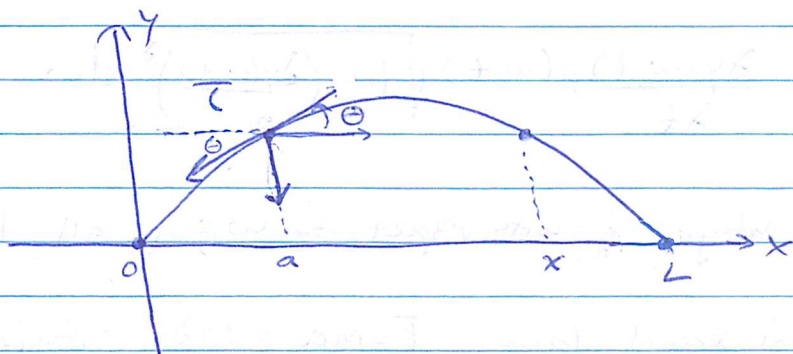


Transverse Vibrations of Strings.

We want to model and solve the following mathematical physics problem: a perfectly flexible string is stretched tightly between $x=0$ and $x=L$. We set the string into motion in the xy -plane by plucking it, and want to study its motion.



• Horizontal displacement is negligible, so we assume only transverse displacements where position $y(x,t)$ is a function of x and time t .

- Look at the forces involved from a fixed a to a point x . If $T(x,t)$ is the magnitude of the tension, then y -component of force due to tension is $T \sin \theta$ (Recall that a vector V can be represented by $(|V| \cos \theta, |V| \sin \theta)$)
- If all other forces acting on the segment are grouped into one function $F(x,t)$ (only considering y -components again), then the resultant force is

$$\underbrace{(T \sin \theta)|_{x=x} - (T \sin \theta)|_{x=a}}_{\text{resultant force from tension}} + \underbrace{\int_a^x F(w,t) dw}_{\text{other forces (such as gravity)}}$$

- Our goal now is to relate this quantity to another physical quantity and hope that the resulting relationship provides a useful PDE.

• Momentum at a point can be described as the product of mass and velocity. The latter is just $\frac{dy}{dt}$, and the former in an infinitesimal length is the

product of density $\rho(x,t)$ and $\sqrt{1 + \left[\frac{\partial y(\omega,t)}{\partial x}\right]^2} d\omega$

Then momentum along the ^{segment of} string is just Think of arclength

$$\int_a^x \frac{\partial y(\omega,t)}{\partial t} \rho(\omega,t) \sqrt{1 + \left(\frac{\partial y(\omega,t)}{\partial x}\right)^2} d\omega$$

Note, we are integrating with respect to x and leaving time independent

Now by Newton's second law, $F = ma = m \frac{dv}{dt} = \frac{d(\text{momentum})}{dt}$.

Therefore

$$\begin{aligned} \frac{d}{dt} \left[\int_a^x \frac{\partial y(\omega,t)}{\partial t} \rho(\omega,t) \sqrt{1 + \left(\frac{\partial y(\omega,t)}{\partial x}\right)^2} d\omega \right] \\ = (\tau \sin \theta) \Big|_{x=x} - (\tau \sin \theta) \Big|_{x=a} + \int_a^x F(\omega,t) d\omega. \end{aligned}$$

Then differentiate everything with respect to x (using the FTC) and we get

$$\frac{d}{dt} \left(\rho \frac{\partial y}{\partial t} \sqrt{1 + \left(\frac{\partial y}{\partial x}\right)^2} \right) = \frac{d}{dx} (\tau \sin \theta) + F(x,t)$$

since the derivative can be computed at endpoints by FTC.

If we assume that θ is small, then we can take $\sqrt{1 + \left(\frac{\partial y}{\partial x}\right)^2} \approx 1$

and $\tan \theta = \frac{\sin \theta}{\cos \theta} \approx \sin \theta$. For most applications, density $\frac{\partial y}{\partial x}$ and tension are constant with the relationship $c^2 = T/\rho$.

The equation reduces to

$$\frac{\partial^2 y}{\partial t^2} = c^2 \frac{\partial^2 y}{\partial x^2} + \frac{F(x,t)}{\rho}$$

which is the one-dimensional wave equation, which models small transverse vibrations of a taut string.

$F(x,t)$ could be given by

$$-\rho g$$

gravity

$$-B \frac{\partial y}{\partial t}, B > 0$$

damping force
proportional to velocity

$$-ky, k > 0$$

restoring force
proportional to displacement.

Initial conditions describe displacement and velocity at some initial time (usually $t=0$):

$$y(x,0) = f(x), \quad \frac{\partial y(x,0)}{\partial t} = y_t(x,0) = g(x) \quad x \in I$$

where I is the interval where the string is stretched (usually $I = [0, L]$)

Boundary conditions can be specified by Dirichlet boundary conditions and Neumann boundary conditions. The first specifies the values that a solution must take along the boundary of the domain for the problem. The second specifies the values that the derivative of a solution must take along the boundary.

Dirichlet conditions: $y(0,t) = f_1(t), y(L,t) = f_2(t), t > 0$

Neumann conditions: $\frac{\partial y(0,t)}{\partial x} = g_1(t), \frac{\partial y(L,t)}{\partial x} = g_2(t), t > 0$

See the text for an example of a possible g_1, g_2 .

Example 1: Formulate the initial boundary value problem for transverse vibrations of a string stretched tightly along the x -axis between $x=0$ and $x=L$, two fixed points. The string is initially at rest along the x -axis, and is then allowed to drop under its own weight.

• Here $F(x,t) = -pg$ so the PDE is

$$\frac{\partial^2 y}{\partial t^2} = c^2 \frac{\partial^2 y}{\partial x^2} - g, \quad 0 < x < L, \quad t > 0,$$

• At $t=0$, the string starts at the x -axis and is not moving, so $y(x,0) = 0 = y_t(x,0)$ $0 < x < L$.

• The physical endpoints do not change for the problem, so

$$y(0,t) = 0 = y(L,t), \quad t > 0.$$

Let us now solve the initial boundary value problem

$$\frac{\partial^2 y}{\partial t^2} = c^2 \frac{\partial^2 y}{\partial x^2}, \quad 0 < x < L, \quad t > 0$$

$$y(0,t) = 0 = y(L,t) \quad t > 0$$

$$y(x,0) = f(x), \quad 0 < x < L$$

$$y_t(x,0) = 0, \quad 0 < x < L$$

Assume there is a solution of the form $y(x,t) = X(x)T(t)$.

$$\text{Then} \quad \frac{\partial^2 T}{\partial t^2} X = c^2 \frac{\partial^2 X}{\partial x^2} T$$

$$\Rightarrow \frac{\partial^2 T}{\partial t^2} \left(\frac{1}{T} \right) = \frac{\partial^2 X}{\partial x^2} \frac{1}{X} \Rightarrow X'' + \lambda X = 0$$

using the separation principle with $-\lambda$.

• Since $y(0,t) = 0 \Rightarrow X(0)T(t) = 0 \quad t > 0$

We cannot have $T(t) \equiv 0$ (otherwise the solution $y(x,t) = 0$ and the string would not be moving), so $X(0) = 0$. Similarly, the other initial/boundary conditions imply $X(L) = 0$ and $T'(0) = 0$. We then have

$$\begin{aligned} X'' + \lambda X &= 0, & 0 < x < L & \text{ and } & T'' + \lambda c^2 T &= 0, & t > 0 \\ X(0) &= 0 & & & T'(0) &= 0 \\ X(L) &= 0 & & & & & \end{aligned}$$

Note: Nonhomogeneous conditions are not considered when separating variables since $X(x)T(0) = f(x)$ provides no information about $X(x)$ or $T(t)$ separately.

Using Section 19.2, we can apply our knowledge of Sturm-Liouville systems to solve the above.

For the first system, eigenvalues are $\lambda_n = \frac{n^2 \pi^2}{L^2}$ with $y_n(x) = \sin\left(\frac{n\pi x}{L}\right)$

For the second, $m^2 + \frac{n^2 \pi^2 c^2}{L^2} = 0 \Rightarrow m = \pm \frac{n\pi c i}{L}$

Using $\lambda = \lambda_n$ from the first ODE. A general solution is then

$$T(t) = F \cos\left(\frac{n\pi c t}{L}\right) + G \sin\left(\frac{n\pi c t}{L}\right)$$

(using our knowledge of solutions to homogeneous linear ODEs).

and $T'(0) = 0 \Rightarrow G = 0$

$$\text{Then } y(x,t) = X(x)T(t) = b \sin\left(\frac{n\pi x}{L}\right) \cos\left(\frac{n\pi c t}{L}\right)$$

where $b \in \mathbb{R}$, $n \in \mathbb{Z}$. This solves the original system except for the condition $y(x,0) = f(x)$.

$$\Rightarrow X(x)T(0) = f(x)$$

$$\Rightarrow b \sin\left(\frac{n\pi x}{L}\right) = f(x) \quad \text{since } \cos\left(\frac{n\pi c(0)}{L}\right) = 1$$

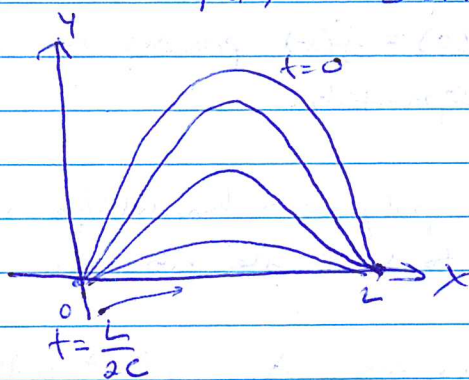
So b and n must satisfy this equation.

For example, if $f(x) = 3 \sin\left(\frac{\pi x}{L}\right)$, then

$$3 \sin\left(\frac{\pi x}{L}\right) = b \sin\left(\frac{n\pi x}{L}\right) \quad \text{for } 0 < x < L$$

So we can take $b = 3$ and $n = 1$. The solution is then

$$y(x, t) = 3 \sin\left(\frac{\pi x}{L}\right) \cos\left(\frac{\pi c t}{L}\right)$$



- If instead $f(x) = 3 \sin\left(\frac{\pi x}{L}\right) - \sin\left(\frac{2\pi x}{L}\right)$, then it is clear that there is no n and b where

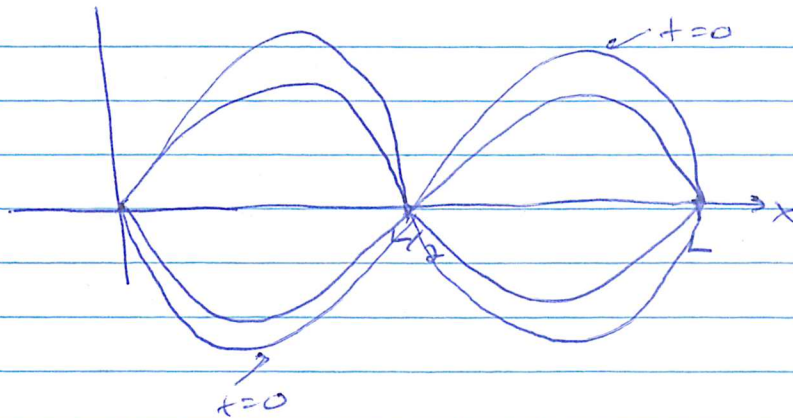
$$3 \sin\left(\frac{\pi x}{L}\right) - \sin\left(\frac{2\pi x}{L}\right) = b \sin\left(\frac{n\pi x}{L}\right) \quad \text{for } 0 < x < L$$

This means that the solution is not separable. However, we can use superposition of separable solutions, even if the sum is not separable. For example,

$$y(x, t) = b \sin\left(\frac{n\pi x}{L}\right) \cos\left(\frac{n\pi c t}{L}\right) + d \sin\left(\frac{m\pi x}{L}\right) \cos\left(\frac{m\pi c t}{L}\right)$$

is a solution to the homogeneous system but is not separable.

Equating with $f(x)$ we get $b=3$, $d=-1$, $n=1$ and $m=2$ which gives the solution to initial boundary value problem



This is a solution with more than one mode.

Finally, look at the example $f(x) = x(L-x)$ in your text, to see an example where an infinite sum is required to find a solution to the initial boundary value problem.

Try some of the exercises from 20.2 and 21.2 Part B to gain comfort with setting up the initial boundary value problem and solving it.