

Math 322 | 31

Vibrating Membranes in 2D : Non-homogeneous
Wave Egn.

$$\frac{\partial^2 u}{\partial t^2} = c^2 \nabla^2 u + \varphi(\underline{x}, t) \quad u = u(\underline{x}, t)$$

$$\text{let } u(\underline{x}, t) = \sum_i A_i(t) \phi_i(\underline{x})$$

$$\text{using orthogonality } A_i(t) = \frac{\int u(\underline{x}, t) \phi_i(\underline{x}) d\underline{x}}{\int \phi_i^2(\underline{x}) d\underline{x}}$$

Notes

* This expression is not a soln. for $A_i(t)$ bc,
 $u(\underline{x}, t)$ is the unknown

* The $d\underline{x}$ does indeed account for the weight
functions in non-Cartesian coordinates, e.g.

$$r dr d\theta = d\underline{x} \quad \text{in circular polar}$$

$$Q(\underline{x}, t) = \sum_i q_i(t) \phi_i(\underline{x}) \Rightarrow$$

$$q_i(t) = \frac{\int Q(\underline{x}, t) \phi_i(\underline{x}) d\underline{x}}{\int \phi_i^2(\underline{x}) d\underline{x}} \quad \text{known}$$

Method 2 Plug in j do not differentiate in space term-by-term

$$\sum_i A_i''(t) \phi_i(\underline{x}) = c^2 \nabla^2 u(\underline{x}, t) + \sum_i q_i(t) \phi_i(\underline{x})$$

Use orthogonality:

$$A_i''(t) = \frac{\int c^2 (\nabla^2 u) \phi_i d\underline{x}}{\int \phi_i^2 d\underline{x}} + q_i(t)$$

Now integrate by parts twice:

$$A_i''(t) = q_i''(t) +$$

$$\frac{\left\{ \iint c^2 u \nabla^2 \phi_i^0 \, d\underline{x} + \oint \phi_i^0 \nabla u \cdot \hat{n} \, ds - \oint u \nabla \phi_i^0 \cdot \hat{n} \, ds \right\}}{\iint \phi_i^0{}^2 \, d\underline{x}}$$

with boundary terms appearing from integration by parts

If $u|_{\Omega} = 0$, then

$$A_i''(t) = \frac{\iint c^2 u \nabla^2 \phi_i^0 \, d\underline{x}}{\iint \phi_i^0{}^2 \, d\underline{x}} + q_i''(t)$$

$$= \frac{c^2 \iint u (-k_i^2) \phi_i^0 \, d\underline{x}}{\iint \phi_i^0{}^2 \, d\underline{x}} + q_i''(t)$$

$$A_i''(t) = -\lambda_i A_i(t) c^2 + g_i(t)$$

Same as Option Method 1 ...

but note that Option 2 works even if

$u|_{\Omega} \neq 0$; keep boundary terms

(9)

Let's do this integration by parts carefully
[important going forward]

$$\iint \nabla^2 u \phi_i \, d\underline{x} = \iint \phi_i \nabla \cdot (\nabla u) \, d\underline{x}$$

Use the identity

$$\iint \nabla \cdot (\phi_i \nabla u) \, d\underline{x} = \quad (\text{chain rule})$$

$$\iint \nabla \phi_i \cdot \nabla u \, d\underline{x} + \iint \phi_i \nabla \cdot (\nabla u) \, d\underline{x}$$

\Rightarrow

$$\iint \nabla^2 u \phi_i \, d\underline{x} = \iint \nabla \cdot (\phi_i \nabla u) \, d\underline{x} - \iint \nabla \phi_i \cdot \nabla u \, d\underline{x}$$

Similarly

$$\iint \nabla \cdot (u \nabla \phi_i) \, d\underline{x} = \quad (\text{chain rule})$$

$$\iint \nabla u \cdot \nabla \phi_i \, d\underline{x} + \iint u \nabla \cdot (\nabla \phi_i) \, d\underline{x}$$

→

$$\begin{aligned}
& - \int \nabla u \cdot \nabla \phi_i \, dx \\
& = - \int \nabla \cdot (u \nabla \phi_i) \, dx + \int u \nabla^2 \phi_i \, dx
\end{aligned}$$

Combine the two :

$$\begin{aligned}
\int \nabla^2 u \, \phi_i \, dx &= \int \nabla \cdot (\phi_i \nabla u) \, dx \\
& - \int \nabla \cdot (u \nabla \phi_i) \, dx + \int u \nabla^2 \phi_i \, dx \\
&= \oint \phi_i \nabla u \cdot \hat{n} \, ds - \oint u \nabla \phi_i \cdot \hat{n} \, ds \\
& \quad + \int u \nabla^2 \phi_i \, dx
\end{aligned}$$

by divergence thm

$$\frac{\partial^2 u}{\partial t^2} = c^2 \nabla^2 u + \phi(\underline{x}, t) \quad u = u(\underline{x}, t)$$

$$u|_{\Omega} = 0 \quad u(\underline{x}, 0) = \alpha(\underline{x}) \quad \frac{\partial u}{\partial t}(\underline{x}, 0) = \beta(\underline{x})$$

In any geometry:

$$u(\underline{x}, t) = \sum_i A_i(t) \phi_i(\underline{x}) \quad \phi(\underline{x}, t) = \sum_i q_i(t) \phi_i(\underline{x})$$

$$\frac{d^2 A_i(t)}{dt^2} + c^2 \lambda_i A_i(t) = q_i(t)$$

2nd-order, linear, constant coefficients, non-homogeneous

$$A_i(t) = A_i^h(t) + A_i^p(t)$$

$A_i^h(t)$ is the homogeneous soln.

$A_i^p(t)$ is a particular solution

Since $c^2, \lambda_i > 0$

$$A_i^h(t) = a_i \cos(c\sqrt{\lambda_i} t) + b_i \sin(c\sqrt{\lambda_i} t)$$

and we need to use Variation of Parameters or Undetermined Coefficients to find $A_i^p(t)$

lets Consider Special Case

$$\varphi(x, t) = \bar{\varphi}(x) \cos \omega t = \sum_i q_i(t) \phi_i(x)$$

$$\text{with } q_i(t) = \frac{\int \bar{\varphi}(x) \phi_i(x) \cos \omega t \, dx}{\int \phi_i^2(x) \, dx}$$

$$= \gamma_i \cos \omega t$$

$$A_i''(t) + c^2 \lambda_i A_i(t) = \gamma_i \cos \omega t$$

As we learned in ODEs, 2 subcases

- ① $\omega \neq c\sqrt{\lambda_i}$
- ② $\omega = c\sqrt{\lambda_i}$ resonance

$$\textcircled{1} \quad \omega \neq c\sqrt{\lambda_i}$$

$$A_i^p(t) = B_i^0 \cos \omega t + D_i^0 \sin \omega t$$

Plug in to find:

$$B_i^0 = \frac{\gamma_i^0}{c^2 \lambda_i^0 - \omega^2} \quad D_i^0 = 0$$

So the general solution is

$$A_i^0(t) = a_i^0 \cos(c\sqrt{\lambda_i^0} t) + b_i^0 \sin(c\sqrt{\lambda_i^0} t) + \frac{\gamma_i^0}{c^2 \lambda_i^0 - \omega^2} \cos \omega t$$

Now use

$$u(x, t) = \sum_i \left[a_i \cos(c\sqrt{\lambda_i} t) + b_i \sin(c\sqrt{\lambda_i} t) + \frac{\gamma_i^0}{c^2 \lambda_i^0 - \omega^2} \cos \omega t \right] \phi_i(x)$$

$$\frac{du}{dt}(x, t) = \dots$$

$$u(\underline{x}, 0) = \alpha(\underline{x}) = \sum_i \left[a_i + \frac{\delta_i}{c^2 \lambda_i - \omega^2} \right] \phi_i(\underline{x})$$

$$\frac{du}{dt}(\underline{x}, 0) = \beta(\underline{x}) = \dots$$

Use orthogonality to find a_i, b_i

$$(2) \quad \omega = c\sqrt{\lambda_i}$$

$$A_i^p(t) \neq B_i \cos \omega t + D_i \sin \omega t \quad !! \quad \text{Need}$$

$$A_i^p(t) = B_i t \cos \omega t + D_i t \sin \omega t$$

Plug in to find

$$A_i^p(t) = \frac{\delta_i}{2\omega} t \sin \omega t \quad \left\{ \begin{array}{l} B_i = 0 \\ D_i = \frac{\delta_i}{2\omega} \end{array} \right\}$$

Now

$$u(\underline{x}, t) = \sum_i \left[a_i \cos(c\sqrt{\lambda_i} t) + b_i \sin(c\sqrt{\lambda_i} t) + \frac{\delta_i}{2\omega} t \sin \omega t \right] \phi_i(\underline{x})$$

↖ grows without bound

Again find a_i, b_i using the initial conditions

Note that damping "regularizes" the PDE such that exact resonance cannot occur

$$\frac{\partial^2 u}{\partial t^2} = c^2 \nabla^2 u - \beta \frac{\partial u}{\partial t} + \varphi(x, t)$$

$$u|_{\Omega} = 0, \quad u(x, 0) = \alpha(x), \quad \frac{\partial u(x, 0)}{\partial t} = \beta(x)$$

This is the exam problem with a non-homogeneous term

Next

* Intro to Green's Functions

* Method of Characteristics for Wave Eqns.

~~* Intro to Nonlinear PDEs
quasi-linear PDEs and shocks~~