

Partial Differential Equations
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Module No # 07

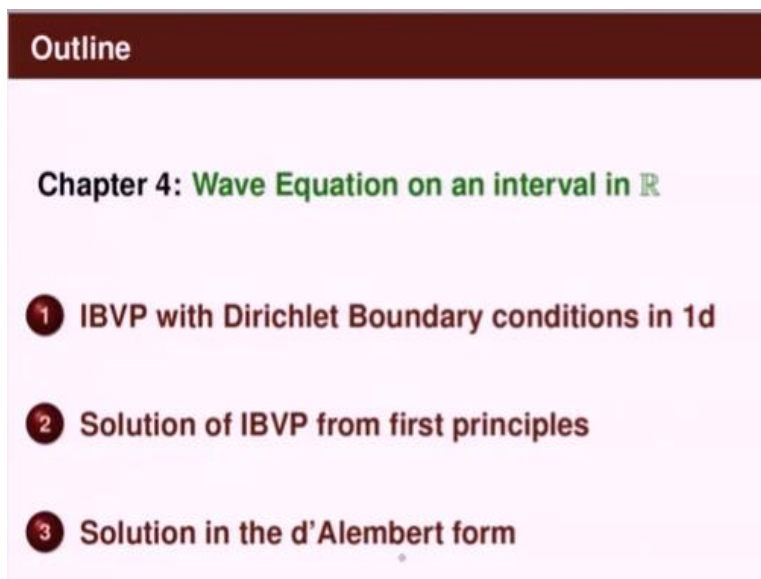
Lecture No # 34

Wave Equation for an interval in \mathbb{R} – Solution to an IBVP from first principles

For wave equation we have so far discussed Cauchy problem is posed on \mathbb{R}^d cross $0; \infty$ that is x belongs to \mathbb{R}^d and t is positive. We have considered wave equations in 3 space dimensions name $d = 1, 2$ and 3 . In this lecture we are going to discuss wave equation when we disposed on not necessarily on \mathbb{R}^d but on a subset of \mathbb{R}^d . In this lecture we are going to restrict ourselves $d = 1$. So we consider wave equation which is posed on sub intervals of \mathbb{R} .

Because the equation is posed on sub intervals of \mathbb{R} they have boundaries and the problem that we are going to considered is what is known as initial boundary value problem. And we are going to solve with using first principles in this lecture. So the out claim of the lecture is as follows.

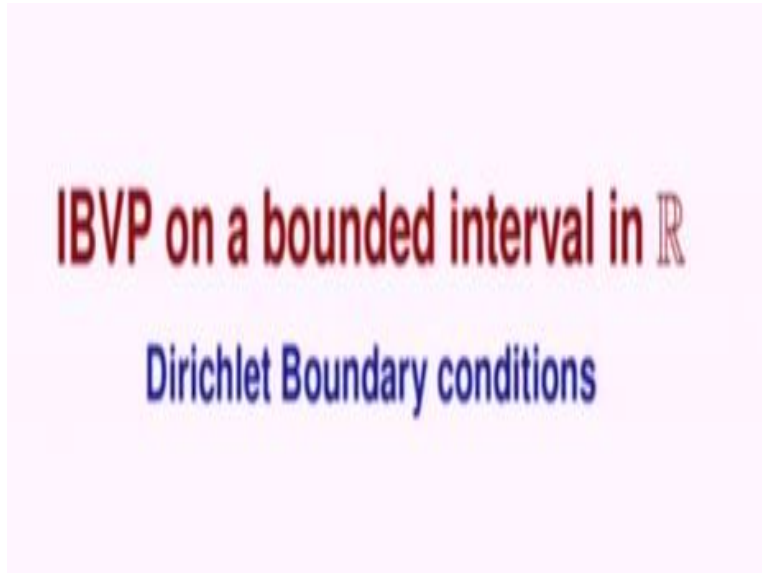
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We state initial boundary value problem with what are called Dirichlet Boundary conditions in 1 space dimension that is in \mathbb{R} . And then we solve IBVP using first principles I will explain what are the first principles mean here. In the end we would like to express this solution obtained in the form of this d'Alembert solution. Recall d'Alembert formula gave us solution to the Cauchy

problem in \mathbb{R} . Now we would like to have a similar formula even for a IBVP that is the goal here.

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So IBVP and a bounded interval in \mathbb{R} with Dirichlet boundary conditions what is it?

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IBVP for a finite string

Given functions $\varphi \in C^2[0, l]$, $\psi \in C^1[0, l]$, find a solution to

Homogeneous Wave equation

$$u_{tt} - c^2 u_{xx} = 0 \text{ for } 0 < x < l, t > 0$$

Initial conditions

$$u(x, 0) = \varphi(x) \text{ for } 0 \leq x \leq l,$$

$$\frac{\partial u}{\partial t}(x, 0) = \psi(x) \text{ for } 0 \leq x \leq l,$$

Dirichlet boundary conditions

$$u(0, t) = 0 \text{ for } t \geq 0,$$

$$u(l, t) = 0 \text{ for } t \geq 0.$$

It is also called something IBVP for a finite string remembers the 1 dimensional wave; equation. We have modeled as a model for the transverse vibration of string so since the string is finite it is called finite string here 0, l that is the string position 0 to l. So given functions phi which is in C^2 on the interval 0, l and psi which is C^1 on the interval 0, l. Please note the closed intervals

here. Find a solution to the homogenous wave equation it means the IBVP we are going to consider the homogenous wave equation.

Posed on the domain x in $0, 1$ t positive with initial conditions the initial displacement is $\phi(x)$ and initial velocity is $\psi(x)$. And Dirichlet boundary conditions these are new compared to the Cauchy problem in \mathbb{R} that is because we are considering x in the domain $0, 1$. So it has 2 boundary points namely $x = 0$ and $x = 1$ and that there we described $u(0, t = 0)$ and $u(1, t = 0)$. In other words this is domain we are considering $0, 1$ carry this x this is t .

Here we want that the wave equation to be satisfied homogenous wave equation and this is $t = 0$ here we prescribe $u(x, 0)$ and $u_t(x, 0)$ this is $\phi(x)$ this is $\psi(x)$. And here these are the boundary points these is $x = 0$ and $x = 1$. Here we prescribed that $u(0, t) = 0$ $u(1, t) = 0$ we have introduced this initial boundary value problem in a tutorial in the lecture 4.3 earlier.

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What to do with non-zero Dirichlet boundary conditions?

- The Dirichlet boundary conditions prescribe the values of the unknown function u on the boundary.
- We are considering zero Dirichlet boundary conditions.
- An IBVP with non-zero Dirichlet boundary conditions may be transformed to an IBVP with zero Dirichlet boundary conditions.
- Such a transformation would introduce a source term. Thus the PDE would become non-homogeneous but source term consists of a known function.
- We will discuss this question in a tutorial.

So what to do with non-zero Dirichlet boundary conditions? The Dirichlet boundary conditions prescribed the values of the unknown function on the boundary. We are considering 0 Dirichlet boundary conditions and IBVP with non-zero Dirichlet boundary conditions may be transformed to an IBVP with 0 Dirichlet boundary conditions but we may have to pay a cost that will introduce a source term and also modify the initial speed and velocity initial displacement and velocity.

So the PDE would become homogenous but source of course consist of known function so that is something good. And we will discuss this question in a tutorial what is a question? How to transform a problem with, non-zero Dirichlet boundary conditions to a problem with 0 Dirichlet boundary conditions?

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Other boundary conditions?

- IBVPs with other boundary conditions may also be considered.
- **Neumann conditions:** $\frac{\partial u}{\partial x}(0, t)$ and $\frac{\partial u}{\partial x}(l, t)$ are prescribed.
- **Robin conditions:** $\alpha u(0, t) + \beta \frac{\partial u}{\partial x}(0, t)$ and $\alpha u(l, t) - \beta \frac{\partial u}{\partial x}(l, t)$ are prescribed, $\alpha, \beta \in \mathbb{R}, \alpha > 0$.
- Any mix of the three types of boundary conditions may be considered.

So what about other boundary conditions so IBVP is with other boundary conditions may also be considered? Neumann conditions that is $\frac{\partial u}{\partial x}(0, t)$ and $\frac{\partial u}{\partial x}(l, t)$ are prescribed. In Dirichlet we are prescribing $u(0, t)$ and $u(l, t)$ instead of u prescribed $\frac{\partial u}{\partial x}$ at the boundary points $x = 0$ and $x = l$. At the boundary $x = 0$ is actually a line and $x = l$ for all times they are prescribed positive (\cdot) (05:44).

Or Robin conditions which is a combination of a Dirichlet and Neumann so $\alpha u(0, t) + \beta \frac{\partial u}{\partial x}(0, t)$ and $\alpha u(l, t) - \beta \frac{\partial u}{\partial x}(l, t)$ they are prescribed what are α, β they are real numbers α to be posed. So any mix of these times of boundary conditions may be considered in other words what are saying is this is a domain that we are considering this is 0 this l.

Here we may have $u(0, t)$ and here we may have $\frac{\partial u}{\partial x}(0, t)$ of l, t we may prescribe this. We may also prescribed this like this $\alpha u(0, t) + \beta \frac{\partial u}{\partial x}(0, t)$. Here and here you prescribed for example $u(l)$ so any mix of conditions is this is also possible one can study.

(Refer Slide Time: 06:53)

Other boundary conditions?

- IBVPs with other boundary conditions may also be considered.
- **Neumann conditions:** $\frac{\partial u}{\partial x}(0, t)$ and $\frac{\partial u}{\partial x}(l, t)$ are prescribed.
- **Robin conditions:** $\alpha u(0, t) + \beta \frac{\partial u}{\partial x}(0, t)$ and $\alpha u(l, t) - \beta \frac{\partial u}{\partial x}(l, t)$ are prescribed, $\alpha, \beta \in \mathbb{R}$, $\alpha > 0$.
- Any mix of the three types of boundary conditions may be considered.
- **Finding solutions from first principles might become cumbersome.**
Given any boundary conditions, due to linearity of the Wave equation, one may find a solution to the IBVP as a superposition of solutions to simpler problems.

Finding solutions from first principle might become some cumbersome for this other boundary conditions and not so much for Neumann conditions but for problem conditions it is going to be a cumbersome. Given any boundary conditions due to linearity of the wave equation one may find a solution to IBVP as a super position of solutions to simpler problem. So when are solve an IBVP we should identify simpler problem out of them and then solve them.

And then super pose this solutions and that will be a solution thanks to the linearity of wave equation.

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On IBVP for Nonhomogeneous equations and other domains

- IBVP for Nonhomogeneous equation may be solved using Duhamel principle.
- We are studying the IBVP posed on an interval $(0, l)$.
- The case of general bounded interval (a, b) is similar.
- The case of semi-infinite interval $(0, \infty)$ is much more simpler.

Or we have operator on IBVP for non-homogenous equations on other domains. So IBVP for non-homogenous equations will be solved using D'Alembert principle exactly as we did for the Cauchy problem. We have studying the IBVP posed on interval $0, 1$ there is only for convenience one could also consider in interval a, b is similar. One may ask what about an infinite intervals semi-infinite interval that means 0 intervals of 0 , infinite that is much more, simpler.

So that is why we are not studying that instead we are studying a more complicated which is a finite interval $0, 1$ case. This is much simpler the methods that we are following in this lecture. We will apply and solution can be obtained in much simpler manner.

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Solution of the IBVP using two methods

- **Solution from First principles.**

- The starting point for this approach is the fact that solution to homogeneous wave equation has the form

$$F(x - ct) + G(x + ct)$$

- **Solution by the Method of separation of variables.**

- This is a more general method, applicable to many linear PDEs.

So there are 2 methods that we are going to discuss to solve the initial boundary value problem. One is solution from first principle that is what we are discussed in this lecture the starting point for this approach is the fact that solution to the homogenous wave equation is of the type F of $-ct + G$ of $x + ct$. That means it is super position of a left moving wave and a right moving wave. Solution by the method of separation of variable as a method this we are going to discuss in next lecture.

And that is a very more general method it does not assume a specific knowledge of the general solution of the problem of the wave equation this is a very general method applicable for many linear equations. We are going to see later on in the course and that you will apply for this for the Laplacian equation and also heat equation.

(Refer Slide Time: 09:36)

Solution from first principles

Main idea
General solution to the Homogeneous wave equation is a superposition of a right-propagating wave $F(x - ct)$ and a left-propagating wave $G(x + ct)$. That is,

$$u(x, t) = F(x - ct) + G(x + ct)$$

Action plan

- Find expressions for F and G in terms of φ, ψ , using Initial and Boundary conditions.
- Find out the compatibility conditions that φ, ψ must satisfy

So let us start discussion of the solution of the IBVP from first principles. The main idea as explained before is at general solution homogenous wave equation is a super position of a right propagating wave and a left propagating wave. That is $u(x, t) = F(x - ct) + G(x + ct)$ a general classical solution would be exactly this formula were F and G are C^2 functions. So what is the action plan for us? Find expression for F and G of course we are solving IBVP.

So therefore naturally the expressions for them involve the data in the problem namely φ and ψ . How we get that? We have to use initial boundary conditions and find out the compatibility conditions that φ and ψ must satisfy. It is actually not enough that φ is actually a C^2 of $[0, 1]$ and ψ is C^1 of $[0, 1]$ as mentioned earlier. That is not enough they must satisfy some compatibility condition between them so that the F and G are C^2 functions.

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Solution from first principles



Goals

- Find expressions for the functions F and G .
- Obtain a solution to the problem at each point of the strip $(0, l) \times (0, \infty)$.
- Express F and G in terms of φ, ψ .
- Find conditions under which F and G are C^2 functions.
- Present the solution in the form of **d'Alembert formula**.

So what are the goals in this find expression for the functions F and G . Obtain a solution to the problem to the each point of the strip $0, l$ cross $0, \infty$ one side history. Usually strip is like this infinite thing but now we are starting stopping here. So obtain solution here $0, l$ cross $0, \infty$ express F and G in terms of φ, ψ . Find conditions under which F and G are C^2 functions and finally present the solution in the form of d'Alembert formula.

(Refer Slide Time: 11:36)

Information on F, G coming from Initial conditions

- The initial condition $u(x, 0) = \varphi(x)$ yields

$$F(x) + G(x) = \varphi(x) \quad \text{for } 0 \leq x \leq l.$$

- The initial condition $u_t(x, 0) = \psi(x)$ yields

$$\underline{-cF'(x) + cG'(x) = \psi(x)} \quad \text{for } 0 \leq x \leq l.$$

$$u(x, t) = F(x-ct) + G(x+ct)$$

$$\frac{\partial u}{\partial t}(x, t) = -cF'(x-ct) + cG'(x+ct)$$

Now let us ask is information that we can get on F and G from initial conditions where initial condition $u(x, 0) = \varphi(x)$ gives us $F(x) + G(x) = \varphi(x)$. Always keep writing this domain for which this equality is valid this is very important if we ignore this we can easily make mistakes. We

have another initial condition which $u_t(x, 0) = \psi(x)$ so on differentiating u of x, t we did this earlier exactly same computation.

We did this while deriving d'Alembert formula so u_t dou u by dou t of x, t is by chain rule F' prime at the point $x - ct$ into derivative of $x - ct$ with respect to t that will give us $-c$. Similarly G' prime of $x + ct$ and derivative of $x + ct$ with respect to t c so, that is what exactly we have here. When you put $t = 0$ it reduces to this.

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Information on F, G coming from Initial conditions

- The initial condition $u(x, 0) = \varphi(x)$ yields

$$F(x) + G(x) = \varphi(x) \quad \text{for } 0 \leq x \leq l.$$

- The initial condition $u_t(x, 0) = \psi(x)$ yields

$$-cF'(x) + cG'(x) = \psi(x) \quad \text{for } 0 \leq x \leq l.$$

- Integrating the last equation over the interval $[0, x]$ yields

$$-F(x) + G(x) = \frac{1}{c} \int_0^x \psi(s) ds - F(0) + G(0)$$

So integrating this last equation over the interval $0, x$ will give us this expression $-F(x) + G(x) = \frac{1}{c} \int_0^x \psi(s) ds - F(0) + G(0)$. So now 2 equations in fact linear equations for $F(x)$ and $G(x)$ one equation is here one equation is here therefore we can solve for F and G .

(Refer Slide Time: 13:19)

Information on F, G coming from Initial conditions

Solving the system of equations

$$\begin{aligned} F(x) + G(x) &= \varphi(x) && \text{for } 0 \leq x \leq l. \\ -F(x) + G(x) &= \frac{1}{c} \int_0^x \psi(s) ds - F(0) + G(0) && \text{for } 0 \leq x \leq l. \end{aligned}$$

yields

$$\begin{aligned} F(\xi) &= \frac{1}{2}\varphi(\xi) - \frac{1}{2c} \int_0^\xi \psi(s) ds + \frac{F(0) - G(0)}{2} && \text{for } 0 \leq \xi \leq l \\ G(\eta) &= \frac{1}{2}\varphi(\eta) + \frac{1}{2c} \int_0^\eta \psi(s) ds - \frac{F(0) - G(0)}{2} && \text{for } 0 \leq \eta \leq l \end{aligned}$$

So solving this system of equation gives us F psi equal to this and G eta equal to this. I am using different notations here psi and eta because we know normally we use psi for $x - ct$ that is what we are going to substitute later we will get a formula $u(x, t)$. I am here we are going to put $x + ct$ that is why we are using eta. So when you u of $x, t = F$ of $x - ct$ and $+G$ of $x + ct$ something happen from here. But this will get cancelled this is $F(0) - G(0)$ by 2 this is exactly minus of that so when you add this will be 0 it is a constant.

(Refer Slide Time: 14:03)

Information on F, G coming from Initial conditions

Initial conditions determine F and G only on the interval $[0, l]$

$$\begin{aligned} F(\xi) &= \frac{1}{2}\varphi(\xi) - \frac{1}{2c} \int_0^\xi \psi(s) ds && \text{for } 0 \leq \xi \leq l \\ G(\eta) &= \frac{1}{2}\varphi(\eta) + \frac{1}{2c} \int_0^\eta \psi(s) ds && \text{for } 0 \leq \eta \leq l \end{aligned}$$

We dropped the constant terms from the expressions of F and G as they cancel each other when substituted in

$$u(x, t) = F(x - ct) + G(x + ct).$$

(refre time: 14:03)So finally what do we have initial conditions determine F and G only on the interval $0, l$ F and G are determined only on the intervals for psi and $0, l$ and eta in $0, l$. And we dropped here the constant term for reason that I have explained earlier.

(Refer Slide Time: 14:34)

Information on F, G coming from Initial conditions

Initial conditions determine F and G only on the interval $[0, l]$

$$F(\xi) = \frac{1}{2}\varphi(\xi) - \frac{1}{2c} \int_0^\xi \psi(s) ds \quad \text{for } 0 \leq \xi \leq l$$

$$G(\eta) = \frac{1}{2}\varphi(\eta) + \frac{1}{2c} \int_0^\eta \psi(s) ds \quad \text{for } 0 \leq \eta \leq l$$

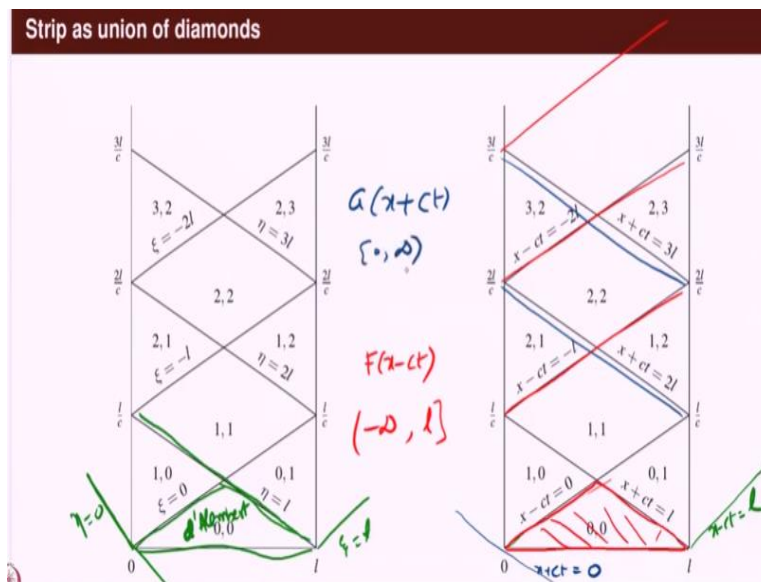
Substituting in the formula $u(x, t) = F(x - ct) + G(x + ct)$, we get

$$u(x, t) = \frac{\varphi(x - ct) + \varphi(x + ct)}{2} + \frac{1}{2c} \int_{x-ct}^{x+ct} \psi(s) ds$$

for (x, t) such that $0 \leq x - ct \leq l$ and $0 \leq x + ct \leq l$.

When we substitute in the formula $u(x, t) = F(x - ct) + G(x + ct)$ what we get is the d'Alembert solution exactly d'Alembert solution. What is this domain where ψ is between 0 and l that is exactly same as all those x, t for $x - ct$ is between 0 and l and $x + ct$ is between 0 and l .

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So initially conditions determine solution by the d'Alembert formula but the solution we obtain only for few xt but not for all xt in the strip that we wanted to solve for. It is only here in this region.

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Understand the regions in "Strip as union of diamonds" in terms of

- ξ, η coordinates, where the characteristic lines are described by

$$\xi = \text{constant}, \eta = \text{constant}$$

- x, t coordinates, where the characteristic lines are described by

$$x - ct = \text{constant}, x + ct = \text{constant}$$

- Observe that the values of F are needed on $(-\infty, 0]$ and the values of G are needed on $(0, \infty)$.

That means solution is determined in this region which is written here x, t in $0, 1$ cross $0, \infty$ such that $x - ct$ lies between 0 and 1 and $x + ct$ lies between 0 and 1 . We have figure on next slide let us look at that and also the interpretation in terms of ψ and η . ψ between $0, 1$ η between $0, 1$ look at this picture this is exactly this is the region where the d'Alembert formula gives us solution.

If you look at this is $x - ct = 0$ and if you just write line here this is $x - ct = 1$ so this is $\psi = 0$ so this $\psi = 1$. So ψ lies between 0 and 1 similarly η lies between $\eta = 1$ is here this line $\eta = 1$ and parallel line here would be $\eta = 0$. Common part of that is precisely this triangular region that is where we are d'Alembert solution. So the initial conditions determine the solution in this triangular region.

So this picture is sometimes called diamond picture strip as a union of diamonds in terms of η coordinates where the characteristic lines are ψ is equal to constant and η equal to constant. In terms of x, t coordinate there are $x - ct$ equal to constant $x + ct$ equal to constant observe that the values of F , are needed on minus infinity is 0 and G are needed on 0 infinity why is that? Let us go back to the picture.

So this picture we obtain as you see $x - ct = 0$ $x + ct = -1 - 2t$ and so on $-3t$ and so on. Therefore the values of F , are need because we have an expression f of $x - ct$ values are needed only from this 1 to minus infinity here. Similarly if you look at G what do we need? Is a here this is $x + ct =$

$0 < x + ct = l$ here $x + ct = 2l, 3l$ and so on therefore since we have G of $x + ct$ we need that G is defined on $0, \infty$ that is all we need. So values of F , are not positive real numbers after l and the values of G are needed for negative real numbers. And the various regions in this picture the boundaries are the lines the characteristic lines.

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Information coming from Initial conditions

The boundary conditions do not influence the solution in the region $0, 0$.

- Fix an $x_0 \in (0, l)$.
- The information from the boundary $x = 0$ reaches the point x_0 at time $t = \frac{x_0}{c}$.
- The information from the boundary $x = l$ reaches the point x_0 at time $t = \frac{l-x_0}{c}$.
- Thus information from neither of the boundaries reaches the point x_0 for all times t s.t.

$$t \leq \min \left\{ \frac{x_0}{c}, \frac{l-x_0}{c} \right\}$$

- The region $0, 0$ consists of such points (x, t) .

Now if you see the $0, 0$ we have not used boundary conditions that mean boundary conditions do not influence solution in the region $0, 0$. So fix an x naught in $0, l$ the information from boundary $0 = l$ reaches the point x naught at time x naught by c example at we will draw the picture at m . And the information from the boundary $x = l$ reaches the point x 0 at time. Because the distance to the boundary is $l = x$ naught speed is c therefore $l - x$ naught by c is a time taken.

Thus information from neither of the boundaries reaches the point x naught for all times t which is less than or equal to \min both of them \min of this 2 times. Information does not reach x naught and the region $x, 0$ consist of such points x, t this is the point 0 this is the point $x, 0$ this is 0 this is l . So the distance is $x, 0$ speed is c . Therefore the time is x naught by c this distance is $l - x$ naught therefore the time taken is here $l - x$ naught.

If course in this as you see x naught is very close to 0 than l that is why this time is less if you have taken y is 0 here. This will be the corresponding time $y, 0$ by c and this information from here will be here this time. In any case if you take \min of the times up to here the

information does not reach. And this is true of every point in x, t set of all, those x, t is the times and spatial points they are the ones which are in the region $0, 0$.

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Information on F, G coming from Boundary conditions

- Using the boundary condition $u(0, t) = 0$ for $t \geq 0$, we have

$$F(-ct) + G(ct) = 0 \text{ for } t \geq 0.$$
 From the above equation,

$$F(\zeta) = -G(-\zeta) \text{ for } \zeta \leq 0.$$
- Using the boundary condition $u(l, t) = 0$ for $t \geq 0$, we have

$$F(l - ct) + G(l + ct) = 0 \text{ for } t \geq 0.$$

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$$\frac{f(l-ct) = -f(l+ct)}{f(l-ct) + f(l+ct) = 0}$$

Now let us see what information we can get using the boundary conditions what are the boundary conditions is? $u(0, t) = 0$ so what we get is F of $-ct + G$ of $ct = 0$ because the $f = 0$ we get this equation. Now I observe here that F ct c is always positive so ct is positive $-ct$ is negative so F can be enhance for negative real number provided you know the G for the corresponding positive real number ct . What do I now about G ?

G we have already determined in the interval $0, l$ so therefore now F can be given meaning or defined or F is determined in the interval $-l$ to 0 . Because G is known on $0, l$ that is what is the idea we are going to use. So we write F of $\zeta = -G$ of $-\zeta$ for ζ less than equal to 0 this if of course every ζ but only thing is that I know the formula for G only when $-\zeta$ is in $0, l$. There are 2 aspects here one this is a relation satisfied between F and G this is true for every negative ζ .

There is no doubt here this is true but do you know the expression for F that can be done only when ζ is in $-l, 0$ because G is known only in 0 to l . Now let see the other boundary conditions u of $l, t = 0$ substitute in the formula for u we get F of $l - ct + G$ of $l + ct$ is 0 for t greater than or equal to 0 . So this condition how do we see you have l here this is a point $l + ct$ that means u travel ct to the right of l and you travel to the left side of l this is $l - ct$ $l + ct$.

So F at $l - ct + G$ at $l + ct$ is 0 that means F at $l - ct$ is $-$ of G at $l + ct$ see added be in same function imagine it was some function F of $l - ct + F$ of $l + ct = 0$. Imagine this is something different from what we are considering here then this actually means what F of $l - ct = F$ of $l + ct$. What does this mean? It means that the values at $l +$ you travel ct distance to the right side and to the left side the values are tide like this it just means.

Imagine $l = 0$ what is it F of $-ct = -F$ of ct it means F is hard here about 0 at these condition what is called F is odd about the point l . But here it is not the same here it is F and G .

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Information on F, G coming from Boundary conditions

- Using the boundary condition $u(0, t) = 0$ for $t \geq 0$, we have

$$F(-ct) + G(ct) = 0 \text{ for } t \geq 0.$$

From the above equation,

$$F(\zeta) = -G(-\zeta) \text{ for } \zeta \leq 0.$$

- Using the boundary condition $u(l, t) = 0$ for $t \geq 0$, we have

$$F(l - ct) + G(l + ct) = 0 \text{ for } t \geq 0.$$

From the above equation, we get

$$F(l + \zeta) = -G(l - \zeta) \text{ for } \zeta \leq 0.$$

So this will give us F of $l + \zeta = -G$ of $l - \zeta$ for ζ less than equal to 0 because ct can be any positive real number. Therefore this can be any negative real number.

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Consequences of the information on F, G coming from Boundary conditions

$$\begin{aligned}F(\zeta) &= -G(-\zeta) \quad \text{for } \zeta \leq 0, \\F(l + \zeta) &= -G(l - \zeta) \quad \text{for } \zeta \leq 0 \\F(\zeta - 2l) &= F(\zeta) \quad \text{for } \zeta \leq l\end{aligned}$$

For $\zeta \geq 0$, let us compute:

$$\begin{aligned}G(\zeta + 2l) &= -F(-2l - \zeta) \quad \text{by 1st eqn.} \\&= -F(-\zeta) \quad \text{by 3rd eqn.} \\&= G(\zeta)\end{aligned}$$

If G is known on $[0, 2l]$, the G is known on $[0, \infty)$

Our goal is to find F and G right so these are the information that we got. This we got from one boundary condition this we got from the, another boundary condition. Now let us compute for zeta less than equal to l F of zeta $-2l$ that is equal to $-G$ of $2l - \text{zeta}$. This is actually of the minus of the inside thing so I am using the first equation now just this is rewriting of the same thing $l - \text{zeta} - l$. Now I am going to use the second equation I need the argument to be negative right yes because zeta is less than equal to l $\text{zeta} - l$ is negative.

So $-G$ of l minus any negative quantity is given by F of $l +$ that negative quantity done by second equation. But what is this F of zeta so F of zeta $-2l = F$ of zeta for every zeta less than or equal to l . What does this mean we have l here take any zeta and take zeta $- 2l$ the values of F are the same it means it is a periodic function on the left side of l . So if you know the value of F on this interval $-l, l$ you know the values everywhere every negative number thanks to this relation.

This follows just for boundary conditions so if is known on $-l, l$ then f is known on minus infinity to l . For zeta (ζ) (26:14) equal to 0. Let us know show a similar thing about G of zeta $+ 2l$ is $-F$ of $-2l - \text{zeta}$ by first equation and that is equal to $-F$ of minus zeta because we already showed the periodicity which is G of zeta? Therefore if G is shown on interval $0, 2l$ then it is known everywhere 0 to infinity.

(Refer Slide Time: 26:51)

Defining F on $[-l, 0)$ using Boundary conditions

$$F(\zeta) = -G(-\zeta) \quad \text{for } \zeta \leq 0,$$

$$F(l + \zeta) = -G(l - \zeta) \quad \text{for } \zeta \leq 0.$$

- Since G is known on the interval $[0, l]$, the equation $F(\zeta) = -G(-\zeta)$ determines F on the interval $[-l, 0]$ by

$$F(\zeta) = -G(-\zeta) \quad \text{for } -l \leq \zeta \leq 0.$$

F is known on $[-l, l]$, and hence on $(-\infty, l]$

Now let us define here on $-l, 0$ is in a boundary conditions we have already noted how to define G is known on $0, l$ therefore F is known on $-l$ to 0 by this formula. Therefore now F is known is determined on $-l, l$ therefore on minus infinity, l .

(Refer Slide Time: 27:18)

Defining G on $(l, 2l]$ using Boundary conditions

$$F(\zeta) = -G(-\zeta) \quad \text{for } \zeta \leq 0,$$

$$F(l + \zeta) = -G(l - \zeta) \quad \text{for } \zeta \leq 0.$$

- Since F is known on the interval $[-l, 0]$, the equation $F(l + \zeta) = -G(l - \zeta)$ determines G on the interval $(l, 2l]$ by

$$G(\eta) = -F(2l - \eta) \quad \text{for } l < \eta \leq 2l.$$

G is known on $[0, 2l]$, and hence on $[0, \infty)$

Now let us do the other one for G is already known on $0, l$ let us define it on $l, 2l$ so that G will automatically determine due to periodicity to 0 to infinity. Now F is known on $-l, 0$ so we are going to use this second condition because this condition is saying I have l here 0 here $-l$ here. I want to define in this region up to $2l$ in this region I want to define. Therefore from the second equation we get this $G(\eta) = -F(2l - \eta)$ for $l < \eta \leq 2l$. G is known on

2l therefore it is known on 0 infinity so, please stop here and convince yourself about this relations where this relation we have derived.

(Refer Slide Time: 28:29)

Information on G using Initial and Boundary conditions

$$G(\eta) = \frac{1}{2}\varphi(\eta) + \frac{1}{2c} \int_0^\eta \psi(s) ds \quad \text{for } 0 \leq \eta \leq l$$

$$G(\eta) = -F(2l - \eta) = -\frac{1}{2}\varphi(2l - \eta) + \frac{1}{2c} \int_0^{2l-\eta} \psi(s) ds \quad \text{for } l < \eta \leq 2l$$

$$G(\eta + 2l) = G(\eta) \quad \text{for } \eta \geq 0$$

So the information that we get and using both initial and boundary condition is as follows. Using initial condition we follows this formula for F on the interval $0, l$ using the boundary conditions we have extended not extended we have determined F on the interval $-l, 0$ this is just a formula for $GF - \psi$ into $-GF - \psi$ and the periodicity. On G similarly initially we have determined on interval $0, l$ then using the second boundary condition we have got this expression on $l, 2l$ and we have periodicity.

(Refer Slide Time: 29:12)

Formula for a solution



- Take any point $(x, t) \in (0, l) \times (0, \infty)$.
- $\xi := x - ct$ belongs to an interval $[-ml, -(m-1)l]$ for some unique $m \in \mathbb{N} \cup \{0\}$.
- $\eta := x + ct$ belongs to an interval $(nl, (n+1)l]$ for some unique $n \in \mathbb{N} \cup \{0\}$.
- The point (x, t) then belongs to the **region m, n** .

So now we need to write the formula we need to determine F and G everywhere so now we are going to write the formula for the solution. So take any point x, t in $0, l$ cross $0, \infty$. Now if you take somebody a point in that diamond picture it is going to line some region means what? It is going to live in between ψ equal to some number and ψ equal to number $+1$. Similarly η equal to a number and equal to that number $+1$ so that is what we are setting up the notation.

Now $x - ct$ belongs to some interval of this (\cdot) (29:29) in fact unique m is unique in $n \cup 0 - ml, m - 1$ into l . Similarly $\eta = x + ct$ that belongs to interval of this time for some unique m . So this is actually determining the region m, n we have marked the region 1, 2 in that picture. So general region m, n is characterized by this.

(Refer Slide Time: 30:20)

Formula for a solution (contd.)

- Let $(x, t) \in (0, l) \times (0, \infty)$. Let $m, n \in \mathbb{N} \cup \{0\}$ be s.t.

$$\xi := x - ct \in [-ml, -(m-1)l], \eta := x + ct \in (nl, (n+1)l].$$
- By the "periodicity of F "

$$F(x - ct) = \begin{cases} F(x - ct + ml) & \text{if } m \text{ is even,} \\ F(x - ct + (m-1)l) & \text{if } m \text{ is odd.} \end{cases}$$
- By the "periodicity of G "

$$G(x + ct) = \begin{cases} G(x + ct - nl) & \text{if } n \text{ is even,} \\ G(x + ct - (n-1)l) & \text{if } n \text{ is odd.} \end{cases}$$

For example I take 2, 3 this is m, n m is 2 right so it lies between what? ψ equal to -1 to ψ equal to $-2, l$ it is here. $\psi = -1$ to ψ equal to $-2l$ what about η ? This point I have taken so it is going to lie between here which is that η equal to $4l$ and η equal to $3l$ and this is the region that we get finally. So let ψ belongs to let x, t belongs to let xt belongs to $0, l$ cross $0, \infty$ let m, n be such that ψ is in interval $x - ct$ is in this interval $x + ct$ in this interval.

That is the region m, n now we need to write F of $x - ct$ but as such we have formula for only on l rest is periodicity. So we are going to use periodicity and bring this value $x - ct$ into the interval $-1, l$. Similarly $x + ct$ we are going to bring it to $0, 2l$ by translation. So by the periodicity of F of

$x - ct$ has this formula if m is even it is F of $x - ct + ml$. If m is odd it is $m - 1$ interval I request you to do this computations by yourselves. Similarly for G we have an expression.

(Refer Slide Time: 32:00)

Formula for a solution (contd.)

- If m is even, then $x - ct + ml \in [0, l]$. If m is odd, then $x - ct + (m - 1)l \in [-l, 0]$.
- This means $F(x - ct)$ is given by the formula

$$F(x - ct) = \begin{cases} F(x - ct + ml) & \text{if } m \text{ is even,} \\ -G(ct - x - (m - 1)l) & \text{if } m \text{ is odd.} \end{cases}$$

- If n is even, then $x + ct - nl \in (0, l]$. If n is odd, then $x + ct - (n - 1)l \in (l, 2l]$.
- By the "periodicity of G "

$$G(x + ct) = \begin{cases} G(x + ct - nl) & \text{if } n \text{ is even,} \\ -F((n + 1)l - x - ct) & \text{if } n \text{ is odd.} \end{cases}$$

So if m is even $x - ct + ml$ is in G value now we have to be careful because F and G are F is known on $-l, l$ formulas are different on $-l$ to 0 and 0 to l . Similarly for G formulas is different in $0, l$ and l to $2l$ that is why we are doing this more final classification if m is even then $x - ct + ml$ is in $0, l$. If m is odd this is l which F uses so this will be in $-l, 0$ and I know the formula for F on that. So therefore F of $x - ct$ is given by F of this if m is given and F of this if m is odd. Similarly for G we can write down we had this formula.

(Refer Slide Time: 32:59)

Solution for m even, n even

$$\begin{aligned} u(x, t) &= F(x - ct) + G(x + ct) \\ &= F(x - ct + ml) + G(x + ct - nl) \end{aligned}$$

$$\begin{aligned} u(x, t) &= \frac{1}{2}\varphi(x - ct + ml) - \frac{1}{2c} \int_0^{x - ct + ml} \psi(s) ds \\ &\quad + \frac{1}{2}\varphi(x + ct - nl) + \frac{1}{2c} \int_0^{x + ct - nl} \psi(s) ds \\ &= \frac{\varphi(x - ct + ml) + \varphi(x + ct - nl)}{2} + \frac{1}{2c} \int_{x - ct + ml}^{x + ct - nl} \psi(s) ds \end{aligned}$$

Now this is something that you must verify by yourself of m is even and n is even because I have to write now u of $xt = F$ of $x - ct + G$ of $x + ct$. But the values of F and G depend on whether m and n are depend on odd so I have 2 cases for m and 2 cases for n so in overall I will have 4 cases. So this is expression for u this is expression in terms of ϕ and ψ . m even n odd we get this and we this formula this is for m odd and n even.

Note the final formula not in the d'Alembert formula because d'Alembert wants only ϕ here but there is a minus here and $x - ct$ here but something else easy here.

(Refer Slide Time: 33:51)

Solution for m odd, n odd

$$\begin{aligned} u(x, t) &= F(x - ct) + G(x + ct) \\ &= -G(ct - x - (m - 1)l) - F((n + 1)l - x - ct) \end{aligned}$$

$$\begin{aligned} u(x, t) &= -\frac{1}{2}\varphi(ct - x - (m - 1)l) - \frac{1}{2c} \int_0^{ct-x-(m-1)l} \psi(s) ds \\ &\quad -\frac{1}{2}\varphi((n + 1)l - x - ct) + \frac{1}{2c} \int_0^{(n+1)l-x-ct} \psi(s) ds \\ &= \frac{-\varphi(ct - x - (m - 1)l) - \varphi((n + 1)l - x - ct)}{2} \\ &\quad + \frac{1}{2c} \int_{ct-x-(m-1)l}^{(n+1)l-x-ct} \psi(s) ds \end{aligned}$$

So we will do that later so let us see m odd and n odd again mixing the formula for F is this G is this so this is the expression. Now I am going to substitute the values of G and F that I know and that becomes this is the formula.

(Refer Slide Time: 34:10)

Are they classical solutions?

We obtained an expression for F and G , and for u in the last four slides.

- Are they classical solutions? The functions F and G are C^2 ?
- Since F and G are expressed in terms of φ , ψ , the answers (to the above questions) would depend on φ , ψ .
- We are assuming that $\varphi \in C^2[0, l]$, $\psi \in C^1[0, l]$. **Is this good enough?**

So now a question is are they classical solutions? We obtain an expression for F and G and for u in the last 4 slides. As a classical solution are the function F and G is C^2 functions. Since F and G are expressed in terms of φ and ψ answers will depend on φ and ψ . So we are assuming that φ is C^2 close and ψ is C^1 and ψ is C^1 of $0, l$ is this good enough?

(Refer Slide Time: 34:44)

When is F , a C^2 function?

$$F(\xi) = \frac{1}{2}\varphi(\xi) - \frac{1}{2c} \int_0^\xi \psi(s) ds \quad \text{for } 0 \leq \xi \leq l$$

$$F(\xi) = -G(-\xi) = -\frac{1}{2}\varphi(-\xi) - \frac{1}{2c} \int_0^{-\xi} \psi(s) ds \quad \text{for } -l \leq \xi < 0$$

$$F(\xi - 2l) = F(\xi) \quad \text{for } \xi \leq l$$

- Smoothness of F is **doubtful** only at points which are **integral multiples of l**
- F is continuous at $\xi = 0$ iff $\varphi(0) = 0$. **Why?**
- $F(-l) = F(l)$ iff $\varphi(l) = 0$. **Why?**
- F is differentiable at $\xi = 0$ iff $\psi(0) = 0$. **Why?**
- $F'(-l) = F'(l)$ (**Why?**) iff $\psi(l) = 0$. **Why?**

When is F of C^2 function this is what we know about F there is no doubt about smoothness of F when you are not at these points like $0, l - l$ and integral multiples of l because inside functions are nice this is nice so it will be smooth function. So the doubt is only at points which are like $-l, 0, 2l, -2l$ etc., Because that is where we have brakes in the formula so F is continuous at $\psi = 0$ that means let us see here ψ is greater than equal to 0 right.

So you pass to limit as ψ goes to 0 what you get this integral terms goes off what you get is half of 0. And here from here you can get half ψ of 0 both have to same ψ is if F is continuous which means ψ of F is 0. Now these are all similar considerations F of $-l = F$ of l if and only if ψ of l is 0. Please answer this questions for yourself F is differentiable at $\psi = 0$ if and only if ψ of 0 is 0 F dash of $-l$ is F dash of l why do we have this?

Because it comes from here these holes for F of course it is hold for F dash double dash and so on. And that is true if and only ψ of l is 0.

(Refer Slide Time: 36:17)

When is F , a C^2 function? (contd.)

$$F(\xi) = \frac{1}{2}\varphi(\xi) - \frac{1}{2c} \int_0^\xi \psi(s) ds \quad \text{for } 0 \leq \xi \leq l$$

$$F(\xi) = -G(-\xi) = -\frac{1}{2}\varphi(-\xi) - \frac{1}{2c} \int_0^{-\xi} \psi(s) ds \quad \text{for } -l \leq \xi < 0$$

$$F(\xi - 2l) = F(\xi) \quad \text{for } \xi \leq l$$

- F is twice differentiable at $\xi = 0$ iff $\psi''(0) = 0$. Why?
- $F''(-l) = F''(l)$ (Why?) iff $\psi''(l) = 0$. Why?

F is twice differentiable $\psi = 0$ if and only if ψ double dash of 0 is 0 similarly F double dash at $-l$ is same as F double dash l if and only if ψ double dash of l is 0.

(Refer Slide Time: 36:38)

F is a C^2 function if and only if

$\varphi \in C^2[0, l]$, $\psi \in C^1[0, l]$, and satisfy the **compatibility conditions**

$$\varphi(0) = \varphi(l) = 0, \psi(0) = \psi(l) = 0, \psi''(0) = \psi''(l) = 0$$

Under the above conditions on φ, ψ , the function G is also C^2 .

Let us summarize our discussions in the form of a theorem. Done on the next slide.

So F is C^2 function if and only if the following thing happens φ and ψ satisfies the following compatibility conditions these are called compatibility conditions. φ at the end point 0 and l are 0 ψ is also 0 at the end point 0 and l so is ψ'' under the above conditions φ and ψ the function G is also C^2 . So we have a classical solution if φ satisfies these 2 conditions and these compatibility conditions. So let us summarize our discussion in the form of a theorem it is done on the next slide.

(Refer Slide Time: 37:18)

Existence and uniqueness theorem

- **Let $\varphi \in C^2[0, l]$, $\psi \in C^1[0, l]$.**
- **Further, assume the following compatibility conditions:**

$$\varphi(0) = \varphi(l) = 0, \psi(0) = \psi(l) = 0, \psi''(0) = \psi''(l) = 0.$$

The IBVP has a unique classical solution. Formulae for the same are given on earlier slides.

Existence uniqueness theorem let φ and ψ have this smoothness further assume the further compatibility conditions. These 3 sets of compatibility conditions the IBVP as a unique classical

solution this is IBVP remember this is a Dirichlet boundary conditions. If you are considering Neumann boundary conditions the compatibility conditions will change.

(Refer Slide Time: 37:48)

Solution in the d'Alembert form

So let us get the solution d'Alembert form that is another goal that we have.

(Refer Slide Time: 37:54)

Solution in the d'Alembert form

Let φ_o and ψ_o denote the extensions of the functions φ and ψ respectively to the interval $[-l, 0)$ as odd functions w.r.t. 0, and then as $2l$ -periodic functions. That is,

$$\begin{aligned}\varphi_o(x) &= -\varphi(-x) \text{ for } -l \leq x < 0, \\ \psi_o(x) &= -\psi(-x) \text{ for } -l \leq x < 0, \\ \varphi(x+2l) &= \varphi(x), \quad \psi(x+2l) = \psi(x), \text{ for } x \in \mathbb{R}.\end{aligned}$$

Then $u(x, t)$ for $(x, t) \in (0, l) \times (0, \infty)$ has the d'Alembert form

$$u(x, t) = \frac{\varphi_o(x-ct) + \varphi_o(x+ct)}{2} + \frac{1}{2c} \int_{x-ct}^{x+ct} \psi_o(s) ds$$

Or that what we have to do is phi and psi which are defined only on 0, l we need to extend to R. Because we need to take phi of x - ct psi of x + ct and so on they should make sense that means phi and psi should be defined for every real number. Let phi naught and psi naught denote the extensions of functions phi and psi respectively. To the interval l, 0 as the odd functions with respect to 0. And then as 2l periodic functions to r.

So ϕ_0 of x is $-\phi_0$ of $-x$ ψ_0 of x is $-\psi_0$ of $-x$ this is what is defining are extending the function ϕ and ψ as odd function to the interval $-, 0$. After that we can extend it to \mathbb{R} then u of x, t as the d'Alembert form this is exactly what we like. ϕ_0 of $x - ct + \phi_0$ of $x = ct$ by $2 + 1$ by $2 C x - ct x + ct \psi_0$ of $S ds$ this is exactly how the d'Alembert formula looks for the Cauchy problem in 1 d. But now not ϕ and ψ in terms of ϕ_0 and ψ_0 that is the only change.

(Refer Slide Time: 39:15)

Example: Solution in the region 1,0

Here $m = 1, n = 0$

$$\begin{aligned} u(x, t) &= -G(ct - x - (m - 1)l) + G(x + ct - nl) \\ &= -G(ct - x) + G(x + ct) \end{aligned}$$

$$u(x, t) = \frac{-\varphi(ct - x) + \varphi(x + ct)}{2} + \frac{1}{2c} \int_{ct-x}^{x+ct} \psi(s) ds$$

In terms of the extended functions, the above formula turns into d'Alembert form

$$u(x, t) = \frac{\varphi_o(x - ct) + \varphi_o(x + ct)}{2} + \frac{1}{2c} \int_{x-ct}^{x+ct} \psi_o(s) ds.$$

Let us look at an example of solution in the region 1, 0 means m means n is 0 so this formula which we have taken from the slide where the solution m is odd n is even. I get this expression and this is a formula we get. Now in terms of the extended functions it becomes this because $ct - x$ will be in $-, 0$ and we have extended ϕ_0 as an odd function. Therefore this quantity is precisely ϕ_0 of $x - ct$. This is between $0, 1$ therefore there is no change it is same.

And this integral becomes this, integral that is left as an exercise for you though I will be doing on some other domain later on.

(Refer Slide Time: 40:04)

Example

Find the value of $u\left(\frac{1}{2}, \frac{3}{2}\right)$ where u solves the following initial-boundary value problem (IBVP)

$$\begin{aligned}u_{tt} - u_{xx} &= 0 && \text{for } 0 < x < 1, t > 0, \\u(x, 0) &= 0 && \text{for } 0 \leq x \leq 1, \\ \frac{\partial u}{\partial t}(x, 0) &= x(1-x) && \text{for } 0 \leq x \leq 1, \\u(0, t) &= 0 && \text{for } t \geq 0, \\u(1, t) &= 0 && \text{for } t \geq 0.\end{aligned}$$

So find the value of u of $\frac{1}{2}$ by $\frac{3}{2}$ where u solves the IBVP given here where I have given ψ equal to x into $1 - x$ ψ is 0 as usual the Dirichlet boundary conditions which are 0 here.

(Refer Slide Time: 40:19)

Example (contd.)

Solution for m odd, n odd

$$\begin{aligned}u(x, t) &= F(x - ct) + G(x + ct) \\ &= -G(ct - x - (m - 1)l) - F((n + 1)l - x - ct)\end{aligned}$$

Here $c = l = 1, m = 1, n = 1$. (Why?) $x - t = -1, x + t = 2$.

$$\begin{aligned}u\left(\frac{1}{2}, \frac{3}{2}\right) &= \frac{-\varphi(1) - \varphi(0)}{2} + \frac{1}{2} \int_1^0 \psi(s) ds \\ &= 0 - \frac{1}{2} \int_0^1 \psi(s) ds \\ &= 0 - \frac{1}{2} \int_0^1 s(1-s) ds - 0 = -\frac{1}{6}.\end{aligned}$$

So solution for m odd n odd will apply here because we have to look c is 1 so $x - t$ is half -3 by 2 half -1 $x + t$ is 2. So $m = 1, n = 1$ that is what you have to explain reason I have written here. Formula is precisely this is here and needs a matter of computing this integral - 1 by 6.

(Refer Slide Time: 41:11)

Example (contd.)

Solution using d'Alembert form

$$u(x, t) = \frac{\varphi_0(x - ct) + \varphi_0(x + ct)}{2} + \frac{1}{2c} \int_{x-ct}^{x+ct} \psi_0(s) ds = \frac{1}{2} \int_{x-t}^{x+t} \psi_0(s) ds$$

Here $x - t = -1$, $x + t = 2$, $\varphi \equiv 0$.

$$\begin{aligned} u\left(\frac{1}{2}, \frac{3}{2}\right) &= \frac{1}{2} \int_{-1}^2 \psi_0(s) ds = \frac{1}{2} \int_1^2 \psi_0(s) ds = -\frac{1}{2} \int_0^1 \psi(s) ds \\ &= -\frac{1}{2} \int_0^1 s(s-1) ds = -\frac{1}{6}. \end{aligned}$$

Now let us get the solution using d'Alembert form because on the last slide we have used the formula which is coming from this slide which gives a solution for m odd n odd. So now we need to extend our function ψ_0 but φ_0 is 0 no need to extend. So this is the formula so we need to know what is ψ_0 now this formula half -1 to 2 ψ_0 of x .

Now ψ_0 is an odd function therefore if you integrate it will -1 to 1 it will be 0. Therefore this integral is essentially from 1 to 2 and 1 to 2 how it will be defined ψ_0 by this manner. Then please do this computation by yourselves of course you get the same answer.

(Refer Slide Time: 42:08)

Illustration of Solution in the region 1,2

Connection between d'Alembert form solution and Reflections

Now let us illustrate the region 1, 2 where we see the connection between the d’Alambert form solutions and reflections.

(Refer Slide Time: 42:17)

Solution in the region 1,2

The region 1, 2 is given by

$$\{(x, t) \in [0, l] \times [0, \infty) : -l \leq x - ct \leq 0, 2l \leq x + ct \leq 3l\},$$

and the solution in this region is given by

$$u(x, t) = F(x - ct) + G(x + ct) = F(x - ct) - F(2l - x - ct),$$

which in terms of the initial data take the following form

$$u(x, t) = \frac{-\varphi(ct - x) + \varphi(x + ct - 2l)}{2} + \frac{1}{2c} \int_{ct-x}^{x+ct-2l} \psi(s) ds.$$

So region 1, 2 is algebraically even by this inequalities and solution is given by this you can write from the slide m is odd and n is even you get this.

(Refer Slide Time: 42:31)

$P(x_0, t_0) \in \text{Region 1,2} \quad \left. \begin{array}{l} -l \leq x_0 - ct_0 < 0 \\ 2l < x_0 + ct_0 \leq 3l \end{array} \right\}$

$u(x_0, t_0) = \frac{-\varphi(ct_0 - x_0) + \varphi(x_0 + ct_0 - 2l)}{2} + \frac{1}{2c} \int_{ct_0 - x_0}^{x_0 + ct_0 - 2l} \psi(s) ds$

$u(x_0, t_0) = \frac{-\varphi(L) + \varphi(R)}{2} + \frac{1}{2c} \int_L^R \psi ds$

Now look at this picture here I am in this region 1, 2 by take a point P I want to find the u at x naught t naught P is x naught t naught. It is in the region 1, 2 of course region 1, 2 is characterized by these inequalities that you know. So what I am saying here how do I get this solution? So I have to do every time the m even n odd find which m which n etc., how it comes?

Look at this point now through this point there are 2 characteristics which pass through one is this pink colour which is moving towards right side.

And this is the violet colour which is moving towards the left side as t increases but what we have to do is? We have to do backward thing so take the point P we want to come towards x axis because that is where our initial data is here. So therefore follow these characteristics and come back you will hit the boundary. When you hit the boundary change over to the characteristic line from the other family and you hit this point.

This computation can be easily done after all this is straight line and you know this equation $x = 0$ is $x = l$ you come here and just 1 reflection you do you come here. Now you come from this side you hit this and then switch over to other family characteristic passing through that point and then you hit again this boundary and again you switch over and call it R . So this is l and this is R and exactly the coordinates are identified what is R what is l ?

Now this is a formula that we have written down on the previous slide no the formula are in the region 1, l is given like this. Now this is just for a placement where what is happens so $-l, 0, l, 2l, 3l$ now $x_{naught} + ct_{naught}$ lies between $2l$ and $3l$ so it is somewhere here. and $x_{naught} - ct_{naught}$ between $-l$ and 0 so it is here. But what we are is $ct_{naught} - x_{naught}$ which his coming this side and this we are translating by $2l$ so that it fit into $0, 2l$ in this interval.

That is where we know the function F and G is right G is known $0, 2l$ so this is $x + ct$ so G is responsible they come here. And what is $l ct - x_{naught}$ what is r ? Is this point why are we doing this picture is because we want to get the d'Alembert formula. In d'Alembert formula what is integral that is between x_{naught} and $-ct_{naught}$ to $x_{naught} + ct_{naught}$.

(Refer Slide Time: 45:30)

Note:
$$\int_{ct_0 - x_0}^{ct_0 + x_0 - 2l} \psi(s) ds = - \int_{x_0 + ct_0 - 2l}^{ct_0 - x_0} \psi(s) ds$$

$$\int_{x_0 - ct_0}^{x_0 + ct_0} \psi(s) ds = \int_{x_0 - ct_0}^{ct_0 - x_0} \psi(s) ds + \int_{x_0 + ct_0 - 2l}^{x_0 + ct_0} \psi(s) ds - \int_{x_0 + ct_0 - 2l}^{ct_0 - x_0} \psi(s) ds$$

$$= 0$$

 ψ_0 odd

$$= 0$$

 ψ_0 odd & periodic

So let us look at this is integral we have this integral is nothing but minus of this just switching the limits even this. Now this is the integral that appears in the formula that i am writing as between x naught $-ct$ naught $- x$ naught that is come here to here and again from here to here and this is repeated so I subtract but this is 0 because the odd function and this is symmetry interval on this 0.

Here it is odd as well as periodic therefore we this is an integral on length 2 and interval it will be 0. So what remains is just this in other words? What we have is precisely the d'Alembert form?

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$$\begin{aligned}
 u(x_0, t_0) &= \frac{-\phi(L) + \phi(R)}{2} + \frac{1}{2c} \int_L^R \psi(s) ds \\
 &= \frac{-\phi(ct_0 - x_0) + \phi(x_0 + ct_0 - 2l)}{2} + \frac{1}{2c} \int_{x_0 - ct_0}^{x_0 + ct_0} \psi_0(s) ds \\
 &= \frac{\phi_0(x_0 - ct_0) + \phi_0(x_0 + ct_0)}{2} + \frac{1}{2c} \int_{x_0 - ct_0}^{x_0 + ct_0} \psi_0(s) ds
 \end{aligned}$$

So this is integral we got instead of L to R x naught $- ct$ naught x naught $+ ct$ now this is P of x naught $- ct$ phi naught of x naught $- ct$ naught. And this periodicity is phi naught of x naught $- x$ $+ ct$ naught.

(Refer Slide Time: 46:40)

Interpretation of the solution using Reflections of waves

Let (x, t) be a point in region m, n . Then

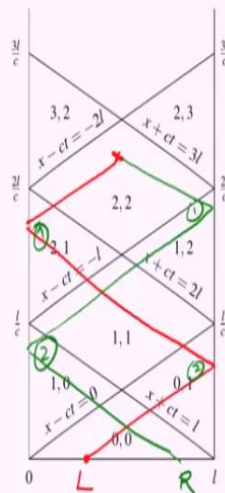
$$u(x, t) = \frac{(-1)^m \varphi(L) + (-1)^n \varphi(R)}{2} + \frac{1}{2c} \int_L^R \psi(s) ds,$$

where L and R are obtained by following characteristic lines backwards, as described earlier.

Interpretation of the solution using reflections of waves let x be a point in the region m, n then the formula is this. The L and R exactly as I suggested we have to come to L and R but that is multiplied with -1 power $m - 1$ power n respectively. And it is 1 by $2c$ integral L to R L and R is obtained by following characteristic lines backwards as described earlier.

(Refer Slide Time: 47:07)

Explore more !!!



$$(m, n) = (2, 2)$$

$$\frac{(-1)^2 \varphi(L) + (-1)^2 \varphi(R)}{2}$$

$$+ \frac{1}{2c} \int_L^R \psi(s) ds$$

Let us also do one more point and try let me take a point here so first thing is go like this of course these are characteristic lines which is the family of parallel lines this one. So this point you can compute the coordinate this is L and less to the R . So this here m , n our m , n is 2, 2 how many reflection we made one reflection here and 2 reflections. Similarly here one reflection for this side and 2 reflection so, this is actually the number of reflection in that we are going to do.

You can identify this L and R and the formula as before is applicable what, is the formula? -1 power m in this case it is 2 into ϕ at this point $l + 1$, l power again n is 2 ϕ is R by $2 + 1$ by 2 C integral L to R $\psi S ds$. This formula holds is a very easy way to determine the solution.

(Refer Slide Time: 48:39)

Summary

- 1 IBVP with Dirichlet Boundary conditions is solved from 'first principles'
- 2 The same problem may also be solved using the ideas presented in Application of Problem 1 to solution of IBVP discussed in Lecture 4.3.

So let us summarize what we did you considered the IBVP with Dirichlet boundary conditions it is solved from so called first principles. We are calling it first principle because we have obtained to at the beginning we obtained the solution to the homogenous wave equation to transforming into this system of characteristic coordinates where the equation read $W I \eta = 0$ and solution was a function of $\psi +$ a function of η that is why we are calling this first principles.

And the same problem in also be solved using the idea presented in tutorial which is called lecture 4.3 there we did a problem 1 as an application of that problem to solution of IBVP this IBVP can also be solved. Thank you.,