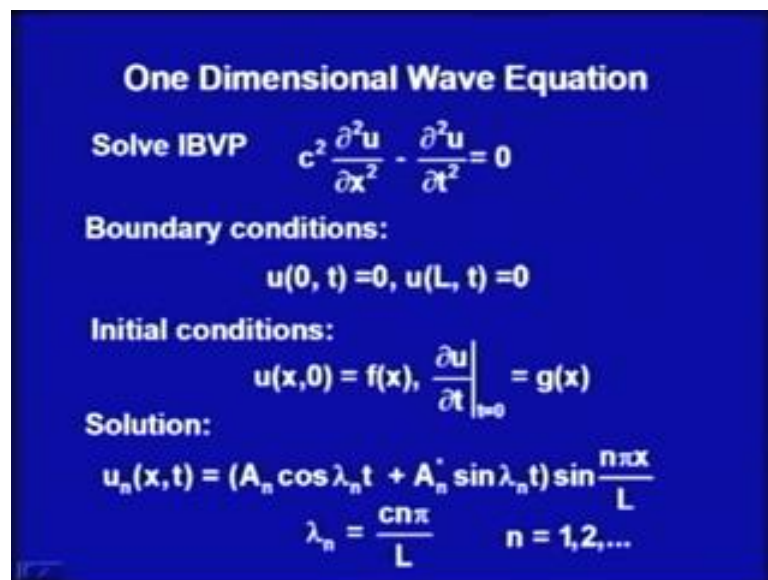


Mathematics - III
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Lecture - 20
Solution of One Dimensional Wave Equation

Welcome to the lecture series on differential equations for under graduate students. Today's lecture is on Solution of One Dimensional Wave Equation. In the last lecture, we had modeled one physical problem of vibrating string and we modeled it as a partial differential equations with boundary and initial conditions.

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One Dimensional Wave Equation

Solve IBVP $c^2 \frac{\partial^2 u}{\partial x^2} - \frac{\partial^2 u}{\partial t^2} = 0$

Boundary conditions:
 $u(0, t) = 0, u(L, t) = 0$

Initial conditions:
 $u(x, 0) = f(x), \left. \frac{\partial u}{\partial t} \right|_{t=0} = g(x)$

Solution:
 $u_n(x, t) = (A_n \cos \lambda_n t + A_n^* \sin \lambda_n t) \sin \frac{n\pi x}{L}$
 $\lambda_n = \frac{cn\pi}{L} \quad n = 1, 2, \dots$

Actually we have got the partial differential equation as one dimensional wave equation $c^2 \frac{\partial^2 u}{\partial x^2} - \frac{\partial^2 u}{\partial t^2} = 0$. And we have actually find it out the boundary conditions for this as $u(0, t) = 0$ and $u(L, t) = 0$, because the string was fixed at both the ends. And the initial conditions we modeled as initially the deflection $u(x, 0) = f(x)$ and initial velocity $\left. \frac{\partial u}{\partial t} \right|_{t=0} = g(x)$.

Actually in last lecture we had find out the solution of this boundary value problem, as $u_n(x, t) = (A_n \cos \lambda_n t + A_n^* \sin \lambda_n t) \sin \frac{n\pi x}{L}$. Where, this A_n, A_n^* are the constants, which are to be established and this λ_n is nothing but, $\frac{cn\pi}{L}$ and is the solution was holding true for n is equal to 1, 2, 3 and so on even for some negative values of n also.

We have also checked in the last lecture, that when we try to find it out that is whether this solution satisfies the initial conditions. So, that we can establish this A_n and A_n^* we obtain that for certain values of x we are not able to find out the values of A_n and A_n^* that is in general this solution is not satisfying our initial conditions for all n . That says is now let us see, the solution of entire problem for that we will first see this that this given equation, this is linear with constant coefficient and homogeneous. So, using this fundamental result that is super position principle we could say is that if I take the some of this $u_n(x,t)$ that will also be solution of this problem, so by that manner we had just getting the solution of entire problem.

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Solution of Entire Problem

Let
$$u(x,t) = \sum_{n=1}^{\infty} u_n(x,t)$$

$$= \sum_{n=1}^{\infty} (A_n \cos \lambda_n t + A_n^* \sin \lambda_n t) \sin \frac{n\pi x}{L}$$

Initial conditions: $u(x,0) = f(x), \left. \frac{\partial u}{\partial t} \right|_{t=0} = g(x)$

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

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

$$\Rightarrow A_n = \frac{2}{L} \int_0^L f(x) \sin \frac{n\pi x}{L} dx, n = 1, 2, \dots$$

We let that let the solution $u(x,t)$ be summation n is running from 1 to infinity $u_n(x,t)$ that is summation n is running from 1 to infinity $A_n \cos \lambda_n t + A_n^* \sin \lambda_n t$ times $\sin \frac{n\pi x}{L}$. Now, we try to satisfy this initial conditions, this λ_n we know is that $c \frac{n\pi}{L}$, try to see that is when this solution is satisfying initial conditions. The first initial condition we do have that $u(x,0) = f(x)$ and the second initial condition was $\frac{\partial u}{\partial t}$ at t is equal to 0 is $g(x)$.

Let us go one by one $u(x,0) = f(x)$; that means, if I put t is equal to 0 over here, what we would get in this solution if I put t is equal to 0 $\sin \lambda_n t$ that is it would be $\sin 0$ which is 0 $\cos 0$ is 1. So, what we would be getting is here is only in this coefficient term only A_n and $\sin \frac{n\pi x}{L}$, so we are getting the $u(x,0)$ as summation n is

running from 1 to infinity $A_n \sin \frac{n\pi x}{L}$, condition says that it must be equal to $f(x)$.

So, it must be equal to $f(x)$, if I try to see is that is what it is for going for this solution of entire problem, we have to recall what we have learn about the Fourier series. So, here if we just see is this is giving is a series that $f(x)$ this initial condition is saying is that $f(x)$ is sum of certain functions, this sum of series what is this series, this series is cut containing sin functions. So, actually this is a Fourier sin series we could say, so what we just try to see is that we want this A_n such that summation n is running from 1 to infinity $A_n \sin \frac{n\pi x}{L}$ is same as $f(x)$.

That says is if I just use that formula of the Fourier sin series, we do get is that A_n should be of the form $\frac{2}{L} \int_0^L f(x) \sin \frac{n\pi x}{L} dx$ for all $n = 1, 2$ and so on using that Euler's formula for the Fourier series. Now, you see the Fourier series we have defined for the periodic function, but if you do remember we have done the Fourier sin series where, we say it is that the function is need not to be periodic and if function we are just making this extension. So, odd extension and half range expansion and from there we had obtained is formula. So, we say is that this solution $u(x, t)$ will satisfy my first a initial condition, if my $f(x)$ if this A_n can be obtained as the coefficient of Fourier sin series of $f(x)$, now let us move to the second initial condition.

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Initial conditions: $\frac{\partial u}{\partial t} \Big|_{t=0} = g(x)$

$$\frac{\partial u}{\partial t} \Big|_{t=0} = \sum_{n=1}^{\infty} (-A_n \lambda_n \sin \lambda_n t + A_n^* \lambda_n \cos \lambda_n t) \sin \frac{n\pi x}{L} \Big|_{t=0}$$

$$\Rightarrow \sum_{n=1}^{\infty} \lambda_n A_n^* \sin \frac{n\pi x}{L} = g(x)$$

$$\lambda_n A_n^* = \frac{2}{L} \int_0^L g(x) \sin \left(\frac{n\pi x}{L} \right) dx \quad \because \lambda_n = \frac{cn\pi}{L}$$

$$\therefore A_n^* = \frac{2}{cn\pi} \int_0^L g(x) \sin \left(\frac{n\pi x}{L} \right) dx, \quad n = 1, 2, \dots$$

Second initial condition is $\frac{\partial u}{\partial t}$ at $t = 0$ is $g(x)$, so first let us find out $\frac{\partial u}{\partial t}$, $\frac{\partial u}{\partial t}$ that is it should be thus differentiating with respect to t we get it summation n is running from 1 to infinity minus $A_n \lambda_n \sin \lambda_n t$ plus $A_n^* \lambda_n \cos \lambda_n t \sin \frac{n\pi x}{L}$. Now, evaluate it at $t = 0$ $\sin \lambda_n t$ that $\sin 0$, so it should be 0 and $\cos \lambda_n t$ that $\cos 0$ that it should be 1. So, what we would be getting is actually summation n is running from 1 to infinity $\lambda_n A_n^* \sin \frac{n\pi x}{L}$ now this has to be according to this condition this has to be equal to $g(x)$.

Now, again what we are getting is the second initial condition is saying is that we should get this A_n^* stars in such a manner that $g(x)$ this $\lambda_n A_n^*$ is the coefficient of Fourier sin series of $g(x)$ that is again we are talking about the half range expansion with the odd extension of $g(x)$. So, using that again Euler formula $\lambda_n A_n^*$ we want to be equal to $2 \int_0^L g(x) \sin \frac{n\pi x}{L} dx$, so what we have obtained now again λ_n is actually $\frac{cn\pi}{L}$.

So, we have got A_n^* should be of the form because, λ_n is this $\frac{cn\pi}{L}$, so we just take it this side 2 up on $\frac{cn\pi}{L}$ $\int_0^L g(x) \sin \frac{n\pi x}{L} dx$ for $n = 1, 2, 3$ and so on. So, we have got that if we use this Fourier series and we use this superposition principle of linear homogeneous equations, then we can get the solution which is satisfying the boundary condition as well as the initial conditions.

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Solution of Initial Boundary Value Problem:

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

with

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

$$A_n^* = \frac{2}{cn\pi} \int_0^L g(x) \sin \left(\frac{n\pi x}{L} \right) dx$$

$$\lambda_n = \frac{cn\pi}{L} \quad n = 1, 2, \dots$$

So, what we have got finally, the solution we have got, solution as $u(x, t) = \sum_{n=1}^{\infty} A_n \cos(\lambda_n t) \sin\left(\frac{n\pi x}{L}\right)$ with $A_n = \frac{2}{L} \int_0^L f(x) \sin\left(\frac{n\pi x}{L}\right) dx$ and $A_n^* = \frac{2}{L} \int_0^L g(x) \sin\left(\frac{n\pi x}{L}\right) dx$ and $\lambda_n = \frac{cn\pi}{L}$ and this is true for all $n = 1, 2, 3$ and so on. So, we are getting this solution of our initial boundary value problem, let us try to validate it that is does it really satisfies our equations, so let us just try to see what this interpretation of this solution.

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The Exact Solution:

Assume: $g(x) = 0$ Then $A_n^* = 0 \forall n = 1, 2, \dots$

$$\therefore u(x, t) = \sum_{n=1}^{\infty} (A_n \cos \lambda_n t) \sin \frac{n\pi x}{L}$$

with $A_n = \frac{2}{L} \int_0^L f(x) \sin \frac{n\pi x}{L} dx$ $\lambda_n = \frac{cn\pi}{L}$

$$\therefore \cos \frac{cn\pi t}{L} \sin \frac{n\pi x}{L} = \frac{1}{2} \left[\sin \frac{n\pi}{L} (x-ct) + \sin \frac{n\pi}{L} (x+ct) \right]$$

$$\therefore u(x, t) = \frac{1}{2} \left[\sum_{n=1}^{\infty} A_n \sin \left(\frac{n\pi}{L} (x-ct) \right) + \sum_{n=1}^{\infty} A_n \sin \left(\frac{n\pi}{L} (x+ct) \right) \right]$$

$$\therefore u(x, t) = \frac{1}{2} [f'(x-ct) + f'(x+ct)]$$

For that let us find out the exact solutions, so first we are for simplicity we are assuming that the second initial condition, which is giving us initial velocity $g(x)$ that we are assuming as 0. Then, we are trying to see can we find out the exact solution of our initial boundary value problem, it says is if $g(x)$ is 0 then A_n^* which is actually the coefficient of Fourier sin series of $g(x)$ because $g(x)$ itself is 0. So, each one of that is coefficients would be 0 or we could see is that because, that is integral involving $g(x)$ that would be 0.

And my solution would be summation n is running from 1 to infinity $A_n \cos(\lambda_n t) \sin\left(\frac{n\pi x}{L}\right)$. Let us try to see what this we are getting with $A_n = \frac{2}{L} \int_0^L f(x) \sin\left(\frac{n\pi x}{L}\right) dx$, now we are having here is $\cos(\lambda_n t)$, $\lambda_n = \frac{cn\pi}{L}$ that says is we are having here is $\cos\left(\frac{cn\pi t}{L}\right)$ and this is the term $\sin\left(\frac{n\pi x}{L}\right)$

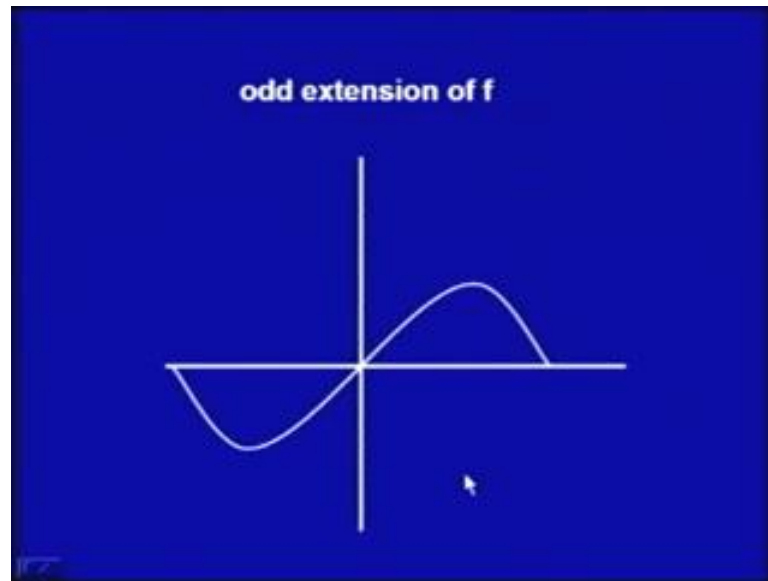
this A_n is as constant. So now, we do not require this bracket actually, so break because, this is a single function.

So, we are getting let us just try to see what this function I could write $\cos \frac{n\pi x}{L} \sin \frac{n\pi t}{L}$ and $\sin \frac{n\pi x}{L} \cos \frac{n\pi t}{L}$, using the simple trigonometric formulas we could write it out that is it is half of $\sin \frac{n\pi}{L} (x - ct) + \sin \frac{n\pi}{L} (x + ct)$. Now, if I substitute this over here what we get, we get $u(x, t)$ as substituting instead of this one this complete thing and breaking this series into two series, we get is $\frac{1}{2}$ times first series summation n is running from 1 to infinity $A_n \sin \frac{n\pi}{L} (x - ct) +$ another series second series summation running from n is equal to 1 to infinity $A_n \sin \frac{n\pi}{L} (x + ct)$.

So, what this first series let us see first series we said is that is A_n is $2 \int_0^L f(x) \sin \frac{n\pi x}{L} dx$. We do know that if this is the A_n , then the series $A_n \sin \frac{n\pi x}{L}$ over L that is $A_n \int_0^L \sin \frac{n\pi x}{L} dx$ this series is sum is from 1 to infinity is actually Fourier sin series of the function $f(x)$ or what we are calling it that a half range expansion of $f(x)$ with odd extension. Now, in this series if I see we are getting is A_n is as such, but instead of x we are having is here $x - ct$, so let us just write it as $f^*(x - ct)$, what is f^* , f^* is odd extension of f , so odd extension of f at $x - ct$.

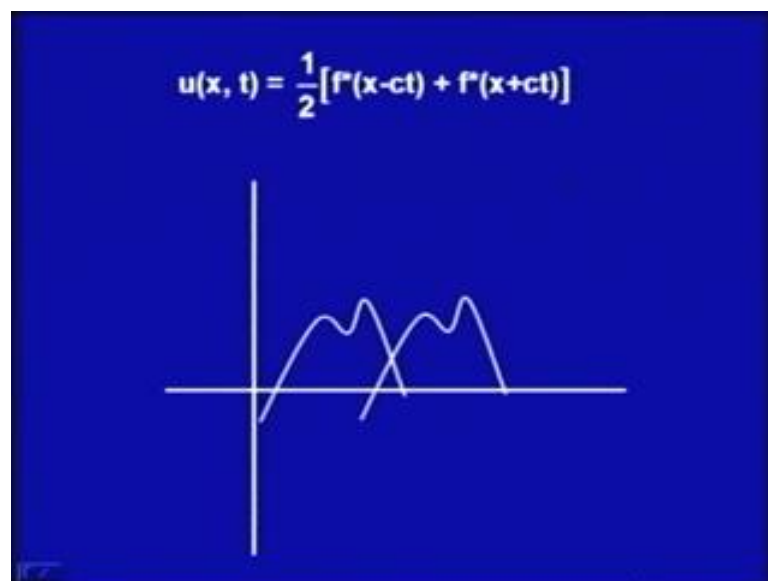
Similarly, the other series also can be written as $f^*(x + ct)$, what this we are meaning by let us just try to interpret. So, what we have actually got if I simplify the second initial condition with initial velocity as 0 and initial deflection at t is equal to 0 as $f(x)$ we are getting the solution of our initial boundary value problem as $\frac{1}{2} [f^*(x - ct) + f^*(x + ct)]$, where f^* is nothing but the odd extension of the given a initial condition function $f(x)$.

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Let us see what it is interpreting, if you do remember we have started one with one string that we had modeled. So, let us see that is other way it that I do have our function initial function suppose initially the string is at this moment that is at this position. So, I do have this the function f it is odd extension simply says is that f of minus x should be minus of f of x , that is whatever we are having over here we just extend in the reverse order in the second series. So, this is what we are knowing is the odd extension of f and what we mean by f of f star x minus c t .

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So, suppose another function I am taking another example, suppose I do have $f(x)$ function is of this kind. Then if my x is a starting from here, then $f(x - ct)$ would be starting from here, if my $f(x)$ is starting from here, my $f(x + ct)$ would be starting from here. So, we are saying is that we have shifted it, so we are calling it one dimensional wave equation, why we are getting the solution if you do remember that u and x, t we have got in the last lecture, the solution as a sin wave kind of thing for n is equal to 2. And if we are changing this time t with the time t it is only shifting towards, so that is why it is called one dimensional wave equation.

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Example

Find the solution of wave equation

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

with initial conditions

$$u(x, 0) = f(x) = \begin{cases} \frac{2K}{L}x & 0 < x < L/2 \\ \frac{2K}{L}(L-x) & L/2 < x < L \end{cases}$$

$\left. \frac{\partial u}{\partial t} \right|_{t=0} = g(x) = 0$ and boundary conditions

$$u(0, t) = 0, u(L, t) = 0 \quad \forall \quad t > 0$$

Let us try to do one example, where we are treating this some particular function $f(x)$, so find the solution of wave equation $c^2 \frac{\partial^2 u}{\partial x^2} = \frac{\partial^2 u}{\partial t^2}$ with initial condition $u(x, 0) = f(x)$ is equal to $\frac{2K}{L}x$ and for in the interval 0 to $L/2$ and interval $L/2$ to L $\frac{2K}{L}(L-x)$. So, we do remember that we could just observe it that this is not a triangular wave and the other initial condition that initial velocity is 0 .

We are not using here, the boundary conditions are same because, it is being fixed over here. So, we are just trying to find out the solution of this wave equation, already we had find it out that, so this boundary condition same as that it is fixed at both the ends, so $u(0, t) = 0$ and $u(L, t) = 0$.

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Solution

$$u(x, t) = \sum_{n=1}^{\infty} \left(A_n \cos \frac{cn\pi t}{L} + A_n^* \sin \frac{cn\pi t}{L} \right) \sin \frac{n\pi x}{L}$$
$$\because g(x) = 0 \quad \Rightarrow A_n^* = 0 \quad \forall n$$
$$\therefore u(x, t) = \sum_{n=1}^{\infty} \left(A_n \cos \frac{cn\pi t}{L} \right) \sin \frac{n\pi x}{L}$$

with

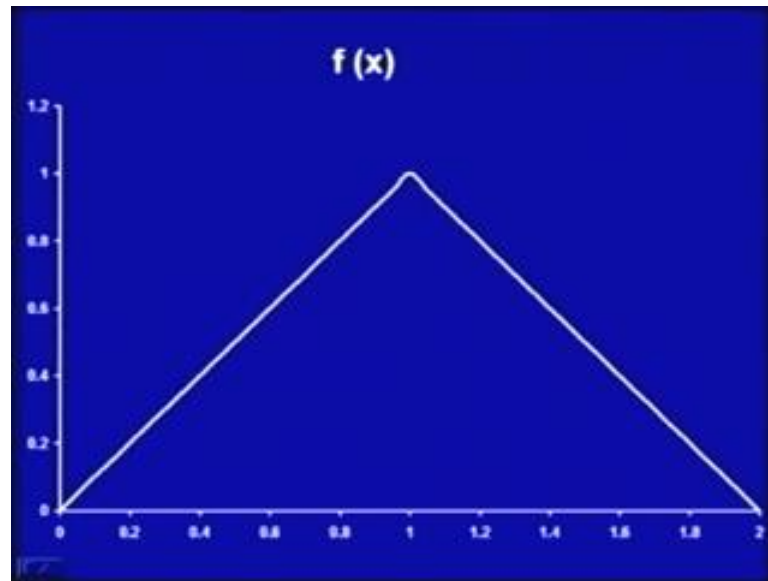
$$A_n = \frac{2}{L} \int_0^L f(x) \sin \frac{n\pi x}{L} dx$$

Odd extension and its half range expansion:

We had established that the solution of wave equation is summation n is running from 1 to infinity $A_n \cos \frac{cn\pi t}{L} + A_n^* \sin \frac{cn\pi t}{L}$ times $\sin \frac{n\pi x}{L}$. Where, this A_n and A_n^* we are finding out as the Fourier coefficients for the Fourier sin series of $g(x)$ and $f(x)$, so let us first see that is because, our initial condition gives my initial velocity to be 0 $g(x) = 0$, so this A_n^* would be 0 for all n and this A_n .

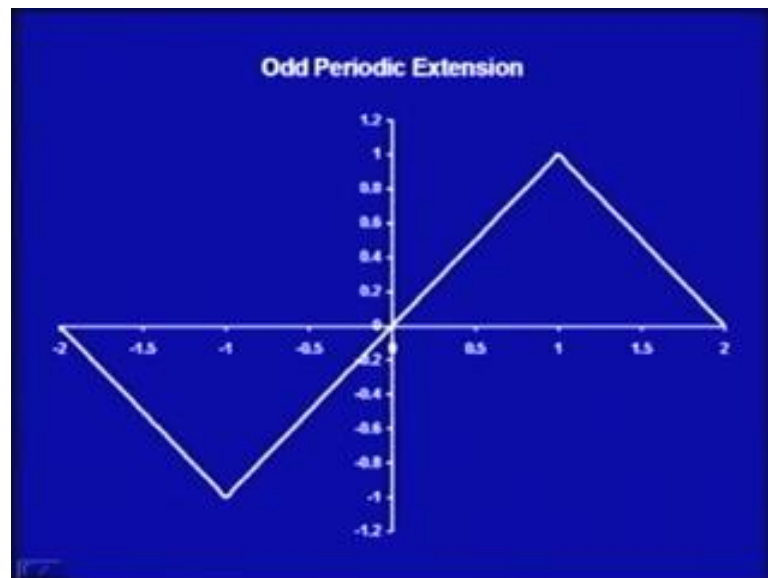
So, actually we will get the solution as containing only unknown function, unknown terms A_n 's this A_n 's can be determined as the Fourier sin series for the function $f(x)$, what is our $f(x)$ is this is also we had established. So now, let us try to see this function $f(x)$ which is given to us that is a triangular function.

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Let us see that is what its shape and it is this is what the function is given to us that is it is 0 to L at L by 2 it is increasing and then after L by 2 it is decreasing.

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It is odd periodic extension means if I go first this 0 to L. So, then minus L to 0 this function should be just in the reverse order, this is odd extension, now we say is that this is periodic one we had taking it up.

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$$\text{Given } f(x) = \begin{cases} \frac{2K}{L}x & 0 < x < L/2 \\ \frac{2K}{L}(L-x) & L/2 < x < L \end{cases}$$

$$\therefore A_n = \frac{2}{L} \int_0^L f(x) \sin\left(\frac{n\pi x}{L}\right) dx$$

$$= \frac{2}{L} \left[\frac{2K}{L} \int_0^{L/2} x \sin\left(\frac{n\pi}{L}x\right) dx + \frac{2K}{L} \int_{L/2}^L (L-x) \sin\left(\frac{n\pi}{L}x\right) dx \right]$$

Now, there is the functional form, so A_n we are going to calculate A_n should be $2/L \int_0^L f(x) \sin(n\pi x/L) dx$, now substitute the values of $f(x)$ in the interval. So, we have this the we have to break up this integral into two integral parts, one is from 0 to $L/2$ another is $L/2$ to L this should be L . So, $2/L$ as such the function here is $2K/L$ is that is constant 0 to $L/2$ $x \sin(n\pi x/L) dx$ plus $2K/L$ $L/2$ to L $(L-x) \sin(n\pi x/L) dx$ this one.

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$$A_n = \frac{4K}{L^2} \left[-\frac{Lx}{n\pi} \cos\left(\frac{n\pi}{L}x\right) \Big|_0^{L/2} + \frac{L}{n\pi} \int_0^{L/2} \cos\left(\frac{n\pi}{L}x\right) dx \right]$$

$$-L \frac{L}{n\pi} \cos\left(\frac{n\pi}{L}x\right) \Big|_{L/2}^L + \frac{L}{n\pi} x \cos\left(\frac{n\pi}{L}x\right) \Big|_{L/2}^L$$

$$- \frac{L}{n\pi} \int_{L/2}^L \cos\left(\frac{n\pi}{L}x\right) dx \Big]$$

So, A_n would be integrating by with the by partition, first integrant minus Lx over $n\pi$ $\cos n\pi$ over Lx evaluate it from 0 to L by 2 plus L up on $n\pi$ 0 to L by 2 $\cos n\pi$ over $Lx dx$. Then the second integral L minus x , so with the L 1 we have integrated it out L is constant over here, the integral is L up on $n\pi$ $\cos n\pi$ over Lx evaluated from L by 2 to L , then minus x to minus $x \sin n\pi x$ over L from L by 2 to L again by with the partition L up on $n\pi x \sin n\pi x$ over L evaluated from L by 2 to L and the integral would be minus L up on $n\pi$ L by 2 to L integral $\cos n\pi$ over $Lx dx$, again evaluate these values and solve those integrals what we do get.

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$$\begin{aligned} \therefore A_n &= \frac{4K}{L^2} \left[-\frac{L^2}{2n\pi} \cos\left(\frac{n\pi}{2}\right) + \frac{L^2}{n^2\pi^2} \sin\left(\frac{n\pi}{L}x\right) \right]_{L/2}^{L/2} \\ &= \frac{4K}{L^2} \left[\begin{aligned} &-\frac{L^2}{n\pi} \cos n\pi + \frac{L^2}{n\pi} \cos\left(\frac{n\pi}{2}\right) \\ &+ \frac{L^2}{n\pi} \cos(n\pi) - \frac{L^2}{2n\pi} \cos\left(\frac{n\pi}{2}\right) \\ &- \frac{L^2}{n^2\pi^2} \sin\left(\frac{n\pi}{L}x\right) \Big|_{L/2}^L \end{aligned} \right] \end{aligned}$$

Four K by L square as common that constant minus L square up on $2n\pi$ $\cos n\pi$ by 2 because, $\cos 0$ is 1 plus L square up on n square π square \sin this integral $n\pi x$ over L evaluated from 0 to L by 2. This evaluation is L square up on $n\pi$ $\cos n\pi$, this integral evaluation is L square up on $n\pi$ $\cos n\pi$ by 2, this evaluation is L square up on $n\pi$ $\cos n\pi$ minus L square up on $n\pi$ $\cos n\pi$ by 2 and the last integral is minus L square up on n square π square $\sin n\pi$ over Lx evaluate from L by 2 to L again this two evaluation we just go on and simplify the terms.

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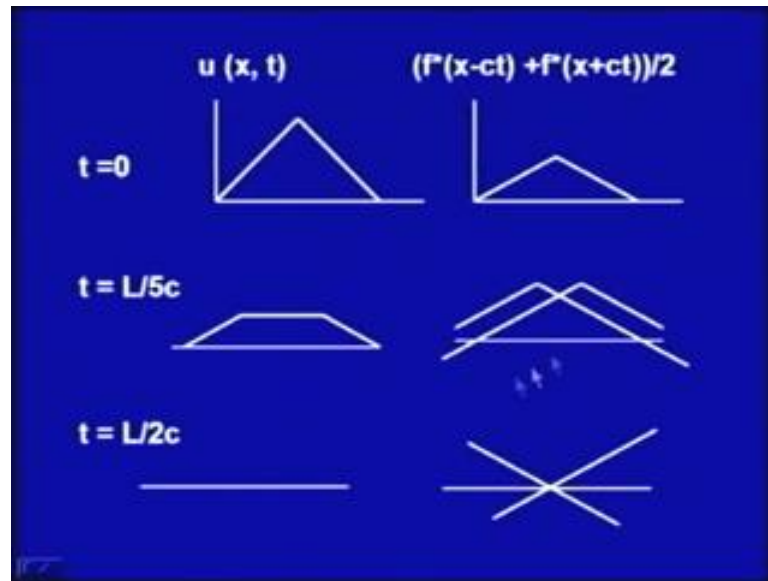
Thus

$$u(x, t) = \frac{8K}{\pi^2} \left[\frac{1}{1^2} \sin\left(\frac{\pi x}{L}\right) \cos\left(\frac{c\pi t}{L}\right) - \frac{1}{3^2} \sin\left(\frac{3\pi x}{L}\right) \cos\left(\frac{3c\pi t}{L}\right) + \frac{1}{5^2} \sin\left(\frac{5\pi x}{L}\right) \cos\left(\frac{5c\pi t}{L}\right) - \dots \right]$$
$$\therefore u(x, t) = \frac{1}{2} [f^*(x-ct) + f^*(x+ct)]$$

So, let us put it in our series and get the solution, so we are getting the solution $u(x, t)$ as $\frac{8K}{\pi^2}$ up on π^2 1 up on 1 square $\sin \frac{\pi x}{L}$ then $\cos \frac{c\pi t}{L}$ n is L here minus $\frac{1}{3^2}$ $\sin \frac{3\pi x}{L}$ $\cos \frac{3c\pi t}{L}$ and so on, we just go. Again if I just write this $\sin a \cos b$ with the using the formula half of $\sin a + b$ plus $\sin a - b$.

We would get it in the same manner it is half extension of $f^*(x - ct)$ plus $f^*(x + ct)$, where my f is given triangular function and f^* we are talking about just now I which I had shown that your odd extension and we take it that it is periodic with the interval minus L to plus L , so we had establish this solution this is satisfying our initial condition.

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Let us interpret this result, if t is equal to 0 $u(x, t)$ you see that is here ((Refer Time: 23:30)) again I am coming up $u(x, t)$ is this one, you want to establish it. So, let us try to see, if I take $f^*(x - ct) + f^*(x + ct)$ and 1 up on 2 over here, at t is equal to 0 we are been giving this is the function from 0 to 1 like this one. Now, when I put this odd extension and add it up we would be getting it the similar form, when t is equal to L up on $5c$ we have taken, it is going in this manner this is $u(x, t)$ actually what if you see is in this manner, this is the function $f^*(x - ct)$, so at t is equal to 0 it would be $f^*(x + ct) + f^*(x - ct)$ that is it is simply $f^*(x)$.

If I am shifting it with t is equal to L by 5 see that is we are shifting it towards L by 5 we would be getting it that is it would be shifted towards. So, shifting means is now the function is starting from this is plus 1 and this is the minus 1 that is I have to shift my origin from 0 to ct and 0 to minus ct . So, when we are shifting 0 to minus ct we have to come over here, when we are shifting it 0 to plus ct it would start at 0 the function would start like this one, in this manner if I see my $u(x, t)$ would be of this form.

And if we are just going as L by 2 we are shifting it at the L by 2 you see is that is we would be shifting the function plus ct ; that means, this manner minus ct means this manner this line is coming over here and this line is coming over here and in that case my $u(x, t)$ would be simply this line. So, this is how we are establishing that is what kind

of solution we would be getting for this one dimensional wave equation, we just find it out that it is shifting once.

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D' Alembert's Solution of the Wave Equation
The solution of wave equation

$$c^2 \frac{\partial^2 u}{\partial x^2} - \frac{\partial^2 u}{\partial t^2} = 0$$

by first changing to canonical form
 $\therefore a = c^2, b = 0, c = -1 \Rightarrow b^2 - 4ac = 4c^2 > 0$

Characteristics: $\frac{dt}{dx} = \frac{\pm 2c}{2c^2} = \pm \frac{1}{c} \quad \therefore \text{Hyperbolic}$

Characteristic curves: $ct = x + c_1, ct = -x + c_2$

Transformation $v = x - ct \quad z = x + ct$

Change to canonical form

In this one we had seen that the solution of one dimensional wave equation, we had find it out we try to use the product method, in which we had assume that the two functions of x and t are separate. And then we find out the solution changing them to the ordinary differential equations, then satisfying the boundary conditions we find it out and we find out that many functions are satisfying, then none of those functions in general words satisfying the initial condition,. We use this fundamental theorem and said is that it is sum of all those functions because, the functions are infinite many we had summed it as infinite many.

And use this Fourier series tool and find it out that we could say is it is in the term of odd extension of the initial condition function, in which we are getting this wave equation solution. Let us see, another method which we have done as using the characteristics finding the type of the equation and then finding out the solution in the terms of general of arbitrary functions and then try to find out that arbitrary function using this side conditions.

So, let us first use this wave equation and solution, the name this D' Alembert's solution of wave equation that I will explain little later. The solution of wave equation we want $c^2 \frac{\partial^2 u}{\partial x^2} - \frac{\partial^2 u}{\partial t^2}$, now just try to find out the

characteristics and type of this equation, we have already come across this kind of equation we do know that this is hyperbolic, let us do it again to changing this canonical form.

So, a is c^2 , b is 0 , c is -1 thus $b^2 - 4ac$ is $4c^2$, which is positive because, c^2 is positive 4 is positive. So, it is a hyperbolic equation, it must have two characteristics, the characteristic should be given by $b \pm \sqrt{b^2 - 4ac}$ up on $2a$, b is 0 . So, $b^2 - 4ac$ is $4c^2$, so its square root is $\pm 2c$ and a is c^2 , so up on $2c^2$, so we have got a characteristic is given by the equation dt by dx is equal to ± 1 up on c that is we have got two equations dt by dx as 1 up on c and dt by dx is -1 up on c .

If I integrate we will get the two characteristic curve with plus sign when dt by dx is equal to 1 by c is by integrating we get ct is equal to $x + c_1$, the other one we would get ct is equal to $-x + c_2$. now, we want to change it to the canonical form, so we will use the transformation using this characteristic curves, so the first transformation we would use is $x - ct$, another transformation we will use is $x + ct$. So, we are transforming the new variables v and z , rather than x and t , v is $x - ct$ and z is $x + ct$, now change it to the canonical form this given equation. So, we require $\frac{\partial^2 u}{\partial x^2}$ in the form of $\frac{\partial^2 u}{\partial v \partial z}$. And similarly the partial derivative with respect to t in the form of partial derivative with respect to v and z .

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Transformation $v = x - ct$ $z = x + ct$

$$\Rightarrow \frac{\partial v}{\partial x} = 1 \quad \frac{\partial v}{\partial t} = -c \quad \frac{\partial z}{\partial x} = 1 \quad \frac{\partial z}{\partial t} = c$$

$$\therefore \frac{\partial u}{\partial x} = \frac{\partial u}{\partial v} \frac{\partial v}{\partial x} + \frac{\partial u}{\partial z} \frac{\partial z}{\partial x} = \frac{\partial u}{\partial v} + \frac{\partial u}{\partial z}$$

$$\frac{\partial^2 u}{\partial x^2} = \frac{\partial}{\partial v} \left(\frac{\partial u}{\partial v} + \frac{\partial u}{\partial z} \right) \frac{\partial v}{\partial x} + \frac{\partial}{\partial z} \left(\frac{\partial u}{\partial v} + \frac{\partial u}{\partial z} \right) \frac{\partial z}{\partial x}$$

$$= \frac{\partial^2 u}{\partial v^2} + 2 \frac{\partial^2 u}{\partial v \partial z} + \frac{\partial^2 u}{\partial z^2}$$

$$\frac{\partial u}{\partial t} = \frac{\partial u}{\partial v} \frac{\partial v}{\partial t} + \frac{\partial u}{\partial z} \frac{\partial z}{\partial t} = -c \left(\frac{\partial u}{\partial v} - \frac{\partial u}{\partial z} \right)$$

$$\frac{\partial^2 u}{\partial t^2} = c^2 \left(\frac{\partial^2 u}{\partial v^2} - 2 \frac{\partial^2 u}{\partial v \partial z} + \frac{\partial^2 u}{\partial z^2} \right)$$

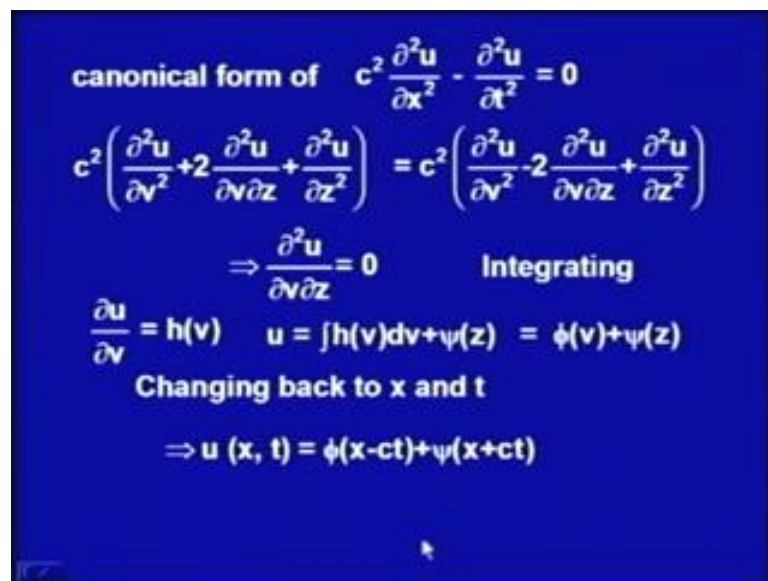
So, we want to change it to the canonical form using this transformation v as x minus c t and z as x plus c t . So, first the partial derivatives $\frac{\partial v}{\partial x}$ as 1 $\frac{\partial v}{\partial t}$ as minus c $\frac{\partial z}{\partial x}$ as 1 and $\frac{\partial z}{\partial t}$ as plus c , so using the chain rule we could get $\frac{\partial u}{\partial x}$ as $\frac{\partial u}{\partial v}$ times $\frac{\partial v}{\partial x}$ plus $\frac{\partial u}{\partial z}$ times $\frac{\partial z}{\partial x}$. Now, substitute this $\frac{\partial v}{\partial x}$ and $\frac{\partial z}{\partial x}$ we get it is $\frac{\partial u}{\partial v}$ plus $\frac{\partial u}{\partial z}$.

So, the second derivative would be that is $\frac{\partial^2 u}{\partial x^2}$ again differentiate $\frac{\partial u}{\partial x}$ over $\frac{\partial x}$ with respect to x . So, again using the chain rule it is $\frac{\partial}{\partial v}$ of $\frac{\partial u}{\partial v}$ plus $\frac{\partial u}{\partial z}$ because, that is what $\frac{\partial u}{\partial x}$ into $\frac{\partial v}{\partial x}$ plus $\frac{\partial}{\partial z}$ of $\frac{\partial u}{\partial v}$ plus $\frac{\partial u}{\partial z}$ times $\frac{\partial z}{\partial x}$, again substitute this $\frac{\partial v}{\partial x}$ and $\frac{\partial z}{\partial x}$ from here as one, we do get it as $\frac{\partial^2 u}{\partial v^2}$ plus 2 times $\frac{\partial^2 u}{\partial v \partial z}$ plus $\frac{\partial^2 u}{\partial z^2}$.

We have assume that the continuity of this partial derivatives that is we had assume that $\frac{\partial^2 u}{\partial v \partial z}$ and $\frac{\partial^2 u}{\partial z \partial v}$ they are same. So, we are getting this one, similarly it does get $\frac{\partial u}{\partial t}$ using the chain rule $\frac{\partial u}{\partial v}$ plus times $\frac{\partial v}{\partial t}$ plus $\frac{\partial u}{\partial z}$ times $\frac{\partial z}{\partial t}$. Now, $\frac{\partial v}{\partial t}$ and $\frac{\partial z}{\partial t}$ we are substituting from here we get it minus c and plus c , so we get it minus c times $\frac{\partial u}{\partial v}$ minus $\frac{\partial u}{\partial z}$.

So, again using this chain rule again on this one with respect to the t again because, we require the second partial derivative with respect to t, that we would get. Because, here if you see is in this case also, what we have to do is that is rather than using it x we have to put it t. So, that is giving as again c, so c square del 2 u over del v 2 minus 2 times del 2 u over del v del z plus del 2 u over del z 2, so we have got the both the derivatives with this one.

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canonical form of $c^2 \frac{\partial^2 u}{\partial x^2} - \frac{\partial^2 u}{\partial t^2} = 0$

$$c^2 \left(\frac{\partial^2 u}{\partial v^2} + 2 \frac{\partial^2 u}{\partial v \partial z} + \frac{\partial^2 u}{\partial z^2} \right) = c^2 \left(\frac{\partial^2 u}{\partial v^2} - 2 \frac{\partial^2 u}{\partial v \partial z} + \frac{\partial^2 u}{\partial z^2} \right)$$

$$\Rightarrow \frac{\partial^2 u}{\partial v \partial z} = 0 \quad \text{Integrating}$$

$$\frac{\partial u}{\partial v} = h(v) \quad u = \int h(v) dv + \psi(z) = \phi(v) + \psi(z)$$

Changing back to x and t

$$\Rightarrow u(x, t) = \phi(x-ct) + \psi(x+ct)$$

So, now our given equation c square del 2 u over del x 2 minus del 2 u over del t 2 is equal to 0, this will change to now we substitute this whatever we have got in the terms of this 1 c square del 2 u over del v 2 plus 2 times del 2 u over del v del z plus del 2 u over del z 2 minus del 2 u over del t 2. So, let us put it in the right hand side, so c square times, this is what del 2 over del t 2 del 2 u over del v 2 minus 2 times del 2 u over del v del z plus del 2 u over del z 2.

So, we get on both the sides the terms involving del 2 u over del v 2, here is also, here is also the coefficient for both c square, so this will be cancelling out. Similarly, del 2 u over del z 2 the coefficient of this c square here, the coefficient of del 2 u over del z 2 here is also plus c square. So, both these terms will also be cancelling it out, what we would be getting is here the coefficient is plus 2 c square, here the coefficient is minus 2 c square; that means, I would be adding it up.

So, what we are getting is $\frac{\partial^2 u}{\partial v \partial z} = 0$, actually we would be getting $4c^2$ is non 0 constant, c^2 is non 0 constant. So, the final canonical form this differential equation we are getting is $\frac{\partial^2 u}{\partial v \partial z} = 0$. Now, this partial differential equation we can solve using the integration 1 by 1, so let us go ahead with the integration first with respect to z that says I would get $\frac{\partial u}{\partial v}$ on $\frac{\partial u}{\partial v}$ as $h(v)$ because, this is a partial derivatives.

So, when we are integrating the constant integration of 0 is the constant, but because we have integrate it with respect to z . So, the constant may involve the function containing v , so we are getting is $h(v)$, now again integrate this function with respect to v that says is I would get integral of $h(v)$ with respect to v plus constant that constant has to be can involve z because, we are integrating it this with respect to v . So, this may involve z , so we say is that plus $\psi(z)$, now this is a function of z only and here integral $h(v) dv$ this is a function of v only because, this we are integrating with respect to v only, so we will get a function of v only.

Let us, write this function as $\phi(v)$, then I could write it as my solution u as $\phi(v) + \psi(z)$. Now, let us come back to the original variables x and t , the transformation we had used is $v = x - ct$ and $z = x + ct$, so changing back I would get the solution $u(x, t) = \phi(x - ct) + \psi(x + ct)$. This is the general solution of our one dimensional wave equation, now to find out the particular functions that is what these functions ϕ and ψ are because this is a general arbitrary functions we will use the initial conditions.

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$$\begin{aligned}
 &\text{Initial conditions: } u(x,0) = f(x), \quad \left. \frac{\partial u}{\partial t} \right|_{t=0} = g(x) \\
 &u(x,0) = \phi(x) + \psi(x) = f(x) \\
 &\frac{\partial u}{\partial t} = -c\phi'(x-ct) + c\psi'(x+ct) \\
 &\left. \frac{\partial u}{\partial t} \right|_{t=0} = -c\phi'(x) + c\psi'(x) = g(x) \\
 &\Rightarrow \phi(x) - \psi(x) = k(x_0) + \frac{1}{c} \int_{x_0}^x g(s) ds \\
 & \qquad \qquad \qquad k(x_0) = \phi(x_0) - \psi(x_0) \\
 &2\phi(x) = f(x) - k(x_0) - \frac{1}{c} \int_{x_0}^x g(s) ds \\
 &2\psi(x) = f(x) + k(x_0) + \frac{1}{c} \int_{x_0}^x g(s) ds
 \end{aligned}$$

The initial conditions given are that $u(x,0)$ is $f(x)$ and $\left. \frac{\partial u}{\partial t} \right|_{t=0}$ is $g(x)$. So, first use this $u(x,0)$ that is $\phi(x) - ct$ since t is 0 , so it would be $\phi(x)$ and $\psi(x) + ct$ since t is 0 it should become $\psi(x)$, so we get $\phi(x) + \psi(x)$ should be $f(x)$. Then, we come to the second initial condition our solution $u(x,t)$ was $\phi(x) - ct$ plus $\psi(x) + ct$, so if I differentiate it with respect to t first derivative of $\phi(x) - ct$.

So, here I am denoting it $\phi'(x - ct)$ that what we are doing is, we are using again the chain rule. This is the derivative with respect to $x - ct$, the derivative of function ϕ with $x - ct$ and the derivative of $x - ct$ with respect to t is $-c$. So, we are getting is $-\phi'(x - ct)$, similarly for $\psi(x) + ct$ we are writing this dash means the derivative of ψ with respect to $x + ct$ and then the derivative of $x + ct$ with respect to t is c . So, dash whenever we are introducing it says is that the derivative of the function with that argument.

So, $\frac{\partial u}{\partial t}$ we have got as this one, now we have to evaluate it at t is equal to 0 , so if I am evaluating at t is equal to 0 what I would get is here from here $-\phi'(x) + c\psi'(x)$ this is given as $g(x)$. Now, we have got two equation, one is $\phi(x) + \psi(x) = f(x)$, another is $-\phi'(x) + c\psi'(x) = g(x)$ from here this equation let us because, we are having is that this now derivatives, which we are talking about we are saying is with respect to that arguments.

Since, t has been taken 0 this is the derivative with respect to x , this is also derivative with respect to x we are getting this a differential equation x only we can just integrate it back what we would get minus c times $\phi(x)$ plus c times $\psi(x)$ is equal to integral $g(x)$ from x_{naught} to x , why we are talking about x_{naught} to x because, we have taken t is equal to 0. So, what we are assuming let that at t is equal to 0 x is x_{naught} , so now just change this minus c I am taking common.

So, what we are getting is $\phi(x) - \psi(x)$ is equal to $k x_{naught} + \frac{1}{c} \int_{x_{naught}}^x g(s) ds$, just to differentiate it that is with this x and this x I am just using that variable of integration as s . What is this $k x_{naught}$, we do know whenever we would be integrating we require certain constants, and that constant is being decided with the initial condition, initial condition we are having is t is equal to 0. So, whenever t is equal to 0 I would get initially that x is equal to x_{naught} , so in that case what we are getting is $k x_{naught}$ would be actually $\phi(x_{naught}) - \psi(x_{naught})$.

Now, we have got one equation over here, another equation from here, if I try to solve these two what we get, if we just add it up we get $2\phi(x)$ is equal to $f(x) - k x_{naught} - \frac{1}{c} \int_{x_{naught}}^x g(s) ds$. And if I just subtract the two ones I would get $2\psi(x)$ is equal to $f(x) + k x_{naught} + \frac{1}{c} \int_{x_{naught}}^x g(s) ds$. Now, that says is these arbitrary functions $\phi(x)$ and $\psi(x)$, we have got in the terms of the initial condition, which is given as $u(x, 0)$ as $f(x)$ and initial velocity as $g(x)$.

So, the initial velocity term we are using here is in the integrand, it is been coming as integrand and integral of that function. So, now we see is in this method which we had used here to change it to the canonical form and then solve the differential equation, we had find out that the solution which we had obtained there. So, now if I just substitute this $\phi(x)$ and $\psi(x)$ in our solution let us see that is what the solution we are getting.

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$$\begin{aligned}
 u(x,t) &= \phi(x-ct) + \psi(x+ct) \\
 &= \frac{1}{2}f(x-ct) - \frac{1}{2}k(x_0) - \frac{1}{2c} \int_{x_0}^{x-ct} g(s) ds \\
 &\quad + \frac{1}{2}f(x+ct) + \frac{1}{2}k(x_0) + \frac{1}{2c} \int_{x_0}^{x+ct} g(s) ds \\
 &= \frac{1}{2}f(x-ct) + \frac{1}{2}f(x+ct) + \frac{1}{2c} \int_{x-ct}^{x+ct} g(s) ds \\
 u(0,t) &= \frac{1}{2}(f(-ct) + f(ct)) + \frac{1}{2c} \int_{-ct}^{ct} g(s) ds \\
 u(L,t) &= \frac{1}{2}f(L-ct) + \frac{1}{2}f(L+ct) + \frac{1}{2c} \int_{L-ct}^{L+ct} g(s) ds
 \end{aligned}$$

This will satisfy boundary condition if $f(x)$ and g are odd and periodic with period $2L$.

Our solution is $u(x,t)$ is equal to $\phi(x-ct) + \psi(x+ct)$, so now, substitute this ϕ and ψ , ϕ is half of $f(x-ct) - \frac{1}{2c} \int_{x_0}^{x-ct} g(s) ds$, we are putting $\phi(x)$ in the argument $x-ct$. So, everywhere this x has been change to $x-ct$ except that x_0 because, x_0 is the constant, so here this integral is also from x_0 to $x-ct$, then with the $\psi(x+ct) = \frac{1}{2}f(x+ct) + \frac{1}{2c} \int_{x_0}^{x+ct} g(s) ds$.

Now, just simplify it what we would be getting is that these terms half of $x-ct$ half of $f(x-ct)$. Now, what we are saying is x_0 is initial point that is we have started at $t=0$ x is x_0 c is positive t is positive, so $-ct$ would be negative what it says is that this integral is actually the $x_0 - ct$; that means, it is in the negative side.

So, we can write using the properties of definite integral, we can write it as plus integral from $x-ct$ to x_0 and this integral is from x_0 to $x+ct$. So, both these integrals being added up, again using the properties of definite integral we get $x-ct$ to $x+ct$ this integral of $g(s) ds$. Now, you see this solution is similar to that whatever we have got the solution of the entire problem in the previous section, where we had use the Fourier series, we had find out the solution using the product method, it was a lengthy process here we have got very neat and clean solution.

But, the thing is that this solution or this method of solution would be applicable when the function or when the equation is of such a form. Where, I could change it to the very simple canonical form and we can integrate it out and we are getting is the exact solution, this solution is called the D' Alembert's solution of the wave equation. Does it satisfy the initial conditions, the boundary conditions initial conditions from the initial conditions we have got does it satisfy the boundary condition.

Let us see $u(0, t)$ from here that is x is equal to 0 what I would be getting is $f(x - ct)$ and this would be $f(x + ct)$ and this integral would be $\int_{x-ct}^{x+ct} g(s) ds$. It should satisfy the boundary condition that says is I should want it to be equal to 0, this is equal to 0. Similarly, $u(L, t) = \frac{1}{2} f(L - ct) + \frac{1}{2} f(L + ct) + \int_{L-ct}^{L+ct} g(s) ds$ boundary condition says that $u(0, t)$ and $u(L, t)$ both should be 0.

Now, let see how this could be 0, what should be this my function f this could be 0 if $f(x - ct)$ is same as $-f(x + ct)$ that says is f is odd function. Moreover, this integral would be 0 if my g is an odd function, then we do know that $\int_{-a}^{+a} g(x) dx$ is 0 if $g(x)$ is odd. So, the first boundary condition gives me that is I should have my f and g both as odd function, then let us come to this one, this would be 0, so again if I just try to use the a similar explanation I want that $f(L - ct)$ should be same as $-f(L + ct)$.

And again this integral should be 0 or if I combine this explanation of the first one with the second one what we are saying is, we want that this function whatever we have got that is odd function from $-L$ to $+L$. And then it should repeat because, after $L - ct$ that is 0 to L whatever we had, we want that it should be odd and then we want that it should repeat that is $L - ct$ whatever we are getting I should it negative of that in the $L + ct$.

So, what we want is that my function should be odd and periodic with period $2L$ both the functions f and g . So, what we are saying is this D' Alembert's solution as such it is very easy to find it out, but it is applicable in special conditions, where I got this Fourier series solution, which we had find it out that was applicable everywhere, whatever be the function we could find it out while as here we require that f must be an odd periodic function of that the period $2L$.

So, that is what we are saying is this will satisfy the boundary conditions, if $f(x)$ and $g(x)$ are odd and periodic with period $2L$. This is what we have got the solution of second order one dimensional wave equation we had learn, so now I just summarize that is what we had learn in the partial differential equation, we had learn that is how to solve the first order partial differential equation, how to characterize them using the method of characteristics, we had find out that is the solution.

In all the partial differential equations we had find out that the solution is coming in the form of arbitrary functions, rather than arbitrary constants. And those arbitrary functions must be decided by the side conditions, those side conditions could be initial conditions or the boundary conditions as we had learn in the ordinary differential equations, here we had learn that it may be a combination of both initial and boundary conditions.

So, we have got one more kind of problem that we have called initial boundary value problem in partial differential equations. The second order differential equations we had again learn the type of equation, using those characteristics we are changing them to the canonical form, we had learn that they are three types which are very important in theory of partial differential equations, they were hyperbolic, parabolic and elliptic.

We have seen certain examples, we have done one simple examples of parabolic and hyperbolic equations. We have try to model one physical problem, which is turned out to be that governing equation is a one dimensional wave equation, which is hyperbolic we try to find out the solution of the complete problem that is initial boundary value problem. We try to find out with using the one method, which is called the product method and then we say is find it out that it was not satisfying the initial conditions and we had gone to the method of Fourier series.

And there we had find out the complete solution, then we had done for the one dimensional wave equation another solution that we called D' Alembert's solution that was actually changing the equation to the canonical form and finding out the solution, there we had learn that it has little bit limitations than the Fourier series method, so that is all in today's lecture.

Thank you.