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Physics 15c (Hoffman)
Lecture #13
Tues, Oct 19, 2010

Multi-dimensional boundary conditions

Last time:

* Reflection:

qualitative: fixed vs. free ends
 ↓ ↓
 reflected reflected
 up-side-down right-side-up

quantitative: R and T determined by impedance

 ↓ ↓
 reflection transmission
 coefficient coefficient
 ↓ ↓
 $S_R = \frac{Z_1 - Z_2}{Z_1 + Z_2} S_I$ $S_T = \frac{2Z_1}{Z_1 + Z_2} S_I$

$Z = \text{impedance} = \frac{\text{force}}{\text{velocity}}$

* multi-dim waves: $\mathcal{S}(\vec{x}, t) = \mathcal{S}_0 e^{i(\vec{k} \cdot \vec{x} - \omega t)}$

where \vec{k} = wavevector = direction of propagation
 dispersion relation: $\omega = c\omega|\vec{k}|$
 (infinite # of \vec{k} 's for each ω)

Goals for today:

- * derivation of wave eqn on a drum head
- * boundary conditions in multi-dimensions
- * Can you hear the shape of a drum?

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Fourier Transforms in $d \geq 2$

We have plane wave solutions for travel in arbitrary direction:

$$\mathcal{S}(\vec{x}, t) = \mathcal{S}_0 e^{i(\vec{k} \cdot \vec{x} - \omega t)} \quad \text{where } \omega = c\omega|\vec{k}|$$

Note: there are now **infinitely** many allowed \vec{k} values for every ω . The constraint imposed by the dispersion relation $\omega = c\omega|\vec{k}|$ is on the magnitude of \vec{k} , but any direction is allowed.

Each of these $\mathcal{S}(\vec{x}, t) = \mathcal{S}_0 e^{i(\vec{k} \cdot \vec{x} - \omega t)}$ with appropriate ω and \vec{k} is a normal mode solution to the continuous wave equation:

$$\frac{\partial^2 \mathcal{S}(\vec{x}, t)}{\partial t^2} = c\omega^2 \left(\frac{\partial^2}{\partial x^2} + \frac{\partial^2}{\partial y^2} \right) \mathcal{S}(\vec{x}, t) = c\omega^2 \nabla^2 \mathcal{S}(\vec{x}, t)$$

As with all normal modes we have looked at, any arbitrary wave of arbitrary shape can be expressed by a linear combination of these normal modes

→ they are **complete**

→ they **span** the vector space of all possible solutions to the wave equation

Extension of Fourier transform to multi-dim:

$$f(x, y) = \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} \tilde{F}(k_x, k_y) e^{i(k_x x + k_y y)} dk_x dk_y$$

$$= \int \tilde{F}(\vec{k}) e^{i\vec{k} \cdot \vec{x}} d^2 k \quad (\text{same formula as above, just shorthand})$$

$$\tilde{F}(k_x, k_y) = \frac{1}{(2\pi)^2} \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} f(x, y) e^{-i(k_x x + k_y y)} dx dy$$

$$= \frac{1}{(2\pi)^2} \int f(x, y) e^{-i\vec{k} \cdot \vec{x}} d^2 x$$

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Wave propagation from initial conditions:

If a wave has form $f(x,y)$ at $t=0$

→ then the Fourier integral can break it into components of the form $e^{i\vec{k}\cdot\vec{x}}$

→ and each component will travel as: $e^{i(\vec{k}\cdot\vec{x}-\omega t)}$
(where ω depends on \vec{k} via dispersion relation)

→ so if we know the initial shape of a wave pulse $f(x,y)$ then we know how it travels for all time

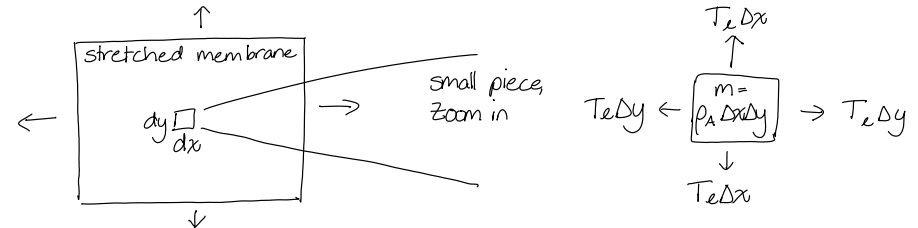
Quiz: Suppose $f(x,y) = e^{-(x^2+y^2)/2}$ at $t=0$

on a medium that satisfies $\frac{\partial^2 \xi}{\partial t^2} = c\omega^2 \nabla^2 \xi$

Write an expression for the full $\xi(x,y,t)$ for all $t>0$
(don't bother to explicitly compute any integrals).

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Wave eqn on a stretched membrane:



Increment is pulled from 4 sides by linear tension T_e
(T_e is tension per length, and force is proportional to the length of edge over which the tension can act.)

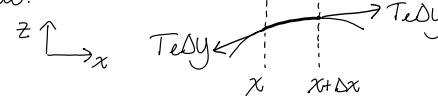
Forces are balanced in the xy plane
(Like a string! We found that T must be constant along the axis of the string in the small amplitude = small angle approximation.)

Consider vibrations only along the z -axis.

Top view:



Side view:



We get a force on the z -axis just like the string:

$$F_z = -T_e \Delta y \frac{\partial^2 z(x,y,t)}{\partial x^2} + T_e \Delta y \frac{\partial^2 z(x+\Delta x,y,t)}{\partial x^2}$$

$$\approx T_e \frac{\partial^2 z(x,y,t)}{\partial x^2} \Delta x \Delta y$$

Do the same thing with the other edge (i.e. look at $z \uparrow \rightarrow y$):

$$F_{z, \text{total}} = T_e \frac{\partial^2 z(x,y,t)}{\partial x^2} \Delta x \Delta y + T_e \frac{\partial^2 z(x,y,t)}{\partial y^2} \Delta x \Delta y$$

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Equation of motion:

$$\rho_A \Delta x \Delta y \frac{\partial^2 z(x, y, t)}{\partial t^2} = T_x \frac{\partial^2 z(x, y, t)}{\partial x^2} \Delta x \Delta y + T_y \frac{\partial^2 z(x, y, t)}{\partial y^2} \Delta x \Delta y$$

$$\Rightarrow \frac{\partial^2 z}{\partial t^2} = \frac{T_x}{\rho_A} \left\{ \frac{\partial^2 z}{\partial x^2} + \frac{\partial^2 z}{\partial y^2} \right\}$$

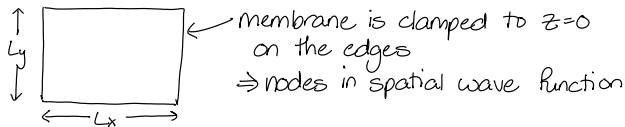
Use normal modes: $z(x, y, t) = z_0 e^{i(\vec{k} \cdot \vec{r} - \omega t)}$

plug in \rightarrow dispersion $\omega = \sqrt{\frac{T_x}{\rho_A}} |\vec{k}|$

$\Rightarrow v_{\text{phase}} = \frac{\omega}{|\vec{k}|} = \sqrt{\frac{T_x}{\rho_A}}$ where $\begin{cases} T_x = \text{tension per unit length} \\ \rho_A = \text{areal mass density} \end{cases}$

Boundary conditions for $d=2$

Let's clamp the edges of our membrane, to make a drum head. For simplicity, let's make it a rectangular drum head.



$$z(0, y, t) = z(L_x, y, t) = z(x, 0, t) = z(x, L_y, t) = 0$$

Standing wave (educated guess):

$$z(x, y, t) = \sin(k_x x) \sin(k_y y) e^{-i\omega t}$$

or cos or sin
(depends on the phase,
i.e. just depends on when $t=0$)

[Note: standing wave in 2-dim can be shown to be a sum of 4 traveling waves:

$$e^{i(k_x x + k_y y - \omega t)} - e^{i(k_x x - k_y y - \omega t)} - e^{i(k_x x - k_y y + \omega t)} + e^{i(k_x x + k_y y + \omega t)}$$

$$= -4 \sin(k_x x) \sin(k_y y) e^{-i\omega t}$$

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Need to ensure that $z(x, y, t) = \sin(k_x x) \sin(k_y y) e^{i\omega t}$ has spatial nodes at $x=0, L_x$; $y=0, L_y$

Because we judiciously chose to work with sines instead of cosines, we've already automatically satisfied $z(0, y, t) = 0$ and $z(x, 0, t) = 0$.

So we just need to require that:

$$z(L_x, y, t) = 0 \Rightarrow \sin(k_x L_x) = 0$$

$$\Rightarrow k_x = \frac{\pi n}{L_x} \quad (\text{integer } n)$$

$$z(x, L_y, t) = 0 \Rightarrow \sin(k_y L_y) = 0$$

$$\Rightarrow k_y = \frac{\pi m}{L_y} \quad (\text{integer } m)$$

$$\Rightarrow \omega = \sqrt{\frac{T_x}{\rho_A}} \sqrt{\left(\frac{\pi n}{L_x}\right)^2 + \left(\frac{\pi m}{L_y}\right)^2} = \pi \sqrt{\frac{T_x}{\rho_A}} \sqrt{\left(\frac{n}{L_x}\right)^2 + \left(\frac{m}{L_y}\right)^2}$$

Harmonics are not nice integer multiples
 \rightarrow drum does not have a clear pitch

Most musical instruments are linear 1-dim waves!

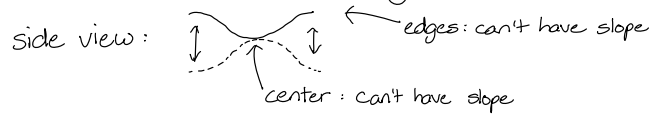
Quiz: Assume $L_x = L_y = L$

What are the lowest 5 frequencies?

Even in this high-symmetry case, do we get exact harmonics?

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Chladni plate: "drum" with fixed center & free boundary
(normal drum has fixed boundary & free center)



Summary:

* multi-dim Fourier transforms:

$$2\text{-dim} \begin{cases} f(x,y) = \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} \tilde{F}(k_x, k_y) e^{i(k_x x + k_y y)} dk_x dk_y \\ \tilde{F}(k_x, k_y) = \frac{1}{(2\pi)^2} \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} f(x,y) e^{-i(k_x x + k_y y)} dx dy \end{cases}$$

$$\text{general } d \begin{cases} f(\vec{x}) = \int \tilde{F}(\vec{k}) e^{i\vec{k} \cdot \vec{x}} d^d k \\ F(\vec{k}) = \frac{1}{(2\pi)^d} \int f(x,y) e^{-i\vec{k} \cdot \vec{x}} d^d x \end{cases}$$

* normal modes on a drum: $\omega = \pi \sqrt{\frac{T_e}{\rho_A}} \sqrt{\left(\frac{n}{L_x}\right)^2 + \left(\frac{m}{L_y}\right)^2}$
(not even harmonics!)

Next time:

LC transmission lines \rightarrow lead-in to E&M waves

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Quiz Answers

Wave propagation from initial conditions

$$\tilde{F}(\vec{k}) = \frac{1}{(2\pi)^2} \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} dx dy e^{-(x^2+y^2)/2} e^{-i(k_x x + k_y y)}$$

(Note: you could do this integral by completing the square in x and y , shifting the origin, then proceeding in polar coords.)

$$\xi(x,y,t) = \int_{-\infty}^{\infty} dk_x \int_{-\infty}^{\infty} dk_y \tilde{F}(\vec{k}) e^{i(k_x x + k_y y - \omega|\vec{k}|t)}$$

(Note on the relative sign of k_x, k_y and ω : the sign choice for k_x, k_y is arbitrary as long as it is opposite for the forward & inverse FT's. Sign for ω is chosen so wave spreads out as t increases.)

Square Drum

$$\omega = \pi \sqrt{\frac{T_e}{\rho_A}} \sqrt{\left(\frac{n}{L_x}\right)^2 + \left(\frac{m}{L_y}\right)^2} \Rightarrow f = \frac{1}{2L} \sqrt{\frac{T_e}{\rho_A}} (n^2 + m^2)^{1/2}$$

n	m	f (in units of $1/2L \sqrt{T_e/\rho_A}$)
1	1	$\sqrt{2}$
1	2	$\sqrt{5}$
2	2	$2\sqrt{2}$
1	3	$\sqrt{10}$
2	3	$\sqrt{13}$

(Note that $(n,m) = (2,1)$ or $(3,1)$ produce degenerate frequencies & are thus not listed.)

Even in this high-symmetry case we do not have even harmonics.