

PJ 6 Debnoth

$$\nabla^2 v = v_{xx} + v_{yy} = 0$$

$$\text{w/ } v(x, 0) = 0$$

$$v_y(x, 0) = \frac{1}{n} \sin(nx)$$

Solving:

Separation of variables gives  $f(0) = 0$

$$\frac{X''}{X} + \frac{Y''}{Y} = 0$$

$$\frac{X''}{X} = -\frac{Y''}{Y} = C \text{ constant}$$

$$C = 0 \quad X(x) = A + Bx \quad f(y) = C + Dy$$

$$f(0) = C = 0$$

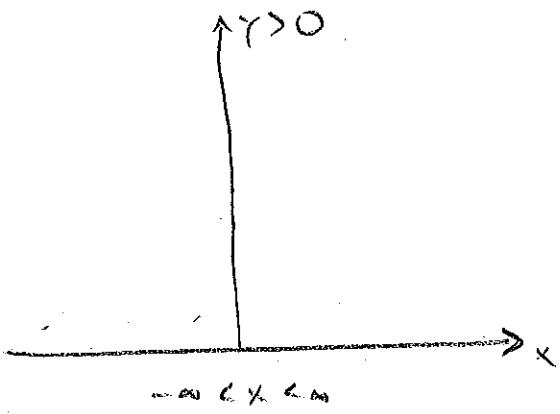
$$v(x, y) = Dy(A + Bx)$$

$$v_y(x, y) = D(A + Bx) = \frac{1}{n} \sin(nx) \quad \text{not possible.}$$

$$C > 0 \quad \text{and} \quad C = \lambda^2$$

$$X(x) = A e^{\lambda x} + B e^{-\lambda x} \quad f(y) = C \sin(\lambda y) + D \cos(\lambda y)$$

$$f(0) = 0 = D$$



$$U_y = Y'(y) X(x) = \frac{1}{n} \sin(nx) \quad \text{not possible}$$

let  $C < 0$  let  $C = -\lambda^2$

$$X(x) = A \cos(\lambda x) + B \sin(\lambda x) \quad Y(y) = C e^{\lambda y} + D e^{-\lambda y}$$

$$Y(0) = 0 = C + D$$

$\Rightarrow$  change sol to hyperbolic

$$Y(y) = C \sinh(\lambda y) + D \cosh(\lambda y)$$

$$Y(0) = 0 = D \quad \Rightarrow \quad Y(y) = C \sinh(\lambda y)$$

$$\therefore U_y(x,y) = X(x) Y(y)$$

$$= (A \cos(\lambda x) + B \sin(\lambda x)) \lambda C \cosh(\lambda y)$$

$$U_y(x,0) = (A \cos(\lambda x) + B \sin(\lambda x)) \lambda C = \frac{1}{n} \sin(nx)$$

$$\text{take } C = 1 \quad \text{pick } \lambda = n \quad A = 0$$

$$\text{Then } U_y(x,0) = n B \sin(nx) = \frac{1}{n} \sin(nx)$$

$$\text{take } B = \frac{1}{n^2}$$

Full solution

$$U(x,y) = \frac{1}{n^2} \sin(nx) \sinh(ny)$$

Thus one knows that if  $U(x,0) = 0$  the sol is  $U(x,y) \equiv 0$

But if we perturb of this state by a very small amount

$$U(x,0) = \frac{1}{n} \sin nx \quad \Rightarrow \quad \|U(x,0)\| \approx O(\frac{1}{n}) \quad \frac{1}{n} \ll 1$$

The change in the solution is infinitely large

$$U(x,y) = \frac{1}{n^2} \sinh(ny) \sin(nx) \rightarrow \infty \quad \text{fixed } x \quad y \rightarrow +\infty$$

$$U_x = U_{\xi} \xi_x + U_{\eta} \eta_x$$

$$U_{xx} = U_{\xi\xi} \xi_x^2 + U_{\xi\eta} \xi_x \eta_x + U_{\eta\xi} \xi_{xx}$$

$$+ U_{\eta\xi} \eta_x \xi_x + U_{\eta\eta} \eta_x^2 + U_{\eta} \eta_{xx}$$

$$= U_{\xi\xi} \xi_x^2 + 2U_{\xi\eta} \xi_x \eta_x + U_{\eta\eta} \eta_x^2 + U_{\xi} \xi_{xx} + U_{\eta} \eta_{xx}$$

+

$$U_{xy} = U_{\xi\xi} \xi_x \xi_y + U_{\xi\eta} \xi_x \eta_y + U_{\eta\xi} \xi_{xy}$$

$$+ U_{\eta\xi} \xi_y \eta_x + U_{\eta\eta} \eta_y \eta_x + U_{\eta} \eta_{xy}$$

$$= U_{\xi\xi} \xi_x \xi_y + U_{\xi\eta} (\xi_x \eta_y + \xi_y \eta_x) + U_{\eta\eta} \eta_x \eta_y$$

$$+ U_{\xi} \xi_{xy} + U_{\eta} \eta_{xy}$$

Put into 1.5.1

$$= A \underline{\xi_x^2} U_{\xi\xi} + 2A \xi_x \eta_x U_{\xi\eta} + A \eta_x^2 U_{\eta\eta} + A \xi_{xx} U_{\xi} + A \eta_{xx} U_{\eta}$$

$$+ B \xi_x \xi_y U_{\xi\xi} + B(\xi_x \eta_y + \xi_y \eta_x) U_{\xi\eta} + B \eta_x \eta_y U_{\eta\eta}$$

$$A u_{xx} + B u_{xy} + C u_{yy} + D u_x + E u_y + F u = G$$

putting in  $u_{xx}$  obtained by transformation.

$$A \xi_x^2 u_{\xi\xi} + 2A \xi_x \gamma_x u_{\xi\eta} + A \gamma_x^2 u_{\eta\eta} + A \xi_{xx} u_\eta + A \gamma_{xx} u_\eta$$

$$+ B \xi_x \xi_y u_{\xi\xi} + B (\xi_x \gamma_y + \xi_y \gamma_x) u_{\xi\eta} + B \gamma_x \gamma_y u_{\eta\eta} + B \xi_{xy} u_\eta$$

$$+ B \gamma_{xy} u_\eta$$

$$+ C \xi_y^2 u_{\xi\xi} + 2C \xi_y \gamma_y u_{\xi\eta} + C \gamma_y^2 u_{\eta\eta} + C \xi_{yy} u_\eta + C \gamma_{yy} u_\eta$$

$$+ D \xi_x u_\eta + D \gamma_x u_\eta + E \xi_y u_\eta + E \gamma_y u_\eta + F u = G$$

$$= (A \xi_x^2 + B \xi_x \xi_y + C \xi_y^2) u_{\xi\xi} + (2A \xi_x \gamma_x + B (\xi_x \gamma_y + \xi_y \gamma_x) + 2C \xi_y \gamma_y) u_{\xi\eta}$$

$$u_{\eta\eta}$$

$$+ (A \gamma_x^2 + B \gamma_x \gamma_y + C \gamma_y^2) u_{\eta\eta}$$

$$+ (A \xi_{xx} + B \xi_{xy} + C \xi_{yy} + D \xi_x + E \xi_y) u_\eta$$

$$+ (A \gamma_{xx} + B \gamma_{xy} + C \gamma_{yy} + D \gamma_x + E \gamma_y) u_\eta$$

$$+ F u = G$$

$$A^* = A\zeta_x^2 + B\zeta_x\zeta_y + C\zeta_y^2$$

$$B^* = 2A\zeta_x\zeta_y + B(\zeta_x\zeta_y + \zeta_y\zeta_x) + 2C\zeta_y\zeta_y$$

$$C^* = A\zeta_y^2 + B\zeta_x\zeta_y + C\zeta_x^2$$

$$D^* = A\zeta_{xx} + B\zeta_{xy} + C\zeta_{yy} + D\zeta_x + E\zeta_y$$

$$E^* = A\zeta_{xx} + B\zeta_{xy} + C\zeta_{yy} + D\zeta_x + E\zeta_y$$

$$F^* = F$$

$$G^* = G$$

The true "guts" of this transformation is that we obtain a Non-linear eq for  $\zeta + \gamma$  but one that we can solve exactly.  
Due to the quadratic formula.

$$\frac{dy}{dx} = \frac{B \pm \sqrt{B^2 - 4AC}}{2A}$$

$$\alpha = \zeta + \gamma \quad B = \gamma - \zeta$$

$$v_\gamma = v_\alpha^\alpha \zeta + v_\beta^\beta \gamma =$$

$$0 = A\zeta_x^2 + B\zeta_x\zeta_y + C\zeta_y^2 = A\zeta_x^2 + 2\sqrt{A'C}\zeta_x\zeta_y + C\zeta_y^2$$

{Assuming  $A > 0 + C > 0$  what's not? }

$$(\sqrt{A}\zeta_x + \sqrt{C}\zeta_y)^2$$

$$B^* = 2A\zeta_x \gamma_x + B(\zeta_x \gamma_y + \zeta_y \gamma_x) + 2C\zeta_y \gamma_y$$

||

4AC

$$= 2(A\zeta_x \gamma_x + AC(\zeta_x \gamma_y + \zeta_y \gamma_x) + C\zeta_y \gamma_y)$$

$$= 2(\underbrace{\sqrt{A}\zeta_x + \sqrt{C}\zeta_y}_{=0} \times (\sqrt{A}\gamma_x + \sqrt{C}\gamma_y))$$

$\therefore B^* = 0$  w/ ~~these~~ parabolic eqs

if  $\gamma = \zeta$ .

Then  $D = \text{Jacobian} = J = \begin{vmatrix} \zeta_x & \gamma_x \\ \zeta_y & \gamma_y \end{vmatrix} = \begin{vmatrix} \zeta_x & 0 \\ \zeta_y & 1 \end{vmatrix} = \zeta_x \neq 0.$

only  $A^* = 0$  because we have only one solution to the quadratic equation.

eq 1.5.3

$$A^* U_{\zeta\zeta} + B^* U_{\zeta\eta} + C^* U_{\eta\eta} + D^* U_\zeta + E^* U_\eta + F^* U = G^* \quad (1)$$

$$\text{let } \alpha = \frac{1}{2}(\zeta + \gamma)$$

$$\beta = \frac{1}{2i}(\zeta - \gamma)$$

Then

$$U_{\xi} = U_x \alpha_{\xi} + U_B \beta_{\xi} = \frac{1}{2} U_x + \frac{1}{2i} U_B$$

$$U_{\eta} = U_x \alpha_{\eta} + U_B \beta_{\eta} = \frac{1}{2} U_x - \frac{1}{2i} U_B$$

$$U_{\xi\xi} = (U_{\xi})_{\alpha} \alpha_{\xi} + (U_{\xi})_B \beta_{\xi}$$

$$= \left( \frac{1}{2} U_{xx} + \frac{1}{2i} U_{Bx} \right) \frac{1}{2} + \left( \frac{1}{2} U_{xB} + \frac{1}{2i} U_{BB} \right) \frac{1}{2i}$$

$$= \frac{1}{4} U_{xx} + \frac{1}{4i} U_{xB} + \frac{1}{4i} U_{xB} + \cancel{\frac{1}{4} U_{BB}} - \frac{1}{4} U_{BB}$$

$$= \frac{1}{4} U_{xx} + \frac{1}{2i} U_{xB} - \frac{1}{4} U_{BB}$$

$$U_{\xi\eta} = (U_{\xi})_{\alpha} \alpha_{\eta} + (U_{\xi})_B \beta_{\eta}$$

$$= \cancel{\frac{1}{2} \left( \frac{1}{2} U_{xx} + \frac{1}{2i} U_{xB} \right)} + -\frac{1}{2i} \left( \frac{1}{2} U_{xB} + \frac{1}{2i} U_{BB} \right)$$

$$= \frac{U_{xx}}{4} + \frac{1}{4i} U_{xB} - \cancel{\frac{1}{4i} U_{xP}} + \frac{1}{4} U_{BB}$$

$$= \frac{1}{4} (U_{xx} + U_{BB})$$

$$U_{\eta\eta} = (U_{\eta})_{\alpha} \alpha_{\eta} + (U_{\eta})_B \beta_{\eta} \neq$$

$$= \left( \frac{1}{2} U_{xx} - \frac{1}{2i} U_{Bx} \right) \frac{1}{2} + \left( \frac{U_{xB}}{2} - \frac{U_{BB}}{2i} \right) \left( -\frac{1}{2i} \right)$$

$$\text{Ans} \quad U_{II} = \frac{U_{xx}}{4} - \frac{1}{2i} U_{xB} + \frac{U_{BB}}{4}$$

$\therefore$  eq (1) becomes.

$$\frac{A^*}{4}(U_{xx} + \frac{2}{i} U_{xB} - U_{BB}) + \frac{B^*}{4}(U_{xx} + U_{BB})$$

$$+ \frac{C^*}{4}(U_{xx} - \frac{2}{i} U_{xB} - U_{BB}) + \frac{D^*}{2}(U_x + \frac{1}{i} U_B)$$

$$+ \frac{E^*}{2}(U_x - \frac{1}{i} U_B) + F^* U = G^*$$

$$\Rightarrow \left( \frac{A^*}{4} + \frac{B^*}{4} + \frac{C^*}{4} \right) U_{xx} + \left( \frac{A^*}{2i} - \frac{C^*}{2i} \right) U_{xB}$$

$$+ \left( \frac{-A^*}{4} + \frac{B^*}{4} - \frac{C^*}{4} \right) U_{BB} + \left( \frac{D^*}{2} + \frac{E^*}{2} \right) U_x$$

$$+ \left( \frac{D^*}{2i} - \frac{E^*}{2i} \right) U_B + F^* U = G^*$$

~~$A^* = 0 = C^*$~~

At time  $A^{**} = \frac{1}{4}(A^* + B^* + C^*)$

$$B^{**} = \frac{A^*}{2i} - \frac{C^*}{2i}$$

$$C^{**} = \cancel{\frac{C^*}{4}} \left( -A^* + B^* - C^* \right)$$

Solving for  $A^*$ ,  $B^*$ ,  $C^*$  give,

$$A^* = 2iB^{**} + C^* \quad \text{put in eq (1) + (3)}$$

$$A^{**} = \frac{1}{4}(2iB^{**} + B^* + 2C^*)$$

$$\downarrow \quad C^{**} = \frac{1}{4}(-2iB^{**} - 2C^* + B^*) \quad \text{Adding}$$

$$\downarrow \quad A^{**} + C^{**} = \frac{2B^*}{4} \Rightarrow B^* = 2(A^{**} + C^{**})$$

$$\text{Then subtracting } A^{**} - C^{**} = \frac{1}{4}(4iB^{**} + 4C^*)$$

$$\downarrow \quad C^* = A^{**} - C^{**} \rightarrow iB^{**}$$

$$\begin{aligned} \text{Then } A^* &= \cancel{2iB^{**}} + A^{**} - C^{**} - iB^{**} \\ &= A^{**} - C^{**} + iB^{**} \end{aligned}$$

$\therefore$  Summary.

$$A^* = A^{**} + iB^{**} - C^{**} \quad \text{if } \square$$

~~B~~

$$B^* = 2A^{**} + 2C^{**} \quad \text{if } \square$$

$$C^* = A^{**} - iB^{**} - C^{**} \quad \text{if } \square$$

B 13 Debnath

Ex 1.5.1

$$(a) A = 1; B = 0; C = -c^2$$

$$B^2 - 4AC = +4c^2 > 0 \quad \text{hyperbolic.}$$

$$(b) A = -k \begin{matrix} \text{one way} \\ \text{another} \end{matrix}; B = 0; C = 0 \quad | \quad A = 0; B = 0; C = -k$$

$$B^2 - 4AC = 0 \quad \text{parabolic.} \quad B^2 - 4AC = 0$$

$$(c) A = 1; B = 0; C = 1$$

$$B^2 - 4AC = -4 < 0 \quad \text{elliptic}$$

$$(d) A = 1; B = 0; C = x$$

$$\begin{aligned} B^2 - 4AC &= 0 - 4x &> 0 & \text{if } x < 0 \quad \text{hyperbolic} \\ &= 0 & \text{if } x = 0 & \text{parabolic} \\ &< 0 & \text{if } x > 0 & \text{elliptic} \end{aligned}$$

Ex 1.5.2

$$xU_{xx} + U_{yy} = x^2$$

$$A = x; B = 0; C = 1$$

$$\begin{aligned} B^2 - 4AC &= -4x &> 0 & x < 0 & \text{hyperbolic} \\ &= 0 & x = 0 & \text{parabolic} \\ &< 0 & x > 0 & \text{elliptic.} \end{aligned}$$

Characteristic eqs are:

$$\frac{dx}{dt} = \frac{1}{2A} (B \pm \sqrt{B^2 - 4AC})$$

$$\frac{dy}{dx} = \frac{1}{2x} (0 \pm \sqrt{-4x}) = \frac{\pm 2\sqrt{-x}}{2x} = \frac{\pm \sqrt{-x}}{x} = \frac{1}{\sqrt{-x}}$$

$$\frac{dy}{dx} = \pm \frac{1}{\sqrt{-x}}$$

$$y = \pm \frac{1}{\sqrt{-x}} dx = \pm (-x)^{-\frac{1}{2}} dx$$

$$y_1 = \pm (-x)^{\frac{1}{2}} + C$$

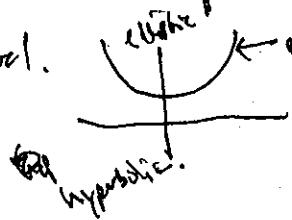
$$y = \pm 2\sqrt{-x} + C$$

$$g = y + 2\sqrt{-x} \neq \text{const.} \quad (y - y_0)^2 = 4x$$

$$\gamma = y - 2\sqrt{-x} \neq \text{const.} \quad (y - y_0)^2 =$$

Note: The characteristics only exist in the region of the  $xy$  plane where the discriminant  $B^2 - 4AC > 0$  + The envelope of the characteristics gives the boundary between hyperbolic regions + elliptic regions.

That this is true in general.



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$$\xi = y + 2\sqrt{-x}$$

$$\eta = y - 2\sqrt{-x}$$

To transform to canonical form we only need to compute  $A^*, B^*, C^*$ .

$$\xi_x = \frac{-1}{\sqrt{-x}}, \quad \xi_y = 1, \quad \xi_{xy} = 0.$$

$$\eta_x = \frac{1}{\sqrt{-x}}, \quad \eta_y = 1, \quad \eta_{xy} = 0$$

$$\xi_{xx} = -\left(\frac{1}{2}\right)(-x)^{-\frac{3}{2}} (-1) \quad \xi_{yy} = 0$$

$$= \left(-\frac{1}{2}\right)(-x)^{-\frac{3}{2}}$$

$$\eta_{yy} = 0; \quad \eta_{xx} = \frac{1}{2}(-x)^{-\frac{3}{2}}.$$

$$\therefore \quad \begin{aligned} (\xi - \eta)^2 &= 4(-x) \\ (\xi - \eta)^4 &= (16x)^2. \end{aligned} \quad ] \text{ how to change } x + y's \text{ to } \eta + \xi's$$

$$x u_{xx} + u_{yy} = x^2$$

$$\Rightarrow x \left( U_{\xi\xi} \xi_x^2 + 2U_{\xi\eta} \xi_x \xi_y + U_{\eta\eta} \eta_x^2 + U_\xi \xi_{xx} + U_\eta \eta_{xx} \right)$$

$$+ \left( U_{\xi\xi} \xi_y^2 + 2U_{\xi\eta} \xi_y \eta_y + U_{\eta\eta} \eta_y^2 + U_\xi \xi_{yy} + U_\eta \eta_{yy} \right) = x^2$$

$$\Rightarrow x \left[ U_{\xi\xi} \left( \frac{1}{-x} \right) + \cancel{U_{\xi\eta} \xi_x \eta_x} + 2U_{\xi\eta} \left( \frac{-1}{\sqrt{-x}} \right) \left( \frac{1}{\sqrt{-x}} \right) + U_{\eta\eta} \left( \frac{1}{\sqrt{-x}} \right) \left( \frac{1}{\sqrt{-x}} \right) \right]$$

$$+ v_{\eta\eta} \left( \frac{1}{-x} \right) + v_{\xi} \left( \frac{1}{2} \right) (-x)^{-\frac{3}{2}} + v_{\eta} \frac{1}{2} (-x)^{-\frac{3}{2}} \Big)$$

$$+ (v_{\xi\xi} + 2v_{\xi\eta} + v_{\eta\eta}) = x^2$$

$$= -v_{\xi\xi} + 2v_{\xi\eta} - v_{\eta\eta} + \frac{1}{2} v_{\xi} \frac{(-x)}{(-x)(-x)^{\frac{1}{2}}} - \frac{v_{\eta}}{2} \frac{(-x)}{(-x)(-x)^{\frac{1}{2}}}$$

$$+ v_{\xi\xi} + 2v_{\xi\eta} + v_{\eta\eta} = x^2$$

$$= 4v_{\xi\eta} + \frac{1}{2} v_{\xi} \frac{1}{\sqrt{-x}} - \frac{v_{\eta}}{2} \frac{1}{\sqrt{-x}} = x^2$$

||

$$= \frac{1}{16^2} (\xi - \eta)^4.$$

$$v_{\xi\eta} = \frac{1}{4} \frac{1}{16^2} (\xi - \eta)^4 - \frac{1}{2} \frac{v_{\xi}}{(\xi - \eta)} + \frac{v_{\eta}}{2(\xi - \eta)}$$

$x > 0$  Then

$$\xi = \gamma + 2i\sqrt{x} \quad \eta = \gamma - 2i\sqrt{x} \quad \text{one shall then}$$

$$\alpha = \gamma \quad \beta = \frac{1}{2i}(\xi - \eta) = 2\sqrt{x}$$

know enough to make

$(x,y) \rightarrow (x, \beta)$  transformation  
immediately.

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$$\alpha_x = 0$$

$$\alpha_y = 1$$

$$\alpha_{xy} = \alpha_{xx} = \alpha_{yy} = 0$$

$$B_y = 0 = B_{xy} = B_{yy}$$

$$B_x = \frac{1}{x}; \quad B_{xx} = \frac{-1}{2x^{3/2}}$$

$$\text{eq } xU_{xx} + U_{yy} = 0 \quad + x = \left(\frac{B}{2}\right)^2.$$

$$\rightarrow x\left(U_{xx}x^2 + 2U_{xB}x B_x + U_{BB}B_x^2 + U_{x}x_{xx} + U_B B_{xx}\right)$$

$$+ \left(U_{xx}y^2 + 2U_{xB}y B_y + U_{BB}B_y^2 + U_{x}x_{yy} + U_B B_{yy}\right)$$

$$= \left(\frac{B}{2}\right)^4$$

$$\rightarrow x\left(U_{BB} + \frac{U_B}{2x^{3/2}}\right) + U_{xx} + 2\overrightarrow{U_{xB}} = \frac{B^4}{2x}$$

$$U_{BB} + U_{xx} = \frac{U_B}{2\sqrt{x}} + \frac{B^4}{2x} = \frac{U_B}{B} + \frac{B^4}{2x} \quad \text{in Region}$$

$$x > 0 \\ \left\{ \begin{array}{l} B^2 > 0 \\ \end{array} \right.$$

$$U_{yy} = 0 \quad A = 0 = B \neq C$$

$$\text{eqs: } A\zeta_x^2 + B\zeta_x\zeta_y + C\zeta_y^2 = 0$$

$$\rightarrow C\left(\frac{\zeta_y}{\zeta_x}\right)^2 = 0. \text{ are the characteristic eqs.}$$

$$\frac{dx}{dy} = -\frac{\zeta_y}{\zeta_x} = 0 \Rightarrow \frac{dx}{dy} = 0$$

$\Rightarrow x = \text{const}$  But this is only valid at  $x = 0$  =

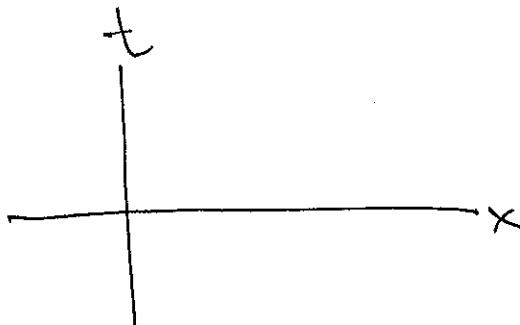
$$A = -c^2, B = 0, C = 1$$

$$y = t$$

$$\frac{dy}{dx} = \frac{1}{2(c^2)} (\pm \sqrt{4c^2}) = \mp \frac{1}{c}$$

$$\Rightarrow \frac{dt}{dx} = \pm \frac{1}{c}$$

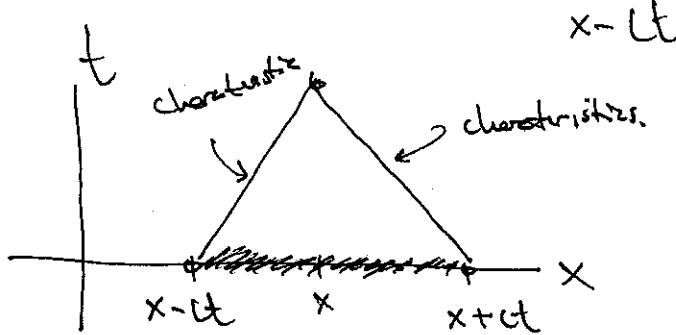
$$t = \pm \frac{x}{c} + \text{const.}$$



$$\pm x - ct = \text{const}'$$

$$x \pm ct = \text{const}''.$$

$$u(x,t) = \frac{1}{2} [f(x-ct) + f(x+ct)] + \frac{1}{2c} \int_{x-ct}^{x+ct} g(\tau) d\tau$$



Thus

This into at  $x,t$  depends on values at  $x-ct$  &  $x+ct$ .

(Also the integral is between for I.V.P. If  $g \equiv 0$  this integral is not present but idea is same.)

into to dt. value of  $u(x,t)$  comes along characteristic  $\pm$  values between characteristics. i.e. interval  $(x-ct, x+ct)$

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$$\xi = x - ct \quad \eta = x + ct$$

$$u_x = u_\xi \xi_x + u_\eta \eta_x = u_\xi + u_\eta$$

$$\begin{aligned} u_{xx} &= (u_x)_x = (u_\xi + u_\eta)_{\xi} + (u_\xi + u_\eta)_{\eta} \\ &= u_{\xi\xi} + 2u_{\xi\eta} + u_{\eta\eta} \end{aligned}$$

$$+ u_{tt} = ?$$

$$u_t = u_\xi(-c) + c u_\eta$$

$$\begin{aligned} u_{tt} &= (u_\xi(-c) + c u_\eta)_{\xi}(-c) + (u_\xi(-c) + c u_\eta)_{\eta}c \\ &= c^2 u_{\xi\xi} - c^2 u_{\eta\xi} - c^2 u_{\xi\eta} + c^2 u_{\eta\eta} \\ &= (c^2 u_{\xi\xi} - 2u_{\xi\eta} + u_{\eta\eta}) \end{aligned}$$

$$\cancel{u_{xx}}^2 \quad \therefore u_{xx} = c^2 u_{tt} \quad \text{is not wave eq} \quad u_{tt} - c^2 u_{xx} = 0 \quad i)$$

~~$c^2(u_{\xi\xi} + 2u_{\xi\eta} + u_{\eta\eta})$~~

~~$c^2(u_{tt} - c^2 u_{xx})$~~

$$\cancel{c^2(u_{\xi\xi} - 2u_{\xi\eta} + u_{\eta\eta})} = \cancel{c^2(u_{\xi\xi} + 2u_{\xi\eta} + u_{\eta\eta})}$$

$$u_{\xi\eta} = 0$$

$$u_{\eta\eta} = 0$$

~~$\underline{u_\eta = f(\xi)}$~~

~~$$\nabla^2 \psi = 0$$~~

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

$$\frac{\partial u}{\partial x} = f(x)$$

$$u = \int f(x') dx' + g(x)$$

$$\therefore u(x,t) = \phi(x) + f(t)$$

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

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$$u(x,t) = \frac{1}{2} f(x-ct) + \frac{1}{2} f(x+ct) \\ + \frac{1}{2c} \int_{x-ct}^0 g(r) dr + \frac{1}{2c} \int_0^{x+ct} g(r) dr$$

$$= \frac{1}{2} f(x-ct) + \frac{1}{2c} \int_0^{x-ct} g(r) dr + \dots$$

----- pg 19 Debnath

$$A = -c^2(x); \quad B = 0; \quad C = 1$$

$$B^2 - 4AC = 4c^2(x) > 0 \quad \text{hyperbolic.}$$

$$\left(\frac{dx}{dt}\right)^2 = \frac{1}{2A} (B \pm \sqrt{B^2 - 4AC})$$

$$= -\frac{1}{2c^2} (\pm 2\sqrt{c^2}) = \cancel{\pm \sqrt{c^2}} \pm \frac{1}{\sqrt{|c^2(x)|}} = \pm \frac{1}{|a(x)|}$$

$$\cancel{\frac{dx}{dt}} = \pm \frac{1}{a(x)}$$

~~$\frac{dx}{dt}$~~  = .  
Want  $\{$  to be positive  
slopes

$$\cancel{t} = \pm \int \frac{dx}{a(x)} + \text{const}$$

~~$t$~~  = .  
+  $\gamma$  to be negative  
slopes

$$t + \int_x^X \frac{dx}{a(x)} = \text{const}$$

$$\{ = t - \int_x^X \frac{dx}{a(x)}$$

positive slopes

$$+ \gamma = t + \int_x^X \frac{dx}{a(x)}$$

Transform to characteristic eqs:

$$\underline{v}_x = \frac{-1}{a(x)} v_\eta$$

$$\underline{v}_{xx} = \frac{1}{a(x)^2} \underline{v}_\eta$$

$$\begin{aligned} v_x &= v_\xi \xi_x + v_\eta \eta_x \\ &= -\frac{1}{a(x)} v_\eta + \frac{1}{a(x)} v_\eta \end{aligned} \quad \begin{aligned} v_{xt} &= v_\xi \xi_t + v_\eta \eta_t \\ &= v_\xi + v_\eta \end{aligned}$$

$$\begin{aligned} v_{xx} &= (v_x)_\xi \xi_x + (v_x)_\eta \eta_x \\ &= \left( \frac{1}{a(x)} v_\eta + \frac{1}{a(x)} v_\eta \right) \xi + \left( -\frac{1}{a(x)} v_\eta + \frac{1}{a(x)} v_\eta \right) \eta + \frac{1}{a(x)} \\ &= -\frac{1}{a(x)} v_{\eta\xi} + \frac{1}{a(x)^2} v_{\eta\eta} - \frac{1}{a(x)} v_{\eta\eta} + \frac{1}{a(x)^2} v_{\eta\eta} \\ &\Leftrightarrow \text{Plust change } a(x) \rightarrow \boxed{a(x(\eta, \xi))} \end{aligned}$$

$$\begin{aligned} v_{xx} &= (v_x)_\xi \xi_x + (v_x)_\eta \eta_x \\ &= \left( -\frac{1}{a(x)} v_\eta + \frac{1}{a(x)} v_\eta \right) \xi \left( -\frac{1}{a(x)} \right) + \left( -\frac{1}{a(x)} v_\eta + \frac{1}{a(x)} v_\eta \right) \eta \frac{1}{a(x)} \end{aligned}$$

B.t:

$$\begin{aligned} &= \left( +\frac{1}{a(x)^2} a(x(\eta, \xi)) v_\eta - \frac{1}{a(x)} v_{\eta\xi} + -\frac{1}{a(x)^2} a(x(\eta, \xi)) v_\eta \right. \\ &\quad \left. + \frac{1}{a(x)} v_{\eta\eta} \right) \left( -\frac{1}{a(x)} \right) \end{aligned}$$

$$\left( +\frac{1}{a(x)^2} \frac{\partial a U_\eta}{\partial \eta} + \frac{-1}{a(x)} U_{\eta\eta} + \frac{1}{a^2} \frac{\partial a}{\partial \eta} U_\eta + \frac{1}{a(x)} U_{\eta\eta} \right) \left( \frac{1}{a(x)} \right)$$

$$= -U_\xi + \frac{1}{a^3} a' x_\eta + \frac{1}{a^2} U_{\eta\eta} + \frac{1}{a^3} a' x_\eta U_\eta - \frac{1}{a^2} U_{\eta\eta}$$

~~$$U_\xi \left( +\frac{1}{a^3} a' x_\eta - \frac{1}{a^2} U_{\eta\eta} - \frac{1}{a^3} a' x_\eta U_\eta + \frac{1}{a^2} U_{\eta\eta} \right)$$~~

$$+ x_\eta = \frac{1}{\zeta_x} = \frac{1}{(-\gamma_a)} = -a$$

$$x_\eta = \frac{1}{\eta_x} = \frac{1}{(\gamma_a)} = a$$

∴

$$U_{xx} = \frac{U_\xi}{a^2} + \frac{1}{a^2} U_{\eta\eta} - \frac{a'}{a^2} U_\eta - \frac{1}{a^2} U_{\eta\eta}$$

$$+ \frac{a'}{a^2} U_\xi - \frac{U_{\eta\eta}}{a^2} - \frac{a'}{a^2} U_\eta + \frac{1}{a^2} U_{\eta\eta}$$

got a two?

$$= \frac{1}{a^2} (U_{\eta\eta} - 2U_{\eta\eta} + U_{\eta\eta}) - 2(U_\xi + U_\eta) \frac{a'}{a^2}$$



---

$$U_{tt} = (U_t)_\xi \xi_t + (U_t)_\eta \eta_t$$

$$= (U_{\xi\xi} + U_{\eta\xi}) + (U_{\xi\eta} + U_{\eta\eta})$$

$$= U_{\xi\xi} + 2U_{\eta\xi} + U_{\eta\eta}$$

$$u_{tt} - c^2 u_{xx} = 0$$

$$c^2 u_{xx} = u_{\eta\eta} - 2u_{\xi\eta} + u_{\eta\eta} - 2(u_\eta - u_\xi) a'(x)$$

$$u_{tt} - c^2 u_{xx} = 2u_{\eta\eta} + 2u_{\xi\eta} + 2(u_\eta - u_\xi) a'(x) = 0$$

$$\Rightarrow 4u_{\eta\eta} + 2(u_\eta - u_\xi) a'(x) = 0$$

If  $a(x) = Ax^n$

Then  ~~$\frac{d}{dx}$~~   $\frac{d}{dx} \int_0^x \frac{1}{A} Ax^n dx$

$$= \cancel{\frac{d}{dx} \int_0^x} =$$

~~$\frac{d}{dx} \int_0^x$~~   $\frac{d}{dx} \int_0^x \frac{1}{A} \frac{x^{n+1}}{n+1} = \frac{-2}{A(n-1)} \frac{1}{x^{n-1}}$

$$= \frac{-2}{A(n-1) Ax^{n-1}} = \frac{-2n}{(n-1) a'(x)}$$

$$\Rightarrow a'(x) = -\frac{2n}{n-1} \frac{1}{(7-\xi)}$$

∴ wave eq becomes following Debnath w/o my two.

~~$\frac{d}{dx}$~~   $4u_{\eta\eta} + (u_\eta - u_\xi) \left( \frac{-2n}{(n-1)} \frac{1}{(7-\xi)} \right) = 0$

$$U_{\eta\eta} = \frac{n (U_\eta - U_\xi)}{2(n-1)(\eta-\xi)} \quad \text{Eq 20}$$

If  $n=1$   $a(x) = Ax$   $a' = A$  eq 1.5.4L

$$4U_{\eta\eta} + A(U_\eta - U_\xi) = 0$$

$$\eta = \frac{x}{A} \quad \xi = \frac{\theta}{A}$$

$$\Rightarrow 4A^2 U_{x\beta} + A^2 (U_\beta - U_x) = 0$$

$$U_{x\beta} = \frac{1}{4} (U_x - U_\beta)$$


---

$$(x-y)U_{xy} + U_y - U_x \quad \text{eq 1.5.52}$$

$$m=1 \quad \text{eq 1.5.51}$$

$$(x-y)U_{xy} = U_x - U_y$$

$$\therefore \underbrace{(x-y)U_{xy} - U_x + U_y}_{} = 0$$

$$\Rightarrow \underbrace{\frac{\partial^2}{\partial x \partial y} ((x-y)U)}_{} = 0$$

$$(x-y)U = f(x) + g(y)$$

Note:  
Idea behind

$\frac{\partial^2}{\partial x \partial y} ((x-y)U)$  is that

$x-y$  is almost a constant

wrt  $\frac{\partial^2}{\partial x \partial y}$

Pg 20 Detwirth ✓

$$(x-y) \underline{u_{xy}} = m(u_x - u_y)$$

$\frac{\partial}{\partial x} \frac{\partial}{\partial y} \Rightarrow$  By eq 1.5.52

$$(x-y) \frac{\partial^2}{\partial x \partial y} (u_{xy}) + \left( \frac{\partial}{\partial y} - \frac{\partial}{\partial x} \right) u_{xy} = m \underbrace{\left( \frac{\partial}{\partial x} - \frac{\partial}{\partial y} \right)}_{\text{changing order of operators}} u_{xy}$$

$$\left( \frac{\partial}{\partial x} - \frac{\partial}{\partial y} \right) + \frac{\partial^2}{\partial x \partial y}$$

$$(x-y) \frac{\partial^2}{\partial x \partial y} (u_{xy}) = (m+1) \left( \frac{\partial}{\partial x} - \frac{\partial}{\partial y} \right) \underline{u_{xy}}$$

Pg 21 Debnoth

$$U(x,t) = X(x)T(t)$$

$$\ddot{T}X = c^2 \ddot{X} T$$

$$\frac{1}{X} \frac{d^2 X}{dx^2} = \frac{1}{c^2} \frac{\ddot{T}}{T} = \lambda$$

$$\frac{d^2 X}{dx^2} - \lambda X = 0$$

$$\frac{d^2 X}{dx^2} - \alpha^2 X = 0.$$

$$X(x) = A e^{\alpha x} + B e^{-\alpha x}$$

$$X(0) = A = 0.$$

$$X(l) = B \sin \alpha l = 0.$$

$$\alpha nl = n\pi$$

$$\alpha_n = \frac{n\pi}{l}$$

$$U(x,t) = \sum_{n=1}^{\infty} \left( a_n \cos\left(\frac{n\pi ct}{l}\right) + b_n \sin\left(\frac{n\pi ct}{l}\right) \right) \sin\left(\frac{n\pi x}{l}\right)$$

$$U_t(x,t) = \cancel{\sum_{n=1}^{\infty} a_n \sin(n\pi x/l)} - \sum_{n=1}^{\infty} \left( \frac{n\pi c}{l} \right) \left( -a_n \sin\left(\frac{n\pi ct}{l}\right) + b_n \cos\left(\frac{n\pi ct}{l}\right) \right) \sin\left(\frac{n\pi x}{l}\right)$$

$$U_t(x,0) = \sum_{n=1}^{\infty} \left( \frac{n\pi c}{l} \right) b_n \sin\left(\frac{n\pi x}{l}\right) = \frac{\pi c}{l} \sum_{n=1}^{\infty} n b_n \sin\left(\frac{n\pi x}{l}\right)$$

$$\cancel{f(x_*, x_*)} = \cancel{x_* f(x)} - \cancel{f(x_*)}$$

$\xrightarrow{\quad}$

$$f(x) - f(x_*)$$

$$u(x, 0) = \sum_{n=1}^{\infty} a_n \sin\left(\frac{n\pi x}{l}\right)$$

Multiply by  $\sin\left(\frac{n\pi x}{l}\right) \Rightarrow$

$$\int_0^l \sin\left(\frac{n\pi x}{l}\right) u(x, 0) dx = \sum_{n=1}^{\infty} a_n \int_0^l \sin\left(\frac{n\pi x}{l}\right) \sin\left(\frac{m\pi x}{l}\right) dx$$

$\underbrace{\qquad\qquad\qquad}_{\frac{l}{2} \quad n=m}$

$$a_n = \frac{2}{l} \int_0^l f(x) \sin\left(\frac{n\pi x}{l}\right) dx$$

$$b_n = \frac{2}{l} \cdot \frac{1}{\pi c} \frac{1}{n} \int_0^l g(x) \sin\left(\frac{n\pi x}{l}\right) dx = \frac{2}{\pi c} \int_0^l g(x) \sin\left(\frac{n\pi x}{l}\right) dx.$$

Pg 23 Debnath

$$\omega_n = \frac{n\pi c}{l}$$

$$\omega_1 = \frac{\pi c}{l}$$

$$v_1 = \frac{2\omega_1}{2\pi} = \frac{c}{2l} = \frac{1}{2l} \sqrt{\frac{T^*}{\rho}}$$

$$T_1 = \frac{2\pi}{\omega_1} = \frac{1}{v_1} = 2l \sqrt{\frac{\rho}{T^*}} = \frac{2l}{c}$$

(1.6.25)

$$u_n(x,t) = (a_n \cos(\omega_n t) + b_n \sin(\omega_n t)) \sin\left(\frac{n\pi x}{l}\right)$$

If velocity is zero initially  $b_n = 0 \quad \forall n$

$$u_n(x,t) = a_n \cos\left(\frac{n\pi x}{l}\right) = a_n \cos\left(\frac{n\pi c}{l} t\right) \sin\left(\frac{n\pi x}{l}\right)$$

$= 0$  at

$$\frac{n\pi x}{l} = m\pi \quad m=0, \pm 1, \pm 2, \dots$$

$$x = \frac{lm\pi}{n\pi} = l\left(\frac{m}{n}\right) = m\left(\frac{l}{n}\right)$$

to have  $x \in [0, l] \quad m=0, \pm 1, \pm 2, \dots n$

$$\therefore x = 0, \frac{l}{n}, \frac{2l}{n}, \dots, l$$

~~Trigonometric~~  $\frac{1}{2}(\cos \theta_1 \sin \theta_2)$

$$\cos(\theta_1 + \theta_2) = \cos \theta_1 \cos \theta_2 - \sin \theta_1 \sin \theta_2 \quad (\text{involves only products of trig fun w/ themselves})$$

$$\therefore \cos \theta_1 \sin \theta_2 = \frac{1}{2} (\sin(\theta_1 + \theta_2) + \sin(\theta_1 - \theta_2))$$

$$= \frac{1}{2} (\sin \theta_1 \cos \theta_2 + \sin \theta_2 \cos \theta_1 + \sin \theta_1 \cos \theta_2 - \sin \theta_2 \cos \theta_1)$$

$$= \sin \theta_1 \cos \theta_2 \quad \checkmark$$

$$\therefore u_n(x,t) = a_n \sin\left(\frac{n\pi x}{l}\right) \cos\left(\frac{n\pi ct}{l}\right)$$

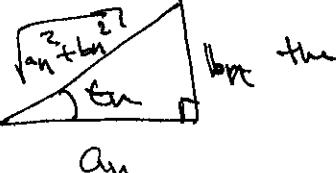
$$= \frac{a_n}{2} \left( \sin\left(\frac{n\pi}{l}(x+ct)\right) + \sin\left(\frac{n\pi}{l}(x-ct)\right) \right) \quad \text{eq 1.6.28}$$

From eq 1.6.19

$$x_n = \left[ a_n \cos\left(\frac{n\pi ct}{l}\right) + b_n \sin\left(\frac{n\pi ct}{l}\right) \right] \sin\left(\frac{n\pi x}{l}\right)$$

Let  $c_n = (a_n^2 + b_n^2)^{1/2}$

$$v_n = c_n \left[ \frac{a_n}{(a_n^2 + b_n^2)^{1/2}} \cos\left(\frac{n\pi ct}{l}\right) + \frac{b_n}{(a_n^2 + b_n^2)^{1/2}} \sin\left(\frac{n\pi ct}{l}\right) \right] \sin\left(\frac{n\pi x}{l}\right)$$

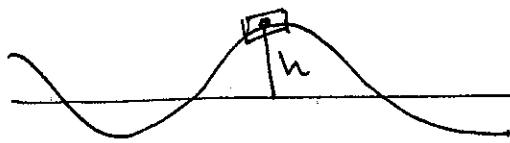


By the  $\frac{a_n}{\sqrt{a_n^2 + b_n^2}} = \cos \theta_n$   $\frac{b_n}{\sqrt{a_n^2 + b_n^2}} = \sin \theta_n$

$$\therefore v_n(x,t) = C_n \left[ \underbrace{\cos \theta \cos \left( \frac{n\pi c t}{l} \right) + \sin \theta \sin \left( \frac{n\pi c t}{l} \right)}_{\cos \left( \frac{n\pi c t}{l} - \theta_n \right)} \right] \sin \left( \frac{n\pi x}{l} \right)$$

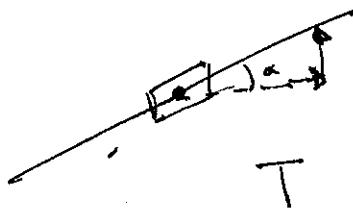
$$v_n(x,t) = C_n \cos \left( \frac{n\pi c t}{l} - \theta_n \right) \sin \left( \frac{n\pi x}{l} \right) \quad \text{eq 1.6.29}$$

$$k_n = \int_0^l \rho \left( \frac{du}{dt} \right)^2 dx$$



$$\rho g h = \rho g v_n(x,t)$$

$$V_n = \frac{1}{2} T^* \int_0^l \left( \frac{du}{dx} \right)^2 dx \quad \text{How get? Newton's law:}$$



Horizontal forces cancel  
tangential forces don't.

$$k_n = \frac{\rho}{2} \int_0^l \left( \frac{n\pi c}{l} \right)^2 C_n^2 \sin^2 \left( \frac{n\pi x}{l} \right) \sin^2 \left( \frac{n\pi c t}{l} - \theta_n \right) dx$$

$$= \left( \frac{n\pi c}{l} \right)^2 C_n^2 \frac{\rho}{2} \sin^2 \left( \frac{n\pi c t}{l} - \theta_n \right) \int_0^l \sin^2 \left( \frac{n\pi x}{l} \right) dx$$

$\frac{l}{2}$  by eq 1.6.24

$$= \frac{\rho l}{4} \left( \frac{n\pi c}{l} \right)^2 c_n^2 \sin^2 \left( \frac{n\pi ct}{l} - \theta_n \right)$$

$$= \frac{\rho n^2 \pi^2 c^2}{4l} c_n^2 \sin^2 \left( \frac{n\pi ct}{l} - \theta_n \right) \quad \omega / \omega_n = \frac{n\pi c}{l}$$

~~cancel~~

$$= \frac{1}{4} \rho l \omega_n^2 c_n^2 \sin^2 (\omega nt - \theta_n)$$

$$V_n = \frac{T^*}{2} \int_0^l c_n^2 \left( \frac{n\pi}{l} \right)^2 \cos^2 \left( \frac{n\pi x}{l} \right) \cos^2 \left( \frac{n\pi ct}{l} - \theta_n \right) dx$$

$$= \frac{T^*}{2} c_n^2 \left( \frac{n\pi}{l} \right)^2 \cos^2 \left( \frac{n\pi ct}{l} - \theta_n \right) \underbrace{\int_0^l \cos^2 \left( \frac{n\pi x}{l} \right) dx}_{\frac{l}{2}}$$

$$c^2 = \frac{T^*}{\rho}$$

$$\Rightarrow V_n = c_n^2 \frac{\rho c^2}{4} \left( \frac{n\pi}{l} \right)^2 l \cos^2 (\omega nt - \theta_n)$$

$$= c_n^2 \frac{\rho l}{4} \omega_n^2 \cos^2 (\omega nt - \theta_n)$$

$$E_n = k_n + \nu_n = \frac{1}{4} \rho p (\omega_n c_n)^2 \approx 1.6.34.$$

pg 25 Debnath

$$v_t = k v_{xx}$$

$$\frac{\frac{dT}{dt}}{T^2} = \frac{k \frac{d^2x}{dx^2}}{x^2} = 1$$

with  $\gamma_{\text{time}}$  "  $\frac{[k]}{B L^2} = \frac{U^2 T}{L^2} \approx \frac{1}{4}$

$$= s^{-1}$$

~~How know/why put  $k$  on left hand side of the equation? Try it w/o that~~

$$\frac{dT}{dt} = \lambda T = 0 \quad + \quad \frac{\frac{d^2x}{dx^2}}{x} - \frac{\lambda}{k} x = 0 \quad \text{It is easier to solve this eq w/o having to worry about } k.$$

i.e. let  $\lambda = k \beta$

Then check which ~~signs~~ signs of  $\beta$  give solution.

Writing eqs ~

$$\frac{1}{kT} \frac{dT}{dt} = \frac{1}{x} \frac{d^2x}{dx^2} = \lambda$$

$$\frac{d^2x}{dx^2} - \lambda x = 0 \quad + \quad \frac{dT}{dt} - \lambda k T = 0$$

$$\frac{d^2X}{dx^2} - \lambda X = 0$$

$$\text{let } \lambda < 0, \quad \lambda = -\alpha^2.$$

$$\lambda = 0$$

$$\lambda > 0 \Rightarrow \lambda = \alpha^2$$

$$X(x) = A \cos(\alpha x) + B \sin(\alpha x)$$

$$\frac{d^2X}{dx^2} = 0$$

$$\frac{d^2X}{dx^2} - \alpha^2 X = 0$$

$$X(0) = X(l) = 0$$

$$X(0) = X(l) = 0$$

$$X(x) = \cancel{A e^{\alpha x}} + B e^{-\alpha x}$$

$$\Rightarrow A = B = 0$$

$$X = A' \cosh(\alpha x) + B' \sinh(\alpha x)$$

$$\Rightarrow A = 0$$

$$X(0) = X(l) = 0$$

$$\alpha l = n\pi$$

$$\alpha_n = \frac{n\pi}{l}$$

$$-\alpha^2 k t$$

$$+ T_{eq} \text{ is } T(t) = T_0 e^{-\alpha^2 k t}$$

$$\therefore v_n(kt) = \cancel{A_n} \sin\left(\frac{n\pi}{l}\right) \exp\left[-\left(\frac{n\pi}{l}\right)^2 k t\right] a_n$$

- - -

$$V(x,y,t) = S(x,y)T(t)$$

$$\frac{T'}{XT} = \frac{S_{xx} + S_{yy}}{S} = -\lambda$$

$$T' + \lambda XT = 0 \quad S_{xx} + S_{yy} + \lambda S = 0$$

If  $\lambda < 0$

$$\text{let } S = X(x)Y(y)$$

$$\frac{1}{X} \frac{d^2X}{dx^2} + \frac{1}{Y} \frac{d^2Y}{dy^2} + \lambda = 0$$

$$\frac{1}{X} \frac{d^2X}{dx^2} + \lambda = -\frac{1}{Y} \frac{d^2Y}{dy^2} = \alpha$$

$$\Rightarrow \frac{d^2Y}{dy^2} + \alpha Y = 0$$

$\alpha \leq 0$  get 2 solns for  $Y(y)$ , as before. For  $\alpha > 0$  let  $\alpha = n^2$

$$\frac{d^2Y}{dy^2} + n^2 Y = 0$$

$$Y(y) = C_1 \sin ny + C_2 \cos ny \quad \text{putting in BC's gives}$$

$$Y(y) = C_n \sin\left(\frac{n\pi}{b}y\right)$$

Then eq for  $X$  becomes

$$\frac{d^2X}{dx^2} + (\lambda - n^2)X = 0$$

$$\frac{d^2X}{dx^2} + \left(\lambda - \left(\frac{m\pi}{b}\right)^2\right)X = 0$$

$$\therefore \lambda < 0 \therefore \lambda = -\gamma^2$$

$$\therefore \frac{d^2X}{dx^2} - \left(\gamma^2 + \left(\frac{m\pi}{b}\right)^2\right)X = 0$$

$$\text{sol } X(x) = D_1 \cosh\left(\sqrt{\gamma^2 + \left(\frac{m\pi}{b}\right)^2}x\right) + D_2 \sinh\left(\sqrt{\gamma^2 + \left(\frac{m\pi}{b}\right)^2}x\right)$$

$$X(0) = X(a) = 0 \Rightarrow X(x) \equiv 0.$$

$\therefore \cancel{\lambda} > 0$ . or else we obtain a trivial solution

$$\frac{X''}{X} = -\left(\frac{Y''}{Y} + \lambda\right) = -\mu$$

~~$X'' + \mu X = 0$~~        $Y'' + (\lambda - \mu)Y = 0$

$$\Rightarrow X(x) \propto \sin\left(\frac{m\pi x}{a}\right) :$$

$$\mu_m = \left(\frac{m\pi}{a}\right)^2$$

$$\therefore Y'' + \left(\lambda - \mu_m\right)Y = 0$$

$$Y'' + \left(\lambda - \left(\frac{m\pi}{a}\right)^2\right)Y = 0$$

~~$\therefore \lambda_{mn} = \left(\frac{m\pi}{a}\right)^2$~~   $\Rightarrow Y(y) \propto \sin\left(\frac{n\pi}{b}y\right)$

$$\therefore \left(\frac{n\pi}{b}\right)^2 = \left(\lambda - \left(\frac{m\pi}{a}\right)^2\right) \Rightarrow \lambda_{mn} = \left(\frac{m\pi}{a}\right)^2 + \left(\frac{n\pi}{b}\right)^2.$$

$$\text{Sum}(x,y) \approx \sin\left(\frac{m\pi}{a}x\right) \sin\left(\frac{n\pi}{b}y\right)$$

$$\therefore T(t) \approx \exp\{-\lambda \Delta m t\}$$

$$u(x,y,t) = \sum_{m=1}^{\infty} \sum_{n=1}^{\infty} a_{mn} \sin\left(\frac{m\pi x}{a}\right) \sin\left(\frac{n\pi y}{b}\right) \exp(-\lambda \Delta m t)$$

$$f(x,y) = \sum_{m=1}^{\infty} \sum_{n=1}^{\infty} a_{mn} \sin\left(\frac{m\pi x}{a}\right) \sin\left(\frac{n\pi y}{b}\right)$$

Mult by  $\sin\left(\frac{m\pi x}{a}\right)$  + integrate from 0 to a.

$$\Rightarrow \int_0^a f(x,y) \sin\left(\frac{m\pi x}{a}\right) dx = \sum_{n=1}^{\infty} a_{mn} \frac{a}{2} \sin\left(\frac{n\pi y}{b}\right)$$

$$= \frac{a}{2} \sum_{n=1}^{\infty} a_{mn} \sin\left(\frac{n\pi y}{b}\right)$$

multiply by  $\sin\left(\frac{n\pi y}{b}\right)$  + integrate from 0 to b

$$\int_0^b \int_0^a f(x,y) \sin\left(\frac{m\pi x}{a}\right) \sin\left(\frac{n\pi y}{b}\right) dx dy = \frac{b}{2} \frac{a}{2} a_{mn}$$

$$a_{mn} = \frac{4}{ab} \int_0^a \int_0^b f(x,y) \sin\left(\frac{m\pi x}{a}\right) \sin\left(\frac{n\pi y}{b}\right) dx dy.$$

Pg 30 Vibration

$$\lambda = 0$$

$$r^2 R'' + r R' = 0$$

$$r R'' + R' = 0$$

$$\theta'' + \lambda \theta = 0$$

$$\lambda = 0$$

$$\theta'' = 0$$

$$\theta(\theta) = A + B\theta$$

$$\frac{d}{dr}(rR') = 0$$

$$rR' = C_1$$

$$R' = \frac{C_1}{r} +$$

$$Z(r) = C_1 \ln r + D$$

$$\therefore v(r, \theta) = (D + C_1 \ln r)(A + B\theta)$$

$\lambda = 0 \Rightarrow v = \text{constant solution.}$

$$f(\theta) = \frac{a_0}{2} + \sum_{n=1}^{\infty} a_n (\cos n\theta + b_n \sin n\theta)$$

$$a_n a_m = \left( \frac{2}{2\pi} \right) \int_0^{2\pi} f(\theta) \cos(n\theta) d\theta$$

$$\Rightarrow a_m = \frac{1}{2\pi} a_n \int_0^{2\pi} f(\theta) \cos(n\theta) d\theta$$

$$\therefore b_n a_m = \left( \frac{2}{2\pi} \right) \int_0^{2\pi} f(\theta) \sin(n\theta) d\theta$$

$$b_n = \frac{1}{2\pi} \int_0^{2\pi} f(\theta) \sin(n\theta) d\theta.$$

$$\begin{aligned}
 U(r, \theta) &= \frac{1}{2\pi} \int_0^{2\pi} f(\phi) d\phi + \frac{1}{\pi} \sum_{n=1}^{\infty} \left( \frac{r}{a} \right)^n \int_0^{2\pi} \frac{f(\phi)}{\cos(n\phi)} (\cos(n\phi) \cos(n\theta) + \sin(n\phi) \sin(n\theta)) d\phi \\
 &= \frac{1}{2\pi} \int_0^{2\pi} f(\phi) \left\{ 1 + 2 \sum_{n=1}^{\infty} \left( \frac{r}{a} \right)^n \cos(n(\theta - \phi)) \right\} d\phi \\
 &= \frac{1}{2\pi} \int_0^{2\pi} f(\phi) \left\{ 1 + 2 \sum_{n=1}^{\infty} \left( \frac{r}{a} \right)^n \cos(n(\theta - \phi)) d\phi \right\}
 \end{aligned}$$

$$2 \cos t = e^{it} + e^{-it}$$

Now:

$$1 + 2 \sum_{n=1}^{\infty} \left( \frac{r}{a} \right)^n \cos(n(\theta - \phi)) d\phi = 1 + \sum_{n=1}^{\infty} \left( \frac{r}{a} \right)^n \exp \{ i(n(\theta - \phi)) \} + \sum_{n=1}^{\infty} \left( \frac{r}{a} \right)^n \exp \{ -i(n(\theta - \phi)) \}$$

$$= 1 + \frac{(r/a) \exp \{ i(\theta - \phi) \}}{1 - (r/a) \exp \{ i(\theta - \phi) \}} + \frac{(r/a) \exp \{ -i(\theta - \phi) \}}{1 - (r/a) \exp \{ -i(\theta - \phi) \}}$$

$$= 1 + \frac{r \exp \{ i(\theta - \phi) \}}{a - r \exp \{ i(\theta - \phi) \}} + \frac{r \exp \{ -i(\theta - \phi) \}}{a - r \exp \{ -i(\theta - \phi) \}}$$

$$= 1 + \frac{r e^{i(\theta-\phi)}}{(a - r \exp \{ i(\theta - \phi) \})(a - r \exp \{ -i(\theta - \phi) \})} + \frac{r \exp \{ -i(\theta - \phi) \} (a - r e^{i(\theta - \phi)})}{(a - r e^{-i(\theta - \phi)})(a - r e^{i(\theta - \phi)})}$$

$$= 1 + \frac{re^{i(\theta-\phi)}(a-re^{-i(\theta-\phi)})}{a^2 - ra\exp\{i(\theta-\phi)\} - r\exp\{-i(\theta-\phi)\} + r^2}$$

$$+ \frac{re^{-i(\theta-\phi)}(a-re^{i(\theta-\phi)})}{a^2 - ar\exp\{i(\theta-\phi)\} - r\exp\{-i(\theta-\phi)\} + r^2}$$

$$= 1 + \frac{re^{i(\theta-\phi)}(a-re^{-i(\theta-\phi)}) + re^{-i(\theta-\phi)}(a-re^{i(\theta-\phi)})}{a^2 - 2ar\cos(\theta-\phi) + r^2}$$

$$= \frac{a^2 - 2ar\cos(\theta-\phi) + r^2 + r\{ae^{i(\theta-\phi)} - r + ae^{-i(\theta-\phi)} - r\}}{a^2 - 2ar\cos(\theta-\phi) + r^2}$$

$$= \frac{a^2 - 2ar\cos(\theta-\phi) + r^2 + -2r^2 + 2r\cos(\theta-\phi)}{a^2 - 2ar\cos(\theta-\phi) + r^2}$$

"

$$= \frac{a^2 - r^2}{a^2 - 2ar\cos(\theta-\phi) + r^2}$$

$$\therefore U(\theta) = \frac{1}{2\pi} \int_0^{2\pi} \frac{(a^2 - r^2) f(\phi) d\phi}{a^2 - 2ar\cos(\theta-\phi) + r^2}$$

$$\mathcal{F}\{\exp(-ax^2)\} = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} e^{-ikx} e^{-ax^2} dx$$

$$= \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} e^{-a(x^2 + \frac{ik}{a}x)} dx$$

$$= \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} e^{-a(x^2 + \frac{ik}{a}x + (\frac{ik}{2a})^2) + a(\frac{ik}{2a})^2} dx$$

$$= \frac{1}{\sqrt{2\pi}} e^{-\frac{k^2}{4a}} \int_{-\infty}^{\infty} e^{-a(x + \frac{ik}{2a})^2} dx$$

$$\text{let } V = x + \frac{ik}{2a}$$

) How does one justify this rigorously?

$$= \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} e^{-av^2} \downarrow v \cdot e^{-\frac{k^2}{4a}}$$

$$\text{let } ? = av^2 \quad ; \quad \left(\frac{?}{a}\right)^{\frac{1}{2}} = v$$

$$dv = \frac{1}{2} \left(\frac{?}{a}\right)^{\frac{1}{2}} \frac{1}{a} d?$$

$$= \frac{1}{\sqrt{2\pi}} \int_0^{\infty} e^{-av^2} dv e^{-\frac{k^2}{4a}} = \frac{\sqrt{a}}{\sqrt{2\pi}} \int_0^{\infty} e^{-\gamma} \gamma^{-\frac{1}{2}} d\gamma e^{-\frac{k^2}{4a}}$$

$$e^{-\frac{k^2}{4a}} \frac{1}{\sqrt{2\pi a}} \int_0^\infty \eta^{k/2} e^{-\eta} d\eta = e^{-\frac{k^2}{4a}} \frac{\Gamma(k/2)}{\sqrt{2\pi a}} = \frac{1}{\sqrt{2a}} e^{-\frac{k^2}{4a}} \text{ eq 1.7.3}$$

$$(b) \mathcal{F}\{ \exp(-ax) \} = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^\infty e^{-itx} e^{-ax} dx$$

$$= \frac{1}{\sqrt{2\pi}} \left[ \int_{-\infty}^0 e^{-itx} e^{ax} dx + \int_0^\infty e^{-itx} e^{-ax} dx \right]$$

$$= \frac{1}{\sqrt{2\pi}} \left[ \int_{-\infty}^0 e^{(it+a)x} dx + \int_0^\infty e^{(-it-a)x} dx \right]$$

~~Integrate by parts~~

$$= \frac{1}{\sqrt{2\pi}} \left[ \frac{e^{(it+a)x}}{it+a} \Big|_{-\infty}^0 + \frac{e^{(-it-a)x}}{-it-a} \Big|_0^\infty \right]$$

$$\rightarrow \frac{1}{\sqrt{2\pi}} \left[ \frac{1}{-it+a} + \frac{-1}{it-a} \right]$$

$$= \frac{1}{\sqrt{2\pi}} \left[ \frac{1}{-ik+a} + \frac{1}{ik-a} \right]$$

$$= \frac{1}{\sqrt{2\pi}} 2 \operatorname{Re} \left( \frac{1}{ik+a} \right) = \frac{\sqrt{2}}{\sqrt{\pi}} \operatorname{Re} \left( \frac{-ik+a}{(ik+a)(-ik+a)} \right)$$

$$= \frac{\sqrt{2}}{\sqrt{\pi}} \operatorname{Re} \left( \frac{-ik+a}{k^2 + a^2} \right)$$

$$= \frac{\sqrt{2}}{\sqrt{\pi}} \frac{a}{a^2 + k^2}$$

- - - - -

$$\mathcal{F}\{v_x\} = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} e^{-ikx} v_x dx$$

$$= \frac{1}{\sqrt{2\pi}} e^{-ikx} v \Big|_{-\infty}^{\infty} - \frac{1}{\sqrt{2\pi}} (-ik) \int_{-\infty}^{\infty} e^{-ikx} v dx$$

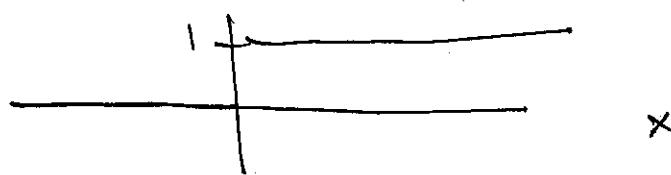
$$= 0 + ik \underbrace{\frac{1}{\sqrt{2\pi}} \int_{-\infty}^a e^{-ikx} v(x,t) dx}_{\mathcal{F}\{v\}}$$

$\mathcal{F}\{v\}$

$$\mathcal{F}\{v_x\} = ik \mathcal{F}\{v\}$$

- - - - -

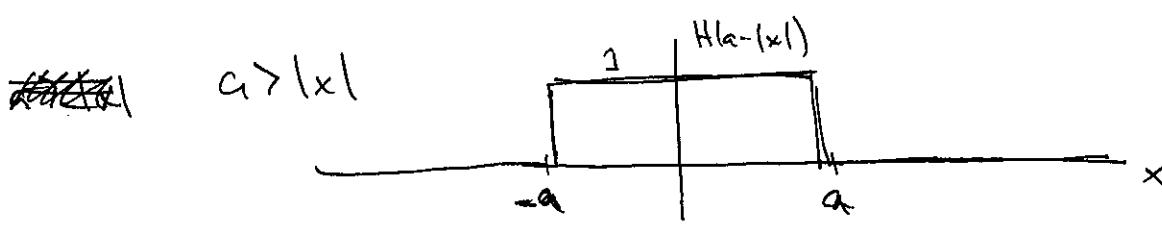
$H(x)$



$H(a - |x|) \neq 0$  iff

$a - |x| > 0$

$\Rightarrow a > |x|$



$$\mathcal{F}^{-1}\{F(k)G(k)\} = f(x)*g(x)$$

!!

$$\frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} F(k)G(k) e^{ikx} dk = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} f(x-\xi)g(\xi) d\xi$$

$$\int_{-\infty}^{\infty} F(k)G(k) e^{ikx} dk = \int_{-\infty}^{\infty} f(x-\xi)g(\xi) d\xi$$

$$f(x)*g(x) = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} f(x-\xi)g(\xi) d\xi$$

$$\text{Let } v = x - \xi \quad \xi = x - v$$

$$dv = -d\xi$$

$$= -\frac{1}{\sqrt{2\pi}} \int_{+\infty}^{-\infty} f(v) g(x-v) dv$$

$$= \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} g(x-v) f(v) dv = g(x)*f(x)$$

\*  $\sqrt{2\pi} \delta(x)$  is the identity w.r.t. convolution

$$f(x) * \sqrt{2\pi} \delta(x) = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} f(x-\xi) \sqrt{2\pi} \delta(\xi) d\xi$$

$$= f(x).$$

-----

$$v_t = c^2 v_{xx}$$

$$v(x,0) = f(x) \quad v_t(x,0) = g(x)$$

$$\Rightarrow \frac{dv}{dt} = c^2 (v_x)^2 = -c^2 k^2 v \quad \text{is F.T. of eq}$$

-----

$$\frac{dv}{dt} + c^2 v^2 = 0.$$

$$v(k,t) = F(k)$$

$$v(k,0) = G(k)$$

$$v(t) = Ae^{ikt} + Be^{-ikt}.$$

Then w/ I.C. Fourier transform,

$$v(0,k) = A + B = F(k)$$

$$v_t(k,t) = A i k e^{ikt} - B i k e^{-ikt}.$$

$$v_t(k,0) = A i k - B i k = G(k) \Rightarrow A - B = \frac{G(k)}{ik}$$

$$\therefore \cancel{A = F(k)} = \cancel{B}$$

~~$$(F(k) - B) i k - B i k = G(k)$$~~

$$\cancel{ikF(k) - ikB} - B_{\text{kick}} = g(k)$$

$$Z \cancel{ikB(k)} = G(k) + \cancel{-ikF(k)}$$

$$B(k) = \cancel{G(k) - ikF(k)} \\ \text{Z kick}$$

Then  $A = F(k) - \left( \frac{g}{2 \text{ kick}} - \left( \frac{F(k)}{2} \right) \right)$

Adding 2 legs gives

$$2A = F(k) + \frac{G(k)}{ik} \Rightarrow A = \frac{F(k)}{2} + \frac{G(k)}{2 \text{ kick}}$$

Subtracting

$$B = \frac{1}{2} \left( F(k) - \frac{G(k)}{ik} \right)$$

~~Then~~

$$U(k,t) = \left( \frac{F(k)}{2} + \frac{G(k)}{2 \text{ kick}} \right) e^{ikt} + \left( \frac{F(k)}{2} - \frac{G(k)}{2 \text{ kick}} \right) e^{-ikt}$$

$$= \frac{F(k)}{2} (e^{ikt} + e^{-ikt}) + \frac{G(k)}{2 \text{ kick}} (e^{ikt} - e^{-ikt})$$

$$v(x,t) = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} e^{ikx} \frac{F(k)}{2} (e^{ikt} + e^{-ikt}) dk$$

$$+ \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} \frac{G(k)}{2 \text{ kick}} (e^{ikx + ikt} - e^{-ikx - ikt}) dk$$

$$v(x,t) = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} F(k) \left( e^{ik(x+ct)} + e^{-ik(x-ct)} \right) dk$$

$$+ \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} \frac{G(k)}{2ik} \left( e^{ik(x+ct)} - e^{-ik(x-ct)} \right) dk$$

$$= \frac{1}{2} \left[ \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} F(k) \left\{ e^{ik(x+ct)} + e^{-ik(x-ct)} \right\} dk \right]$$

$$+ \frac{1}{2c} \left[ \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} \frac{G(k)}{ik} \left\{ e^{ik(x+ct)} - e^{-ik(x-ct)} \right\} dk \right]$$

$$f(x) = \mathcal{F}^{-1}\{F(k)\} = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} e^{ikx} F(k) dk$$

$$v(x,t) = \frac{1}{2} [f(x+ct) + f(x-ct)] + \frac{1}{2c} \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} G(k) \left( \int_{x-ct}^{x+ct} e^{ik\zeta} d\zeta \right) dk$$

exchange order of integration

$$= \frac{1}{2} [f(x+ct) + f(x-ct)] + \frac{1}{2c} \int_{x-ct}^{x+ct} \left( \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} G(k) e^{ik\zeta} dk \right) d\zeta$$

$$+ \frac{1}{2c} \int_{x-ct}^{x+ct} g(\zeta) d\zeta$$

$$f=0 \quad g(x) = \delta(x)$$

$$v(x,t) = \frac{1}{2c} \int_{x-ct}^{x+ct} \delta(\xi) d\xi = \frac{1}{2c} \int_{x-ct}^{x+ct} H'(\xi) d\xi$$

$$= \frac{1}{2c} [H(x+ct) - H(x-ct)]$$



$$c^2t^2 - x^2 > 0$$

$$\Leftrightarrow ct > |x|$$

$$v(x,t) = \frac{1}{2c} H(c^2t^2 - x^2)$$

$$\eta_t + c\eta_x + \frac{ch^2}{6}\eta_{xxx} = 0 \quad ;^3 = -i$$

$$E_t + cik E + \frac{ch^2}{6}(ik)^3 E = 0$$

$$E_t + (cik - i\frac{ch^2 k^3}{6}) E = 0$$

$$\Rightarrow E(k,t) = E_0(k) \exp\left(-cik + i\frac{ch^2 k^3}{6}t\right)$$

$$= F(k) \exp\left\{ikct\left(\frac{k^2 h^2}{6} - 1\right)\right\}$$

if  $F(k)$  the F.T.  
of  $f(x)$ .

$$\begin{aligned}\eta(x,t) &= \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} F(k) e^{ikx} \exp \left\{ ikct \left( \frac{k^2 h^2}{6} - 1 \right) \right\} dk \\ &= \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} F(k) \exp \left\{ ik \left[ (x-ct) + ct \frac{k^2 h^2}{6} \right] \right\} dk\end{aligned}$$

$$\text{If } f(x) = g(x)$$

$$F(k) = \frac{1}{\sqrt{2\pi}}$$

Then

$$\begin{aligned}\eta(x,t) &= \frac{i}{2\pi} \int_{-\infty}^{\infty} \exp \left[ ik \left\{ (x-ct) + ct \frac{k^2 h^2}{6} \right\} \right] dk \\ &= \cancel{\frac{i}{2\pi} \int_{-\infty}^{\infty} \exp \left[ ik \left\{ (x-ct) + ct \frac{k^2 h^2}{6} \right\} \right] dk} \quad \frac{i}{2\pi} \int_0^{\infty} \exp \left[ ik \left\{ (x-ct) + ct \frac{k^2 h^2}{6} \right\} \right] dk \\ &\quad + \frac{i}{2\pi} \int_{-\infty}^0 \exp \left[ ik \left\{ (x-ct) + ct \frac{k^2 h^2}{6} \right\} \right] dk \\ &= \frac{i}{2\pi} \int_0^{\infty} \exp \left[ ik \left\{ (x-ct) + ct \frac{k^2 h^2}{6} \right\} \right] dk + \frac{i}{2\pi} \int_0^{\infty} \exp \left[ ik \left\{ (x-ct) + ct \frac{k^2 h^2}{6} \right\} \right] dk \\ &= \cancel{\frac{i}{2\pi} \cos(k(x-ct))} \otimes \frac{1}{\pi} \int_0^{\infty} \cos \left( k \left( x-ct + ct \frac{k^2 h^2}{6} \right) \right) dk\end{aligned}$$

$$\eta(x,t) = \frac{1}{\pi} \int_0^\infty \cos(k(x-ct) + (\frac{cth^2}{6})k^3) dk$$

wf dt of Airy ~~pt~~ fn ~~for~~

$$Ai(z) = \frac{1}{\pi} \int_0^\infty \cos(kz + \frac{k^3}{3}) dk$$

want  $(\frac{cth^2}{6})k^3 = \frac{v^3}{3}$

This is the substitution needed

$$\Rightarrow v^3 = (\frac{cth^2}{6})k^3$$

$$v = \left(\frac{cth^2}{6}\right)^{\frac{1}{3}} k$$

$$dk = \left(\frac{2}{cth^2}\right)^{\frac{1}{3}} dv + k = \left(\frac{2}{cth^2}\right)^{\frac{1}{3}} v$$

$$\therefore \eta(x,t) = \frac{1}{\pi} \int_0^{+\infty} \cos\left(\left(\frac{2}{cth^2}\right)^{\frac{1}{3}}(x-ct)v + \frac{v^3}{3}\right) \left(\frac{2}{cth^2}\right)^{\frac{1}{3}} dv$$

$$= \frac{1}{\pi} \left(\frac{2}{cth^2}\right)^{\frac{1}{3}} \int_0^\infty \cos\left(\alpha v + \frac{v^3}{3}\right) dv$$

$$= \left(\frac{2}{cth^2}\right)^{\frac{1}{3}} Ai\left[\left(\frac{2}{cth^2}\right)^{\frac{1}{3}}(x-ct)\right]$$

$$\frac{d^2U}{dy^2} + (ik)^2 U = 0 \quad U(k, 0) = F(k)$$

$$\frac{d^2U}{dy^2} - k^2 U = 0 \quad U(k, y) \rightarrow 0 \quad y \rightarrow \infty$$

$$\Rightarrow U(y) = Ae^{ky} + Be^{-ky}$$

$$U(k, 0) = A + B = F(k)$$

$$U(k, y) \rightarrow 0 \Rightarrow A = 0, \quad k > 0 \quad (\text{Remember } -\infty < k < \infty)$$

~~$$Ae^{ky} + U(k, y) \rightarrow 0 \Rightarrow B = 0 \quad k < 0.$$~~

$$\therefore U(ky) \sim e^{ky} \quad \cancel{\text{when } k > 0 \text{ & } y \rightarrow +\infty}$$

$$U(ky) \sim e^{ky} \quad \cancel{\text{when } k < 0 \text{ & } y \rightarrow +\infty}$$

$$\Rightarrow U(ky) \sim e^{-|k|y}$$

$$+ \text{ I.C. } U(k, 0) = F(k)$$

$$\Rightarrow U(ky) = \underbrace{F(k)}_{\text{product of 2 fns of } k.} e^{-|k|y}$$

Then take inverse Fourier transform

$$\mathcal{F}^{-1}\{F(k)G(k)\} = f(x) * g(x)$$

$$\text{Then w/ } f(x) = \mathcal{F}^{-1}\{F(k)\} \quad + \quad g(x) = \mathcal{F}^{-1}\{G(k)\}$$

Now  $\mathcal{F}^{-1}\{e^{-|k|y}\} = ?$  Once known

$$\mathcal{F}^{-1}\{F(t)G(k)\} = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} f(\xi) g(x-\xi) d\xi$$

$$\text{w/ } g(x) = \mathcal{F}^{-1}\{e^{-|k|y}\} = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} e^{-|k|y} e^{ikx} dk$$

computing the  
inverse fourier transform.

$$= \frac{1}{\sqrt{2\pi}} \int_{-\infty}^0 e^{ky} e^{ikx} dk + \frac{1}{\sqrt{2\pi}} \int_0^{\infty} e^{-ky} e^{ikx} dk$$

$$= \frac{1}{\sqrt{2\pi}} \int_{-\infty}^0 e^{(y+ix)k} dk + \frac{1}{\sqrt{2\pi}} \int_0^{\infty} e^{(-y+ix)k} dk$$

$$= \frac{1}{\sqrt{2\pi}} \left[ \frac{e^{(y+ix)k}}{y+ix} \right]_{-\infty}^0 + \frac{1}{\sqrt{2\pi}} \left[ \frac{e^{(-y+ix)k}}{-y+ix} \right]_0^{\infty}$$

$$= \frac{1}{\sqrt{2\pi}} \frac{1}{y+ix} + \frac{1}{\sqrt{2\pi}} \frac{(-1)}{-y+ix}$$

$$= \frac{1}{\sqrt{2\pi}} \left[ \frac{1}{y+ix} + \frac{1}{y-ix} \right] = \frac{1}{\sqrt{2\pi}} \left[ \frac{y-ix}{(y+ix)(y-ix)} + \frac{y+ix}{(y-ix)(y+ix)} \right]$$

$$= \frac{1}{\sqrt{2\pi}} \left[ \frac{2y}{y^2+x^2} \right] = \sqrt{\frac{2}{\pi}} \left( \frac{y}{x^2+y^2} \right)$$

$$U(x,y) = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} f(\xi) \sqrt{\frac{2}{\pi}} \frac{y}{(x-\xi)^2 + y^2} d\xi$$

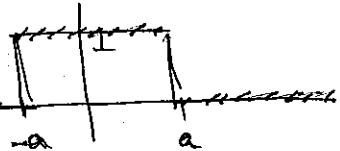
$$= \frac{y}{\pi} \int_{-\infty}^{\infty} \frac{f(\xi)}{(x-\xi)^2 + y^2} d\xi$$

—————

If  $f(x) = T_0 H(a - |x|)$

$$a - |x| > 0$$

$$\Rightarrow |x| < a$$



$$U(x,y) = \frac{y T_0}{\pi} \int_{-\infty}^{\infty} \frac{H(a - |\xi|)}{(\xi - x)^2 + y^2} d\xi$$

$$= \frac{y T_0}{\pi} \int_{-a}^{a} \frac{d\xi}{(\xi - x)^2 + y^2}$$

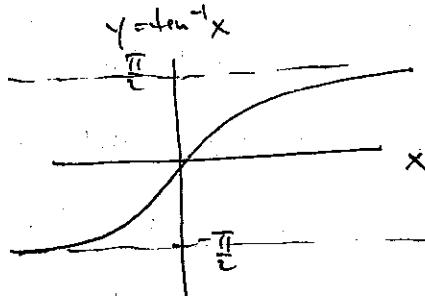
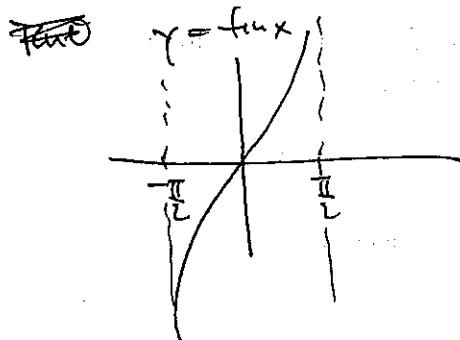
~~$$= \frac{y T_0}{\pi} \int_{-a}^{a} \frac{d\xi}{1 + (\frac{\xi - x}{y})^2} = \frac{T_0}{\pi} \int_{-\infty}^{\infty} \frac{d\xi}{1 + v^2}$$~~

let  $v = \begin{cases} -x \\ y \end{cases}$        $dv = \frac{1}{y} d\xi$

$$= \frac{T_0}{\pi} \int_{\frac{-a-x}{y}}^{\frac{a-x}{y}} \frac{x dv}{1 + v^2} = \frac{T_0}{\pi} \int_{-a/x}^{a/x} \frac{dv}{1 + v^2} = \frac{T_0}{\pi} \tan^{-1} v \Big|_{-a/x}^{a/x}$$

$$= \frac{T_0}{\pi} \left( \tan^{-1}\left(\frac{a-x}{y}\right) - \tan^{-1}\left(-\frac{a-x}{y}\right) \right)$$

$$\tan^{-1}(\theta) ? = -\tan^{-1}(-\theta) \quad \text{check}$$



But  $\tan^{-1} x$  is an odd fn.

$$= \frac{T_0}{\pi} \left( -\tan^{-1}\left(\frac{x-a}{y}\right) + \tan^{-1}\left(\frac{a+x}{y}\right) \right)$$

$$= \frac{T_0}{\pi} \left( \tan^{-1}\left(\frac{a+x}{y}\right) - \tan^{-1}\left(\frac{x-a}{y}\right) \right)$$

But  $\tan^{-1} x - \tan^{-1} y =$

$$\tan(x+y) = \frac{\sin(x)\cos(y) + \sin(y)\cos(x)}{\cos(x)\cos(y) - \sin(x)\sin(y)}$$

$$\approx \cancel{\frac{\sin(x)\cos(y) + \sin(y)\cos(x)}{\cos(x)\cos(y) - \sin(x)\sin(y)}} \div \cancel{\cos(x)\cos(y)}$$

$$= \frac{\tan(x) + \tan(y)}{1 - \tan(x)\tan(y)}$$

∴  $\tan(x-y) = \frac{\tan(x) - \tan(y)}{1 + \tan(x)\tan(y)}$

$$\alpha - \beta = \tan^{-1} \left( \frac{\tan(\alpha) - \tan(\beta)}{1 + \tan \alpha \tan \beta} \right)$$

$$\text{Let } x = \tan^{-1}(\alpha) \quad \alpha = \tan^{-1}(x) \quad + \quad \beta = \tan^{-1}(\tilde{\beta})$$

Then

$$\tan^{-1}(x) - \tan^{-1}(\tilde{\beta}) = \tan^{-1} \left( \frac{x - \tilde{\beta}}{1 + x\tilde{\beta}} \right)$$

Thus

$$\begin{aligned} v(x,y) &= \frac{T_0}{\pi} \tan^{-1} \left( \frac{\frac{a+x}{y} - \left( \frac{ax}{y} - \frac{x-a}{y} \right)}{1 + \left( \frac{x-a}{y} \right) \left( \frac{x-a}{y} \right)} \right) \\ &= \frac{T_0}{\pi} \tan^{-1} \left( \frac{2ay}{y^2 + (x^2 - a^2)} \right) = \frac{T_0}{\pi} \tan^{-1} \left( \frac{2ay}{y^2 + x^2 - a^2} \right) \end{aligned}$$

$$v(x,y) = \text{const}$$

$$\Rightarrow \frac{2ay}{y^2 + x^2 - a^2} = C$$

$$\frac{2ay}{C} = x^2 + y^2 - a^2$$

$$\alpha y = x^2 + y^2 - a^2$$

$$a^2 = x^2 + y^2 - \alpha y$$

$$f(x) = \delta(x)$$

$$v(x,y) = \frac{y}{\pi} \int_{-\infty}^{\infty} \frac{\delta(\xi) d\xi}{(x-\xi)^2 + y^2} = \frac{y}{\pi} \frac{1}{x^2 + y^2}$$


---

Let  $v(x,y) = \int v(x,\eta) d\eta$

$$v_y = v(x,y)$$

$$\frac{\partial^2 v}{\partial x^2} + \frac{\partial^2 v}{\partial y^2} = \frac{\partial^2 v_x}{\partial x^2} + \frac{\partial^2 v_y}{\partial y^2} = \frac{\partial}{\partial y} \left( \frac{\partial^2 v}{\partial x^2} + \frac{\partial^2 v}{\partial y^2} \right) = 0.$$

$$v(x,0) = v_y(x,0) = f(x)$$

$$\therefore v(x,y) = \frac{y}{\pi} \int_{-\infty}^{\infty} \frac{f(\xi) d\xi}{(x-\xi)^2 + y^2}$$

$$\text{Then } v(x,y) = \int v(x,\eta) d\eta = \frac{1}{\pi} \int \eta d\eta \int_{-\infty}^{\infty} \frac{f(\xi) d\xi}{(\xi - x)^2 + \eta^2}$$

$$= \frac{1}{\pi} \int_{-\infty}^{\infty} f(\xi) d\xi \int_{-\infty}^y \frac{\eta d\eta}{(\xi - \eta)^2 + \eta^2}$$

$$= \frac{1}{\pi} \int_{-\infty}^{\infty} f(\xi) d\xi \left( \frac{1}{2} \ln((x-\xi)^2 + \eta^2) \right) \Big|_0^y = \frac{1}{2\pi} \int_{-\infty}^{\infty} f(\xi) \log[(x-\xi)^2 + y^2] d\xi$$

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$$U_t = X(ik)^2 U = -k^2 U$$

$$U(kt) = F(k)$$

$$U(kt) = F(k)e^{-kt} \quad (\text{product of 2 Fourier transformed fun})$$

$$u(xt) = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} F(k) e^{-kt} e^{ikx} dk$$

$$= \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} F(k) e^{ikx - kt} dk = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} f(k) g(k - t) dk$$

Separate into

$$\cancel{f(k)} + e^{-kt}$$

Then ~~if~~ By inverse convolution then  $= f(x) * g(x)$

$$\text{w/ } f(x) = \mathcal{F}^{-1}\{F(k)\} + g(x) = \mathcal{F}^{-1}\{e^{-kt}\}.$$

$$g(x) = \sqrt{2a} \exp(-ax^2)$$

$$\text{w/ } \frac{1}{4a} = xt \Rightarrow a = \frac{1}{4xt}$$

From q 1.7.3

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$$\therefore g(x) = \sqrt{\frac{2}{4xt}} \exp\left(-\frac{x^2}{4xt}\right) = \frac{1}{\sqrt{2xt}} \exp\left(-\frac{x^2}{4xt}\right)$$

$$\text{Then } \mathcal{F}^{-1}\{f(t)g(t)\} = \frac{1}{\sqrt{4\pi}} \int_{-\infty}^{\infty} f(\xi)g(x-\xi) d\xi.$$

$$= \frac{1}{\sqrt{4\pi}} \int_{-\infty}^{\infty} f(\xi) \frac{1}{\sqrt{2\pi t}} \exp\left[-\frac{(x-\xi)^2}{4\pi t}\right] d\xi$$

$$= \frac{1}{\sqrt{4\pi x t}} \int_{-\infty}^{\infty} f(\xi) \exp\left[-\frac{(x-\xi)^2}{4\pi x t}\right] d\xi$$

$$\text{let } \xi - x = \frac{\xi - x}{2\sqrt{x t}} = \xi = \lambda(2\sqrt{x t}) + x$$

$$d\xi = \frac{d\xi}{2\sqrt{x t}}$$

$$\Rightarrow v(x,t) = \frac{1}{\sqrt{4\pi x t}} \int_{-\infty}^{\infty} f(x + 2\sqrt{x t} \lambda) \exp\left[-\lambda^2\right] \sqrt{x t} d\lambda$$

$$= \frac{1}{\sqrt{\pi}} \int_{-\infty}^{\infty} f(x + 2\sqrt{x t} \lambda) \exp(-\lambda^2) d\lambda$$

(c)  $f(x) = \delta(x) \quad 1.7.58 \quad \text{gives}$

$$v(x,t) = \frac{1}{\sqrt{4\pi x t}} \int_{-\infty}^{\infty} \delta(\xi) \exp\left[-\frac{(x-\xi)^2}{4\pi t}\right] d\xi = \frac{1}{\sqrt{4\pi x t}} \exp\left(-\frac{x^2}{4\pi t}\right)$$

(b)  $f(x) = T_0 H(x)$

$$\text{Then } v(x,t) = \frac{1}{\sqrt{4\pi k t}} \int_{-\infty}^{\infty} T_0 H(\xi) \exp\left[-\frac{(x-\xi)^2}{4kt}\right] d\xi$$

$$= \frac{T_0}{\sqrt{4\pi k t}} \int_0^{\infty} \exp\left[-\frac{(x-\xi)^2}{4kt}\right] d\xi$$

$$\text{Let } \eta = \frac{x-\xi}{2\sqrt{kt}} = \frac{x-\xi}{2\sqrt{kt}} \quad \gamma = \frac{\xi-x}{\sqrt{4kt}} = \frac{\xi-x}{2\sqrt{kt}}$$

$$d\eta = -\frac{dx}{2\sqrt{kt}}$$

$$d\eta = \frac{d\xi}{2\sqrt{kt}}$$

$$\text{Then } v(x,t) = \frac{T_0}{\sqrt{4\pi k t}} \int_{-\infty}^{\infty} \exp\left[-\frac{x-\xi}{2\sqrt{kt}}\right] d\xi$$

Then

$$v(x,t) = \frac{T_0}{2\sqrt{\pi k t}} \int_{-\infty}^{\infty} \exp[-\gamma^2] \frac{1}{2\sqrt{k t}} d\gamma$$

$$v(x,t) = \frac{T_0}{\sqrt{\pi}} \int_{-\frac{x}{2\sqrt{kt}}}^{\infty} \exp[-\gamma^2] d\gamma = \frac{T_0}{\sqrt{\pi}}$$

$$Erf(x) = \int_0^x e^{-\gamma^2} d\gamma \quad Erf(x) =$$

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$$f(x,t) = A \exp[i(\bar{x} \cdot \vec{k} - \omega t)] \quad \text{putting into time-dependent Schrödinger eq.}$$

$$i\hbar(-i\omega) = V - \frac{\hbar^2}{2m} (k^2 + l^2 + m^2)$$

$$\hbar\omega = V + \frac{\hbar^2}{2m} (k^2 + l^2 + m^2)$$

$$\hbar\omega = V + \frac{(i\hbar k)^2}{2m}$$

$$g = \frac{\partial \omega}{\partial k} = \frac{1}{2m} \frac{\partial (i\hbar k)}{\partial k}$$

$$= \frac{i\hbar}{m} = \frac{p}{m} = V.$$

~~relationship~~

$$\left. \begin{aligned} i\hbar k &= p \\ \frac{i\hbar}{2m} k &= p \end{aligned} \right\}$$

look up relationship  
between  
 $p = i\hbar k$

$$i\hbar \ddot{F}_t = -\frac{\hbar^2}{2m} \frac{\partial^2}{\partial x^2} +$$

$$f(x,0) = f_0(x)$$

$$f(x,t) \rightarrow 0 \quad \Rightarrow |x| \rightarrow \infty$$

$$i\hbar \ddot{F}_t = -\frac{\hbar^2}{2m} (ik)^2 F = \frac{\hbar^2 k^2}{2m} F$$

$$\Rightarrow \ddot{F}_t = -\frac{i\hbar k^2}{2m} F \quad + \quad F(0) = F_0(k)$$

$$\text{sol } F(k,t) = F_0(k) \exp\left[-\frac{i\hbar k^2}{2m} t\right]$$

$$\Rightarrow \mathcal{F}(x,t) = F_0(k) \exp[-ik^2 t] \quad x = \frac{kt}{2\pi}$$

Inverting

$$f(x,t) = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} \mathcal{F}(k,t) \exp[-ik^2 t + ikx] dk$$

$$= \frac{1}{2\pi} \int_{-\infty}^{\infty} f(y,0) e^{-iky} dy \int_{-\infty}^{\infty} \exp[ik(x-akt)] dk$$

$$= \frac{1}{2\pi} \int_{y=-\infty}^{\infty} \int_{t=-\infty}^{\infty} f(y,0) dy \cdot \exp[ik(x-y-akt)] dk$$

Note: This can't be just inverted as the heat equation  
Because the heat eq has the  
inverse of  
 $\exp[-kt^2]$  pg 32 Debnath  
this has inverse of

$\exp[-ik^2 t]$  which  
is harder to compute?

Now  ~~$\exp[ik(x-y-akt)]$~~  =  $\exp[$

~~$\exp[iat - ikt \{ (x-y)k + \frac{k^2}{2} \}]$~~

~~$= \exp[iat \{ k^2 + k(x-y) \}] = \exp[iat \{ k^2 \}]$~~

Now:  $ik(x-y-akt) = -iat(k^2 + \frac{(x-y)k}{at}) = -iat(t^2 - 2k(\frac{x-y}{2at}))$

$$= -iat(t^2 - 2k(\frac{x-y}{2at}) + (\frac{x-y}{2at})^2 - (\frac{x-y}{2at})^2)$$

Then

$$\exp[ik(x-y-akt)] = \exp[-iat(k - (\frac{x-y}{2at}))^2] \exp[iat(\frac{x-y}{2at})^2]$$

$$= \exp\left[-i\omega t\left(t - \frac{x-y}{2\omega t}\right)^2\right] \exp\left[\frac{i(x-y)^2}{4\omega t}\right]$$

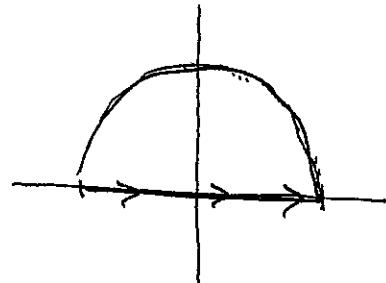
let  $\xi = t - \frac{x-y}{2\omega t}$

$$= \exp\left[-i\omega t\xi^2\right] \exp\left[\frac{i(x-y)^2}{4\omega t}\right]$$

Then 1.7.77 becomes

$$\begin{aligned} f(x,t) &= \frac{1}{2\pi} \int_{-\infty}^{\infty} f(y,0) dy \int_{-\infty}^{\infty} \exp\left[\frac{i(x-y)^2}{4\omega t}\right] \exp\left[-i\omega t\xi^2\right] d\xi \\ &= \frac{1}{2\pi} \int_{-\infty}^{\infty} \exp\left[\frac{i(x-y)^2}{4\omega t}\right] f(y,0) dy \int_{-\infty}^{\infty} \exp\left[-i\omega t\xi^2\right] d\xi \end{aligned}$$

Now  $\int_{-\infty}^{\infty} \exp\left[-i\omega t\xi^2\right] d\xi = 2 \int_0^{\infty} \exp\left[-i\omega t\xi^2\right] d\xi$



$$\text{let } v = i\omega t\xi^2 \Rightarrow \xi = \left(\frac{v}{i\omega t}\right)^{1/2}$$

$$dv = 2i\omega t\xi d\xi$$

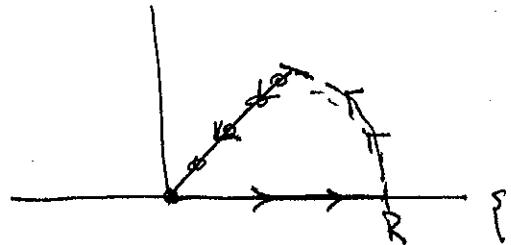
$$\begin{aligned} ? &= \frac{1}{2} \int_0^{\infty} \exp[-v] \frac{dv}{2i\omega t \left(\frac{v}{i\omega t}\right)^{1/2}} = \underbrace{\frac{\sqrt{i\omega t}}{i\omega t} \int_0^{\infty} e^{-v} v^{-1/2} dv}_{\Gamma(1/2)} \end{aligned}$$

$$\Gamma(1/2) = \sqrt{\pi}$$

$$\begin{aligned} &= \frac{\sqrt{\pi}}{\sqrt{i\omega t}} \quad \text{Now } \sqrt{i} = \left(e^{i(\frac{\pi}{4} + 2\pi n)}\right)^{1/2} = e^{i(\frac{\pi}{4} + \pi n)} = \begin{cases} e^{i\frac{\pi}{4}} \\ e^{-i\frac{\pi}{4}} \end{cases} \end{aligned}$$

$$\cos \frac{\pi}{4} + i \sin \left(\frac{\pi}{4}\right) = \frac{\sqrt{2}}{2} + i \frac{\sqrt{2}}{2} = \frac{1+i}{\sqrt{2}}$$

$$\cos \frac{5\pi}{4} + i \sin \frac{5\pi}{4} =$$



pick transformation ~~so that~~  $\rightarrow$  we can transform  
at the

$$e^{(ixr^2 z^{i\theta})}$$

$$z = r e^{i\theta}$$

$$= \text{integrand.}$$

imaginary  $i$   
in the  
exponent!

$$= e^{-ixr^2 (\cos 2\theta + i \sin 2\theta)}$$

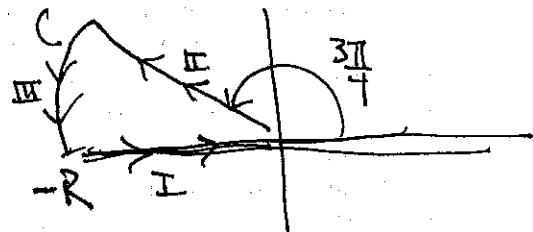
$$= \exp \left[ -x r^2 \cos^2 \theta + x r^2 (-i \cos 2\theta + \sin 2\theta) \right]$$

This decays to zero as  $r \rightarrow \infty$  iff  $\sin(2\theta) < 0$

$$\Rightarrow \pi < 2\theta < 2\pi \Leftrightarrow \frac{\pi}{2} < \theta < \pi \quad \text{pick } \theta \rightarrow$$

$$-i \cos(2\theta) = 0 \Rightarrow 2\theta = \frac{\pi}{2}, \frac{3\pi}{2} \Rightarrow \theta = \frac{\pi}{4}, \frac{3\pi}{4}$$

Then do integral like



$$\text{Then } \int_C F(z) dz = 0 \quad \text{so } F(z) \text{ is analytic}$$

$$= \int_{-R}^0 dz + \int_{\text{II}}^0 dz + \int_{\text{III}}^0 dz = 0$$

$$\frac{1}{2} \int_{-\infty}^{\infty} F(t) dt \quad \text{As } R \rightarrow +\infty$$

$$\therefore \frac{1}{2} \int_{-\infty}^{\infty} \exp[-xt^2] dt = - \int_{\pi/4}^{3\pi/4}$$

$$\Rightarrow \int_{-\infty}^{\infty} \exp[-i\omega t \xi^2] d\xi = -2 \int_{\mathbb{R}} \exp(-i\omega t \xi^2) d\xi$$

$$\xi = r e^{i\frac{3\pi}{4}} = r \left( \cos \frac{3\pi}{4} + i \sin \frac{3\pi}{4} \right)$$

$$\xi^2 = r^2 e^{i\frac{3\pi}{2}} = r^2 \left( \cos \frac{3\pi}{2} + i \sin \frac{3\pi}{2} \right) \\ = r^2 (-1)$$

$$\therefore d\xi = e^{i\frac{3\pi}{4}} dr.$$

$$= -2 \int_0^{+\infty} e^{i\frac{3\pi}{4}} \exp[\alpha t r^2 (-1)^2] dr$$

$$= -2e^{i\frac{3\pi}{4}} \int_0^{\infty} e^{-\alpha t r^2} dr \quad \text{let } \eta = \alpha t r^2 \quad r = +\sqrt{\frac{\eta}{\alpha t}}$$

$$d\eta = 2\alpha t r dr$$

$$= 2 \frac{\alpha t \eta^{\frac{1}{2}} dr}{\sqrt{\alpha t}} = \eta^{\frac{1}{2}} 2 \sqrt{\alpha t} dr$$

$$= -2e^{i\frac{3\pi}{4}} \int_0^{\infty} e^{-\eta} \frac{d\eta}{2\sqrt{\alpha t}} \eta^{-\frac{1}{2}}$$

$$= -\frac{e^{i\frac{3\pi}{4}}}{\sqrt{\alpha t}} \sqrt{\pi} = -\frac{\left(-\frac{1}{\sqrt{2}} + i\frac{1}{\sqrt{2}}\right)\sqrt{\pi}}{\sqrt{\alpha t}} = \frac{(1-i)\sqrt{\pi}}{\sqrt{2\alpha t}}$$

$$\therefore f(x,t) = \frac{1}{2\pi} \left( \frac{1-i}{\sqrt{2\alpha t}} \right) \sqrt{\pi} \int_{-\infty}^{\infty} \exp \left[ \frac{i(x-y)^2}{4\alpha t} \right] + (y, 0) dy$$

$$= \frac{1-i}{2\sqrt{2\alpha\pi t}} \int_{-\infty}^{\infty} \exp \left[ \frac{i(x-y)^2}{4\alpha t} \right] + (y, 0) dy \quad \text{eq 1.7.78}$$

$$\text{Let } U(x,y,z) = \int_{-\infty}^{+\infty} \int_{-\infty}^{+\infty} \int_{-\infty}^{+\infty}$$

Use double Fourier transform

$$U(x,y,z) = \frac{1}{2\pi} \int_{-\infty}^{+\infty} \int_{-\infty}^{+\infty} U(k_x, k_y) e^{ik_x x + ik_y y} dk_x dk_y \quad \text{Then eq 1.8.7 becomes}$$

$$\frac{\partial^2 U}{\partial z^2} + (ik)^2 U + (ie)^2 U = 0 \Rightarrow \frac{\partial^2 U}{\partial z^2} - \underbrace{(k^2 + e^2)}_{k^2} U = 0$$

$$U(z) = A e^{ik|z|} + B e^{-ik|z|}$$

$$\text{Requiring that } \lim_{z \rightarrow +\infty} U(z) = 0 \Rightarrow A = 0 \Rightarrow U(z) = B e^{-ik|z|}$$

$$\text{Then B.C. } U(0) = B = F(k, e)$$

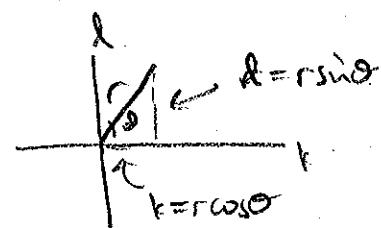
$$\therefore U(k, e, z) = F(k, e) e^{-ik|z|} = F(k, e) f(k, e) \text{ w/ } f(k, e) = e^{-ik|z|}$$

Then

$$g(x, y) = \frac{1}{2\pi} \int_{-\infty}^{+\infty} \int_{-\infty}^{+\infty} f(k, e) e^{ik(x+ey)} dk_x dk_y = \frac{1}{2\pi} \int_{-\infty}^{+\infty} \int_{-\infty}^{+\infty} e^{-\sqrt{k^2 + e^2} |z|} e^{ik(x+ey)} dk_x dk_y$$

Try changing to polar let  $r = \sqrt{k^2 + e^2}$

$$\begin{aligned} -\infty &\leq k \leq +\infty \\ -\infty &\leq e \leq +\infty \end{aligned} \Rightarrow \begin{aligned} 0 &\leq r \leq +\infty \\ 0 &\leq \theta \leq 2\pi \end{aligned}$$



Then

$$g(x,y) = \frac{1}{2\pi} \int_0^{2\pi} \int_0^\infty e^{-rz} e^{i(r\cos\theta x + r\sin\theta y)} r d\theta dr$$

$$= \frac{1}{2\pi} \int_0^{2\pi} \int_0^\infty r e^{r(-z + i(\cos\theta x + \sin\theta y))} dr d\theta$$

$$= \frac{1}{2\pi} \int_0^{2\pi}$$

... Don't think this will work the best.

Now consider

$$\frac{z}{(x^2 + y^2 + z^2)^{3/2}} = -\frac{1}{2} \left( \frac{1}{\sqrt{x^2 + y^2 + z^2}} \right)$$

So if I can show that

$$\mathcal{F}^{-1} \left\{ \frac{e^{-ikz}}{|k|} \right\} = \frac{1}{\sqrt{x^2 + y^2 + z^2}}$$

$$\text{or } \mathcal{F}^{-1} \left\{ \frac{e^{-ikz}}{|k|} \right\} = \frac{1}{\sqrt{x^2 + y^2 + z^2}} \text{ then the } z \text{ direction of both sides gives the desired expression.}$$

$$\Rightarrow \frac{1}{2\pi} \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} \frac{e^{-\sqrt{k^2 + l^2} |z| + i(kx + ly)}}{\sqrt{k^2 + l^2}} e dk dl ?$$

Changing to polar as suggested above gives

$$= \frac{1}{2\pi} \int_0^{2\pi} \int_0^\infty e^{-rz} e^{i(r\cos\theta x + r\sin\theta y)} dr d\theta$$

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$$= \frac{1}{2\pi} \int_0^{2\pi} \frac{e^{r(-z + i(\cos\theta x + \sin\theta y))}}{-z + i(\cos\theta x + \sin\theta y)} d\theta \Big|_{0}^{+\infty}$$

$$= \frac{1}{2\pi} \int_0^{2\pi} \frac{d\theta}{z - i(\cos\theta x + \sin\theta y)}$$

$$\cos\theta = \frac{e^{i\theta} + e^{-i\theta}}{2}, \quad \sin\theta = \frac{e^{i\theta} - e^{-i\theta}}{2i}$$

$$= \frac{1}{2\pi} \oint \frac{d\theta}{z - i \left[ x(e^{i\theta} + e^{-i\theta}) + y \left( \frac{e^{i\theta} - e^{-i\theta}}{i} \right) \right]} \quad * \quad \checkmark$$

$$\frac{1}{2\pi} \int_0^{2\pi} \frac{d\theta}{z - i(\cos\theta x + \sin\theta y)} \frac{z + i(\cos\theta x + \sin\theta y)}{z + i(\cos\theta x + \sin\theta y)}$$

$$z^2 + (\cos\theta x + \sin\theta y)^2$$

$$= \frac{1}{2\pi} \oint_0^{2\pi} \frac{d\theta}{z - \frac{ix(e^{i\theta} + e^{-i\theta})}{2} - \frac{y}{2}(e^{i\theta} - e^{-i\theta})}$$

$$= \frac{1}{2\pi} \int_0^{2\pi} \frac{e^{i\theta} d\theta}{ze^{i\theta} - \frac{ix}{2}(e^{2i\theta} + 1) - \frac{y}{2}(e^{2i\theta} - 1)} \quad \checkmark$$

$$= \frac{1}{2\pi} \int_0^{2\pi} \frac{e^{i\theta} d\theta}{\left(\frac{y}{2} - \frac{ix}{2}\right)e^{2i\theta} + ze^{i\theta} - \frac{ix}{2} + \frac{y}{2}} \quad \begin{aligned} z &= e^{i\theta} \\ d\eta &= ie^{i\theta} d\theta \end{aligned}$$

$$= \frac{1}{2\pi i} \oint \frac{d\eta}{-\frac{i}{2}(x+iy)\eta^2 + z\eta - \frac{i}{2}(x+iy)} \quad (\gamma_{-i}) = +2i$$

$$= \frac{1}{2\pi i} \oint \frac{\frac{d\eta}{(x-iy)}}{(x-iy)\eta^2 + 2iz\eta + (x+iy)}$$

$$= \frac{1}{\pi} \oint \frac{d\eta}{(x-iy)\eta^2 + 2iz\eta + (x+iy)} \quad \checkmark$$

$$= \frac{1}{\pi(x-iy)} \oint \frac{d\eta}{\eta^2 + \frac{2iz}{(x-iy)}\eta + \frac{x+iy}{x-iy}} \quad \checkmark$$

$$= \frac{1}{\pi(x-iy)} \oint \frac{d\eta}{(\eta - \lambda_1)(\eta - \lambda_2)}$$

roots of denominator are

$$\eta = \frac{-2iz}{x-iy} \pm \sqrt{\left(\frac{2iz}{x-iy}\right)^2 - 4\left(\frac{x+iy}{x-iy}\right)}$$

2

$$\oint_C f(z) dz = 2\pi i \sum \text{Res}_C$$

$$\begin{aligned} \lambda_1 + \lambda_2 &= \frac{x+iy}{x-iy} \\ \lambda_1 \cdot \lambda_2 &= \frac{2iz}{x-iy} \end{aligned}$$

$$\eta = \frac{-iz}{x-iy} \pm \sqrt{\left(\frac{iz}{x-iy}\right)^2 - \frac{x+iy}{x-iy}}$$

$$|\eta_+|^2 = \eta_+ \cdot \eta_+^*$$

$$= \frac{-iz}{x-iy} + \sqrt{\left(\frac{iz}{x-iy}\right)^2 - }$$

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Assuming  $\mathcal{F}^{-1}\{\exp(-1x|z)\} = \frac{z}{(x^2 + y^2 + z^2)^{3/2}}$  {How show? 3}

Then

$$u(x,y) = \frac{1}{2\pi} \int_{-\infty}^{+\infty} \int_{-\infty}^{+\infty} f(\xi, \eta) g(x-\xi, y-\eta) d\xi d\eta$$

$$= \frac{1}{2\pi} \int_{-\infty}^{+\infty} \int_{-\infty}^{+\infty}$$

say 2101 Rebnorth

$$\frac{dp}{dt} = \frac{\partial p}{\partial t} + \frac{\partial p}{\partial x} \frac{dx}{dt}$$

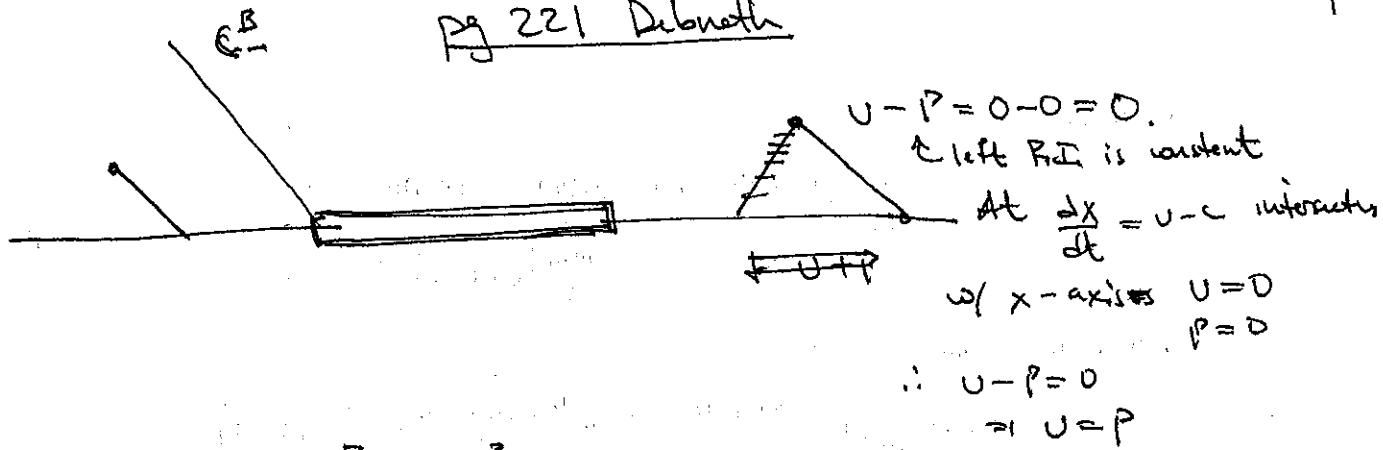
$$\frac{dp}{dt} = \frac{1}{c^2} \frac{\partial^2 p}{\partial x^2}$$

$$\frac{1}{c^2} \frac{\partial p}{\partial t} + p(\nabla \cdot v) = 0$$

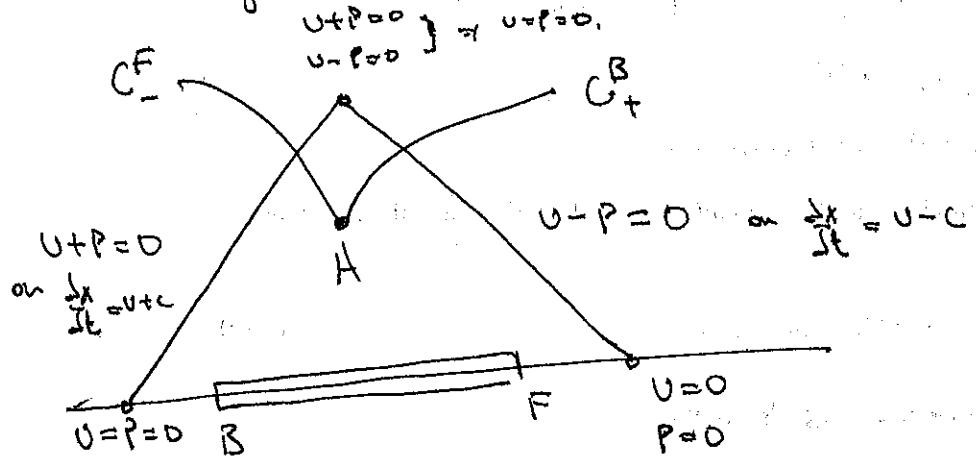
$$= \frac{1}{c^2} (P_t + v P_x) + p v_x = 0$$

$$p(u_t + u_x) + P_x = 0$$

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In Region between  $C_F^-$ ,  $A$ ,  $C_F^+$



Ans. Mass ~~is~~ is:

$$\rho_t + u\rho_x + \rho u_x = 0$$

Rmt:

$$\rho(u_t + u u_x) + \rho_x = 0$$

$$\rho(u_t + u u_x) + \rho(\rho) \rho_x = 0$$

$$c^2 \rho_x$$

$$\rho_t + u\rho_x + \rho u_x = 0$$

$$u_t + u u_x + \frac{c^2}{\rho} \rho_x = 0$$

$$(S)_t + \begin{pmatrix} 0 & P \\ -P & 0 \end{pmatrix} (S)_x = 0.$$

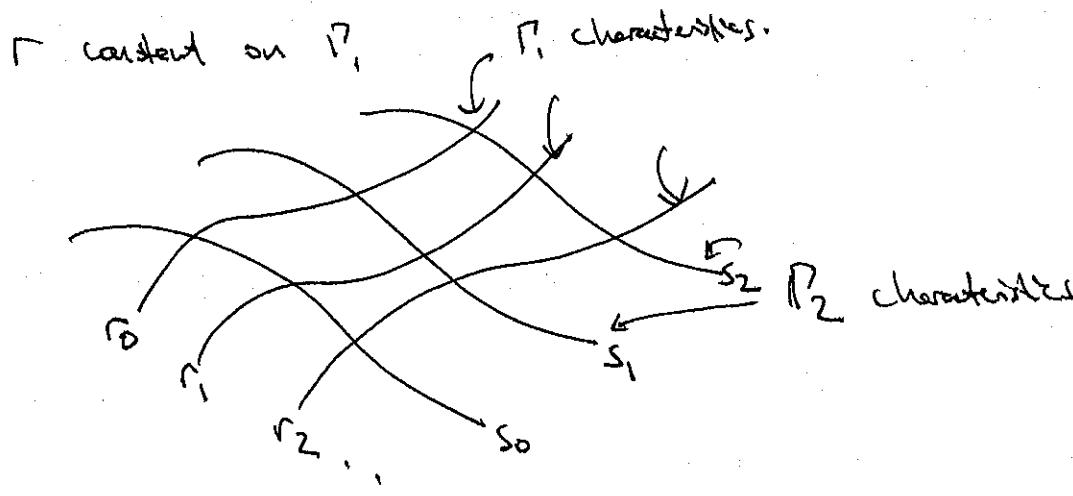
$$\xi = f(x,t) \quad \tau = t.$$

~~$$\Rightarrow I \frac{\partial V}{\partial \xi} + A \frac{\partial f}{\partial x} \frac{\partial V}{\partial \xi} = 0$$~~

$$\Rightarrow I \frac{\partial V}{\partial \xi} + \left( \frac{\partial f}{\partial t} I + \frac{\partial f}{\partial x} A \right) \frac{\partial V}{\partial \xi} = 0$$

—————

$\frac{\partial V}{\partial \xi}$  is continuous.



Notice: Along  $\Gamma_1$ ,  $s$  changes  $\Rightarrow$  let  $s$  parametrize  $\Gamma_1$  characteristics  
 + Along  $\Gamma_2$ ,  $r$  changes  $\Rightarrow$  let  $r$  parametrize  $\Gamma_2$  characteristics.

$$\frac{dx}{ds} = (v+c) \frac{dt}{ds} \quad \text{on } \Gamma_1$$

$$\frac{dx}{dr} = (v-c) \frac{dt}{dr} \quad \text{on } \Gamma_2$$

$$F(\rho) = s + r \quad \text{eq 6.8. 49a,b}$$

$$2v = 2r - 2s \quad \Rightarrow \quad v = r - s$$

- - -

$$x_s = (v+c)t_s$$

$$x_r = (v-c)t_r$$

$$x_{sr} = (v_r + c_r)t_s + (v+c)t_{sr} \quad \left. \right\} \text{set equal.}$$

$$+ x_{rs} = (v_s - c_s)t_r + (v-c)t_{rs} \quad \left. \right\}$$

$$\Rightarrow (v_r + c_r)t_s + (v_s + c_s)t_{sr} = (v_s - c_s)t_{rs} + (w_s - c_s)t_r$$

$$\Rightarrow 2c_r t_{rs} + (v_r + c_r)t_s - (w_s - c_s)t_r = 0.$$

$$\Rightarrow 2c_r t_{rs} + (1 + c_r)t_s - (-1 - c_s)t_r = 0.$$

$$F'(\rho) p_r = F'(\rho) p_s = 1 \quad \text{and} \quad F'(\rho) = \frac{c}{\rho}$$

$$\Rightarrow p_r = p_s = \frac{\rho}{c}$$

$$c_r = C'(\rho) p_r = C'(\rho) \frac{\rho}{c}$$

$$+ c_s = C'(\rho) p_s = C'(\rho) \frac{\rho}{c}.$$

$\therefore$  Above becomes

$$2c_r t_{rs} + \left(1 + \frac{\rho}{c} C'(\rho)\right) t_s + \left(1 + \frac{\rho}{c} C'(\rho)\right) t_r = 0$$

$$t_{rs} + \underbrace{\left(1 + \frac{\rho}{c} C'(\rho)\right)}_{2c} (t_s + t_r) = 0$$

only depends on  
 $\rho$ .

$$= f_n \text{ if } r+s = f(r+s)$$

Pg 22B Odhner

$$P = k_p r^r$$

$$C^2 = P(r) = k_r P^{r-1}$$

$$\begin{aligned} \text{Then } \frac{d}{dt} &\Rightarrow 2C_{ct} = kr(r-1)P^{r-2} P_t \\ &= \frac{k_r P^{r-1}}{P} (r-1) P_t \\ &= \frac{C^2 (r-1)}{P} P_t \end{aligned}$$

$$\Rightarrow P_t = \frac{2P_c t}{(r-1)c}$$

$$+ \frac{d}{dx} \quad \text{same for } \frac{d}{dx}$$

$$P_x = \frac{2P_c}{(r-1)c} x$$

Then eqs 6.B.16 + 6.B.17  $\Rightarrow$

$$\frac{2P_c t}{(r-1)c} + v \frac{2P_c x}{(r-1)c} + f v_x = 0$$

$$+ v_t + v u_x + \frac{C^2}{P} \frac{2P}{(r-1)c} x = 0$$

$$\Rightarrow \frac{1}{r} u_t + u u_x + \frac{(r-1)}{2} c u_x = 0$$

$$+ u_t + u u_x + \frac{2c}{(r-1)} c u_x = 0$$

Following books write.

$$\frac{1}{(r-1)} u_t + \frac{u}{r-1} c u_x + \frac{1}{2} c u_x = 0$$

~~$$\frac{1}{2} u_t + \frac{u}{2} u_x + \frac{1}{r-1} c u_x = 0$$~~

Addng.

$$\frac{1}{2} u_t + \frac{1}{r-1} u_t + \frac{u_x}{2} (u+c) + \frac{1}{r-1} (u+c) c u_x = 0$$

$$\Rightarrow \underbrace{\frac{d}{dt} \left( \frac{1}{2} u + \frac{c}{r-1} \right)}_r + (u+c) \frac{d}{dx} \left( \frac{u}{2} + \frac{c}{r-1} \right) = 0.$$

$$\Rightarrow r_t + (u+c) r_x = 0$$

Subtracting

$$\frac{1}{2} u_t - \frac{1}{r-1} u_t + \frac{1}{r-1} (c-u) c u_x + \frac{1}{2} (u-c) u_x = 0$$

$$\frac{\partial}{\partial t} \left( \frac{v}{2} - \frac{c}{r-1} \right) + (v-c) \frac{\partial}{\partial x} \left( -\frac{c}{r-1} + \frac{v}{2} \right) = 0$$

$$\frac{\partial}{\partial t} \left( \frac{v}{2} - \frac{c}{r-1} \right) + (v-c) \frac{\partial}{\partial x} \left( \frac{v}{2} - \frac{c}{r-1} \right) = 0.$$

$$\Leftrightarrow \frac{\partial}{\partial t} \left( \frac{c}{r-1} - \frac{v}{2} \right) - (v-c) \frac{\partial}{\partial x} \left( \frac{c}{r-1} - \frac{v}{2} \right) = 0$$

- - - -

$$\frac{2}{r-1} c = r+s \quad c = \frac{(r-1)(s+r)}{2}$$

$$F(p) = \int_{p_0}^p \frac{c(p)}{p} dp \quad \text{w/ } c(p) = \sqrt{\frac{dp}{dp}} = \sqrt{k} p^{\frac{1}{2}(r-1)}$$

$$F(p) = \int_{p_0}^p \sqrt{k} p^{\frac{r-1}{2}} dp = \sqrt{k} p^{\frac{r+1}{2}} \Big|_{\frac{r-1}{2}}^{\frac{r+1}{2}}$$

$$= \sqrt{k} \frac{p^{\frac{r+1}{2}}}{\frac{r+1}{2}} + \text{const.}$$

$$= \frac{2}{r-1} \underbrace{\sqrt{k} p^{\frac{r+1}{2}}}_c = \frac{2c}{r-1}. \quad \therefore \text{RI}$$

$$sr = \frac{2c}{r-1} + v$$

$$U + C = ?$$

$$C = -\frac{(r-1)}{2} U + \text{const.}$$

$$U + C = U - \frac{rU}{2} + \frac{U}{2} + \text{const}$$

$$= \text{How get } b.g. 64?$$

If taking about backwards progress we have

$$C = \frac{(r-1)}{2} U + \text{const.}$$

$$\text{Then } U + C = \frac{r}{2} U + \frac{1}{2} U + \text{const} = \frac{(r+1)}{2} U + \text{const}$$

$$\frac{\partial U}{\partial x} = f(\xi) \xi_x$$

$$+ \xi_x = 1 - (U_x + C_x)t$$

$$\text{But } C_x = \frac{1}{2}(r-1)U_x \quad \text{put in Above}$$

$$U_x = f(\xi) \left( 1 - \frac{1}{2}(r+1)U_x \right)$$

~~$$(1 + \frac{f(\xi)}{2}(r+1))U_x = f(\xi)$$~~

$$\Rightarrow U_x = \frac{f(\xi)}{\left( 1 + \frac{1}{2}(r+1)t f'(\xi) \right)}$$

$$v_t = f'(\xi) \xi_t$$

$$\xi_t = -\underbrace{(v_t + c_t)}_{t} - (v + c)$$

$$-\frac{(r+1)}{2} v_t t - \frac{(r+1)}{2} v$$

$$= -\frac{(r+1)}{2} [v_t t + f(\xi)]$$

Then

$$c_t = -f'(\xi) \frac{(r+1)}{2} (v_t t + f(\xi))$$

$$\left(1 + f'(\xi) \frac{(r+1)}{2} t\right) v_t = -f'(\xi) f(\xi) \frac{(r+1)}{2}$$

$$v_t = \frac{-f'(\xi) f(\xi) \frac{(r+1)}{2}}{\left(1 + f'(\xi) \frac{(r+1)}{2} t\right)}$$

$$1 + f'(\xi) \frac{(r+1)}{2} t = 0$$

$$t = \frac{-2}{f'(\xi)(r+1)}$$

$$t = \frac{2}{(r+1)[f(\xi) - f'(\xi)]}$$

Pg 231 Debunth

$$C(p) = \sqrt{r!} \frac{(r-1)}{2} p^{\frac{1}{2}(r-3)} = \sqrt{r!} \frac{(r-1)}{2} \frac{p^{\frac{1}{2}(r-1)}}{p}$$

$$= \frac{c(r-1)}{p^{\frac{1}{2}}}$$

$$F(p) = \int_{p_0}^p \frac{C(p)}{p} dp = \dots \quad \text{see pg 3 my notes notes from pg 228 Debunth}$$

$$f(r+s) = \frac{1}{2c} \left( 1 + \cancel{\frac{1}{2}} \frac{1}{2} (r-1) \cancel{\frac{1}{2}} \right)$$

$$= \frac{1}{2c} \left( 1 + \frac{r}{2} - \frac{1}{2} \right) = \frac{1}{2c} \left( \frac{r}{2} + \frac{1}{2} \right) = \frac{1}{4c} (r+1)$$

Now  $c = \cancel{\frac{1}{2} \frac{1}{2} (r-1) \cancel{\frac{1}{2}}}$  =  ~~$\frac{1}{2} \frac{1}{2} (r-1) \cancel{\frac{1}{2}}$~~   $\frac{1}{(r+1) \cancel{\frac{1}{2}}}$

$$F(p) = r+s$$

||

$$\frac{2c}{r-1} = r+s \Rightarrow c = \frac{(r-1)(r+s)}{2}$$

$\Rightarrow f(r+s) = \frac{1}{4} (r+1) \frac{2}{(r-1)} \frac{1}{(r+s)} = \frac{1}{2} \frac{(r+1)}{(r-1)} \frac{1}{(r+s)}$

$$\therefore t_{rs} + \frac{n}{(r+s)} (t_r + t_s) = 0$$

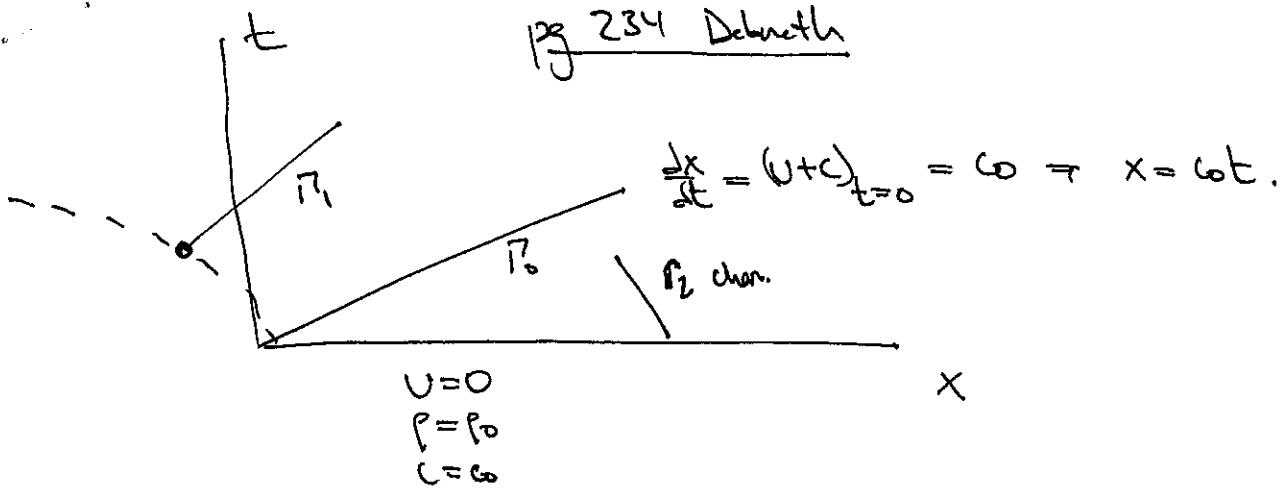
$$\text{let } t(r,s) = g(r+s) \omega(r,s)$$

$$t_r = g'(r+s) \omega(r,s) + g(r+s) \omega_r$$

$$t_s = g''(r+s) \omega(r,s) + g'(r+s) \omega_s$$

$$t_{rs} = g''(r+s) \omega(r,s) + g'(r+s) \omega_s + g'(r+s) \omega_r + g(r+s) \omega_{rs}$$

Pg 234 Debnath



All  $P_2$  characteristics start on  $x$  axis & progress left.

$$\frac{2C}{r-1} - V = \left. \frac{2C}{r-1} - V \right|_{t=0} = \frac{2C_0}{r-1}$$

$$\Rightarrow V = \frac{2}{r-1}(C - C_0) \quad \text{eq 6.8.97 ab.}$$

$$C = C_0 + \frac{r-1}{2}V$$

$P_1$  character

$$\textcircled{2} \quad \frac{2C}{r-1} + V = \left. \frac{2C}{r-1} + V \right|_{\text{piston}} = 2r$$

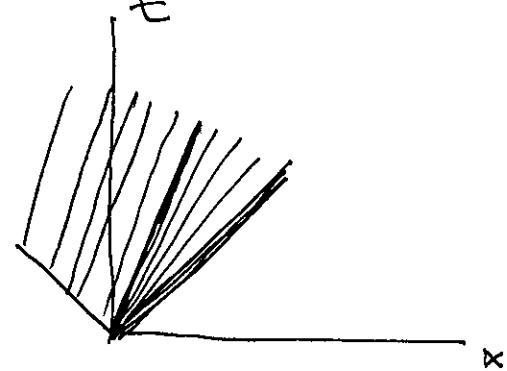
evaluate  
on piston

= constant. initial value on  
pistons surface at  
( $x_0, t_0$ )

$$\text{on } \frac{dx}{dt} = V + C$$

~~$\text{Beta} = \frac{\partial f}{\partial t} = \frac{2r}{r-1}$~~

But  $\Rightarrow B_1 \quad U = \frac{2}{r-1} (C - C_0)$  which holds everywhere  
 (These are given by  $T_2$  characteristics)



$$\frac{2C_0}{r-1} + \frac{2}{r-1} \left( \frac{r-1}{2} U \right) = 2r$$

$\Rightarrow U = \text{constant}$  on  $T_1$

$$\therefore \frac{dx}{dt} = U + C_1 = C_0 + \frac{(r+1)}{2} U.$$

$$C = C_0 + \frac{(r-1)}{2} U$$

$$C = C_0 + \frac{(r-1)}{2} U \quad + \quad \xi = U + C$$

~~ξ = C - C₀~~

$$\xi - U = C_0 + \frac{(r-1)}{2} U$$

$$\xi - C_0 = \frac{(r+1)}{2} U \quad \Rightarrow \quad U = \frac{2}{r+1} (\xi - C_0) \quad \begin{matrix} \leftarrow \text{value of velocity} \\ \text{in fan} \end{matrix}$$

$$\Rightarrow C = C_0 + \frac{r-1}{r+1} \xi - \left( \frac{r-1}{r+1} \right) C_0$$

$$= \left( \frac{r+1}{r+1} - \frac{(r-1)}{r+1} \right) C_0 + \frac{r-1}{r+1} \xi$$

$$= \frac{2}{r+1} C_0 + \frac{r-1}{r+1} \xi \quad \begin{matrix} \leftarrow \text{value of sonic speed in fan.} \end{matrix}$$

Get  $\rho$  in fan ~~ξ~~

$$C^2 = r_k p^{r-1}$$

$$C = C_0 + \frac{r-1}{2} U$$

$$\sqrt{r_k} p^{\frac{r-1}{2}} = \sqrt{r_k} p_0^{\frac{r-1}{2}} + \frac{U}{2} U$$

$$p^{\frac{r}{2}} = p_0^{\frac{r}{2}} + \frac{U}{2\sqrt{r_k}} U$$

$$p = \left( p_0^{\frac{r}{2}} + \frac{U}{2\sqrt{r_k}} U \right)^{\frac{2}{r-1}} = p_0 \left( 1 + \frac{(r-1)p_0^{-\frac{r}{2}} U}{2\sqrt{r_k}} \right)^{\frac{2}{r-1}}$$

$$= p_0 \left( 1 + \frac{U}{2c_0} U \right)^{\frac{2}{r-1}}$$

Then  $U = \frac{2}{r+1} (f - c_0)$

$$\text{gives } p = p_0 \left( 1 + \frac{r-1}{2c_0} \frac{2}{r+1} (f - c_0) \right)^{\frac{2}{r-1}}$$

$$= p_0 \left( 1 + \left( \frac{r-1}{r+1} \right) \frac{f}{c_0} - \frac{U}{r+1} \right)^{\frac{2}{r-1}}$$

$$= p_0 \left( \frac{r+1-r+1}{r+1} + \left( \frac{r-1}{r+1} \right) \frac{f}{c_0} \right)^{\frac{2}{r-1}}$$

$$= p_0 \left( \frac{2}{r+1} + \left( \frac{r-1}{r+1} \right) \frac{f}{c_0} \right)^{\frac{2}{r-1}}$$

$$\frac{dx}{dt} = c_0 + \frac{1}{2}(r+1)\dot{x}(\tau) \quad x(\tau) = \text{law}$$

$$x - \bar{x}(\tau) = \left( c_0 + \frac{1}{2}(r+1)\dot{\bar{x}}(\tau) \right) (t - \tau)$$

$$x = \bar{x}(\tau) + \left\{ c_0 + \frac{r+1}{2}\dot{\bar{x}}(\tau) \right\} (t - \tau)$$