

1. Solve for the **most general** solution to the following linear, ordinary differential equations. ( $A$ ,  $B$ , and  $C$  are fixed positive constants.) (1 pt each)

A.  $\frac{d^2\Gamma}{dx^2} + C\Gamma = 0$ ,  $\Gamma(x) = C_1 e^{+i\sqrt{C}x} + C_2 e^{-i\sqrt{C}x}$   
 $\Gamma'' = -C\Gamma$   
undetermined coeffs

B.  $A\Psi = -\frac{d\Psi}{dy}$ ,  $\Psi(y) = C_0 e^{-Ay}$   
 $\Psi' = -A\Psi$

C.  $\frac{d^2\Theta}{dt^2} = 4$ ,  $\Theta(t) = 2t^2 + C_1 t + C_2$

D.  $\frac{d^2\Phi}{dr^2} = B^2$ ,  $\Phi(r) = C_1 e^{Br} + C_2 e^{-Br}$   
 $\Phi'' = B^2\Phi$

2. The classical wave equation is

$$\frac{\partial^2}{\partial x^2} f(x,t) = \frac{1}{c^2} \frac{\partial^2}{\partial t^2} f(x,t)$$

No boundary conditions:

- a) Convert this partial differential equation of two variables into 2 ordinary differential equations: one for  $t$  and one for  $x$ . (3 pts)

$f(x,t) = X(x)T(t)$  Then substitute:

$$\frac{X''T}{XT} = \frac{1}{c^2} \frac{X\ddot{T}}{XT}$$

$\frac{X''}{X} = \frac{\ddot{T}}{c^2 T} = -k^2$  undetermined constant  $\rightarrow \begin{cases} X'' = -k^2 X \\ \ddot{T} = -k^2 c^2 T \end{cases}$

- b) Find the most general solutions to both equations and write the full solution for  $f(x,t)$ , subject to a specific choice of initial conditions. (3 pts)

$X(x) = \int_{-\infty}^{\infty} B(k) e^{ikx} dk$  sums over all possible values of  $k$

$T(t) = \int_{-\infty}^{\infty} C(k) e^{ikct} dk$

$f(x,t) = \int_{-\infty}^{\infty} A(k) e^{ikx} e^{\pm ikct} dk$  ( $A(k)$  accounts for undetermined  $B(k)$  and  $C(k)$ )

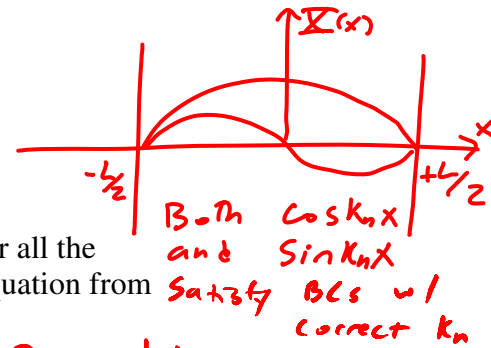
- c) Show that your answer in part (b) is consistent with the "d'Alembert" solution  $f(x,t) = f(x \pm ct)$ . (1 pt)

$f(x,t) = \int_{-\infty}^{\infty} A(k) e^{ik(x \pm ct)} dk$

This is identical to the Fourier form

$f(x) = \int_{-\infty}^{\infty} \tilde{f}(k) \frac{e^{ikx}}{\sqrt{2\pi}} dk$  except  $x \rightarrow x \pm ct$

So until BCs and ICs are specified, any function of  $x \pm ct$ ,  $f(x \pm ct)$ , satisfies the wave eqn!



3. Fixed boundary conditions:

- a) If a string is held fixed at  $f(x=-L/2, t)=f(x=L/2, t)=0$ , solve for all the eigenfunctions and discrete eigenvalues of the  $x$ -dependent equation from problem 2(a) for  $-L/2 < x < L/2$ . (3 pts)

It is appropriate to use the trig.

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

Then, B.C.'s give

1)  $x = L/2$ :  $A \sin \frac{KL}{2} + B \cos \frac{KL}{2} = 0$

2)  $x = -L/2$ :  $A \sin(-\frac{KL}{2}) + B \cos(-\frac{KL}{2}) = -A \sin \frac{KL}{2} + B \cos \frac{KL}{2} = 0$

Adding:  $2B \cos \frac{KL}{2} = 0$  so  $K_n = \frac{2n+1}{L} \pi$   $n=0, 1, 2, \dots$  (2n+1 odd)

Subtracting:  $2A \sin \frac{KL}{2} = 0$  so  $K_n = \frac{2n}{L} \pi$   $n=1, 2, \dots$  (2n even)

- b) If the initial conditions are  $f(x, 0) = \delta(x)$  and  $df/dt|_{t=0} = 0$ , determine the full solution  $f(x, t)$ . (4 pts)

Since  $\delta(x)$  is even, no odd contribution from  $\sin K_n x$ . Then,

$$\delta(x) = \sum_{n=0}^{\infty} B_n \cos \frac{2n+1}{L} \pi x$$

Project onto basis:

$$\int_{-L/2}^{L/2} \cos \frac{2m+1}{L} \pi x \delta(x) dx = \sum_{n=0}^{\infty} B_n \int_{-L/2}^{L/2} \cos \frac{2m+1}{L} \pi x \cos \frac{2n+1}{L} \pi x dx$$

$$1 = \sum_{n=0}^{\infty} B_n \delta_{nm} \cdot \left(\frac{L}{2}\right) = B_m \frac{L}{2}$$

So

$$f(x, t) = \sum_{n=0}^{\infty} \frac{2}{L} \cos K_n x \cos K_n c t$$

( $K_n = \frac{2n+1}{L} \pi$ )

4. Periodic boundary conditions and finite differences

a) Using the "limit" definition of the derivative,

$$\frac{\partial f}{\partial x} = \lim_{\Delta x \rightarrow 0} \frac{f(x + \frac{\Delta x}{2}) - f(x - \frac{\Delta x}{2})}{\Delta x},$$

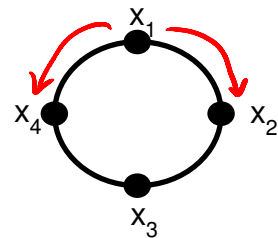
write the  $x$ -dependent differential equation from problem 2(a) in the finite-differences approximation at  $x_i$ .

$\frac{d^2 X}{dx^2} = -k^2 X$  : Second derivative  $\frac{d^2 X}{dx^2} = \frac{d}{dx} \left( \frac{dX}{dx} \right)$  so

$$\frac{X'(x + \frac{\Delta x}{2}) - X'(x - \frac{\Delta x}{2})}{\Delta x} = \frac{\frac{X(x + \Delta x) - X(x)}{\Delta x} - \left( \frac{X(x) - X(x - \Delta x)}{\Delta x} \right)}{\Delta x} = \frac{X(x + \Delta x) - 2X(x) + X(x - \Delta x)}{\Delta x^2}$$

$$\Rightarrow \frac{X(x_{i+1}) - 2X(x_i) + X(x_{i-1}))}{\Delta x^2} = -k^2 X(x_i)$$

b) Suppose a string is shaped in a loop. If we discretize the loop into just 4 segments at  $x_1, x_2, x_3$ , and  $x_4$ , each of length  $\Delta x$ , use your answer from 4(a) above to explicitly write down the four corresponding finite differences equations. NOTE: Since the boundary conditions are different, this problem is similar to, but **not** identical to the string between two fixed points discussed in class! *In particular, every segment is connected to two others (not true for the endpoints of the string with fixed B.C.s we treated in class)* (3 pts)



$$i=1: \quad -2X_1 + X_2 + X_4 = -k^2 \Delta x^2 X_1$$

$$i=2: \quad X_1 - 2X_2 + X_3 = -k^2 \Delta x^2 X_2$$

$$i=3: \quad X_2 - 2X_3 + X_4 = -k^2 \Delta x^2 X_3$$

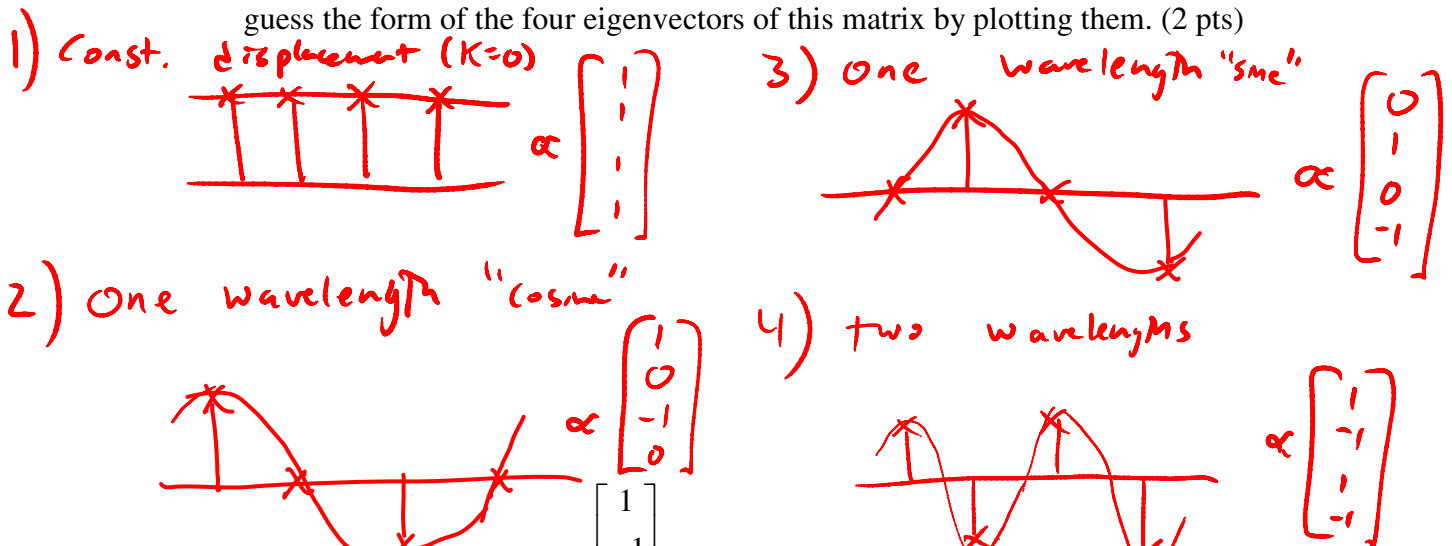
$$i=4: \quad X_1 + X_3 - 2X_4 = -k^2 \Delta x^2 X_4$$

- c) Write the four equations from 4(b) in matrix equation form  $\mathbf{H}\mathbf{X}=\lambda\mathbf{X}$ , where  $\mathbf{X}$  is the eigenvector of matrix  $\mathbf{H}$ , and  $\lambda$  is the corresponding eigenvalue. Show that the matrix  $\mathbf{H}$  is Hermitian. (2 pts)

real and symmetric, so  $H^\dagger = H$

$$\begin{bmatrix} -2 & 1 & 0 & 1 \\ 1 & -2 & 1 & 0 \\ 0 & 1 & -2 & 1 \\ 1 & 0 & 1 & -2 \end{bmatrix} \begin{bmatrix} X_1 \\ X_2 \\ X_3 \\ X_4 \end{bmatrix} = \underbrace{\lambda}_{-k^2 \Delta x^2} \begin{bmatrix} X_1 \\ X_2 \\ X_3 \\ X_4 \end{bmatrix}$$

- d) By analogy with the expected normal modes of the string, use your intuition to guess the form of the four eigenvectors of this matrix by plotting them. (2 pts)



- e) Show that the vector  $\bar{\mathbf{X}} = A \begin{bmatrix} 1 \\ -1 \\ 1 \\ -1 \end{bmatrix}$  is an eigenvector of  $\mathbf{H}$ . What is its corresponding

eigenvalue? (2 pts) Normalize  $\bar{\mathbf{X}}$  and determine the value of  $A$ . (1 pt)

$$\begin{bmatrix} -2 & 1 & 0 & 1 \\ 1 & -2 & 1 & 0 \\ 0 & 1 & -2 & 1 \\ 1 & 0 & 1 & -2 \end{bmatrix} A \begin{bmatrix} 1 \\ -1 \\ 1 \\ -1 \end{bmatrix} = A \begin{bmatrix} -4 \\ 4 \\ -4 \\ 4 \end{bmatrix} = -4 \cdot A \begin{bmatrix} 1 \\ -1 \\ 1 \\ -1 \end{bmatrix} \quad \text{so } \lambda = -4$$

$$|\bar{\mathbf{X}}|^2 = 4A^2 \quad \text{so} \quad A = \frac{1}{2} \quad \text{normalizes } \bar{\mathbf{X}} \text{ s.t. } |\bar{\mathbf{X}}|^2 = 1$$