

Partial Differential Equations
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Module No # 06
Lecture No # 28
Tutorial on One dimensional wave equation

Welcome to the tutorial on one dimensional wave equation in this tutorial we are solve a few problems based on the Cauchy problem for the homogenous one dimensional wave equation.

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Recall: Cauchy problem for one dimensional wave equation

Given $\varphi \in C^2(\mathbb{R})$, $\psi \in C^1(\mathbb{R})$, Solve

$$u_{tt} = c^2 u_{xx}, \quad x \in \mathbb{R}, t > 0, \quad (\text{WE-1d})$$

$$u(x, 0) = \varphi(x), \quad x \in \mathbb{R}, \quad (\text{IC-1})$$

$$u_t(x, 0) = \psi(x), \quad x \in \mathbb{R}. \quad (\text{IC-2})$$

Recall what is a Cauchy problem given functions phi and psi phi is C 2 psi is C 1 defined on whole of r real line. We need to solve this partial differential which is a wave equation $u_{tt} = c^2 u_{xx}$ for $x \in \mathbb{R}$ and t positive such that it satisfies this 2 initial conditions $u(x, 0) = \varphi(x)$ and $u_t(x, 0) = \psi(x)$ whole for every $x \in \mathbb{R}$.

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Problem 1

Show that solutions to Cauchy problem for the homogeneous wave equation have the following properties.

- 1 If the Cauchy data consist of even functions, then solutions $u(\cdot, t)$ are even functions for each fixed t .
- 2 If the Cauchy data consist of odd functions, then solutions $u(\cdot, t)$ are odd functions for each fixed t .
- 3 If the Cauchy data consist of periodic functions of the same period, then solutions $u(\cdot, t)$ are periodic functions for each fixed t .

So the first problem show that solutions to Cauchy problem for the homogenous wave equation have the following properties, what are they? If the Cauchy data consist of even functions that is function phi and psi are even functions then solution also is even function at every time instant fixed time instant t. Similarly if the data is consisting of odd functions solution is also odd for each fixed t. And moreover if the Cauchy data is also periodic functions phi and psi are periodic function are same period then solutions are also periodic.

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Solution to Problem 1

Let us use the **d'Alembert formula** for solution to the homogeneous wave equation, which is

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

- 1 φ, ψ are even functions. It means

$$\varphi(-x) = \varphi(x), \quad \psi(-x) = \psi(x), \quad \forall x \in \mathbb{R}.$$

We want to check: For each fixed $t > 0$,

$$u(-x, t) = u(x, t) \quad \forall x \in \mathbb{R}$$

holds.

So let us use the d'Alembert formula for solution to the homogenous equation which is this $u(x, t) = \frac{\varphi(x - ct) + \varphi(x + ct)}{2} + \frac{1}{2c} \int_{x-ct}^{x+ct} \psi(s) ds$. At this point $x - ct$ and $x + ct$ we take the arithmetic mean. And then we take this mean of ψ on the interval on the interval $x - ct$ to $x + ct$ $\frac{1}{2c}$. Not exactly mean it is a t times mean

anyway. So this is the d'Alembert formula so phi and psi are even functions we want to show that u is also an even function what is the meaning of even functions?

Phi of $-x = \text{phi } x$ for every x in \mathbb{R} similarly psi of $-x = \text{psi } x$ for every x in \mathbb{R} even with respect to $x = 0$ that is a correct statement. So we want to check what u is also even function that means u of $-x, t = u$ of x, t this holds.

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Solution to Problem 1

Let us start computing $u(-x, t)$.

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

$$\stackrel{\text{even}}{=} \frac{\varphi(x+ct) + \varphi(x-ct)}{2} + \frac{1}{2c} \int_{-x-ct}^{-x+ct} \psi(s) ds$$

$$= \frac{\varphi(x+ct) + \varphi(x-ct)}{2} + \int_{x-ct}^{x+ct} \psi(s) ds$$

$$= u(x, t)$$

Only starting point is a d'Alembert formula so let us write the formula for u of $-x, t$ it is this. Now we have to use that the functions phi and psi are even functions and show that this expression indeed equal u of x, t . So now phi is an even function therefore this equal to phi of $x + ct$ right minus of this is this and here it is phi of $x - ct$ by 2. Because now we are using phi is even this is a first term then we have a second term $\frac{1}{2c}$ integral minus x I just write as it is from the above.

We will handle this separately I think it is better to work with the 2 terms separately so now let us show that this integral is actually equal to $\int_{x-ct}^{x+ct} \psi(s) ds$. Then what will happen? This precisely the expression for u of x, t that means we would have shown that the function u is an even function. So we need to deduce this from this is equality to these 2 things. So that naturally suggests a change of variable to be used.

Because even, odd functions means some change of variable x going to $-x$ naturally comes into place.

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Solution to Problem 1

$$\int_{-x-ct}^{-x+ct} \psi(s) ds \stackrel{\substack{\text{Put } s = -z \\ ds = -dz}}{=} \int_{x+ct}^{x-ct} \psi(-z) [-dz]$$

$$\stackrel{\psi \text{ is even}}{=} \int_{x-ct}^{x+ct} \psi(z) dz$$

$$u(-x, t) = u(x, t) \quad \forall x \in \mathbb{R}.$$

Let us do that so what we have is $-x - ct$ $-x + ct$ this is integral that we have now we apply change of variable put $s = -\tau$ $ds = -d\tau$. So then what will happen inside it is ψ of $-\tau$ and $d\tau$ is $-d\tau$ fine. And now the limits when $s = -x - ct$ what will be τ it will be $x + ct$. Because $\tau = -s$ and when s is equal to $-x + ct$ τ will be $-x - ct$ therefore this will be $x - ct$ So now we have a minus sign here that minus sign corresponds to this change of limits upper and lower limits.

So I get $x - ct$ to $x + ct$ $d\tau = -d\tau$ as given rise to this change of limits and ψ is even therefore ψ of $-\tau$ equal to ψ of τ . So therefore we have shown that u of $-x, t$ we have started with the formula and we have shown it is equal to u of x, t . This holds for every x that means u is an even function.

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Solution to Problem 1

2 φ, ψ are odd functions. It means

$$\varphi(-x) = -\varphi(x), \psi(-x) = -\psi(x), \forall x \in \mathbb{R}.$$

We want to check: For each fixed $t > 0$,

$$u(-x, t) = -u(x, t) \quad \forall x \in \mathbb{R}$$

holds.

This computation is similar to the earlier case.

So let us move on to the next part if the data is hard functions phi and psi is hard functions we want to show that u is hard function. Hard function means odd about 0 phi of $-x = \text{minus phi } x$ psi of $-x = \text{minus psi } x$ holds for every x naught. We want to check that u of $-x, t$ equal to u of $-x, t$ holds for every x in x naught. Computations are exactly similar to the earlier case.

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Solution to Problem 1

Let us start computing $u(-x, t)$.

$$\begin{aligned}
 u(-x, t) &= \frac{\varphi(-x-ct) + \varphi(-x+ct)}{2} + \frac{1}{2c} \int_{-x-ct}^{-x+ct} \psi(s) ds. \\
 &\quad \underbrace{\qquad\qquad\qquad}_{= \varphi \text{ odd}} \qquad \underbrace{\qquad\qquad\qquad}_{\substack{\tau = s \\ d\tau = ds}} \\
 &= \frac{-\varphi(x+ct) - \varphi(x-ct)}{2} + \frac{1}{2c} \int_{x+ct}^{x-ct} \psi(-\tau) [-d\tau] \\
 &\quad \underbrace{\qquad\qquad\qquad}_{\psi \text{ odd}} \\
 &= -\frac{1}{2c} \int_{x-ct}^{x+ct} \psi(\tau) d\tau
 \end{aligned}$$

So let us start computing u of $-x, t$ the d'Alembert formula gives us this and now we need to use that phi and psi are odd functions. So therefore the first thing here is equal to phi of $x + c, t$ with a minus sign and phi of $x - c, t$ with a minus sign because phi is a odd function by 2. And here also we are going to use that psi is an odd function so let us compute this integral. Once again use $s = \tau = -s$ so $d\tau = -ds$ therefore the integral would become it is $x = -\tau$.

So when s is equal to this τ will be minus of that will be $x + c, t$ to $x - c, t$ ds is $-d\tau$ as before, and ψ of minus τ . But now ψ is odd therefore the integral ψ of minus τ is minus ψ of τ . Now this $-d\tau$ the minus here corresponds to change of this limits upper and lower $d\tau$ and that is nothing but $-x - c, t$ to $x + c, t$ ψ τ $d\tau$.

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Solution to Problem 1

$$u(-x, t) = - \frac{\phi(x-c, t) + \phi(x+c, t)}{2} - \frac{1}{2c} \int_{x-c, t}^{x+c, t} \psi(\tau) d\tau$$

$$= -u(x, t)$$

Therefore what we have obtained is $u(-x, t) = \text{minus } \phi \text{ of } x - c, t + \phi \text{ of } x + c, t \text{ by } 2$ that is the first term from here this one and the second term is here $1 / 2c$ is here with a minus sign and $x - c, t$ to $x + c, t$ ψ τ $d\tau$ which is precisely $-u$ of x, t . Therefore if the data is odd solution is odd at all times.

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Solution to Problem 1

• φ, ψ are periodic functions say the period is l . It means

$$\varphi(x+l) = \varphi(x), \psi(x+l) = \psi(x), \forall x \in \mathbb{R}.$$

We want to check: For each fixed $t > 0$,

$$u(x+l, t) = u(x, t) \forall x \in \mathbb{R}$$

holds.

Now let us turn our attention to the last part where the function is periodic say the period is l which means that $\varphi(x+l) = \varphi(x)$ and $\psi(x+l) = \psi(x)$ this holds for every $x \in \mathbb{R}$. We want to check that $u(x+l, t) = u(x, t)$.

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Solution to Problem 1

Let us start computing $u(x+l, t)$.

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

$\varphi(x+l-ct) = \varphi(x-ct)$
 $\varphi(x+l+ct) = \varphi(x+ct)$

$\underbrace{\hspace{10em}}_{[x-ct+l, x+ct+l]}$
 \downarrow
 $[x-ct, x+ct]$

$\tau = s - l, d\tau = ds$
 $\int_{x-ct}^{x+ct} \psi(\tau+l) d\tau = \int_{x-ct}^{x+ct} \psi(\tau) d\tau.$

So let us start with an expression for $u(x+l, t)$ by the d'Alembert formula it is this now φ is periodic or periodic l . Therefore $\varphi(x+l-ct)$ is actually $\varphi(x-x-ct)$ similarly $\varphi(x+l+ct)$ is nothing but $\varphi(x+ct)$. And if you look at this integral once again what is this integral it is actually on what which interval? $x-ct+l$ to $x+ct+l$ this so this under translation by l will go to $x-ct, x+ct$ this is what we want right.

So this suggests what change of variable we have to put let us put $\tau = s - 1$ then what will happen $d\tau$ is ds and this integral will become when $s = x + 1 - ct$ τ will become $x - ct$. When $s = x + 1 + ct$ τ will become $x + ct$ and integrated ψ of s ψ of s is $\tau + 1 d\tau$. But ψ is periodic of p radial therefore this is equal to $x - ct$ to $x + ct$ ψ of $\tau d\tau$.

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Solution to Problem 1

$$u(x+l, t) = u(x, t)$$

So therefore what we have shown is that u of $x + l$, $t = u$ of x , t that means u is periodic.

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Importance of Problem 1



- ❶ Cauchy data is even and periodic $\Rightarrow x \mapsto u(x, t)$ is even and periodic.
- ❷ Cauchy data is odd and periodic $\Rightarrow x \mapsto u(x, t)$ is odd and periodic.

So what is importance of this problem 1 is the Cauchy data is even un-periodic then the solution is also even because Cauchy data is even solution also periodic because Cauchy data is periodic. Similarly when the Cauchy data is odd and periodic then the solution is odd and periodic.

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Importance of Problem 1

① $x \mapsto u(x, t)$ is even $\Rightarrow \frac{\partial u}{\partial x}(0, t) = 0$.

② $x \mapsto u(x, t)$ is odd $\Rightarrow u(0, t) = 0$.

Proof.

$$\frac{\partial u}{\partial x}(0, t) = \lim_{h \rightarrow 0} \frac{u(h, t) - u(0, 0)}{h}$$

$$\lim_{h \rightarrow 0^-} \frac{u(h, t) - u(0, 0)}{h} = \lim_{\substack{h' = -h \\ h' \rightarrow 0^+}} \frac{u(-h', t) - u(0, 0)}{-h'}$$

$$= \lim_{h' \rightarrow 0^+} \frac{u(h', t) - u(0, 0)}{-h'}$$

$$\Rightarrow \frac{\partial u}{\partial x}(0, t) = 0 = - \lim_{h' \rightarrow 0^+} \frac{u(h', t) - u(0, 0)}{h'}$$

$u(-x, t) = -u(x, t)$
 \downarrow
 $u(0, t) = -u(0, t) \Rightarrow u(0, t) = 0$

If x going to $u(x, t)$ is even the function u is even then $\frac{\partial u}{\partial x}$ at $0, t = 0$ we will show that and with the function is odd $u(0, t) = 0$. So let us prove this how we prove that? Let us show $\frac{\partial u}{\partial x}$ of $0, t$ let us compute and show that it is 0 what is it by definition limit which goes to 0 $u(h, t) - u(0, 0)$ by h . And since we have we know that the function is even so naturally it is, suggest that we have to consider h positive and h negative.

So we can compute the limits as h coming to h goes to 0 from positive side and negative side that is what we are going to do now. So limit h goes to 0 from the negative side let us see what it is? $u(h, t)$ this is exactly same difference quotient as before. Now we are going to into this information so what I do is that I put h' is equal to $-h$. Then what will happen h' will become positive so then what I have here $u(-h', t) - u(0, 0)$ by $-h'$.

Of course limit h' goes to 0 from positive side this, what is this I had to use that u is even function. So this is nothing but limit h' goes to 0 from positive side is $u(h', t)$ because u is even with respect to $x - u(0, 0)$ by $-h'$ this limit exists. So what is this? This is actually minus this minus can come out outside minus limit h' goes to 0 $u(h', t) - u(0, 0)$ by h' this is precisely the right hand derivative at $0, 0$ with respect to x .

This is the left hand derivative and both exist and one is negative of the other that implies that $\frac{\partial u}{\partial x}$ is 0 both of them are 0 and $\frac{\partial u}{\partial x}$ is 0. So this shows that if u is an even

function of x then the derivative with respect to x is 0 now showing this is much simpler because u is odd function right. So u of $-x$, t the t does not play any role here you can think t is not there equal to x , t with a minus sign by odd thing.

Now let x goes to 0 then the LHS will go to u of 0, t right hand side will go to minus of u , t . This implies that u of 0, t is 0 so therefore if the function is even derivative is 0 at 0 and the function is odd then the function itself is 0.

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Application of Problem 1: Finding solutions to IBVPs

$\square, u = 0 \quad \mathbb{R} \times (0, \infty)$
 $u(x, 0) = \phi(x), \quad x \in \mathbb{R}$
 $u_t(x, 0) = \psi(x), \quad x \in \mathbb{R}$

BC $u(0, t) = 0$ $\square, u = 0$ $BC \quad u(l, t) = 0$
 $(x, t) \in (0, l) \times (0, \infty)$
 $u(x, 0) = \phi(x)$
 $u_t(x, 0) = \psi(x)$

Suggest: Extend ϕ, ψ as odd functions
 + periodic functions of period l .
 ϕ, ψ even & periodic functions of period l .

What is the application of this? It will be used in finding solutions to initial boundary value problems. So let me tell you what is initial boundary value problem? We have discussed this in the last lectures 4.1 we have introduced the initial point of value problem. So we want to solve $d = 1$ obviously and u equal to let us say homogenous wave equation and here we prescribed u of $x = 0$ to be $\phi(x)$ and u_t of $x = 0$ to be $\psi(x)$ this is the Cauchy data.

So this let us say 0 and 1 so we are defining let us say u of 0, t is given to be 0 this is the boundary condition and u of 1, $t = 0$ this is the boundary condition these 2 are initial conditions. That means we have a finite string 0, 1 and we are interesting in studying solutions of homogeneous wave equation. In this domain which is 0 1 cross 0 infinity this is where x , t would belong to and boundary condition is given as $u = 0$ at $x = 0$ and $x = 1$ for all times.

Now in finding this solution the problem will be useful so if you see here $u(0, t) = 0$ $u(1, t) = 0$. So one would like to transform this problem to a problem which is posed on full space so what one would be interested in solving is this equal to 0 in $\mathbb{R} \times \mathbb{R}$; infinity. But if we want a Cauchy problem the full space so you have to give what is $u(x, 0)$ that I will tell you what is going to be some function $\tilde{v}(x)$.

Similarly $u(x, 0) = \psi(x)$ has to be defined for \mathbb{R} so that means we have to extend the function ϕ and ψ which are given in the interval $[0, 1]$ to functions which are defined on whole of \mathbb{R} . So this means we have to extend these functions how do we extend so that these boundary conditions are naturally satisfied. So what is the boundary condition? $u(0, t) = 0$ that means this function here $u(0, t) = 0$ therefore when is $u(0, t) = 0$ when the function $u(x, t)$ is odd function when $u(x, t)$ is odd function you have $u(0, t) = 0$ we know that.

Therefore what we think is to get $u(x, t)$ as odd function we need the data to be odd function so this suggest extend ϕ and ψ as odd functions. So this problem 1 actually gives us an idea of solving initial boundary value problems. So extend them odd function so that solution will be odd so that $u(0, t) = 0$ is satisfied. But how $u(1, t) = 0$ will be satisfied that we would like some kind of periodicity $u(0, t) = u(1, t) = 0$.

If u is periodic also therefore extend this as odd functions and periodic functions of period 1 then what will happen? Suppose you are successfully have done this and so that the extended functions have the records smoothness namely $\tilde{\phi} \in C^2$ cyclic by C^1 . We can solve this problem solution in the whole space is going to be both odd function and periodic function period 1.

Because the Cauchy data is periodic as well as odd functions and then this naturally satisfies this condition boundary condition are automatically satisfied. If the solutions in entire \mathbb{R} of course it will be solution on $[0, 1]$ as well. So that is the way to solve so this is the application of the problem 1. The other part where we have shown that if the function is even $u(x, 0) = u(x, 0)$ $u(0, t) = 0$ will be applicable for a different initial boundary value problem where instead of prescribing $u = 0$.

We prescribe u by x at $t = 0$ and u by x at $t = 1$, then that suggests that we have to extend ϕ and ψ as even functions. So that solution is even and boundary conditions are satisfied. Boundary condition is satisfied for u by x . But I also want at $x = 1$ therefore I will do periodically also. So in other words what I am saying is for this problem where u is given to be ϕ here I will be brief it is exactly same as this u , t will be ψ here instead of u , $t = 0$ or $t = 1$, t what we give is u by x at $t = 0$.

And here u by x at $t = 0$, $t = 1$ in that case the suggestion is extend ϕ and ψ as even and periodic functions of period 1. So that solution will be even and periodic and these conditions are satisfied.

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Problem 2

Let u be a classical solution to Wave equation $u_{tt} - u_{xx} = 0$ for $(x, t) \in \mathbb{R} \times (0, \infty)$. Show that

- 1 for each fixed $y \in \mathbb{R}$, the function $w(x, t) := u(x - y, t)$ is also a solution.
- 2 for each $k \in \mathbb{N}$, the function $w(x, t) := \frac{\partial^k u}{\partial x^k}(x, t)$ is also a solution.
- 3 for each $a > 0$, the function $w(x, t) = u(ax, at)$ is also a solution.

So let u move to the next problem let u be a classical solution to the wave equation show that for each fixed y in \mathbb{R} the new function which is defined by translating u by y is also a solution. Similarly if u as k th derivative or k th derivative is c_2 then you can also take the k th derivative with respect to x , x and then show that it is also a solution. And this is u of ax , at is also a solution so this is a translation of the solution of solution this is the dilation of a solution-solution.

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Solution to Problem 2

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

$$w(x,t) = u(x-y, t)$$

$$w_t^{(0,t)} = u_t(x-y, t), \quad w_{tt}^{(0,t)} = u_{tt}^{(0,t)}(x-y, t)$$

$$w_x(x,t) = u_x(x-y, t), \quad w_{xx}(x,t) = u_{xx}(x-y, t)$$

$$\begin{aligned} (w_{tt} - w_{xx})(x,t) &= (u_{tt} - u_{xx})(x-y, t) \\ &= 0 \end{aligned}$$

Let us do the first problem so w of $x, t = u$ of $x - y, t$ u satisfies $u_{tt} - u_{xx} = 0$. So now I have to compute w_t and w_{tt} w_x and w_{xx} w_t is simply u_t at the point $x - y, t$ is better to write the arguments all the time. Particularly when there is a chain rule involved so w_{tt} of at the point x, t is u_{tt} at the point $x - y, t$. Similarly w_x of x, t is u_x this y does not play any role is just translation $x - y, t$ and w_{xx} at x, t is u_{xx} at $x - y, t$.

Therefore $w_{tt} - w_{xx}$ at any point x, t is nothing but $u_{tt} - u_{xx}$ at this point $x - y, t$ and that is equal to 0 because solves the wave equation at any point x, t and hence at point $x - y, t$ also. So that means w is the solution to the wave equation similarly you can check the other 2 parts of this problem. So equation is translation invariant because the coefficients are constant coefficient therefore solution is also translation invariant.

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A question related to Problem 2

- The equation $u_{tt} - u_{xx} = 0$ is invariant (**Exercise!**) under change of variables

$$\xi = \varphi(x, t) = ax, \quad \eta = \psi(x, t) = at$$

- The operator $u_{tt} - u_{xx}$ transforms to $a^2(w_{\eta\eta} - w_{\xi\xi})$. Thus the d'Alembertian operator is **NOT** invariant.

Question: What are the linear transformations $\xi = \varphi(x, t) = ax + bt, \eta = \psi(x, t) = cx + dt$ under which the d'Alembertian operator is invariant? **Exercise**

A question related to problem 2 the equation $u_{tt} - u_{xx} = 0$ is invariant this you please check under this change in variables ψ equal to x and η equal to at . The operator transforms to a square into $w_{\eta\eta} - w_{\xi\xi}$. That means the d'Alembertian operator is not invariant under this change of variables. So question is what are the linear transformations ψ equal to $ax + bt$ $\eta = cx + dt$ under which the d'Alembert operator is invariant. So that is an exercise.

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Problem 3

Let u be the solution of the Cauchy problem

$$u_{tt} - 9u_{xx} = 0, \quad x \in \mathbb{R}, \quad t > 0,$$

$$u(x, 0) = \begin{cases} 1 & \text{if } |x| \leq 2, \\ 0 & \text{if } |x| > 2. \end{cases}$$

$$u_t(x, 0) = \begin{cases} 1 & \text{if } |x| \leq 2, \\ 0 & \text{if } |x| > 2. \end{cases}$$



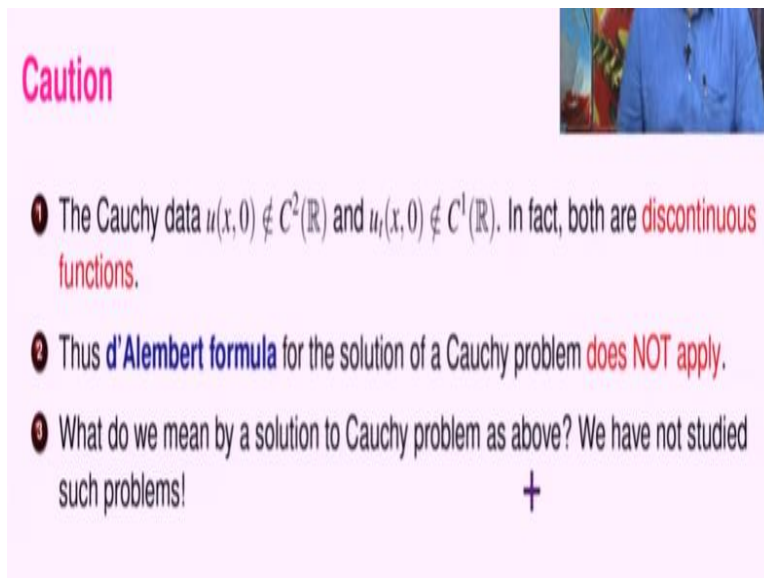
- Evaluate u at the point $(0, \frac{1}{6})$.
- Discuss the large time behaviour of the solution, i.e., on $\lim_{t \rightarrow \infty} u(x_0, t)$ for each fixed $x_0 \in \mathbb{R}$.

So let us look at the problem 3 let u be the solution of the Cauchy problem which is given here the wave equation which is here that means $c = 3$. So $u_{tt} = 9u_{xx}$ is 0 and initial condition $u(x, 0)$ is this and u_t is this and you are asked to find out the value at the point $(0, \frac{1}{6})$ and discuss the

large term behavior of the solution. That is what happens to u of x naught t as t goes to infinity whether the limit exists if it exists what it is?

At every fixed point x , 0 now if you observe the ϕ x and ψ x ϕ is discarding u . This is in the interval $-2, 2$ the function is 1 outside that it is 0 it is a discontinuous function forget about c_2 . Similarly this function exactly function both ϕ and ψ are same and they are not continuous.

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Caution

- 1 The Cauchy data $u(x, 0) \notin C^2(\mathbb{R})$ and $u_t(x, 0) \notin C^1(\mathbb{R})$. In fact, both are **discontinuous functions**.
- 2 Thus **d'Alembert formula** for the solution of a Cauchy problem **does NOT apply**.
- 3 What do we mean by a solution to Cauchy problem as above? We have not studied such problems!

So therefore you have to exercise caution the Cauchy data does not satisfy what is required for d'Alembert formula to be applicable. Therefore the formalism does not apply as such because ϕ and ψ do not satisfy the required smoothness assumptions. So what do we mean by a solution to Cauchy problem as above when the Cauchy data is discontinuous for example as here.

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Resolution

Do not worry!!

- 1 There are possibilities to interpret the d'Alembert formula as 'weak solution' when Cauchy data $u(x, 0) \notin C^2(\mathbb{R})$ and $u_t(x, 0) \notin C^1(\mathbb{R})$.
 - Towards the end of our discussion on wave equation, we discuss some notions of weak solutions.
- 2 'Such a bad Cauchy data' is considered as the computations become easier.
 - As a result, it is easier to illustrate certain features of solutions using 'bad Cauchy data'
 - Of course, 'good Cauchy data' may also be used to illustrate these features but computations are complicated.
- 3 Similar reasons were given in the context of Burgers equation in Lecture 2.15

So we are not studied such problems do not give up do not worry there are, possibilities to interpret the d'Alembert formula as a weak solution. So when Cauchy data is not smooth as replied towards the end of our discussion on wave equation we discuss some notions of weak solutions. So do not worry there is some way to interpret this as a solution. So go ahead and compute so such a bad Cauchy data why do we consider?

We consider because the computation becomes easier as a result it is easy to illustrate certain features of solutions that we want to show using bad Cauchy data. Of course good Cauchy data may also be used to illustrate these features but computations become very difficult complicated cumbersome and our attention will be focused on actually computing solution than exhibiting the features.

That is the reason why we use bad Cauchy data but we should be aware that this is not the Cauchy data for which d'Alembert formula is a classical solution that we should keep in mind. We have given similar reasons in the context of Burgers equation also in lecture 2.15.

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Solution to Problem 3

(i) $u(0, \frac{1}{6})$ $u_{tt} - 9u_{xx} = 0, \quad c = 3$

$$u(x,t) = \frac{\varphi(x-3t) + \varphi(x+3t)}{2} + \frac{1}{6} \int_{x-3t}^{x+3t} \psi(s) ds$$

$$u(0, \frac{1}{6}) = \frac{\varphi(-\frac{1}{2}) + \varphi(\frac{1}{2})}{2} + \frac{1}{6} \int_{-\frac{1}{2}}^{\frac{1}{2}} 1 ds$$

$$= \frac{1+1}{2} + \frac{1}{6} = 1 + \frac{1}{6} = \frac{7}{6}$$

(ii) Fix x_0 . $u(x_0, t) = \frac{\varphi(x_0-3t) + \varphi(x_0+3t)}{2} + \frac{1}{6} \int_{x_0-3t}^{x_0+3t} \psi(s) ds$

Ⓐ As $t \rightarrow \infty$, $x_0-3t \rightarrow -\infty$ (Ⓐ) $x_0+3t \rightarrow \infty$ (Ⓑ)

Let us solve this problem very easy we have to simply apply the d'Alembert formula. So first part was to compute u of $0, 1$ by 6 so we have to identify what the c is our equation is $u_{tt} - 9u_{xx} = 0$ that means $c = 3$. Because the d'Alembert formula is u of x, t equal to $\frac{1}{2}(\varphi(x-ct) + \varphi(x+ct)) + \frac{1}{2c} \int_{x-ct}^{x+ct} \psi(s) ds$ which is $3t + x + ct$ so it is $x + 3t$ by $2 + 1$ by 2 into c that is $6x - 3t$ to $2x + 3t$ $\psi(s) ds$. Now it is very easy u of $0, 1$ by 6 $\psi(x)$ is 0 so φ of 3 times 1 by 6 is $\frac{1}{2}$ see how simple the computational has become $\frac{1}{2} + \frac{1}{6}$.

But on this interval what is ψ ? It is 1 so therefore φ is also 1 so $\frac{1}{2} + \frac{1}{2}$ is 1 plus $\frac{1}{6}$ into this is $\frac{7}{6}$ plus $\frac{1}{6}$ that is 1 . So this $1 + \frac{1}{6}$ which is $\frac{7}{6}$ so this is the answer now let us discuss the large term behavior. So fix x_0 so u of x_0, t we have the formula above $x_0 - 3t + \frac{1}{2}(\varphi(x_0 - 3t) + \varphi(x_0 + 3t)) + \frac{1}{6} \int_{x_0 - 3t}^{x_0 + 3t} \psi(s) ds$. So here we have 2 terms let us call them A and B analyze them separately.

So what happens as t goes to infinity observe the term A as t goes to infinity what happens? $x_0 - 3t$ will go to minus infinity and $x_0 + 3t$ will become infinity go to infinity. In particular after sometime $x_0 - 3t$ and $x_0 + 3t$ both of them come of this interval $[-2, 2]$. Because they are going to minus infinity and infinity respectively they will be out of this interval after sometime.

We can find out when they will be out so that φ will be 0 after some time therefore for t bigger than some number φ will be 0 so this term will be 0 . For the same reason this goes to minus

infinity this goes to plus infinity. But ψ is defined only I mean it is non-zero only on $-2, 2$ therefore it does not matter what this interval is after sometime it will be $-2, 2$ ψ s ds. So that is going to be our large time behavior.

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Solution to Problem 3

Since $\varphi(x) = 0 \quad \forall x \notin (-2, 2]$.

$\varphi(x_0 - 3t) = 0 \quad \text{for } t > \frac{x_0 + 2}{3}$

$\varphi(x_0 + 3t) = 0 \quad \text{for } t > \frac{2 - x_0}{3}$

For $t > t^* = \max\left\{\frac{x_0 + 2}{3}, \frac{2 - x_0}{3}\right\}$,

$\varphi(x_0 - 3t) = 0 = \varphi(x_0 + 3t)$

(A) $= 0$.

(B) $\int_{x_0 - 3t}^{x_0 + 3t} \varphi(x) dx = \int_{-2}^2 \varphi(x) dx$

So since $\varphi(x) = 0$ for all x which do not belong to $-2, 2$ $\varphi(x_0 - 3t)$ will become 0 for t bigger than $x_0 + 2$ by 3. In other words I am just looking at this I am asking when $x_0 - 3t$ will become less than -2 . Similarly $x_0 + 3t$ when will that become rather than 2 and $\varphi(x_0 + 3t)$ will become 0 for t bigger than $2 - x_0$ by 3. So whenever t is bigger than both of them $\varphi(x_0 - 3t)$ as well as $\varphi(x_0 + 3t)$ will be 0.

Therefore for t bigger than let us call t^* which is maximum of these 2 numbers $\varphi(x_0 - 3t) = 0$ and that will also be $x_0 + 3t$. That will also be 0 in other words the term A will become 0 now let us look at the term B. For the same reason the term B which is the integral on $x_0 - 3t, x_0 + 3t$ whenever t is bigger than the t^* as above this interval is like this. This interval properly contains $-2, 2$ therefore this integration $x_0 - 3t$ to $x_0 + 3t$ ψ s ds is actually -2 to 2 ψ of s ds.

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Solution to Problem 3

$$\textcircled{3}, t > t^*, \quad \frac{1}{6} \int_{-2}^2 4 \, ds = \frac{1}{6} \int_{-2}^2 1 \, ds$$
$$= \frac{2}{3}.$$
$$\lim_{t \rightarrow \infty} u(x, t) = \frac{2}{3}$$

So therefore the term of B for t bigger than the t star as on the previous slide is actually $\frac{1}{6} \int_{-2}^2 \psi(s) ds$ which is $\psi(s) ds = 1$ that is 4 by 6 which is 2 by 3 . So therefore limit u of x naught, t no matter what x naught is this limit exists and limit is actually 2 by 3 .

(Refer Slide Time: 36:03)

Problem 4

Let $\varphi \in C^2(\mathbb{R})$ and $\psi \in C^1(\mathbb{R})$ be such that $\varphi \equiv \psi \equiv 0$ outside an interval $[a, b]$. Let $u(x, t)$ be the solution of the Cauchy problem for homogeneous wave equation. Show that

- 1 For each fixed $t > 0$, the function $x \mapsto u(x, t)$ is identically zero outside an interval.
- 2 if the functions F, G in the decomposition $u(x, t) = F(x - ct) + G(x + ct)$ for u are of compact support, then $\int_{\mathbb{R}} \psi(s) ds = 0$.

Let us move to the problem 4 now so let φ and ψ be C^2 and C^1 respectively define on the real line such that φ and ψ both are identically equal to 0 outside an interval a, b . We have an interval a, b inside interval a, b there may be 0 at some points may not be 0 at some point but definitely that φ is 0 and ψ is 0. Similarly here φ is 0 ψ is 0. And let u be a solution of the Cauchy problem for the homogenous wave equation show that the function x going to u, x, t that means you fix a t then u, x, t is the function of x .

There is also identically equal to 0 outside an interval in other words if the data is 0 outside interval a, b solution will also be 0 outside some interval. That interval may not be a, b but some interval so the functions F, G in this decomposition $u(x, t) = f(x - ct) + G(x + ct)$ remember this is general solution of the homogenous wave equation we derived this in lecture 4.2. So if the functions F and G are such that they are of compact support we will define what is the compact support?

F and G are compact support then the integral of ψ over r must be 0 integral of ψ over r make sense and need 0.

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Solution to Problem 4

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

For $t = t_0$

(A) is definitely zero
 when $x - ct_0 > b$
 $x > b + ct_0$
 or $x + ct_0 < a$
 $x < a - ct_0$

What about (B)
 Same answer.

(A) = 0 if x lies outside $[a - ct_0, b + ct_0]$

Let us start the solution of problem 4 the starting point as before is the d'Alembert formula. Let us fix a time $t = t_0$ we will show that the function u of x, t_0 is 0 outside some interval. So as before let us analyze these terms separately A, and B A is the simpler one to understand. See A is definitely 0 when under 2 conditions any of the 2 conditions our A, and B are here imagine $x - ct$ is here.

Because $x - ct$ is here $x - ct$ will be the right side therefore the term A is 0 because ϕ is 0 outside interval a, b so what is the condition? One condition $x - ct$ is bigger than b that is the case when x is bigger than $b + ct_0$. Or the other case is here $x + ct$ is less than

A then also $x - ct$ is to the left side and ϕ is 0 on the interval $x - ct \leq x \leq x + ct$. Or $x + ct$ is less than $a - ct$ or $x - ct$ is greater than $b + ct$.

So that means that x is less than $a - ct$ or x is greater than $b + ct$ therefore if you are on this interval $a - ct \leq x \leq b + ct$ then ϕ is not 0. If x is not in this interval, ϕ will be 0. Same reason holds for ψ also ψ will also be 0 if you are outside the interval. So what about the term B ? Same answer so if x lies outside the interval $a - ct \leq x \leq b + ct$ then both a , and b , are 0.

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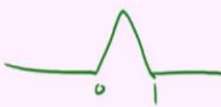
Solution to Problem 4


$x \notin [a-ct_0, b+ct_0] \Rightarrow u(x,t) = 0$

"Data Compact Support \Rightarrow Solution has Compact Support"

Definition $f: \mathbb{R} \rightarrow \mathbb{R}$ continuous function.

$\text{Supp } f = \overline{\{x \in \mathbb{R} \mid f(x) \neq 0\}}$ closed set

 $(0,1) = [0,1]$

 $\mathbb{R} \setminus \{k\pi \mid k \in \mathbb{Z}\} = \mathbb{R}$

Therefore what we can conclude is if x does not belong to $[a - ct, b + ct]$ that implies that $u(x, t)$ is 0. $u(x, t)$ may be 0 even if x is there inside the interval we are not making any comment on that. What we are saying is? u is definitely 0 if x is not in that interval so this is what is called data compact support implies solution compact support. Of course I want to know what is this support and compact support.

Let us define you can find in any book on topology or real analysis let us consider a continuous function from \mathbb{R} to \mathbb{R} because as a situation we are now currently in. Let us consider a continuous function then what is the definition of a support of f this is a notation $\text{supp } f$. What we are look at is? Look at those points where f is not 0 and take the closure of that. So by definition support is a close set by definition and if it also happens to be a compact set it is called compact support.

Support is always closed by definition it is also happen to be a compact set is called support is called compact. We know in \mathbb{R} compact sets are closed and bounded sets therefore if the support is boundary then definitely it is compact. Therefore if the function is 0 outside a bounded set then the support is always a compact support. For example let us look at one example 0 up to 0 1 after 1 it is also 0 in between it is something like that.

In this case the set where f is not 0 is $[0, 1]$ there is a set and we have take, the closure for the definition. So that is a closed interval $[0, 1]$ if you notice at the end point 0 the function is 0 but it is still comes under the support due to the closure that is why the end points have come in 0 and 1. Now if you look at another function which is $\sin x$ where it is not 0 is precisely accept these points where the sine is 0 which are multiples of π .

So from \mathbb{R} you subtract multiples of π integer multiples of π and take the closure and that is \mathbb{R} . So the support of the $\sin x$ function are $\cos x$ function for that matter is \mathbb{R} support of this function here like this hill is actually the interval $[0, 1]$. Of course there are other characterization of support this is the definition of support is look at the points where the function is not zero take the closure.

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Solution to Problem 4

$(\text{Supp } f)^c$ is the largest open set on which $f=0$

(ii) $u(x,t) = F(x-ct) + G(x+ct)$
 $F, G : \mathbb{R} \rightarrow \mathbb{R}$ have compact support.
 F, G are zero outside $[a, b]$

$u(x,0) = F(x) + G(x) = 0$ outside $[a, b]$
 $u_t(x,0) = -cF'(x) + cG'(x) = 0$ outside $[a, b]$

$u(x,t) = F(x-ct) + G(x+ct)$
 $\lim_{t \rightarrow \infty} u(x,t) = \frac{1}{2c} \int_{\mathbb{R}} u_t(x,0) dx = 0$

The other way to look is that support of f complement is largest open set on which f is 0. That means take any open set on which f is 0 keep on collecting such open sets take the reunion

therefore you will the largest open set on which f is 0 take the complement that will be the support of the function verify that this coincides in the previous 2 examples that I have given. Now let us turn our attention to the second part said u of x , t is equal to this and it is given that F and G are functions from \mathbb{R} to \mathbb{R} they are compact support.

That means they are 0 outside some bounded interval in other words F and G are 0 outside some interval which we can take α β . For both of them we can take the same interval because if F is 0 outside α β G is 0 outside α dash β dash by taking the minimum for the left hand point maximum for the right hand points we will get common α β . What is important is that F and G are 0 outside the interval α , β .

Inside what happens we are concerned right now that is given then we are asked to show that integral of ψ is 0. Let us see what is ϕ of x to start? ϕ of x is what u of x , 0 that is F of x + G of x . Of course α β this 0 right so this is 0 outside α β . Similarly what is ψ of x that is u of x , t that is nothing but $-c$ F dash of x + c G dash of x . If f and g are 0 outside the intervals for β F dash and G dash are also 0 therefore this combination is also 0 outside α β .

In other words ϕ and ψ are 0 outside α β so we are in the situation of the part 1 of this problem ϕ and ψ , are 0 outside this interval. Therefore of course solution is of compact support for every fixed time that is fine. Now what we are interested in is the following we want to see what happens to the long term right limit of u of x naught, t as t goes to infinity we did this in a previous problem.

It turned out that this is going to be $\frac{1}{2c}$ integral over \mathbb{R} of ψ s ds this is what we saw in the problem. Of course we computed with the specific numbers and we want to say this is 0 why? Because what is u of x , 0, t you can fix x , 0, t what is u of x , 0, t by this expression it is F of x 0 - ct + G of x , 0 + ct . Now as t goes to infinity x naught - ct x naught + ct will come out the interval α β .

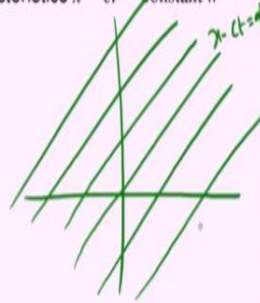
Therefore that limit is 0 therefore we conclude this that integral of ψ over the support must be 0 this completes problem 4.

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Problem 5

Let u be a twice continuously differentiable function that satisfies the wave equation for $x \in \mathbb{R}$ and $t \in \mathbb{R}$. That is, $u_{tt} - c^2 u_{xx} = 0$.

Prove that u is constant on a member of the family of characteristics $x - ct = \text{constant}$ if and only if it is constant along each member of this family.



Now let us move on to problem 5 let u be a twice continuous differentiable function which also have wave equation $u_{tt} - c^2 u_{xx} = 0$. Prove that u is constant on a member of this family $x - ct = \text{constant}$ just write the picture just for reference let me write this. So this is $x - ct = 0$ these are the lines these are $x - ct$ equal to various constant. So if the solution is constant on any one of them on this it will depend on x and t but that is not the case imagine it is constant then it will be constant on each of those lines.

Take any other line you will constant that will be very simple from the representation formula that we have.

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Solution to Problem 5

$$\text{Let } u = \text{constant on } x - ct = d_0 \\ u(x, t) = F(x - ct) + G(x + ct) = C_{d_0}$$

As (x, t) varies on a line $x - ct = d_0$, $x + ct$ will vary in \mathbb{R}

$$u = C_{d_0} \text{ on } x - ct = d_0.$$

$$\therefore C_{d_0} = F(d_0) + G(x + ct)$$

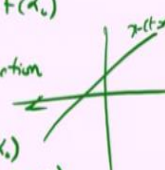
$$\Rightarrow G(x + ct) = C_{d_0} - F(d_0)$$

$\Rightarrow G$ is a constant function

$$\text{(Pf: } x - ct = d_0 \Rightarrow ct = x - d_0.$$

$$\Rightarrow G(x + ct) = G(x + x - d_0) = C_{d_0} - F(d_0)$$

$$\Rightarrow G(z) = C_{d_0} - F(d_0).$$



We know that solution of the wave equation is of this form we have this formula now as x, t this point varies on a line $x - ct = \alpha$. So let us assume that u is constant on $x - ct = \alpha$ we are going to show u is constant on any line $x - ct = \alpha$ for any α also. So as x, t varies on this line what happens to $x - ct$ or $x + ct$? $x + ct$ will vary in entire \mathbb{R} but we are assuming u is constant let us assume that constant is $c\alpha + 0$.

So $u = c\alpha + 0$ on this line $x - ct = \alpha$ therefore what we have is $c\alpha + 0$ is equal to $F(\alpha) + G(x + ct)$ for all the x, t which are on this line that implies that $G(x + ct) = c\alpha + 0 - F(\alpha)$. It means that the function G is a constant function this implies G is a constant function proof $x - ct = \alpha$ that is where the x, t is varying.

That implies what $ct = x - \alpha$ that implies $G(x + ct) = G(2x - \alpha)$ and that is equal to this number what is that number $c\alpha + 0 - F(\alpha)$ which is a constant number it is a constant so that is what? This implies that G of any value G is identically equal to because as x varies right if you consider this line x is varying right throughout $x - ct$ what is fixed as α .

So x varies to minus infinity-infinity so therefore G is a constant function G of $z = c\alpha + 0 - F(\alpha)$. So it is constant function.

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Solution to Problem 5

$$G \equiv \beta \in \mathbb{R}$$

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

\Rightarrow If $x - ct = \alpha$, then $u(x, t) = F(\alpha) + \beta$

i.e., u is constant on each of the lines $x - ct = \alpha$.

So once it is a constant function what do we have? u of $xt = F$ of $x - ct$ plus let me call beta so let us call G is a constant function so let us call this beta real number this what we have. This implies what if $x - ct$ is equal to some number alpha then u of xt equal to F of alpha + beta this that is u is constant on each of these lines $x - ct$ equals to alpha. Therefore if you found a line on which u is constant for some alpha naught $u = c$ alpha naught.

What we are showing is on this line u of xt for xt on this line will be equal to F of alpha + beta that means constant again thank you.