leq x \leq L$

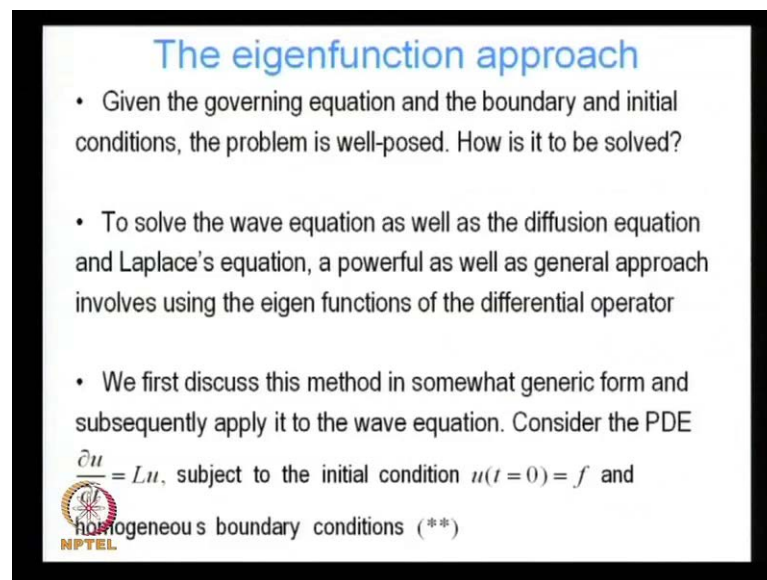


Since, the wave equation is of second order in x to get a functional form of the dependence of y on x . We have to integrate twice right resulting in two integration constants right, we need to evaluate these two constants and these are furnished and that is why we need boundary conditions right. We need the value of y at 0 and L . So, right. So, we need y_0 and y_L and in this case we know that since the two ends are constrained y_0 is equal to y_L is equal to 0 similarly, the equation is second order in time as well. So, again we need two conditions in time and those are my starting conditions. So, I need

two initial conditions, which are necessary to evaluate the two integration constants in time due to integration in time.

Thus we are required to specify the initial position, and velocity of each particle of the string, as function of its position along the length of the string right. So, I must know the initial condition what does that mean along the string at each particle. I must know what is it is initial position right what is the initial value of y and also what is the initial value of y del y del t that is the initial velocity right. So, y x is equal to 0 must be a known function of x right, if at a fixed time del y del t again must be another known function of x at a fixed time t equal to 0.

(Refer Slide Time: 09:44)




The eigenfunction approach

- Given the governing equation and the boundary and initial conditions, the problem is well-posed. How is it to be solved?
- To solve the wave equation as well as the diffusion equation and Laplace's equation, a powerful as well as general approach involves using the eigen functions of the differential operator
- We first discuss this method in somewhat generic form and subsequently apply it to the wave equation. Consider the PDE

$$\frac{\partial u}{\partial t} = Lu, \text{ subject to the initial condition } u(t=0) = f \text{ and}$$

homogeneous boundary conditions (**)

 NPTEL

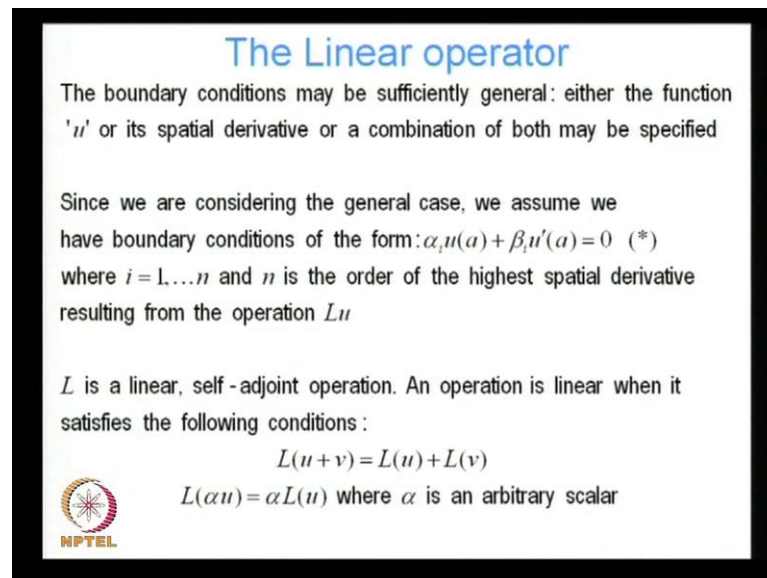
So, given the governing equation. So, now we have obtained my equation right we have looked at a physical example and we've seen that physical example they, when I enforce equilibrium, I generate the wave equation right, I generate the wave equation by enforcing equilibrium (()). We just force equilibrium right just by enforcing force equilibrium. I got the wave equation, and then I looked at the boundary conditions. I looked at the initial conditions that are necessary for solving those that equation. Now, we have to figure out how we are going to solve it right well to solve there is it tends out that there is a veritably general approach for solving this equation to solve either the wave equation that is an example of the hyperbolic.

Second order equation or for instances the elliptic or parabolic equations examples being the diffusion equation, and Laplace's equation the approach that one approach that can be adopted is a general approach, and it is based on finding the eigenfunctions of the operator right. It is based on finding the eigenfunctions of the differential operator. We first discuss this method in somewhat generic form, and then we are going to apply to the wave equation right. So, let us consider the partial differential equation $\frac{\partial u}{\partial t} = L u$, where L of u is an operator L is an operator acting on u right it is in our case it is a differential operator right. So, and it is subject to the initial. So, we want to solve this problem $\frac{\partial u}{\partial t} = L u$ subject to the initial condition that at $t = 0$ is equal to f . We know the value of u , which is equal to f and we also know that there are certain boundary conditions, but in our case we insist that these boundary conditions are homogeneous boundary conditions.

So, my original problem this is very important to keep in mind the original problem. My original partial differential equation may have non-homogeneous boundary conditions, right boundary conditions may be non-homogeneous, when say it is not fixed at both ends. There is a string at that end right and the force and the displacement at that end is governed by the string force. So, it. So, that can be one or I prescribe a displacement. I prescribe a value of the displacement at one. So, the actual differential equation the actual $p d e$ may have non-homogeneous boundary conditions, but when we are considering the eigenvalue problem, when we assume that the boundary conditions are homogeneous right boundary conditions are equal to 0 right whatever.

So, we consider this problem $\frac{\partial u}{\partial t} = L u$, where L is a linear operator. Since, we are concerned with linear partial differential equations and we are trying to solve this problem $\frac{\partial u}{\partial t} = L u$ subject to the initial condition, which is the same as my original problem right and spatial boundary conditions, but the spatial boundary conditions are not the same as in my original problem they are in the homogeneous boundary conditions right.

(Refer Slide Time: 13:17)




The Linear operator

The boundary conditions may be sufficiently general: either the function 'u' or its spatial derivative or a combination of both may be specified

Since we are considering the general case, we assume we have boundary conditions of the form: $\alpha_i u(a) + \beta_i u'(a) = 0$ (*) where $i = 1, \dots, n$ and n is the order of the highest spatial derivative resulting from the operation Lu

L is a linear, self-adjoint operation. An operation is linear when it satisfies the following conditions:

$$L(u+v) = L(u) + L(v)$$
$$L(\alpha u) = \alpha L(u) \text{ where } \alpha \text{ is an arbitrary scalar}$$


So, the boundary conditions may be sufficiently general what are those boundary conditions spatial boundary conditions well. They can be general either the function u or its spatial derivative or a combination of both may be specified something, what is called the robin boundary condition right either you specify you itself right, which is the essential boundary condition or you can specify the derivative of few right the dirichlet boundary condition or the neumann boundary condition or the combination of both (()). Since, I have this like this $\alpha_i u(a) + \beta_i u'(a) = 0$. So, it is a combination of the function value, and it is derivative right this is the boundary condition. This is the most general form of the boundary condition.

So, I can require this to be satisfied at n points right and, what is n is the order of the highest spatial derivative resulting from the operation Lu right Lu . So, in our case Lu is nothing, but for the wave equation Lu is nothing, but $\frac{\partial^2 u}{\partial x^2}$ right $\frac{\partial^2 u}{\partial x^2}$ and since, it is second order. I need two boundary conditions right two boundary conditions n becomes 2. So, n is the order of the highest spatial derivative that is 2 and. I need two boundary conditions of this form right of this form and the equation that we just looked at the boundary conditions. We just looked at, which was $y(0) = 0$ $y(1) = 0$ that is equivalent to $\alpha = 1$, $\beta = 0$, for $i = 1$, $\alpha = 0$, $\beta = 1$, for $i = 2$.

is equal to 1, α is equal to 0, and β_1 is equal to 0 right, and the other 1 is α_2 is equal to 1, $\alpha u + \beta$ right your u_1 is equal to 0. So, again β_2 is equal to 0 right. So, it collapses to what we had earlier right.

So, but this is the most general form of the boundary condition. L has to be a linear self-adjoint operator right. So, it has to be linear right we know that, because we are considering linear partial differential equations right. So, L is L had better be a linear operator right, but it is also it must also be something, which is known as self-adjoint right. What does self-adjoint mean, well we are going to look at that in next slide, but what does it mean, when an operator is linear well it just means that the operator acting on $u + v$ is equal to the operator acting on u plus the operator acting on v or the operator acting on αu , where α is a scalar is equal to α times the operator acting on the argument u right. So, that is the linear operator but.


(Refer Slide Time: 16:39)

Self-Adjoint Operators

An operator is self-adjoint when it satisfies the following condition:
 $(Lu, v) = (u, Lv)$ where (\cdot, \cdot) is the inner product in the function space to which both u and v belong. In analogy with matrices, one can say that L is 'symmetric'

If the eigenfunctions of L are denoted by u_n then under the same boundary conditions as the original problem (*), L must satisfy the eigenvalue problem stated as: $Lu_n = -\lambda u_n$

Since L is self-adjoint, the eigenfunctions, which are solutions to the above problem form an orthonormal set $\{u_n\}$ which is complete. A complete set of orthonormal eigen functions forms a basis for the infinite-dimensional function space



What is self-adjoint?

An operator is self-adjoint, when it satisfies the following condition what is that condition $(Lu, v) = (u, Lv)$, where the operation within first brackets denotes the inner product inner product in the function space to, which both u and v belong. So, that we are considering this operator to be defined on certain functions u and v , which lie in a function space right and that function space is a normed space that is a norm there, and there is also an inner product there an inner product, which is related to the norm right

there is an inner product in that function space any two members of that function space. I can use them to calculate the inner product right, and that inner product automatically gives rise to a norm in that function space to a measure of distance in the function space measure of magnitude in that function space right, and that inner product is denoted by this first bracket with a comma inside, and both sides of the comma are the two entities of, which you are taking the inner product right

and now, we are looking at inner products of $\langle Lu, v \rangle$ some u belonging to that function space. So, L operate on that with u I get Lu right, and then I take the inner product of Lu with another member v of that function space and whatever, I get if my operator L is self-adjoint is equal to the inner product of u with Lv right. I operate on v with L first right, and then I take the inner product with u right. So, that is what is meant? when an, when we say an operator is self-adjoint right. So, an analogy with matrices we can say that the operator L is symmetric right, the operator L is symmetric. So, let us suppose the eigenfunctions of L are denoted by u_n , then under the same boundary conditions. As, the original problem L must satisfy the eigenvalue problem same there is a little, when I say same it means it is similar right the form is similar, but it has to be homogeneous.

So, under those boundary conditions as the original problem L must satisfy the eigenvalue problem, which is stated as L operating on u_n , where u_n is an eigenfunction is equal to λu_n , where λ is a scalar times u_n this is how, I define the eigenfunctions of L right the eigenfunctions of L the operator L as, such that if L operates on that eigenfunction the result is equivalent to multiplying that eigenfunction with the scalar minus λ right. So, that is how we define the eigen very similar to work the to the eigen vectors and eigenvalues of a matrix, but now it is applied to an operator to a differential operator right. So, differential operator acting on a function gives me that original function times a scalar right, then that function is an eigenfunction of that differential operator and that scalar is an eigenvalue or a characteristic value of that differential operator right the same idea generalized to function spaces.

Since, L is self-adjoint the eigenfunctions, which are solutions to the above problem form an infinite orthonormal set u_n , which is complete well let us go back and take a step back recall that for symmetric matrices for symmetric matrices the eigen vectors right the eigen vectors are guaranteed to be orthonormal right. They are guaranteed to be orthonormal and they form a basis for that vector space, they form a basis for that vector

space. Similarly, for a self –adjoint linear operator the eigenfunctions they form an orthonormal set right. So, if I take the inner product of two eigenfunctions to distinct eigenfunctions. I am going to end up with 0 right, if I take the inner product of the same eigenfunction with itself right, then I am going to end up with 1 right. So, they are they form an orthonormal set and moreover it is complete. So, remember in case of matrices, we said that the eigen vectors are form a basis right, what does it mean that any vector belonging to that space can be expressed as a linear combination of those eigen vectors right.

For set of functions, when we say that set of functions is complete. I mean there is a technical definition, I mean for completeness one can look at that, but if you think it think of it in a descriptive way right in a what it means, it means that I can express any function belonging to that space in terms of as a linear combination of my basis functions of my orthonormal basis functions. A complete set of orthonormal eigenfunctions form a basis for that infinite dimensional function space right.


(Refer Slide Time: 22:48)

The eigen value problem

This is very similar to the eigenvectors of a symmetric matrix of dimension $n \times n$ forming a basis for the n -dimensional space

Since the eigenfunctions form a basis, any solution to (**) may be written as $u = \sum_{n=0}^{\infty} a_n(t)u_n$ and since the u_n are orthogonal to each other, $a_n(t) = (u_n, u)$. We can get initial conditions for $a_n(t)$ from the initial conditions for u : $f(x) = u(0) = \sum_{n=0}^{\infty} a_n(0)u_n$. Hence, $a_n(0) = (u_n, f)$.

To find a general solution for $a_n(t)$, take inner product of (**) with u_n :

$$\frac{\partial u}{\partial t} = (u_n, \frac{\partial}{\partial t} \sum_{k=0}^{\infty} a_k(t)u_k) = (u_n, \sum_{k=0}^{\infty} \frac{\partial a_k(t)}{\partial t} u_k) = \frac{\partial a_n(t)}{\partial t}$$


So, this is very similar to the eigen vectors of a symmetric matrix of dimension n by n forming a basis for the n dimensional vector space right.

Since, the eigenfunctions form a basis any solution to my equation star, which is this equation right, which is this equation $\frac{\partial u}{\partial t} = 1 u$ subject to this initial and boundary conditions right the any solution to that equation can be expressed as a linear

combination of my basis functions. So, suppose u is a solution of $\frac{\partial u}{\partial t} = Lu$, then I can write u as a linear sum of my basis functions u_n . So, u is equal to $\sum_{n=0}^{\infty} a_n(t) u_n$ why is there no t dependence on u_n , because we know that this L involves only the spatial derivatives right this L involves only the derivatives with respect to space right not time. So, any time dependence of the solution u to this problem has to come from my constants it is from my multiples sorry, I should not say constants not anymore my multiples a_n right, which scale my basis functions right. So, the time dependence comes from this

from these coefficients a_n right the coefficients a_n contain the time dependence the eigenfunctions u_n contain the space spatial dependence right, and that makes u dependent on space as well as time right and since, the u_n are orthogonal to each other. We can write $\frac{\partial u}{\partial t} = Lu$, we can if we take dot product of both sides of this expression u is equal to $\sum_{n=0}^{\infty} a_n(t) u_n$ right on the left hand side. I have dot product with u_n on the right hand side, I take I should not say dot product inner product right on the left hand side, I have inner product of u_n with u on the right hand side, I have inner product of u_n with $a_n(t) u_n$ and again since, the basis functions are orthonormal. So, all the other terms are going to give me 0 and, I am going to be left with $a_n(t)$ right, I am going to be left with $a_n(t)$. So, I can get $a_n(t)$ is equal to $\langle u_n, u \rangle$

Well that is interesting, but does that tell me anything it does not right where's the whole purpose is to find the solution u . So, if I do not know what is u right there is no question of taking the inner product of u_n with u right. So, there is no way I can find the coefficients a_n just by taking the inner product of u_n with something, which I do not know right. So, that is not possible that is interesting to note that we can write a_n as $\langle u_n, u \rangle$ whatever. So, if I somehow manage to calculate u right and for some reason, I want to know what are my coefficients a_n I can do that right, but if I do not know u well, I got to find it right, how do we find u well. We already know u_n right we already know the functions eigenfunctions u_n by solving my problem right by solving my problem I already know, but how are we going to find a_n right, how are we going to find a_n by solving a set of we will find out, that we solve we find a_n by solving certain differential equations in time involving the constants n , let us see how we do that right.

So, we can get initial conditions for a_n from the initial conditions for u right, why is that well suppose I know the initial conditions for u that is, I know that u at time t is equal to 0 is some known function of x f of x , such as f of x right then, I can write f of x is equal to $\sum_{n=0}^{\infty} a_n u_n$ right just from this equation just from this equation right. So, if I know u at 0 , which is f of x that is equal to $\sum_{n=0}^{\infty} a_n u_n$ right and hence, I can get a_n at 0 is equal to u f . I taking the inner product of u_n and f right, I already know my u_n 's right, I already know my u_n 's right and suppose, I know my u_n 's, I know my f I can find out the value of a_n at 0 right to find a general solution for a_n at any time. We take the inner product of this equation with u_n , which equation well that equation right that equation with u_n .

So, if I take if I do that if I look at the left hand side I have inner product of u_n with $\frac{\partial u}{\partial t}$ right, which is equal to u_n inner product of $\frac{\partial u}{\partial t}$ times u right u is equal to $\sum_{k=0}^{\infty} a_k u_k$ right, and then I take the partial derivative with respect to time inside the summation right. So, I have inner product of u_n summation k equal to 0 to infinity, $\frac{\partial a_k}{\partial t} u_k$ right and this is equal to $\frac{\partial a_n}{\partial t}$ wise that, because I have the inner product of u_n u_k only the term involving n is going to survive, and I am going to get $\frac{\partial a_n}{\partial t}$ right


(Refer Slide Time: 29:59)

The eigen value problem

But $(u_n, \frac{\partial u}{\partial t}) = (u_n, Lu) = (Lu_n, u) = (-\lambda_n u_n, \sum_{k=0}^{\infty} a_k(t) u_k) = -\lambda_n a_n$
 where we have used the fact that L is self-adjoint

Let us consider solutions of the first order differential equation:
 $\frac{\partial a_n}{\partial t} = -\lambda_n a_n$ which is of the form: $a_n = A e^{-\lambda_n t}$ where A is a constant of integration.

Using the initial condition: $a_n(0) = (u_n, f)$ it is clear that $A = (u_n, f)$
 Hence $a_n = (u_n, f) e^{-\lambda_n t}$ and hence the solution to (***) is of the form:

$$u = \sum_{n=0}^{\infty} e^{-\lambda_n t} (u_n, f) u_n$$


, but u_n inner product of u_n and $\frac{\partial u}{\partial t}$ is nothing, but u_n comma 1 u wise that, because $\frac{\partial u}{\partial t}$ is equal to 1 u right $\frac{\partial u}{\partial t}$ is equal to 1 u right that was my original

equation. So, u_n with $l u$ inner product of u_n with $l u$, but since the operator is self – adjoint. I am now going to use the self –adjoint property and say that inner product of u_n with $l u$ is the same as the inner product of $l u_n$ with u right and $l u_n$ by definition the u_n is then eigenfunction of the operator l . So, $l u_n$ must be equal to minus $\lambda_n u_n$ right $l u_n$ must be equal to minus $\lambda_n u_n$. So, I've minus $\lambda_n u_n$, and then I again replace u with my summation here $\sum_{k=0}^{\infty} a_k t^k$ again using the fact that the eigenfunctions form an orthonormal basis the only term that is going to survive is going to be that right

so, a_n . So, only term that is going to survive is going to be minus λ_n and u_n right, because that is the only term that is going to survive. So, now, I have where we've used the fact that l is self –adjoint. So, we have this equation right u_n comma $\frac{d u}{d t}$ is equal to minus $\lambda_n a_n$, but just previously, if we found that u_n comma $\frac{d u}{d t}$ is equal to $\frac{d a_n}{d t}$. So, I have this equation this first order differential equation $\frac{d a_n}{d t}$ is equal to $-\lambda_n a_n$. So, I have a first order differential equation in time for my coefficients a_n , and I can solve that if I do that for, if I solve that first order differential equation, I get a_n is equal to $a_n(0) e^{-\lambda_n t}$, where $a_n(0)$ is a constant of integration right and then to evaluate that constant of integration $a_n(0)$, I use my initial condition right what was my initial condition on a_n , which I calculated right here right I said $a_n(0)$ is equal to u_n comma f right, I found that. So, now, I use that condition $a_n(0)$ is equal to u_n comma f . So, if I do that it is clear that a_n must be equal to u_n comma f right, because a_n is equal to $a_n(0) e^{-\lambda_n t}$. So, $a_n(0)$ is equal to u_n comma f right it is obvious that $a_n(0)$ is equal to u_n comma f right.

So that means, that a_n must be equal to inner product of u_n with f right and therefore, a_n must be equal to inner product of u_n with f times $e^{-\lambda_n t}$ and therefore, the solution to my equation is my original equation is given by u is equal to $\sum_{n=0}^{\infty} a_n(t) u_n$. So, u is equal to this thing u_n comma $f e^{-\lambda_n t}$ times u_n right summed from n is equal to 0 to infinity right. So, what does this finally, tell me that it tells me that if I know if I can find the eigenfunctions of my operator l and, if I can find the eigenvalues of my operator l and if I have initial conditions known initial conditions on the solution known right, then in that case I can solve the problem entirely in terms of the eigenfunctions the eigenvalues, and

the initial conditions and the form of that solution is given by u is equal to $\sum_{n=0}^{\infty} e^{-\lambda_n t} \langle u, \phi_n \rangle \phi_n$.

(Refer Slide Time: 34:46)


Wave propagation in a ring

The essential point to note is that the eigen function approach allows us to replace a differential operator L acting on u , i.e. Lu by algebraic multiplication by a factor $-\lambda$, when λ is an eigenvalue of L .

We illustrate the use of the eigenfunction approach by solving the 1D wave propagation problem in a ring of unit circumference

i.e. $\frac{\partial^2 \phi}{\partial t^2} = c^2 \frac{\partial^2 \phi}{\partial x^2}$ over the domain shown in the figure

Here the boundary condition is the requirement of periodicity. If we denote x to be the circumferential distance, it is clear that ϕ must satisfy the requirement $\phi(x, t) = \phi(x+1, t) = \dots = \phi(x+n, t)$



The essential point to note is that the eigenfunction approach allows us to replace the differential operator L acting on u that is Lu by algebraic multiplication by a factor of minus lambda, when lambda is an eigenvalue of L right. So, because it is this, because this is an eigenfunction. I can replace Lu by lambda operating on u right provided u is an eigenfunction right. So, we illustrate the use of the eigenfunction approach by solving. So, this is the general approach we looked at it will turn out, when we look other types of partial differential equations are like elliptic or parabolic, partial differential equations. You can see that the same approach can be used in that case as well right, but now we now we have that we have looked at the approach. In general, we want to see we want to apply directly to the wave equation and see how, we can solve that problem using this approach.

So, and the wave equation that I am going to solve for the first time is going to be a really simple one it is basically, I am going to solve the wave equation in a ring, in a ring of unit circumference that is a circular ring, and its circumference is of length one right and I've waves propagating on that ring I saw the wave equation and I am going to find solutions to that wave equations. So, I am trying to find out what are the patterns what is

the form of u as a function of x and time right there are waves, which are forming on that ring. So, I want to find out what is the displacement of a part of a point on that ring as a function of its spatial position and time right.

(Refer Slide Time: 36:50)

Wave propagation in a ring

In addition it must also satisfy periodicity boundary conditions
 $\phi'(x, t) = \phi'(x+1, t) = \dots = \phi'(x+n, t)$ for all integers n

The eigen value problem is therefore :

$$\frac{\partial^2 \phi}{\partial x^2} = -\lambda \phi, \quad \phi(0) = \phi(1), \phi'(0) = \phi'(1)$$

Let $\phi = e^{\omega x}$. Then we get the characteristic equation :


$$(\omega^2 + \lambda) = 0 \Rightarrow \omega = \pm \sqrt{\lambda} i$$

Hence ϕ must be a combination of terms like $\cos \sqrt{\lambda} x$ and $\sin \sqrt{\lambda} x$. Imposing the boundary conditions, we get :

$$\sqrt{\lambda} = 2n\pi, \quad n = 0, 1, 2, 3, \dots$$

$$\therefore \lambda = (2n\pi)^2$$

Thus the eigen functions e_n must be of the form: $e_n = e^{i2n\pi x}$



So, this is my domain of interest I do not know, where that is gone I seem to I've deleted that slide, but we have a ring right and I have these waves on that ring right. So, I am sorry the figure is missing, but you have to imagine right, I have a circular ring and I have waves on that ring and that circular ring is of circumference equal to one and x is the circumferential distance along the ring right. It is the distance along the circumference of the ring the boundary conditions, we impose is the requirement of periodicity, why is? why does it have to be periodic, because if I go around with one circumference is one. So, I start from x is equal to 0 right go around the ring I come back and since, it is a it is the ring has circumference one once I come back to that same position x is equal to 1 right and since, x is equal to 1 and x is equal to 0 at the same identical position the solution had also be identical right.

So, $\phi(x)$ at t had better be equal to $\phi(x)$ plus 1 at t must be equal to $\phi(x)$ plus 2 at t and must be equal to $\phi(x)$ plus n at t right. So, that is my requirement on ϕ similarly, I satisfy similar conditions on my derivative right not only must ϕ be the same the slope had also be the same. So, when I go back go around once and come back to the same

location not only must my displacement be the same the slope of that the slope of the displacement also got to be the same right. So, $\phi(x)$ at t must be equal to $\phi(x)$ plus 1 of t and. So, $\phi'(x)$ must be equal to $\phi'(x)$ plus n at t for all integers n right. So, these are my periodic boundary conditions right on the function ϕ on you can think of that at the displacement as well as on the derivative of the displacement right. So, that is my problem this is equal this I want to solve this subject to these boundary conditions right and some initial conditions right.

So, my eigenvalue problem is there for, what is my operator L my operator L is nothing, but $\frac{\partial^2}{\partial x^2}$ right partial derivative with second order partial derivative with respect to x right. So, my eigenvalue problem is $L\phi$ must be equal to $-\lambda\phi$ right. So, first thing to if I want to solve a problem using the eigenfunction approach I have to find the eigenfunctions and eigenvalues of this operator. So, I have to solve this problem first right $\frac{\partial^2 \phi}{\partial x^2}$ is equal to $-\lambda\phi$, which is a purely spatial problem right it is a purely spatial problem, because L includes only the derivatives with respect to space. I solve that problem subject to these boundary conditions my periodicity boundary conditions right (()) I going to solve that problem well it is of this form. So, I assume that ϕ is of the form $e^{i\omega x}$ right.

Assume ϕ is equal to of the form $e^{i\omega x}$, then that differential equation let us convert it into a quadratic in ω right a quadratic in ω I have $\omega^2 + \lambda = 0$, which gives me $\omega = \pm \sqrt{-\lambda}$, i being the imaginary number right. So, so hence ϕ must be a combination, then the solution ϕ is of the is like $e^{i\sqrt{\lambda}x}$ right $e^{i\sqrt{\lambda}x}$ and $e^{-i\sqrt{\lambda}x}$ that I can write using demoiivre's theorem right, I can write it as $\cos x$ plus combination \cos and \sin right.

So, ϕ must be a combination of terms like \cos of $\sqrt{\lambda}x$ and \sin of $\sqrt{\lambda}x$ right, and then if we impose the boundary conditions on that if we impose the boundary conditions $\phi(0) = \phi(1)$, $\phi'(0) = \phi'(1)$ and. So, so this ϕ must be like combination of \cos of $\sqrt{\lambda}x$ and \sin of $\sqrt{\lambda}x$ imposing the boundary conditions. We can find out the value of λ in terms out that we get $\sqrt{\lambda} = 2n\pi$ must be equal to $2n\pi$ for n equal to $0, 1, 2, 3, \dots$ if I

have to satisfy my periodicity boundary conditions right in that case lambda must satisfy that requirement and therefore, we get lambda is equal to $2 n \pi$ whole square and therefore, the eigenfunctions e_n must be of the form I know there are the form e to the power $i \omega x$, I know to be root of $2 n \pi$ whole square that is $2 n \pi$. So, e_n must be equal to e to the power $i 2 n \pi x$ right. So, now, I know my eigenfunction I know my eigenvalues right. So, I can move on to the next stage.

(Refer Slide Time: 43:03)

Wave propagation in a ring

Since the eigen functions are complete, any solution $\varphi(x, t)$ subject to periodic boundary conditions can be expressed as a


Fourier series: $\varphi(x, t) = \sum_{n=-\infty}^{\infty} \phi_n(t) e_n(x) = \sum_{n=-\infty}^{\infty} \phi_n(t) e^{i 2 n \pi x}$ (*)

Suppose the prescribed initial conditions are:

$$\phi(x, 0) = \phi^0(x) \text{ and } \frac{\partial \phi(x, t)}{\partial t} = \dot{\phi}^0(x)$$

Then we can expand the initial conditions in terms of the basis functions as follows:

$$\phi(x, 0) = \phi^0(x) = \sum_{n=-\infty}^{\infty} \phi_n^0(t) e_n(x)$$

$$\frac{\partial \phi(x, 0)}{\partial t} = \dot{\phi}^0(x) = \sum_{n=-\infty}^{\infty} \dot{\phi}_n^0(t) e_n(x) (**)$$


Since the eigenfunctions are complete any solution $\phi(x, t)$ right now, I am the considering total solution $\phi(x, t)$ of my original system. I can write it as a combination as a linear combination of my eigenfunctions $e_n(x)$ must scale with some constants ϕ_n , which are functions of time right and if we do that we get an expression like this $\phi(x, t)$ is equal to $\sum_{n=-\infty}^{\infty} \phi_n(t) e^{i 2 n \pi x}$ right and this is like a this as the form of a fourier series right this is a form of a fourier series right. So, we still do not know what are my coefficients $\phi_n(t)$. So, I can describe my total solutions only, when I know $\phi_n(t)$ I know I know eigenfunctions one part is known, but I still have to find $\phi_n(t)$ right and how do I do that well I again I try to find a try to form a differential equation for the coefficients right and then, I solve that differential equation means that has got to be a differential equation in time, because my coefficients are only functions of time. So, I solve that differential equation in time

subject to appropriate initial conditions, and find my coefficients $\phi_n(t)$ once. I find my coefficients $\phi_n(t)$ I get my total solution right.

So, how let us look at the procedure for doing that we suppose at the prescribed initial conditions, our $\phi(x, 0)$ is equal to $\phi_0(x)$ right suppose, I know that at time t is equal to 0. I know what is the solution $\phi_0(x)$ and, I also know the velocity at time t is equal to 0. So, I know $\frac{\partial \phi}{\partial x}$. So, that is got be 0 right x at 0 is equal to $\dot{\phi}_0(x)$ right. So, suppose I know those conditions then I expand the initial conditions right since, this is a function in x right and my eigenfunctions form a complete and form a basis right. So, I can express this function of x in terms of my eigenfunctions right.

Similarly, I can express this function of x right in terms of the eigenfunctions right that is exactly what I do. So, I write $\phi_0(x)$ is some constant, some coefficient $\phi_0(n, t)$ times $e^{n x}$ right $\phi_0(n)$ now, that is a little doubt I have a something I have a mistake here there is no t here right there is no t here. So, $\phi_0(n) e^{n x}$ right and this $\dot{\phi}_0(x)$ I can write as some $\dot{\phi}_0(n)$, where n is a constant right the summation constant of summation times $e^{n x}$ right. So, this please ignore this t that is that does not exist right. So, that is my initial conditions, and then I am expanding I am writing those initial conditions in terms of my basis, which are my eigenfunctions right initial conditions are functions of x , because they can vary along the circumference right well. I can initial condition of functions of x and since, the functions of x I can write them in terms of my eigenfunctions, which I am doing write there.

(Refer Slide Time: 47:05)

Wave propagation in a ring

In the above $\varphi_n^0 = \int_{-\infty}^{\infty} \phi^0(x) e_n(x) dx$ $\dot{\varphi}_n^0 = \int_{-\infty}^{\infty} \dot{\phi}^0(x) e_n(x) dx$


Comparing (*) and (***) it is also clear that

$$\phi_n(t=0) = \varphi_n^0 \quad \frac{\partial \phi_n}{\partial t}(t=0) = \dot{\varphi}_n^0$$

Substituting the solution $\varphi(x,t) = \sum_{k=-\infty}^{\infty} \varphi_k(t) e_k(x)$ in the wave equation we get :

$$\sum_{k=-\infty}^{\infty} \frac{d^2 \varphi_k}{dt^2} e_k(x) = -c^2 \sum_{k=-\infty}^{\infty} \varphi_k(t) e_k(x)$$

Taking the dot product of the above equation with $e_n(x)$, since the eigenfunctions are orthonormal, we get :

$$\frac{d^2 \varphi_n}{dt^2} = -c^2 (2\pi n)^2 \phi_n(t) \quad (***)$$


So, in the above how do I find these constants ϕ_n^0 well, I just use the fact that my eigenfunctions orthonormal. So, I take inner product right on both sides with e_k of x right and that is going to give me ϕ_n^0 right similarly, I can get ϕ_n^0 exactly the same fashion right. So, ϕ_n^0 is equal to in a sum I taking the inner product is inner product in this case is the integral from minus infinity to infinity, that is the inner product for this function space right the inner product is defined in terms of an integral right like this is not an inner product for vectors an inner product is a dot product right, but for functions the inner product is in terms of an integral right integral over the domain of interest. So, in this case this inner product becomes $\phi_n^0 \int_{-\infty}^{\infty} e_n(x) dx$ right, and this ϕ_n^0 in inner product of ϕ_n^0 with $e_n(x)$ right by taking those inner product, I neutralizing the fact that my basis functions are orthonormal. I can find out ϕ_n^0 and $\dot{\phi}_n^0$ right.

So, comparing these two equations this and this right it is also clear that $\phi_n(t)$ is at $t=0$ is equal to ϕ_n^0 , and $\frac{\partial \phi_n}{\partial t}$ at $t=0$ is equal to $\dot{\varphi}_n^0$ look at this expression right. So, $\phi_n(t)$ is equal to ϕ_n^0 right. So, what does that tells me that tells me that $\phi_n(0)$ is equal to ϕ_n^0 , I compare this with this right, I know that $\phi_n(0)$ must be equal to ϕ_n^0 right is that clear similarly, $\phi_n(t)$ evaluated at 0 must be equal to $\dot{\varphi}_n^0$ write, if I take the derivative write, if I take the derivative then again $\phi_n(t)$ evaluated at $t=0$ and I compare that with this I see that that must be equal to $\dot{\varphi}_n^0$ right. So, that must be

true right and substituting the solution $\phi(x, t)$ is equal to $\sum_{k=-\infty}^{\infty} \phi_k(x) e^{i k x}$ in the wave equation right. So, I know that ϕ must be of this form right, and then I substitute that in the wave equation right, I substitute that in the wave equation, and then I get $d^2 \phi / dt^2 = -k^2 \phi$ that is the $\partial^2 \phi / \partial t^2$ that gives me that and on the right hand side of $\partial^2 \phi / \partial x^2 = -k^2 \phi$ times c^2 right, and then I get this right

is that clear. So, and then I take the dot product of the above equation with $e^{i n x}$ and since, the eigenfunctions are orthonormal this part only gives me $d^2 \phi_n / dt^2 = -c^2 k_n^2 \phi_n$. Since, I am taking dot product with n and this part gives me $-c^2 2\pi n^2 \phi_n$. So, now, I have finally, got a second order differential equation for my coefficients ϕ_n right, and I need to solve them to find my coefficient ϕ_n right.

(Refer Slide Time: 51:31)

Wave propagation in a ring

Thus each coefficient of the Fourier series (*) must satisfy the above equation

Integrating the above equation (***) we get:


$$\phi_n(t) = A_n e^{-c t 2\pi i n} + B_n e^{c t 2\pi i n}$$

Substituting this back in the Fourier series (*) we get:

$$\phi = \sum_{n=-\infty}^{\infty} A_n e^{2\pi i n(x-ct)} + \sum_{n=-\infty}^{\infty} B_n e^{2\pi i n(x+ct)} \quad (***)$$

The first term is a function of $(x-ct)$ while the second term is a function of $(x+ct)$.

Thus we can write ϕ as the sum of a function f of $(x-ct)$ and of $(x+ct)$ i.e. $\phi = f(x-ct) + g(x+ct)$



Thus each coefficient of the fourier series $\phi_n(t)$ each coefficient, here must satisfy that equation right must satisfy that equation $d^2 \phi_n / dt^2 = -c^2 2\pi n^2 \phi_n$. So, again to solve that equation we integrated twice right. We integrated twice and we get $\phi_n(t)$ is equal to $A_n e^{-c t 2\pi i n} + B_n e^{c t 2\pi i n}$ right and this to integrating two times right, and I get that

and substituting this back in the fourier series. So, now, I know my $\phi_n(t)$, I know my eigenfunctions right. So, I can put this back together and I get my final solution ϕ in

terms of x with depends on x as well as t right. So, the first equation is a function of x minus ct . You can see the first equation is a function of x minus ct the second equation is a function of x plus ct right, the second term sorry the first term is a function of x minus ct , the second term is a function of x plus ct . So, I can write my total solution ϕ as the some of two parts one part depends on x minus ct , the other part depends on x plus ct and this particular representation has a very important implication, and we are going to talk about that next class. So, again to continue to talking about this solution and we will see that by putting it in as splitting it into two parts as the some of a function of x f of x minus ct another function x plus ct that has a lot of very interesting physical implications thank you .