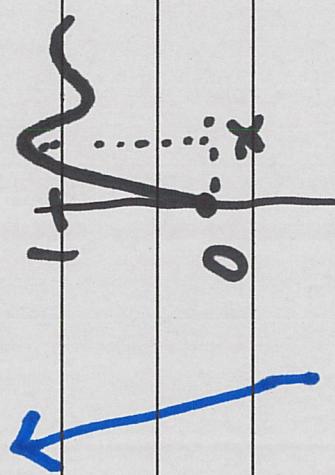


MATH 4581 Lecture 21, Thursday Nov. 4, 2021

- o hanging string
- o Gibbs phenomenon (Assignment next S Problem b)
- o trig identity
- o river crossing (Assignment S Problem 7)
- o d'Alembert's solution of the wave equation
 - The wave equation on all of \mathbb{R}

$$\sum_{j=0}^N \cos[(2j+1)x] = \frac{\sin((2N+1)x)}{2 \sin x} \quad (*)$$



Proof of identity by induction:

base case: $N=0.$

$$\cos(x) = \frac{\sin(2x)}{2 \sin x} \quad \text{Gibb's Phenom.}$$

Max at $x = \frac{\pi}{2N+1}$

It's time to eat, Grandma.

(commas save lives)

Assume $(*)$ is true for $N=k$
then show $(*)$ holds when $N=k+1.$
 \approx INDUCTIVE STEP.

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Assume $\sum_{j=1}^k \cos[(2j+1)x] = \frac{\sin[2(k+1)x]}{2 \sin x}$

Look At

$$\begin{aligned} \sum_{j=1}^{k+1} \cos[(2j+1)x] &= \sum_{j=1}^k \cos[(2j+1)x] + \cos[(2k+3)x] \\ &= \frac{\sin[2(k+1)x]}{2 \sin x} + \cos[(2k+3)x] \end{aligned}$$

To show: $\frac{\sin[2(k+1)x]}{2 \sin x} + \cos[(2k+3)x] = \frac{\sin[2(k+2)x]}{2 \sin x} = \frac{\sin[(2k+4)x]}{2 \sin x}$

$$\sin[(2k+2)x] \sin x + 2 \sin x \cos[(2k+3)x]$$

$$= \sin[(2k+4)x]$$

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To show:

$$\sin[(2k+2)x] + 2 \sin[\cos[(2k+3)x]] = \sin[(2k+4)x]$$

use: $\sin(A+B) = \sin A \cos B + \sin B \cos A$

$$\sin(A-B) = \sin A \cos B - \sin B \cos A$$

$$\begin{aligned} \sin[(2k+3)x - x] &= \sin[(2k+3)x] \cos x \\ &\quad - \sin x \cos[(2k+3)x] \end{aligned}$$

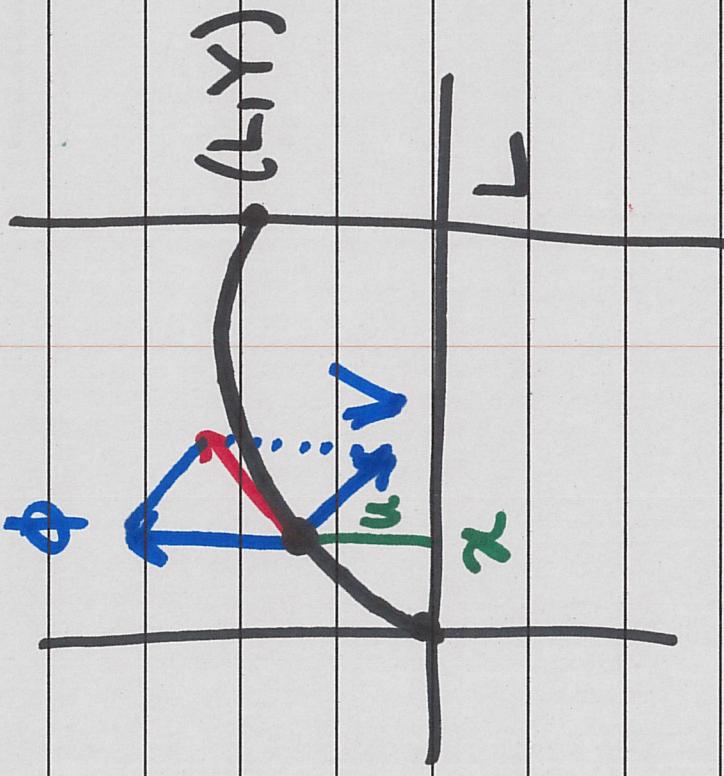
$$\begin{aligned} &\sin[(2k+3)x] \cos x + \sin x \cos[(2k+3)x] \\ &= \sin[(2k+4)x]. \end{aligned}$$

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Last time

$$V = (V_1, V_2)$$

$$\boldsymbol{x}'(1, \boldsymbol{v}') = (V_1, V_2 + \phi)$$



$$T = \int_0^L \frac{1}{V_1} d\boldsymbol{x}$$

\uparrow crossing time

- (i) What is the argument of V_1 ?
(iii) What are we going to minimize T over?

$$V_1 = \underline{\underline{V_1(x)}} \quad \uparrow T = T[\underline{\underline{u}}].$$

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Idea: Express v_1 in terms of u (and u' ...)

$$A = \left\{ u \in C^1[0, L] : u(0) = 0, u(L) = \gamma, \dots \right\}$$

$$\dot{x}(1, u') = (v_1, v_2 + \phi) \quad \nabla v > \max_{[0, L]} \phi$$

Note: v_1 and v_2 are related $|v| = v$ const.

$$v_1^2 + v_2^2 = v^2 \quad (\text{given constant}).$$

$$v' = \frac{v_2 + \phi}{v_1} = \frac{\phi}{v_1} + \frac{\sqrt{v_1^2 - 1}}{v_1}$$

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$$u' = \frac{\phi}{v_1} + \sqrt{\left(\frac{v}{v_1}\right)^2 - 1} \quad \leftarrow \text{solve for } v_1$$

$$\boxed{u'^2 - 2\frac{\phi}{v_1} u' + \frac{\phi^2}{v_1^2} = \frac{v^2}{v_1^2} - 1}$$

↑ really good because sign \pm doesn't matter.

$$\begin{aligned} \frac{v^2 - \phi^2}{v_1^2} + 2\phi u' \frac{1}{v_1} - (1 + u'^2) &= 0 \\ -2\phi u' \underset{+}{\textcircled{+}} \frac{1}{v_1} \left[4\phi^2 u'^2 + 4(v^2 - \phi^2) \right] &\\ \frac{1}{v_1} &= \frac{2(v^2 - \phi^2)}{2(v^2 - \phi^2)} \end{aligned}$$

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$$\frac{1}{v_1} = -\frac{\phi u^1}{v^2 - \phi^2} + \frac{1}{v^2 - \phi^2} \sqrt{\phi^2 u'^2 + (v^2 - \phi^2)(1+u'^2)}$$
$$= -\frac{\phi}{v^2 - \phi^2} u^1 + \frac{1}{v^2 - \phi^2} \sqrt{v^2(1+u'^2) - \phi^2}$$

$$= -\frac{\phi}{v^2 - \phi^2} u^1 + \frac{\sqrt{v^2 - \phi^2} u'^2 + \frac{1}{\sqrt{(v^2 - \phi^2)^2 + v^2 - \phi^2}}}{v^2 - \phi^2}$$
$$= -\phi \gamma u^1 + \sqrt{(v \gamma)^2 u'^2 + \gamma^2}$$
$$\gamma = \frac{1}{v^2 - \phi^2}$$

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Minimize:

$$T[u] = \int_0^b \left[\frac{1}{2} (uy)^2 u'^2 + uy - \phi y u' \right] dx$$

Find $\mathcal{ST}_u[\eta] \dots$

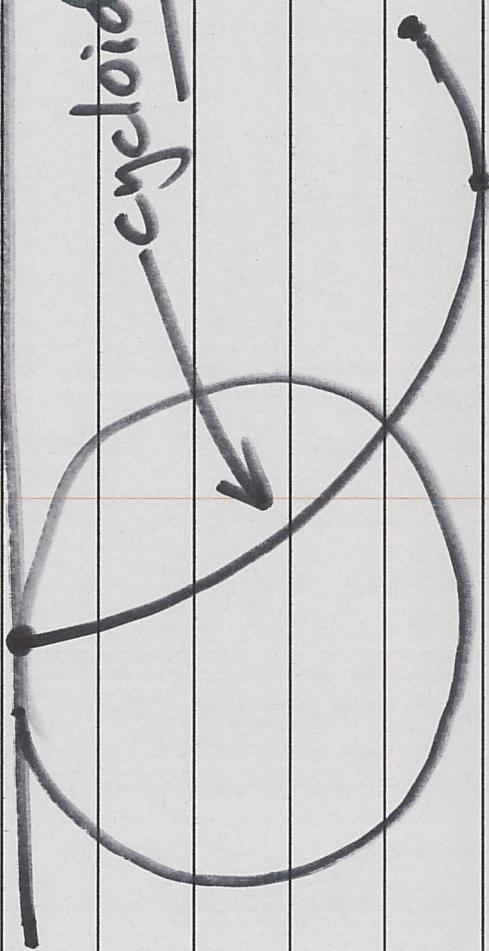
-1b -

Brachistochrone
time
shortest



point on
path of a
rolling circle.

cycloid =



-/-

Wave Equation on all of \mathbb{R}

$$U_{tt} = \sigma^2 U_{xx}$$

The wave operator $\square u = U_{tt} - \sigma^2 U_{xx}$
d'Alembert operator

factors : $(U_t - \sigma U_x)_t + \sigma(U_t + \sigma U_x)_x$

$$= (U_t + \sigma U_x)_t - \sigma(U_t + \sigma U_x)_x$$

$$\begin{cases} L_u = U_t + \sigma U_x \\ M_u = U_t - \sigma U_x \end{cases} \quad \square u = L_u M_u$$

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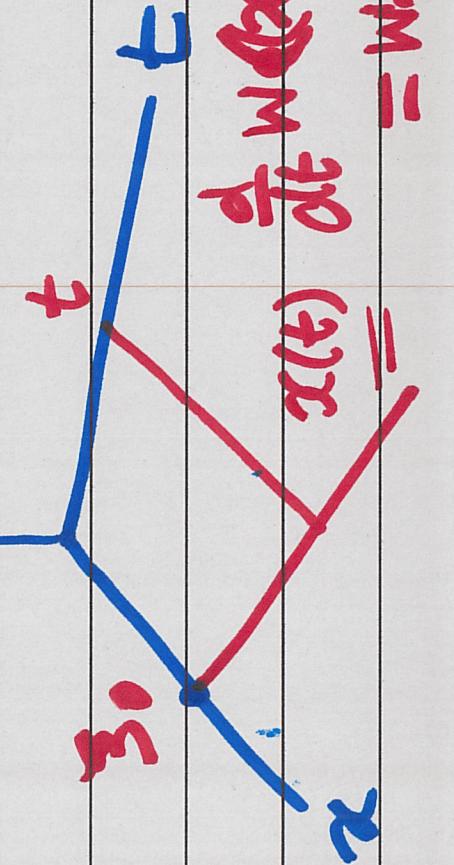
1st order PDE AND THE method of characteristics

$$\underbrace{(u_t - \sigma u_x)_t + \sigma (u_t - \sigma u_x)_x}_{Nu = w} = 0$$

$$\text{initial conditions} \quad \begin{cases} u(x, 0) = u_0(x) \\ u_t(x, 0) = v_0(x) \end{cases}$$

$$w_t + \sigma w_x = 0 \quad \leftarrow 1^{\text{st}} \text{- order PDE}$$

$$\begin{aligned} \text{CAUCHY DATA : } w(x, 0) &= v_0(x) - \sigma u'_0(x) \\ &= v_0(x) - \sigma u_0'(x) \end{aligned}$$



$$x(t) = \frac{dt}{dx} w(x(t), t)$$

$$= w_x \cdot x' + w_t$$