

MATHEMATICS 322

ASSIGNMENT 7

Due: October 28, 2015

The Homogeneous Wave Equation

Let f and g be complex valued functions defined on \mathbf{R}^3 . We propose to solve the Homogeneous Wave Equation:

$$(o) \quad \gamma_{tt}(t, x, y, z) - (\Delta\gamma)(t, x, y, z) = 0$$

subject to the Initial Conditions:

$$(•) \quad \gamma(0, x, y, z) = f(x, y, z), \quad \gamma_t(0, x, y, z) = g(x, y, z)$$

Of course, γ is the complex valued function defined on \mathbf{R}^4 , required to be found. To be clear, we recall that:

$$(\Delta\gamma)(t, x, y, z) \equiv \gamma_{xx}(t, x, y, z) + \gamma_{yy}(t, x, y, z) + \gamma_{zz}(t, x, y, z)$$

The Method of Fourier: Spherical Means

We pass to the Fourier Transform of γ :

$$(φ) \quad \begin{aligned} \hat{\gamma}(t, u, v, w) &= \iiint_{\mathbf{R}^3} \gamma(t, x, y, z) e^{-i(ux+vy+wz)} m(dx dy dz) \\ \gamma(t, x, y, z) &= \iiint_{\mathbf{R}^3} \hat{\gamma}(t, u, v, w) e^{+i(ux+vy+wz)} m(du dv dw) \end{aligned}$$

In the foregoing relations, we have adopted the following notational convention:

$$m(du dv dw) = \frac{1}{(2\pi)^{3/2}} du dv dw, \quad m(dx dy dz) = \frac{1}{(2\pi)^{3/2}} dx dy dz$$

Clearly:

$$\begin{aligned} \gamma_{tt}(t, x, y, z) &= \iiint_{\mathbf{R}^3} \hat{\gamma}_{tt}(t, u, v, w) e^{+i(ux+vy+wz)} m(du dv dw) \\ (\Delta\gamma)(t, x, y, z) &= \iiint_{\mathbf{R}^3} -(u^2 + v^2 + w^2) \hat{\gamma}(t, u, v, w) e^{+i(ux+vy+wz)} m(du dv dw) \end{aligned}$$

We obtain the following reformulation of equations (◦) and (●):

$$(◦) \quad \hat{\gamma}_{tt}(t, u, v, w) + (u^2 + v^2 + w^2)\hat{\gamma}(t, u, v, w) = 0$$

$$(●) \quad \hat{\gamma}(0, u, v, w) = \hat{f}(u, v, w), \quad \hat{\gamma}_t(0, u, v, w) = \hat{g}(u, v, w)$$

Now $\hat{\gamma}$ must take the form:

$$\begin{aligned} \hat{\gamma}(t, u, v, w) &= \hat{f}(u, v, w)\cos(\sqrt{u^2 + v^2 + w^2}t) \\ &\quad + \hat{g}(u, v, w)\frac{1}{\sqrt{u^2 + v^2 + w^2}}\sin(\sqrt{u^2 + v^2 + w^2}t) \end{aligned}$$

01• We need to recover γ from $\hat{\gamma}$. To that end, let h be a complex valued function defined on \mathbf{R}^3 . Let ν_h be the complex valued function defined on \mathbf{R}^4 as follows:

$$(1) \quad \nu_h(t, u, v, w) \equiv \hat{h}(u, v, w)\frac{1}{\sqrt{u^2 + v^2 + w^2}}\sin(\sqrt{u^2 + v^2 + w^2}t)$$

Verify that:

$$\hat{\gamma}(t, u, v, w) = \frac{\partial}{\partial t}t\nu_f(t, u, v, w) + t\nu_g(t, u, v, w)$$

Let μ_h be the complex valued function defined on \mathbf{R}^4 as follows:

$$(2) \quad \mu_h(t, x, y, z) \equiv \iiint_{\mathbf{R}^3} \nu_h(t, u, v, w)e^{i(ux+vy+wz)}m(du dv dw)$$

Verify that:

$$(*) \quad \gamma(t, x, y, z) = \frac{\partial}{\partial t}t\mu_f(t, x, y, z) + t\mu_g(t, x, y, z)$$

02• To check that the foregoing solution of the Wave Equation meets the required initial conditions, we show that, by definition (1):

$$\begin{aligned} t\nu_h(t, u, v, w)|_{t=0} &= 0 \\ \frac{\partial}{\partial t}t\nu_h(t, u, v, w)|_{t=0} &= \hat{h}(u, v, w) \\ \frac{\partial^2}{\partial t^2}t\nu_h(t, u, v, w)|_{t=0} &= 0 \end{aligned}$$

03• But we need to present μ_f and μ_g in a more perspicuous form. To that end, review a prior class discussion to obtain::

$$(3) \quad \frac{1}{\sqrt{u^2+v^2+w^2}} \sin(\sqrt{u^2+v^2+w^2}) = \frac{1}{4\pi} \iint_{\Sigma} e^{+i(u\bar{x}+v\bar{y}+w\bar{z})} \cos(\theta) d\phi d\theta$$

where Σ is the unit sphere in \mathbf{R}^3 and where:

$$\begin{aligned} \bar{x} &= \cos(\theta)\cos(\phi) \\ \bar{y} &= \cos(\theta)\sin(\phi) \\ \bar{z} &= \sin(\theta) \end{aligned}$$

04• Clearly, for any positive number t :

$$\frac{1}{\sqrt{u^2+v^2+w^2}t} \sin(\sqrt{u^2+v^2+w^2}t) = \frac{1}{4\pi t^2} \iint_{\Sigma} e^{+i(ut\bar{x}+vt\bar{y}+wt\bar{z})} t^2 \cos(\theta) d\phi d\theta$$

Show that:

$$\nu_h(t, u, v, w) = \hat{h}(u, v, w) \frac{1}{4\pi t^2} \iint_{\Sigma} e^{+i(ut\bar{x}+vt\bar{y}+wt\bar{z})} t^2 \cos(\theta) d\phi d\theta$$

so that:

$$(4) \quad \begin{aligned} \mu_h(t, x, y, z) &= \iiint_{\mathbf{R}^3} \nu_h(t, u, v, w) e^{+i(ux+vy+wz)} m(du dv dw) \\ &= \frac{1}{4\pi t^2} \iint_{\Sigma} h(x + t\bar{x}, y + t\bar{y}, z + t\bar{z}) t^2 \cos(\theta) d\phi d\theta \end{aligned}$$

Clearly, $\mu_h(t, x, y, z)$ is the average value of h over the sphere of radius t centered at (x, y, z) .

05• Obviously, the foregoing relation is sensible for any value of t . One refers to μ_h as the Spherical Mean defined by h . Now we can present the solution γ of the Wave Equation in terms of Spherical Means, as follows:

$$(*) \quad \begin{aligned} \gamma(t, x, y, z) &= \frac{\partial}{\partial t} \frac{t}{4\pi t^2} \iint_{\Sigma} f(x + t\bar{x}, y + t\bar{y}, z + t\bar{z}) t^2 \cos(\theta) d\phi d\theta \\ &\quad + \frac{t}{4\pi t^2} \iint_{\Sigma} g(x + t\bar{x}, y + t\bar{y}, z + t\bar{z}) t^2 \cos(\theta) d\phi d\theta \end{aligned}$$

06• Apply relation (*) to find the solutions to the Wave Equation subject to the following initial conditions:

$$f(x, y, z) = \exp(-r^2); \quad g(x, y, z) = 0$$

$$f(x, y, z) = 0; \quad g(x, y, z) = \exp(-r^2)$$

where $r^2 = x^2 + y^2 + z^2$.

07• Study this problem for class discussion. Let ϵ be a (small) positive number. Let s be a smooth real valued function defined on \mathbf{R}^3 such that $s(0, 0, 0) \neq 0$ and such that, for each (x, y, z) in \mathbf{R}^3 , if $\epsilon < r$ then $s(x, y, z) = 0$. Apply relation (*) to obtain (in theory) the solutions γ° and γ^\bullet to the Wave Equation, subject to the initial conditions:

$$(\circ) \quad f(x, y, z) = s(x, y, z); \quad g(x, y, z) = 0 \quad \implies \quad \gamma^\circ(t, x, y, z)$$

$$(\bullet) \quad f(x, y, z) = 0; \quad g(x, y, z) = s(x, y, z) \quad \implies \quad \gamma^\bullet(t, x, y, z)$$

Let t be any positive number. Let δ° and δ^\bullet be the functions defined in terms of γ° and γ^\bullet , as follows:

$$\delta^\circ(x, y, z) = \gamma^\circ(t, x, y, z); \quad \delta^\bullet(x, y, z) = \gamma^\bullet(t, x, y, z)$$

Describe the *supports* of δ° and δ^\bullet . By definition, the supports are the smallest closed subsets S° and S^\bullet of \mathbf{R}^3 in the complements of which the functions δ° and δ^\bullet are, respectively, equal to 0. The object of this basically geometric exercise is to show the pattern of “propagation” of the small disturbance s at time 0, under the two quite different initial conditions (\circ) and (\bullet) .