

EQUATION

AT WE WILL CONSIDER THE WAVE EQUATION FOR MORE GENERAL SITUATIONS (1)
ARBITRARY INITIAL DATA AND FORCING.

WE WILL FIRST CALCULATE THE GREEN'S FUNCTION DUE TO A LOCALIZED SOURCE AT $\underline{x} = \underline{x}_0$ TURNED ON AT $t = 0^+$. IN VARIOUS DIMENSIONS WE WILL SOLVE

$$(1) \left\{ \begin{aligned} \Delta G - \frac{1}{c^2} G_{tt} &= -\frac{1}{c^2} \delta(\underline{x} - \underline{x}_0) \delta(t - 0^+), \quad t > 0, \quad \underline{x} \in \mathbb{R}^N \\ G = G_t &= 0 \text{ AT } t = 0 \end{aligned} \right.$$

THIS MODELS A POINT "BLAST" LOCALIZED AT $\underline{x} = \underline{x}_0$ TURNED ON AT $t = 0^+$ IN AN OTHERWISE QUIESCENT MEDIUM.

1-D PROBLEM

$$G_{xx} - \frac{1}{c^2} G_{tt} = -\frac{1}{c^2} \delta(x - x_0) \delta(t - 0^+)$$

$$G = G_t = 0 \text{ AT } t = 0.$$

WE TAKE LAPLACE TRANSFORM IN TIME: $\hat{G}(x, s) = \mathcal{L}[G(x, t)] = \int_0^\infty e^{-st} G(x, t) dt$.
SINCE $\mathcal{L}(G_{tt}) = s^2 \hat{G} - s G(x, 0) - G_t(x, 0) = s^2 \hat{G}$ WE OBTAIN USING $\mathcal{L}(G_{xx}) = \frac{d^2}{dx^2} \hat{G}$ THAT
 $\mathcal{L}(G_{xx}) - \frac{s^2}{c^2} \hat{G} = -\frac{1}{c^2} \mathcal{L}(\delta(x - x_0) \delta(t - 0^+)) = -\frac{1}{c^2} \delta(x - x_0).$

WHICH GIVES

$$\hat{G}_{xx} - \frac{s^2}{c^2} \hat{G} = -\frac{1}{c^2} \delta(x - x_0) \quad \text{IN } -\infty < x < \infty$$

$\hat{G}$ BOUNDED AS $|x| \rightarrow \infty$ FOR $\text{Re}(s) > 0$.

WE HAVE BY CONTINUITY

$$\hat{G}(x, s) = \begin{cases} A e^{-\frac{s}{c}(x - x_0)} & x > x_0 \\ A e^{\frac{s}{c}(x - x_0)} & x < x_0 \end{cases}$$

AND USING $\hat{G}_x|_{x_0^+} - \hat{G}_x|_{x_0^-} = -1/c^2 \rightarrow -2As/c = -1/c^2$ SO $A = 1/(2sc)$

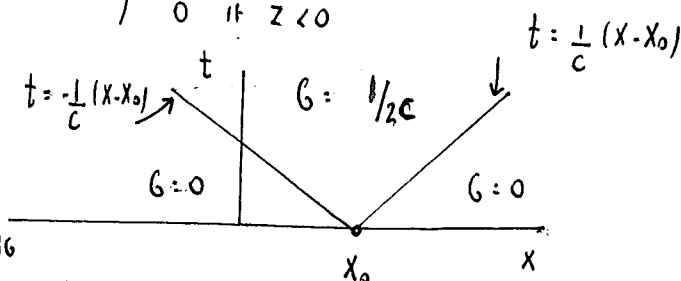
THIS YIELDS $\hat{G}(x, s) = \frac{1}{2sc} e^{-s/c |x - x_0|}$

FINALLY, WE INVERT THE TRANSFORM. RECALLING $\mathcal{L}^{-1}\left[\frac{e^{-\tau s}}{s}\right] = H(t - \tau)$, WHERE $H(z)$ IS THE HEAVY-SIDE FUNCTION: $H(z) = \begin{cases} 1 & \text{if } z \geq 0 \\ 0 & \text{if } z < 0 \end{cases}$

WE OBTAIN

$$2) \quad G(x, t) = \frac{1}{2c} H\left[t - \frac{|x - x_0|}{c}\right].$$

WE CONCLUDE THAT G IS NON-VANISHING ONLY INSIDE THE WEDGE.



2-D PROBLEM WR LET $r = |x - x_0|$ AND WRITE (1) AS

(2)

$$G_{rr} + \frac{1}{r} G_r - \frac{1}{c^2} G_{tt} = -\frac{\delta(r)}{2\pi r c^2} \delta(t - 0^+)$$

TAKING LAPLACE TRANSFORMS WE OBTAIN

$$\hat{G}_{rr} + \frac{1}{r} \hat{G}_r - \frac{s^2}{c^2} \hat{G} = -\frac{\delta(r)}{2\pi r c^2}$$

THIS IS THE MODIFIED BESSEL EQUATION AND THE SINGULAR SOLUTION IS

$$\hat{G}(r, s) = A K_0(rs/c). \text{ RECALLING } K_0(z) \sim -\log z \text{ AS } z \rightarrow 0^+ \text{ WE MUST HAVE } \hat{G} \sim \frac{1}{2\pi c^2} \log r$$

AS $r \rightarrow 0$ TO BALANCE DELTA SINGULARITY. HENCE $A = +\frac{1}{2\pi c^2}$ AND

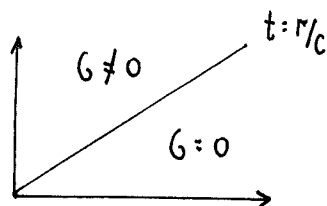
$$\hat{G}(r, s) = +\frac{1}{2\pi c^2} K_0\left(\frac{rs}{c}\right).$$

NOW WE HAVE FROM A HANDBOOK OF LAPLACE TRANSFORMS THAT

$$\int_0^\infty K_0(bs) ds = \frac{1}{\sqrt{t^2 - b^2}} H(t - b) \text{ FOR } b > 0.$$

SETTING $b = r/c$ WE CONCLUDE THAT

$$(3) \quad G(r, t) = \frac{1}{2\pi c^2} \frac{H(t - r/c)}{\sqrt{t^2 - r^2/c^2}}$$

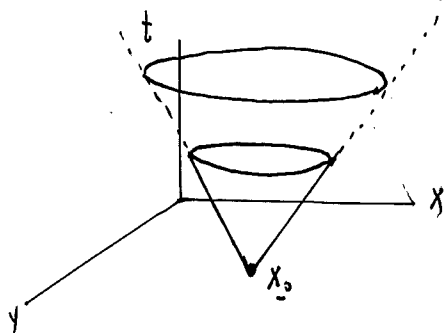


$$G = \frac{1}{2\pi c^2} \frac{H(t - |x - x_0|/c)}{\sqrt{t^2 - |x - x_0|^2/c^2}}$$

NOTICE THAT ONCE THE SIGNAL HAS PASSED, IN THE REGION $t > r/c$

THE SIGNAL DECAYS IN TIME LIKE $G \approx \frac{1}{2\pi \sqrt{t^2 - r^2/c^2}} \left(\frac{1}{c^2}\right)$

THEREFORE THE SIGNAL IS NOT CRISP AND THERE IS THIS ALGEBRAICALLY DECAYING TAIL THAT REMAINS BEHIND. IF WE LIVED IN A 2-D WORLD IT WOULD BE POOR SOUND COMMUNICATION. OUR PICTURE IN $x = (x, y)$ AND t SPACE IS



$G \neq 0$ IN THE CONE.

$G = 0$ OUTSIDE THE CONE.

3-D PROBLEM WE LET $r = |x - x_2|$ AND WRITE (1) AS

(3)

$$G_{rr} + \frac{2}{r} G_r - \frac{1}{c^2} G_{tt} = -\frac{\delta(r)}{4\pi r^2 c^2} \delta(t-0^+)$$

TAKING LAPLACE TRANSFORMS WE OBTAIN

$$\hat{G}_{rr} + \frac{2}{r} \hat{G}_r - \frac{s^2}{c^2} \hat{G} = -\frac{\delta(r)}{4\pi r^2 c^2}$$

FOR THE HOMOGENEOUS PROBLEM WE SET $\hat{G} = f(r)/r$ TO OBTAIN $f'' - \frac{s^2}{c^2} f = 0$.
THE DECAYING SOLUTION HAS $f = A e^{-sr/c}$. THUS $\hat{G} = A e^{-sr/c}/r$. NOW SINCE

WE MUST HAVE $\hat{G} \sim \frac{1}{4\pi r c^2}$ AS $r \rightarrow 0$ WE SET $A = \frac{1}{4\pi c^2}$

WE CONCLUDE THAT $\hat{G}(r, s) = \frac{1}{4\pi r c^2} e^{-sc/r}$.

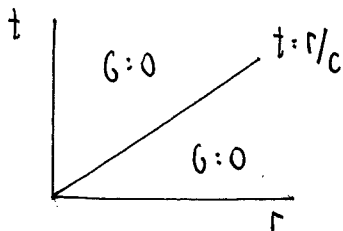
NOW RECALLING $\mathcal{L}(\delta(t-B)) = \int_0^\infty e^{-st} \delta(t-B) dt = e^{-sB}$ WE SET $B = r/c$ TO

OBTAIN

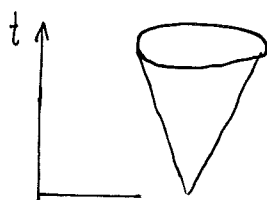
$$(4) \quad G(r, t) = \frac{1}{4\pi r c^2} \delta(t - r/c) \quad \text{OR EQUIVALENTLY} \quad G = \frac{1}{4\pi |x - x_2| c^2} \delta\left(t - \frac{|x - x_2|}{c}\right).$$

WE OBSERVE THAT G IS CONCENTRATED ONLY ON THE LINE $t = r/c = |x - x_2|/c$.

AND $G = 0$ OFF THIS LINE



THUS THE SIGNAL PROPAGATION IN 3-D
IS "CRISP" AND IS CONCENTRATED ON
THE BOUNDARY OF THE 3-D +1-D CONE



REMARK THE G -FUNCTION PROBLEM (1) CAN ALTERNATIVELY BE EXPRESSED

AS AN INITIAL VALUE PROBLEM OF THE FORM FOR $G(x, x_2, t)$

$$(5) \quad \begin{cases} \Delta G - \frac{1}{c^2} G_{tt} = 0 & \text{IN } \mathbb{R}^N, t > 0 \\ G = 0, \quad G_t = \delta(x - x_2) & \text{AT } t = 0. \end{cases}$$

TAKING LAPLACE TRANSFORMS AND RECALLING $\mathcal{L}(G_{tt}) = s^2 \hat{G} - sG|_{t=0} - G_t|_{t=0}$

WE OBTAIN $\Delta \hat{G} - \frac{s^2}{c^2} \hat{G} + \frac{1}{c^2} \delta(x - x_2) = 0$.

THIS YIELDS
$$\Delta \hat{G} - \frac{s^2}{c^2} \hat{G} = -\frac{1}{c^2} \delta(\underline{x} - \underline{x}_0)$$

WHICH IS THE SAME PROBLEM AS OBTAINED BY TAKING LAPLACE TRANSFORM OF (1).

AS A RESULT, THE SOLUTION OF (5) IN DIMENSION $N=1,2,3$ IS

$$\left. \begin{aligned} G(\underline{x}, \underline{x}_0; t) &= \frac{1}{2c} H\left[t - \frac{|\underline{x} - \underline{x}_0|}{c}\right] & (1-D) \\ G(\underline{x}, \underline{x}_0; t) &= \frac{1}{2\pi c^2} \frac{H(t - r/c)}{\sqrt{t^2 - r^2/c^2}} & (2-D) \text{ WITH } r = |\underline{x} - \underline{x}_0| \\ G(\underline{x}; \underline{x}_0, t) &= \frac{1}{4\pi r c^2} \delta(t - r/c) & (3-D) \text{ WITH } r = |\underline{x} - \underline{x}_0|. \end{aligned} \right\} (6).$$

NEXT, WE AIM TO FIND A GENERAL SOLUTION, ANALOGOUS TO D'ALEMBERT'S 1-D SOLUTION, FOR THE INITIAL VALUE PROBLEM FOR THE WAVE EQUATION IN 2-D AND 3-D. WE WOULD LIKE TO FIND A SOLUTION FORMULA FOR

$$(7) \quad \left\{ \begin{aligned} u_{tt} - c^2 \Delta u &= 0, \quad \underline{x} \in \mathbb{R}^N, t > 0 \\ u(\underline{x}, 0) &= g(\underline{x}), \quad u_t(\underline{x}, 0) = h(\underline{x}) \end{aligned} \right.$$

WHERE WE ASSUME EITHER g, h BOTH HAVE COMPACT SUPPORT OR DECAY FAST ENOUGH AS $|\underline{x}| \rightarrow \infty$. IT IS CONVENIENT TO DECOMPOSE THE SOLUTION INTO TWO PIECES: LET $u(\underline{x}, t) = u_1(\underline{x}, t) + u_2(\underline{x}, t)$ WHERE

$$(8) \quad \left\{ \begin{aligned} u_{1tt} - c^2 \Delta u_1 &= 0 \\ u_1(\underline{x}, 0) &= 0, \quad u_{1t}(\underline{x}, 0) = h(\underline{x}) \end{aligned} \right.$$

$$(9) \quad \left\{ \begin{aligned} u_{2tt} - c^2 \Delta u_2 &= 0 \\ u_2(\underline{x}, 0) &= g(\underline{x}), \quad u_{2t}(\underline{x}, 0) = 0 \end{aligned} \right.$$

DEFINE $u_2(\underline{x}, t) = \partial_t v(\underline{x}, t)$. WE AIM TO FIND PROBLEM FOR v .

FROM PDE WE DIFFERENTIATE TO GET

$$(v_t)_{tt} - c^2 \Delta(v_t) = 0 \rightarrow \partial_t [v_{tt} - c^2 \Delta v] = 0.$$

WE CHOOSE $v_{tt} - c^2 \Delta v = 0$. MOREOVER $u_2(\underline{x}, 0) = g(\underline{x}) \rightarrow \partial_t v(\underline{x}, t)|_{t=0} = g(\underline{x})$.

FINALLY $U_{2t}(x, 0) = 0 \rightarrow \partial_{tt} V(x, t)|_{t=0} = 0$. BUT FROM PDE WE HAVE $\partial_{tt} V(x, t) = c^2 \Delta V(x, t)$ AND SO $U_{2t}(x, 0) = 0 \rightarrow \Delta V(x, 0) = 0$.
 THUS WE SHOULD TAKE $V(x, 0) \equiv 0$.

IN CONCLUSION, IF WE LET $V(x, t)$ SATISFY

$$(10) \quad \begin{aligned} V_{tt} - c^2 \Delta V &= 0 \\ V(x, 0) &= 0, \quad V_t(x, 0) = g(x) \end{aligned}$$

THEN $U_2(x, t) = \frac{\partial}{\partial t} V(x, t)$, SOLVE (9).

IN THIS WAY, OUR DECOMPOSITION GIVES

$$(11) \quad U(x, t) = U_1(x, t) + \frac{\partial}{\partial t} V(x, t)$$

WHERE U_1, V SATISFY (8) AND (10), RESPECT

NOW WE OBSERVE THAT (8) AND (10) ARE THE SAME PROBLEM BUT WITH DIFFERENT "DATA". IN OTHER WORDS LET $W = W_a(x, t)$ BE THE SOLUTION TO THE CANONICAL PROBLEM

$$(12) \quad \begin{cases} W_{tt} - c^2 \Delta W = 0 \\ W(x, 0) = 0, \quad W_t(x, 0) = a(x). \end{cases}$$

THEN THE SOLUTION TO (7) IS GIVEN BY

$$(13) \quad U(x, t) = W_h(x, t) + \frac{\partial}{\partial t} W_g(x, t).$$

THEREFORE, WE ONLY NEED TO SOLVE (12) FOR AN ARBITRARY $a(x)$

AND THEN SIMPLY REPLACE EITHER $a = h$ OR $a = g$ IN (13).

WE WILL SOLVE (12) BY USING OUR GREEN'S FUNCTION $G(x, x_0, t)$ WHICH SATISFIES

$$(14) \quad \begin{cases} \Delta G - \frac{1}{c^2} G_{tt} = 0, \quad x \in \mathbb{R}^N, t > 0 \\ G = 0, \quad G_t = \delta(x - x_0) \quad \text{AT } t = 0. \end{cases}$$

LEMMA THE SOLUTION TO (12) IS BY SUPERPOSITION

(6)

$$W(\underline{x}, t) = \int_{\mathbb{R}^N} G(\underline{x}, \underline{y}, t) a(\underline{y}) d\underline{y}. \quad (14)$$

PROOF FOR $t > 0$ WE CALCULATE

$$W_{tt} - c^2 \Delta W = \int_{\mathbb{R}^N} (G_{tt} - c^2 \Delta G) a(\underline{y}) d\underline{y} = 0 \text{ SINCE } G_{tt} - c^2 \Delta G = 0 \text{ FOR } t > 0.$$

NOW $W(0, t) = \int_{\mathbb{R}^N} G(0, \underline{y}, t) a(\underline{y}) d\underline{y} = 0$ SINCE $G = 0$ AT $t = 0$.

FINALLY $W_t(\underline{x}, t) \Big|_{t=0} = \int_{\mathbb{R}^N} G_t(\underline{x}, \underline{y}, t) \Big|_{t=0} a(\underline{y}) d\underline{y} = \int_{\mathbb{R}^N} \delta(\underline{x} - \underline{y}) a(\underline{y}) d\underline{y} = a(\underline{x}).$ □

THEREFORE USING THIS EXPRESSION (14) IN (13) WE OBTAIN THAT

$$u(\underline{x}, t) = \int_{\mathbb{R}^N} G(\underline{x}, \underline{y}, t) h(\underline{y}) d\underline{y} + \frac{\partial}{\partial t} \left(\int_{\mathbb{R}^N} G(\underline{x}, \underline{y}, t) g(\underline{y}) d\underline{y} \right). \quad (15)$$

THIS IS THE ANALOGUE OF D'ALEMBERT'S FORMULA IN 1-D. WE WILL NOW EXPLORE THE CONSEQUENCES OF (15) IN VARIOUS DIMENSIONS. IN (15) THE G -FUNCTION ARE GIVEN EXPLICITLY IN EQUATION (6).

NOW WE CONSIDER (15) IN VARIOUS DIMENSIONS

ONE DIMENSION RECALL $G(x, y, t) = \frac{1}{2c} H \left[t - \frac{|x-y|}{c} \right]$

WE CALCULATE

$$\int_{-\infty}^{\infty} G(x, y, t) h(y) dy = \frac{1}{2c} \int_{-\infty}^{\infty} H \left[t - \frac{|x-y|}{c} \right] h(y) dy.$$

NOW $H = 1$ IFF $t - \frac{|x-y|}{c} > 0$ SO $|x-y| < ct \rightarrow -ct < x-y < ct$

OR EQUIVALENTLY $-x-ct < -y < ct-x \rightarrow x-ct < y < x+ct$.

HENCE $\int_{-\infty}^{\infty} G(x, y, t) h(y) dy = \frac{1}{2c} \int_{x-ct}^{x+ct} h(y) dy.$

THEN $\frac{\partial}{\partial t} \int_{-\infty}^{\infty} G(x, y, t) g(y) dy = \frac{\partial}{\partial t} \left(\int_{x-ct}^{x+ct} \frac{1}{2c} g(y) dy \right) = \frac{1}{2c} [g(x+ct)c - g(x-ct)(-c)]$
 $= \frac{1}{2} [g(x+ct) + g(x-ct)].$

IN THIS WAY IN 1-D WE HAVE FROM (15) THAT

(7)

$$u(x, t) = \frac{1}{2} [g(x+ct) + g(x-ct)] + \frac{1}{2c} \int_{x-ct}^{x+ct} h(y) dy. \quad (16)$$

THIS IS THE 1-D D'ALEMBERT'S FORMULA.

THREE DIMENSIONS WE HAVE $G(\underline{x}, \underline{y}, t) = \frac{1}{4\pi c^2 |\underline{x} - \underline{y}|} \delta(t - |\underline{x} - \underline{y}|/c).$

NOW IN (15) WE CALCULATE

$$I_1 = \int_{\mathbb{R}^3} G(\underline{x}, \underline{y}, t) h(\underline{y}) d\underline{y} = \frac{1}{4\pi c^2} \int_{\mathbb{R}^3} \frac{\delta(t - r/c)}{r} h(\underline{y}) d\underline{y}.$$

WHERE $r = |\underline{y} - \underline{x}|$. WE DO THE INTEGRAL AS FOLLOWS:

$$I_1 = \frac{1}{4\pi c^2} \int_0^\infty \frac{\delta(t - r/c)}{r} \left(\int_{\partial B_r(\underline{x})} h(\underline{y}) dS(\underline{y}) \right) dr.$$

HERE $\partial B_r(\underline{x}) = \{ \underline{y} \mid |\underline{y} - \underline{x}| = r \}$ IS THE BOUNDARY OF A BALL OF RADIUS r CENTERED AT $\underline{y} = \underline{x}$. THE SURFACE AREA ELEMENT $dS(\underline{y})$ IS $dS(\underline{y}) = r^2 \sin \phi d\phi d\psi$ WHERE r IS THE BALL RADIUS AND ϕ, ψ ARE USUAL SPHERICAL ANGLES.

NOW SINCE $\delta(ax) = \frac{1}{a} \delta(x)$ FOR $a > 0$ WE USE $\delta(t - \frac{r}{c}) = \delta(\frac{tc-r}{c}) = c \delta(tc-r)$ TO OBTAIN

$$I_1 = \frac{1}{4\pi c^2} \int_0^\infty \frac{c}{r} \delta(tc-r) \left(\int_{\partial B_r(\underline{x})} h(\underline{y}) dS(\underline{y}) \right) dr.$$

BY SHIFTING PROPERLY WE OBTAIN

$$I_1 = \frac{1}{4\pi c^2 t} \int_{\partial B_{ct}(\underline{x})} h(\underline{y}) dS(\underline{y}).$$

THUS IF WE MULTIPLY TOP AND BOTTOM BY t WE HAVE

$$I_1 = t \bar{h} \quad \text{WHERE} \quad \bar{h}(\underline{x}, t) = \frac{1}{4\pi c^2 t^2} \int_{\partial B_{ct}(\underline{x})} h(\underline{y}) dS(\underline{y})$$

IS THE AVERAGE VALUE OF $h(\underline{y})$ OVER THE SURFACE OF A SPHERE OF RADIUS ct CENTERED AT $\underline{y} = \underline{x}$.

NOW WITH AN IDENTICAL EVALUATION OF THE SECOND INTEGRAL IN (15) WE GET:

THEOREM (KIRCHOFF'S FORMULA). IN 3-D THE SOLUTION TO

$$u_{tt} - c^2 \Delta u = 0, \quad x \in \mathbb{R}^3, \quad t > 0$$

$$u(x, 0) = g(x), \quad u_t(x, 0) = h(x)$$

IS SIMPLY

$$u(x, t) = t \bar{h} + \frac{\partial}{\partial t} \left(t \bar{g} \right) \quad (17)$$

WHERE

$$\bar{h} = \frac{1}{4\pi c^2 t^2} \int_{\partial B_{ct}(x)} h(y) dS(y), \quad \bar{g} = \frac{1}{4\pi c^2 t^2} \int_{\partial B_{ct}(x)} g(y) dS(y).$$

WITH $\bar{h} = h(x, t)$ AND $\bar{g} = g(x, t)$ □

THIS IS THE 3-D ANALOGUE OF D'ALEMBERT'S FORMULA. WE WILL DISCUSS THE IMPLICATIONS OF THIS BELOW.

WE WILL FIRST REWRITE (17). WE LET $\underline{y} = \underline{x} + ct \underline{w}$ AND SO $\partial B_{ct}(x)$ BECOMES A BALL BOUNDARY OF RADIUS 1 IN $\underline{w}$ -PLANE. $dS(\underline{y}) = c^2 t^2 dS(\underline{w})$

WHERE $dS(\underline{w}) = \sin \phi \, d\phi \, d\psi$ AND $\underline{w} = \begin{pmatrix} \cos \psi \sin \phi \\ \sin \psi \sin \phi \\ \cos \phi \end{pmatrix}$.

IN THIS WAY

$$\bar{h} = \frac{1}{4\pi} \int_{\partial B_1(0)} h(\underline{x} + ct \underline{w}) dS(\underline{w}).$$

AND SO (17) BECOMES

$$u(\underline{x}, t) = \frac{t}{4\pi} \int_{\partial B_1(0)} h(\underline{x} + ct \underline{w}) dS(\underline{w}) + \frac{\partial}{\partial t} \left(\frac{t}{4\pi} \int_{\partial B_1(0)} g(\underline{x} + ct \underline{w}) dS(\underline{w}) \right). \quad (18)$$

WHICH IS AN EQUIVALENT WAY OF WRITING KIRCHOFF'S FORMULA.

WE NOW BRIEFLY EXPLORE THE GEOMETRICAL FEATURES ASSOCIATED WITH (17).

- WE WILL DISCUSS HUYGENS PRINCIPLE — CRISP WAVE PROPAGATION IN 3-D
- FINDING THE WAVEFRONT OF INITIAL DATA, WHICH HAS COMPACT SUPPORT.

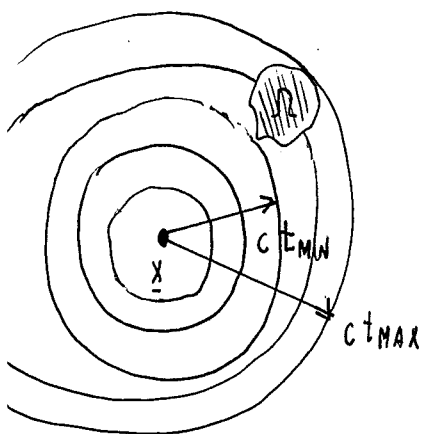
HUYGENS PRINCIPLE SUPPOSE $g=0$ AND THAT h HAS COMPACT SUPPORT IN SOME SET Ω . (9)

i.e. $h \neq 0$ if $y \in \Omega$ AND $h=0$ if $y \notin \Omega$.

WE ARE AN OBSERVER AT POINT x AND WE WANT TO SEE AT WHAT TIME WILL WE "SEE" THE SIGNAL, i.e. FOR WHAT t IS $u(x,t) \neq 0$.

OUR ANALYTICAL SOLUTION IS $u(x,t) = \frac{1}{4\pi c^2 t} \int_{\partial B_{ct}(x)} h(y) dS(y)$. (*)

WE PLOT SPHERES OF RADIUS ct CENTERED AT x . ONLY THOSE SPHERES THAT INTERSECT Ω WILL GENERATE A NON-ZERO SIGNAL.



y -SPACE WE CONCLUDE THAT $u(x,t) \neq 0$ ONLY FOR $t_{\min} < t < t_{\max}$ AND $u(x,t)=0$ FOR $t < t_{\min}$ AND $t > t_{\max}$

THUS WE HAVE A SHARP SIGNAL PROPAGATION.

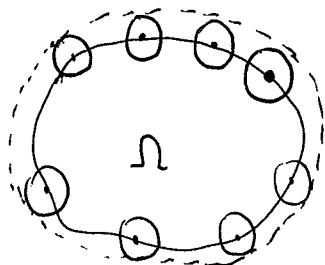
FOR $t_{\min} < t < t_{\max}$, $u(x,t)$ IS DETERMINED BY THE PORTION OF THE SPHERICAL SURFACE THAT LIES WITHIN Ω .

$$\text{i.e. } u(x,t) = \frac{1}{4\pi c^2 t} \int_{\partial B_{ct}(x) \cap \Omega} h(y) dS(y)$$

NEXT, WE ASK A DIFFERENT QUESTION. GIVEN $g=0$ AND

$h \neq 0$ if $y \in \Omega$ AND $h=0$ if $y \notin \Omega$.

WHAT IS THE BOUNDARY OF THE SET IN THE y -SPACE AFTER TIME $t > 0$, t SMALL?



TAKE POINTS ON THE BOUNDARY OF Ω , AND DRAW A SPHERE CENTERED AT THAT POINT OF RADIUS ct .

THE WAVEFRONT IS DEFINED AS THE ENVELOPE OF ALL OF THE TANGENT PLANE TO THE EDGE OF THE SPHERES. THIS REPRESENTS THE BOUNDARY OF THE REGION SEPARATING $u \neq 0$ FROM $u=0$.

EXAMPLE (FOCUSING OF SINGULARITIES IN 3-D).

CONSIDER THE 3-D WAVE EQUATION

$$u_{tt} = c^2 \Delta u \quad x \in \mathbb{R}^3$$

WITH $u(x, 0) = \phi(|x|), \quad u_t(x, 0) = 0, \quad x \in \mathbb{R}^3.$

(i) DERIVE A FORMULA FOR $u(0, t)$ USING KIRCHHOFF'S GENERAL SOLUTION(ii) SUPPOSE THAT $\phi(r)$ IS A CONTINUOUS FUNCTION OF THE FORM

$$\phi(r) = \begin{cases} \sqrt{1-r} & \text{FOR } 0 \leq r \leq 1 \\ 0 & \text{FOR } r > 1 \end{cases}$$

CALCULATE $u(0, t)$ AND SHOW THAT $u(0, t) \rightarrow -\infty$ AS $t \rightarrow (1/c)^-$.(REMARK: THE SINGULARITY OF $\phi'(r)$ AT $r=1$ HAS BEEN FOCUSED AND LEADS TO A FINITE-TIME SINGULARITY).SOLUTION FROM EQUATION (18) ON PAGE (8) WE HAVE THAT THE SOLUTION IS

$$u_{tt} - c^2 \Delta u = 0, \quad x \in \mathbb{R}^3, \quad t > 0$$

$$u(x, 0) = \phi(|x|), \quad u_t(x, 0) = 0$$

$$u(x, t) = \frac{\partial}{\partial t} \left(\frac{t}{4\pi} \int_{\partial B_t(0)} \phi(|x + ct \omega|) dS(\omega) \right).$$

WHERE $\omega = \begin{pmatrix} \cos \phi \sin \psi \\ \sin \phi \sin \psi \\ \cos \psi \end{pmatrix}$ IN SPHERICAL COORDINATES, AND $\partial B_t(0)$ IS THE BOUNDARYOF THE UNIT BALL. NOW AT $x=0$, $\phi(|x + ct \omega|) = \phi(ct)$ SINCE $t > 0$, $|\omega| = 1$

$$\text{THUS, } u(0, t) = \frac{\partial}{\partial t} \left(\frac{t}{4\pi} \phi(ct) \int_{\partial B_t(0)} dS(\omega) \right) = \frac{\partial}{\partial t} \left(\frac{t}{4\pi} \phi(ct) 4\pi \right) = \frac{\partial}{\partial t} (t \phi(ct)).$$

THUS $u(0, t) = \phi(ct) + ct \phi'(ct)$ IS THE SOLUTION.

$$(ii) \text{ NOW LET } \phi(r) = \begin{cases} \sqrt{1-r} & \text{FOR } 0 \leq r < 1 \\ 0 & \text{FOR } r > 1 \end{cases} \rightarrow \phi'(r) = \begin{cases} -\frac{1}{2} \frac{1}{\sqrt{1-r}} & \text{FOR } 0 \leq r < 1 \\ 0 & \text{FOR } r > 1. \end{cases}$$

$$\text{THUS, } \phi(ct) = \begin{cases} \sqrt{1-ct} & \text{FOR } 0 \leq ct < 1 \\ 0 & \text{FOR } ct > 1 \end{cases}$$

$$\text{HENCE FOR } t < 1/c \text{ WE HAVE } u(0, t) = \phi(ct) + ct \phi'(ct) = \sqrt{1-ct} + ct \left(-\frac{1}{2\sqrt{1-ct}} \right)$$

$$\text{WE GET } u(0, t) = \sqrt{1-ct} - \frac{ct}{2\sqrt{1-ct}} \text{ FOR } t < 1/c.$$

OBSERVE THAT $u(0, t) \rightarrow -\infty$ AS $t \rightarrow (1/c)^-$.

TWO DIMENSIONS

FOR THE 2-D PROBLEM WE HAVE

$$u(x, t) = \int_{\mathbb{R}^2} G(x, y, t) h(y) dy + \frac{\partial}{\partial t} \left(\int_{\mathbb{R}^2} G(x, y, t) g(y) dy \right).$$

WHERE $G(x, y, t) = \frac{1}{2\pi c^2} \frac{H(t - r/c)}{\sqrt{t^2 - r^2/c^2}} = \frac{H(t - r/c)}{2\pi c \sqrt{c^2 t^2 - r^2}}$ WITH $r = |x - y|$.

SINCE $H=1$ FOR $0 < r < ct$ AND $H=0$ FOR $r > ct$ WE HAVE

$$u(x, t) = \frac{1}{2\pi c} \int_0^{ct} \frac{1}{\sqrt{c^2 t^2 - r^2}} \left(\int_{\partial B_r(x)} h(y) ds(y) \right) dr + \frac{\partial}{\partial t} \left(\frac{1}{2\pi c} \int_0^{ct} \frac{1}{\sqrt{c^2 t^2 - r^2}} \left(\int_{\partial B_r(x)} g(y) ds(y) \right) dr \right)$$

WHERE $\partial B_r(x)$ IS THE BOUNDARY OF THE DISK CENTERED AT x OF RADIUS r .

i.e. $\partial B_r(x) \equiv \{ y \mid |y - x| = r \}$, AND $ds(y) = r d\varphi$ WITH $y - x = r e_\varphi$

WHERE $e_\varphi = \begin{pmatrix} \cos \varphi \\ \sin \varphi \end{pmatrix}$. THEN WE HAVE PUTTING THE INTEGRALS TOGETHER:

$$u(x, t) = \frac{1}{2\pi c} \int_{B_{ct}(x)} \frac{1}{\sqrt{c^2 t^2 - r^2}} h(y) dy + \frac{\partial}{\partial t} \left(\frac{1}{2\pi c} \int_{B_{ct}(x)} \frac{g(y)}{\sqrt{c^2 t^2 - r^2}} dy \right), \quad (19)$$

WITH $r = |y - x|$.

HERE $B_{ct}(x) \equiv \{ y \mid |y - x| \leq ct \}$. WE EMPHASIZE HERE THAT THE INTEGRATION IN (19) IS OVER THE ENTIRE BALL $B_{ct}(x)$ (i.e. A 2-D INTEGRAL) AND NOT AN INTEGRAL OVER THE BOUNDARY $\partial B_{ct}(x)$. THIS EXPRESSION IS CALLED POISSON'S FORMULA.

TO ILLUSTRATE THE DIFFERENCE BETWEEN OUR 2-D CASE AND THE 3-D CASE CONSIDERED PREVIOUSLY SUPPOSE $g(y) \equiv 0$ AND

$h(y) \neq 0$ IN Ω AND $h(y) = 0$ OUTSIDE Ω .

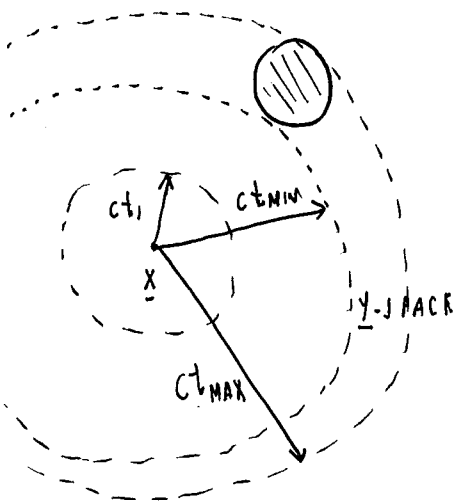
CONSIDER A POINT x AS SHOWN. WE DRAW A SERIES OF DISKS CENTERED AT x OF RADIUS ct

AT x OF RADIUS ct

WE HAVE $u(x, t) = \frac{1}{2\pi c} \int_{B_{ct}(x)} \frac{h(y) dy}{\sqrt{c^2 t^2 - r^2}} \quad (20)$

NOTICE $u(x, t) = 0$

WE HAVE THAT $u(x, t) = 0$ UP UNTIL THE LEADING EDGE $t = t_{\min}$. HOWEVER SINCE THE INTEGRAL IN (20) IS OVER THE ENTIRE BALL WE HAVE THAT $u(x, t) \neq 0$ EVEN FOR $t > t_{\max}$ (TRAILING EDGE). THUS THE SIGNAL DOES NOT TURN OFF FOR $t > t_{\max}$.



WE CONCLUDE THAT THERE IS NO CRISP SIGNAL IN 2-D, I.E. THAT HUYGENS PRINCIPLE DOES NOT HOLD IN 2-D.

TO ILLUSTRATE THIS EFFECT PUT A CORK IN WATER AND THROW A STONE ON THE SURFACE OF THE WATER. THE CORK BOBS IN THE WATER WHEN HIT BY THE LEADING EDGE OF THE WAVEFRONT. IT CONTINUES TO OSCILLATE LONG AFTER THE TRAILING EDGE OF THE WAVEFRONT PASSES BY.

FINALLY IN 2-D WE TRY TO WRITE POISSON'S FORMULA (19) INTO A MORE CONVENIENT FORM. WE HAVE

$$u(x,t) = \frac{1}{2\pi c} \frac{\partial}{\partial t} \left(\int_{B_{ct}(x)} \frac{g(y)}{\sqrt{c^2 t^2 - |x-y|^2}} dy \right) + \frac{1}{2\pi c} \int_{B_{ct}(x)} \frac{h(y)}{\sqrt{c^2 t^2 - |x-y|^2}} dy \quad (21)$$

IN THE FIRST INTEGRAL WE PUT $y = x + ctz$. THEN $dy = c^2 t^2 dz$.

$$\begin{aligned} \text{WE OBTAIN } I_1 &= \frac{1}{2\pi c} \frac{\partial}{\partial t} \left(\frac{c^2 t^2}{ct} \int_{B_1(0)} \frac{g(x + ctz)}{\sqrt{1-|z|^2}} dz \right) \\ &= \frac{1}{2\pi} \frac{\partial}{\partial t} \left(t \int_{B_1(0)} \frac{g(x + ctz)}{\sqrt{1-|z|^2}} dz \right) \\ I_1 &= \frac{1}{2\pi} \left[\int_{B_1(0)} \frac{g(x + ctz)}{\sqrt{1-|z|^2}} dz + t \int_{B_1(0)} \frac{\nabla g(x + ctz) \cdot cz}{\sqrt{1-|z|^2}} dz \right] \end{aligned}$$

NOW CONVERT BACK USING $y = x + ctz$.

$$\text{WE OBTAIN } I_1 = \frac{1}{2\pi} c^2 t^2 \int_{B_1(0)} \frac{g(x + ctz)}{c^2 t^2 \sqrt{1-|z|^2}} dz + \frac{(ct)^3}{2\pi (ct)^2} \int_{B_1(0)} \frac{\nabla g(x + ctz) \cdot z}{\sqrt{1-|z|^2}} dz$$

BUT $c^2 t^2 dz = dy$ AND $ctz = y - x$. THIS GIVES

$$I_1 = \frac{1}{2\pi ct} \int_{B_{ct}(x)} \frac{g(y)}{\sqrt{c^2 t^2 - |x-y|^2}} dy + \frac{1}{2\pi ct} \int_{B_{ct}(x)} \frac{\nabla g(y) \cdot (y-x)}{\sqrt{c^2 t^2 - |x-y|^2}} dy \quad (22)$$

NOW SUBSTITUTING (22) INTO (21) WE FINALLY OBTAIN

$$u(x,t) = \frac{1}{2\pi ct} \int_{B_{ct}(x)} \frac{[g(y) + \nabla g(y) \cdot (y-x)] + h(y)}{\sqrt{c^2 t^2 - |x-y|^2}} dy \quad (23)$$

THIS EXPRESSION IS ESPECIALLY USEFUL SINCE NO FURTHER DIFFERENTIATION ARE NEEDED. GIVEN $g(y)$ AND $h(y)$ WE CAN CALCULATE $u(x,t)$.

FINALLY WE WILL SHOW HOW TO DEAL WITH INHOMOGENEOUS TERMS IN THE PDE:

WE WANT TO FIND THE SOLUTION TO

$$\left. \begin{aligned} u_{tt} &= c^2 \Delta u + F(x, t) & x \in \mathbb{R}^N, t \geq 0 \\ u = u_t &= 0 \text{ AT } t = 0. \end{aligned} \right\} \quad (24)$$

WITH

WE WILL FOCUS ON THE 2-D OR 3-D CASE/ $N=2$ OR $N=3$.

A CONVENIENT WAY TO SOLVE (24) IS WITH DUHAMEL'S PRINCIPLE. WE FIRST ILLUSTRATE THIS METHODOLOGY WITH A SIMPLE ODE EXAMPLE.

CONSIDER THE ODE FOR $u(t)$ GIVEN FOR A CONSTANT BY

$$\left. \begin{aligned} u' + a u &= f(t) \text{ IN } t > 0 \\ u(0) &= 0. \end{aligned} \right\} \quad (25)$$

THE INTEGRATING FACTOR IS e^{at} AND SO $(u e^{at})' = f(t) e^{at}$ AND WE OBTAIN

$$u e^{at} = \int_0^t f(\tau) e^{a\tau} d\tau \quad \text{OR} \quad u = \int_0^t e^{-a(t-\tau)} f(\tau) d\tau. \quad \text{THUS THE SOLUTION}$$

OPERATOR OF THE HOMOGENEOUS PROBLEM $u' + a u = 0$ GIVEN BY $S(t) = e^{-at}$ CAN BE USED AS

$$u(t) = \int_0^t S(t-\tau) f(\tau) d\tau. \quad (26)$$

WE NOW SHOW HOW TO RECOVER (26) USING THE SOLUTION TO A PARAMETRIZED INITIAL VALUE PROBLEM. DEFINE $w(t; \tau)$ BY SOLUTION TO

$$\left. \begin{aligned} w' + a w &= 0 \text{ IN } t \geq \tau \\ w &= f(\tau) \text{ FOR } t = \tau, \text{ FOR ANY } \tau \text{ IN } [0, t]. \end{aligned} \right\} \quad (27)$$

WE THEN CLAIM THAT $u(t) = \int_0^t w(t; \tau) d\tau. \quad (28)$

PROOF $u(0) = 0$ IS CLEAR AND $u'(t) = w(t; t) + \int_0^t w_t(t; \tau) d\tau$

$$\text{THUS } u' + a u = w(t; t) + \int_0^t (w_t + a w) d\tau = f(t) + 0 = 0$$

HENCE TO SOLVE (25) WE NEED ONLY SOLVE A FAMILY (PARAMETRIZED BY τ) OF INITIAL VALUE PROBLEMS. THE SOLUTION TO (27) IS $w = f(\tau) e^{-a(t-\tau)}$

AND THEN $u(t) = \int_0^t w d\tau = \int_0^t f(\tau) e^{-a(t-\tau)} d\tau. \quad \text{THIS IS DUHAMEL'S}$

PRINCIPLE AND IT CAN BE USED IN OTHER CONTEXTS.

NOW WE APPLY A SIMILAR IDEA TO (24). LET $W(x, t; \tau)$ SATISFY THE FAMILY OF INITIAL VALUE PROBLEMS

$$\left. \begin{aligned} W_{tt} &= c^2 \Delta W, \quad x \in \mathbb{R}^N, \quad t \geq \tau \\ W(x, t; \tau) &= 0, \quad W_t(x, t; \tau) = F(x, \tau) \quad \text{AT } t = \tau. \end{aligned} \right\} (28)$$

FOR ANY τ IN $0 \leq \tau \leq t$. THEN WE CLAIM THAT

$$U(x, t) = \int_0^t W(x, t; \tau) d\tau \quad \text{SO LVEJ (24)}$$

PROOF WE WILL DO A FORMAL PROOF BY SIMPLY DIFFERENTIATING UNDER THE

INTEGRAL SIGN. NOW CLEARLY $U(x, 0) = 0$ AND

$$U_t(x, t) = W(x, t; t) + \int_0^t W_t(x, t; \tau) d\tau.$$

BUT $W(x, t; t) = 0$ AND SO $U_t(x, t) = \int_0^t W_t(x, t; \tau) d\tau$ SO THAT $U_t(x, 0) = 0$.

DIFFERENTIATE AGAIN:

$$U_{tt}(x, t) = W_t(x, t; t) + \int_0^t W_{tt}(x, t; \tau) d\tau = F(x, t) + \int_0^t W_{tt}(x, t; \tau) d\tau$$

BY (28). MOREOVER, $c^2 \Delta U = \int_0^t c^2 \Delta W d\tau$

$$\text{AND SO} \quad U_{tt} - c^2 \Delta U = F(x, t) + \int_0^t (W_{tt} - c^2 \Delta W) d\tau = F(x, t) \quad D.$$

$\leftarrow = 0 \rightarrow$

THU, $U(x, t)$ SATISFIES (24).

NOW WE WILL FIND SOLUTION TO (24) IN DIMENSION $N=3$. THE SOLUTION TO (28) IS GIVEN BY (17) WITH t REPLACED BY $t-\tau$:

$$W(x, t; \tau) = \frac{1}{4\pi c^2(t-\tau)} \int_{\partial B_c(t-\tau)(x)} F(y, \tau) dS(y)$$

WHERE $\partial B_c(t-\tau)(x) = \{y \mid |y-x| \leq c(t-\tau)\}$. THEN

$$U(x, t) = \int_0^t W(x, t; \tau) d\tau = \int_0^t \frac{1}{4\pi c^2(t-\tau)} \left(\int_{\partial B_c(t-\tau)(x)} F(y, \tau) dS(y) \right) d\tau.$$

NOW CHANGE VARIABLES: LET

$$r = c(t-\tau) \quad \text{SO} \quad \tau = t - r/c \quad \text{SO} \quad d\tau = -dr/c.$$

THIS YIELDS

$$U(x, t) = \int_{ct}^0 \frac{1}{4\pi cr} \left(-\frac{1}{c} \right) \left(\int_{\substack{\partial B_r(x) \\ \tau = t-r/c}} F(y, \tau) dS(y) \right) dr.$$

THIS YIELDS THAT

$$U(\underline{x}, t) = \frac{1}{4\pi c^2} \int_0^t \frac{1}{r} \left(\int_{\partial B_r(\underline{x})} F(\underline{y}, t - r/c) dS(\underline{y}) \right) dr.$$

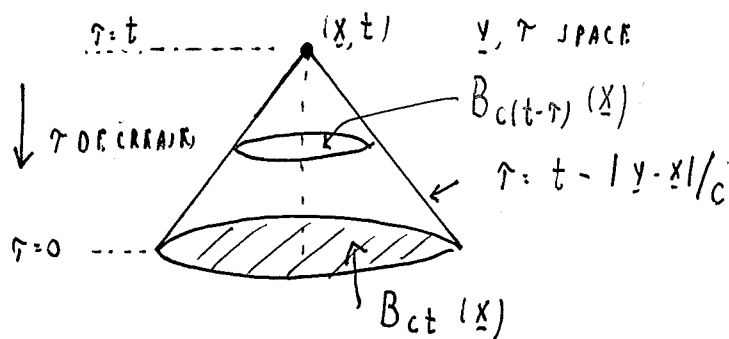
WHERE $\partial B_r(\underline{x}) \equiv \{ \underline{y} \mid |\underline{y} - \underline{x}| = r \}$. SINCE r IS THEN INTEGRATED OVER $0 < r < ct$ WE HAVE OUR FINAL RESULT IN 3-D. THE SOLUTION IN (3-D) TO (24) IS

$$U(\underline{x}, t) = \frac{1}{4\pi c^2} \int_{B_{ct}(\underline{x})} \frac{F(\underline{y}, t - r/c)}{r} d\underline{y} \quad \text{WHERE } r = |\underline{y} - \underline{x}|. \quad (29).$$

THIS IS THEN A VOLUME INTEGRAL OVER THE BALL $B_{ct}(\underline{x}) \equiv \{ \underline{y} \mid |\underline{y} - \underline{x}| \leq ct \}$.

REMARK THIS IS CALLED THE LORENZ SOLUTION AND THE INTEGRAND IS CALLED

THE RETARDED POTENTIAL SINCE IT DEPENDS NOT ON t BUT ON THE EARLIER TIME $t - r/c$. TO ILLUSTRATE (29) WE PLOT THE RETROGRADE LIGHT CONE



THE SOLUTION AT POINT $\underline{x}$ AND TIME t DEPENDS ON VALUES OF F ON THE CROSS-SECTION OF THIS LIGHT CONE THAT WAS CONTRIBUTED A TIME $|\underline{y} - \underline{x}|/c$ EARLIER I.E. THE SHADED REGION SHOWN. THIS IS A 3-D VOLUME INTEGRAL BUT SHOWN HERE AS A DISK.

FINALLY, WE DO THE 2-D ANALOGUE OF THIS RESULT.

FOR THE 2-D PROBLEM WE HAVE FROM SETTING $g = 0$, $h = F(\underline{y}, \tau)$ IN (21)

AND REPLACING t BY $t - \tau$ THAT

$$W(\underline{x}, t; \tau) = \frac{1}{2\pi c} \int_{B_{c(t-\tau)}(\underline{x})} \frac{F(\underline{y}, \tau)}{\sqrt{c^2(t-\tau)^2 - |\underline{x} - \underline{y}|^2}} d\underline{y}.$$

SO THAT

$$U(\underline{x}, t) = \frac{1}{2\pi c} \int_0^t \left(\int_{B_{c(t-\tau)}(\underline{x})} \frac{F(\underline{y}, \tau)}{\sqrt{c^2(t-\tau)^2 - |\underline{y} - \underline{x}|^2}} d\underline{y} \right) d\tau.$$

NOW LET $\sigma = c(t - \tau)$ BE A NEW VARIABLE. THEN $\tau = t - \sigma/c$ SO $d\tau = -\frac{1}{c} d\sigma$

AND SO

$$U(\underline{x}, t) = \frac{1}{2\pi c} \int_{ct}^0 \left(-\frac{1}{c} \right) \left(\int_{B_{\sigma}(\underline{x})} \frac{F(\underline{y}, t - \sigma/c)}{\sqrt{\sigma^2 - |\underline{y} - \underline{x}|^2}} d\underline{y} \right) d\sigma.$$

THIS YIELDS THE 2-D SOLUTION

$$u(x, t) = \frac{1}{2\pi c^2} \int_0^{ct} \left(\int_{B_\sigma(x)} \frac{F(y, t - \sigma/c)}{\sqrt{\sigma^2 - |y - x|^2}} dy \right) d\sigma. \quad (30)$$

IN CONTRAST TO THE 3-D CASE, THIS RESULT SAYS THAT $u(x, t)$ IS DETERMINED BY THE ENTIRE LIGHT-CONE. (I.E. AN INTEGRAL OVER SPACE AND TIME).

