Exercise 6

Repeat Exercise 5(a) for the data $u(x,0) = e^{-x^2}$, $\frac{\partial u}{\partial t}(x,0) = 0$, $-\infty < x < \infty$.

Solution

The aim is to solve the wave equation on the whole line for all time subject to initial conditions.

$$\begin{aligned} \frac{\partial^2 u}{\partial t^2} &= c^2 \frac{\partial^2 u}{\partial x^2}, \quad -\infty < x < \infty, \ -\infty < t < \infty \\ u(x,0) &= f(x) = e^{-x^2} \\ \frac{\partial u}{\partial t}(x,0) &= g(x) = 0 \end{aligned}$$

Start with the general solution of the wave equation.

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

Differentiate it with respect to t.

$$\frac{\partial u}{\partial t} = F'(x+ct) \cdot \frac{\partial}{\partial t}(x+ct) + G'(x-ct) \cdot \frac{\partial}{\partial t}(x-ct) = F'(x+ct) \cdot (c) + G'(x-ct)(-c) = cF'(x+ct) - cG'(x-ct)$$

Now apply the given initial conditions.

$$u(x,0) = F(x) + G(x) = f(x)$$
$$\frac{\partial u}{\partial t}(x,0) = cF'(x) - cG'(x) = g(x)$$

This is a system of two equations with two unknowns, F and G, that can be solved for. Differentiate both sides of the first equation.

$$\begin{cases} F'(x) + G'(x) = f'(x) \\ cF'(x) - cG'(x) = g(x) \end{cases}$$

Multiply both sides of the first equation by c.

$$\begin{cases} cF'(x) + cG'(x) = cf'(x) \\ cF'(x) - cG'(x) = g(x) \end{cases}$$

Adding the respective sides of these equations eliminates G and gives

$$2cF'(x) = cf'(x) + g(x).$$

Divide both sides by 2c.

$$F'(x) = \frac{1}{2}f'(x) + \frac{1}{2c}g(x)$$

Integrate both sides with respect to x.

$$F(x) = \frac{1}{2}f(x) + \frac{1}{2c}\int^{x} g(s) \, ds + C_1$$

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Subtracting the respective sides of these equations instead eliminates F and gives

$$2cG'(x) = cf'(x) - g(x).$$

Divide both sides by 2c.

$$G'(x) = \frac{1}{2}f'(x) - \frac{1}{2c}g(x)$$

Integrate both sides with respect to x.

$$G(x) = \frac{1}{2}f(x) - \frac{1}{2c}\int^{x} g(s) \, ds + C_2$$
$$= \frac{1}{2}f(x) + \frac{1}{2c}\int_{x} g(s) \, ds + C_2$$

Now that F and G are known, the solution to the initial value problem can be written.

$$\begin{aligned} u(x,t) &= F(x+ct) + G(x-ct) \\ &= \left[\frac{1}{2}f(x+ct) + \frac{1}{2c}\int^{x+ct}g(s)\,ds + C_1\right] + \left[\frac{1}{2}f(x-ct) + \frac{1}{2c}\int_{x-ct}g(s)\,ds + C_2\right] \\ &= \frac{1}{2}[f(x+ct) + f(x-ct)] + \frac{1}{2c}\int^{x+ct}_{x-ct}g(s)\,ds + C_3 \end{aligned}$$

The integration constant is set to zero to satisfy u(x, 0) = f(x).

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

In this exercise

$$f(x) = e^{-x^2}$$
 and $g(x) = 0$,

 \mathbf{SO}

$$u(x,t) = \frac{1}{2} \left[e^{-(x+ct)^2} + e^{-(x-ct)^2} \right] + \frac{1}{2c} \int_{x-ct}^{x+ct} (0) \, ds$$
$$= \frac{1}{2} \left[e^{-(x+ct)^2} + e^{-(x-ct)^2} \right].$$

Below is a plot of u(x,t) versus x over -15 < x < 15 for t = 0, 1, 2, 4, 6, 8 with c = 1.

