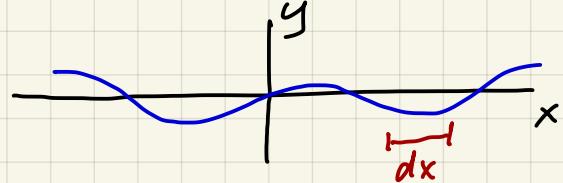


Lecture 9 (Nov. 2)



System: string of mass density $\mu(x)$ and tension $\tau(x)$. Instantaneous shape is $y(x, t)$.

Differential KE :

$$dT = \frac{1}{2} \mu(x) \left(\frac{\partial y(x, t)}{\partial t} \right)^2 dx$$

Differential PE (relative to $y(x, t) = \text{const.}$) :

$$dU = \tau(x) dl = \tau(x) \underbrace{\left\{ \sqrt{dx^2 + dy^2} - dx \right\}}_{dl}$$

Lagrangian density :

$$\mathcal{L} = \frac{1}{2} \mu(x) \left(\frac{\partial y}{\partial t} \right)^2 - \tau(x) \left[\sqrt{1 + \left(\frac{\partial y}{\partial x} \right)^2} - 1 \right]$$

Assuming $\left| \frac{\partial y}{\partial x} \right| \ll 1$, $\mathcal{L} = \frac{1}{2} \mu y_t^2 - \frac{1}{2} \tau y_x^2 + \dots$

Recall that for

$$S[y(x, t)] = \int_{t_a}^{t_b} dt \int_{x_a}^{x_b} dx \mathcal{L}(y, y_t, y_x; x, t)$$

that

$$\delta S = \int_{t_a}^{t_b} dt \int_{x_a}^{x_b} dx \left[\frac{\partial \mathcal{L}}{\partial y} - \frac{\partial}{\partial x} \left(\frac{\partial \mathcal{L}}{\partial y_x} \right) - \frac{\partial}{\partial t} \left(\frac{\partial \mathcal{L}}{\partial y_t} \right) \right] \delta y$$

$$+ \int_{x_a}^{x_b} dx \left[\frac{\partial \mathcal{L}}{\partial y_t} \delta y \right]_{t_a}^{t_b} + \int_{t_a}^{t_b} dt \left[\frac{\partial \mathcal{L}}{\partial y_x} \delta y \right]_{x_a}^{x_b}$$

First let's consider what is necessary in order that

The boundary terms both vanish. The first boundary term vanishes when $\delta y(x, t_a) = \delta y(x, t_b) = 0$. The second term vanishes when $\frac{\partial \mathcal{L}}{\partial y_x} \delta y$ vanishes at $x = x_{a,b}$ for all times t . For the case $\mathcal{L} = \frac{1}{2} \mu y_t^2 - \frac{1}{2} \tau y_x^2$, we have $\delta \mathcal{L}/\delta y_x = -\tau y_x$, thus, assuming $\tau(x_{a,b}) \neq 0$, the condition $y_x \delta y = 0$ at the end points means either (i) $y_x = 0$ or (ii) $\delta y = 0$ at each endpoint $x_{a,b}$. We then have the EL eqn,

$$\frac{\partial \mathcal{L}}{\partial y} - \frac{\partial}{\partial t} \left(\frac{\partial \mathcal{L}}{\partial y_t} \right) - \underbrace{\frac{\partial}{\partial x} \left(\frac{\partial \mathcal{L}}{\partial y_x} \right)}_{-\tau(x) \frac{\partial y}{\partial x}} = 0$$

which for our case yields

$$\frac{\partial}{\partial x} \left[\tau(x) \frac{\partial y}{\partial x} \right] = \mu(x) \frac{\partial^2 y}{\partial t^2}$$

for our \mathcal{L}

This equation, plus the spatial boundary conditions, governs the dynamics of the string. The simplest case is when $\mu(x) = \mu$ and $\tau(x) = \tau$ are both constants, whence we obtain the Helmholtz equation,

$$\frac{1}{c^2} y_{tt} = y_{xx} \Rightarrow \left(\frac{\partial^2}{\partial x^2} - \frac{1}{c^2} \frac{\partial^2}{\partial t^2} \right) y(x, t) = 0$$

with $c = (\tau/\mu)^{1/2}$, which has units of velocity.

This equation may be solved completely, and for arbitrary boundary conditions.

D'Alembert's solution

Define the variables $u = x - ct$ and $v = x + ct$. Then

$$\frac{\partial}{\partial x} = \frac{\partial u}{\partial x} \frac{\partial}{\partial u} + \frac{\partial v}{\partial x} \frac{\partial}{\partial v} = \frac{\partial}{\partial u} + \frac{\partial}{\partial v}$$

$$\frac{\partial}{\partial t} = \frac{\partial u}{\partial t} \frac{\partial}{\partial u} + \frac{\partial v}{\partial t} \frac{\partial}{\partial v} = -c \frac{\partial}{\partial u} + c \frac{\partial}{\partial v}$$

Therefore

$$\begin{aligned} \frac{\partial^2}{\partial x^2} - \frac{1}{c^2} \frac{\partial^2}{\partial t^2} &= \left(\frac{\partial}{\partial u} + \frac{\partial}{\partial v} \right)^2 - \left(-\frac{\partial}{\partial u} + \frac{\partial}{\partial v} \right)^2 \\ \text{wave operator } \nearrow &= 4 \frac{\partial^2}{\partial u \partial v} = 4 \frac{\partial}{\partial u} \frac{\partial}{\partial v} \end{aligned}$$

Thus

$$\frac{\partial^2 y}{\partial u \partial v} = 0 \Rightarrow y(u, v) = f(u) + g(v)$$

with $f(u)$ and $g(v)$ arbitrary functions as of yet. So :

$$y(x, t) = f(x - ct) + g(x + ct)$$

right-mover left-mover

Now let's apply some initial conditions :

$$y(x, 0) = f(x) + g(x)$$

$$c^{-1} y_t(x, 0) = -f'(x) + g'(x)$$

Taking the spatial derivative of the first equation

yields

$$y_x(x, 0) = f'(x) + g'(x)$$

and thus we have

$$f'(\xi) = \frac{1}{2} y_x(\xi, 0) - \frac{1}{2C} y_t(\xi, 0)$$

$$g'(\xi) = \frac{1}{2} y_x(\xi, 0) + \frac{1}{2C} y_t(\xi, 0)$$

Now all we need to do is integrate $\int_0^\xi d\xi'$:

$$f(\xi) = \frac{1}{2} y(\xi, 0) - \frac{1}{2C} \int_0^\xi d\xi' y_t(\xi', 0) + C$$

$$g(\xi) = \frac{1}{2} y(\xi, 0) + \frac{1}{2C} \int_0^\xi d\xi' y_t(\xi', 0) - C$$

where $C = f(0) - \frac{1}{2} y(0, 0) = \frac{1}{2} y(0, 0) - g(0)$. Thus,

$$y(x, t) = \frac{1}{2} [y(x-ct, 0) + y(x+ct, 0)] + \frac{1}{2C} \int_{x-ct}^{x+ct} d\xi' y_t(\xi', 0)$$

Thus we have a solution for all initial conditions.

Hamiltonian density

We define the momentum density as $g = \partial \mathcal{L} / \partial y_t$.

The Hamiltonian density is then $H = gy_t - \mathcal{L}$.

Typically $\mathcal{L} = \frac{1}{2} \mu y_t^2 - U(y, y_x)$, hence $g = \mu y_t$ and

$$H = \frac{g^2}{2\mu} + U(y, y_x)$$

Expressed in terms of y_t rather than g , we have

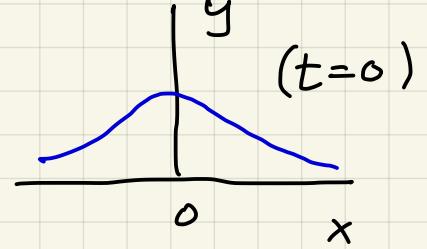
Scratch

$$y(x,t) = \frac{1}{2} [y(x-ct,0) + y(x+ct,0)] + \frac{1}{2c} \int_{x-ct}^{x+ct} d\zeta y_t(\zeta,0)$$

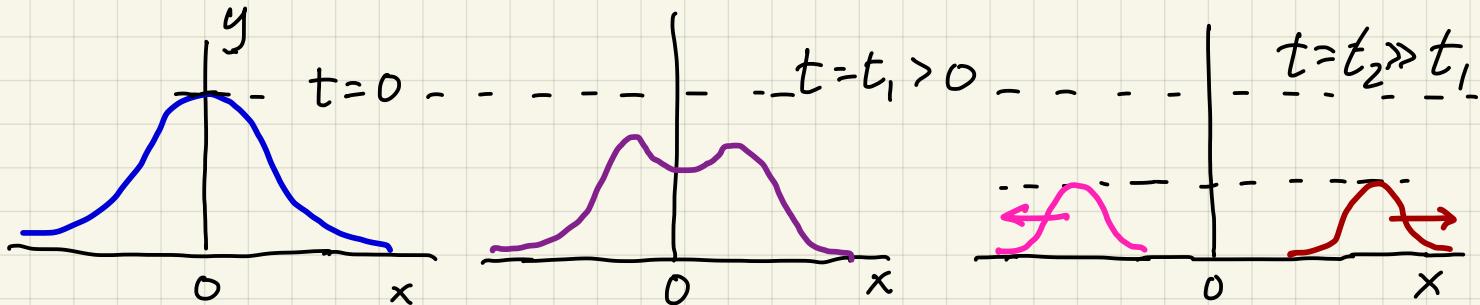
Suppose $y(x,0) = \frac{1}{\pi} \frac{\gamma}{x^2 + \gamma^2}$, $y_t(x,0) = 0$.

Then :

$$y(x,t) = \frac{\gamma/2\pi}{(x-ct)^2 + \gamma^2} + \frac{\gamma/2\pi}{(x+ct)^2 + \gamma^2}$$



Evolution :



the energy density,

$$\mathcal{E}(x, t) = \frac{1}{2} \mu y_t^2 + \mathcal{U}(y, y_x; x)$$

The equations of motion are

$$-\frac{\partial \mathcal{U}}{\partial y} - \mu y_{tt} + \frac{\partial}{\partial x} \left(\frac{\partial \mathcal{U}}{\partial y_x} \right) = 0$$

Now note that

$$\begin{aligned} \frac{\partial \mathcal{E}}{\partial t} &= \mu y_t y_{tt} + \frac{\partial \mathcal{U}}{\partial y} y_t + \frac{\partial \mathcal{U}}{\partial y_x} y_{xt} \\ &= \mu y_t y_{tt} - \mu y_t y_{tt} + \frac{\partial}{\partial x} \left(\frac{\partial \mathcal{U}}{\partial y_x} \right) y_t + \frac{\partial \mathcal{U}}{\partial y_x} y_{xt} \\ &= \frac{\partial}{\partial x} \left[\frac{\partial \mathcal{U}}{\partial y_x} y_t \right] = -\frac{\partial j_\varepsilon}{\partial x} ; \quad j_\varepsilon = -\frac{\partial \mathcal{U}}{\partial y_x} y_t \end{aligned}$$

where j_ε is the energy current along the string.

For the case $\mathcal{U} = \frac{1}{2} \tau y_x^2$, we have $j_\varepsilon = -\tau y_x y_t$.

Note that

$$\frac{\partial \mathcal{E}}{\partial t} + \frac{\partial j_\varepsilon}{\partial x} = 0 ; \quad [\mathcal{E}] = E L^{-1} ; \quad [j_\varepsilon] = E T^{-1}$$

which is the continuity equation for energy. Thus,

$$\frac{d}{dt} \int_{x_1}^{x_2} dx \mathcal{E}(x, t) = - \int_{x_1}^{x_2} dx \frac{\partial j_\varepsilon(x, t)}{\partial x} = j_\varepsilon(x_1, t) - j_\varepsilon(x_2, t)$$

rate in rate out



For $\mathcal{U} = \frac{1}{2} \tau y_x^2$ with $\mu(x) = \mu$ and $\tau(x) = \tau$ constant, writing $y(x,t) = f(x-ct) + g(x+ct)$ we find

$$\mathcal{E}(x,t) = \tau [f'(x-ct)]^2 + \tau [g'(x+ct)]^2$$

$$j_{\mathcal{E}}(x,t) = c\tau [f'(x-ct)]^2 - c\tau [g'(x+ct)]^2$$

which are each sums over right-moving and left-moving contributions.

Example : Klein-Gordon system $\mathcal{U}(y, y_x) = \frac{1}{2} \tau y_x^2 + \frac{1}{2} \beta y^2$

Then $\mathcal{E} = \frac{1}{2} \mu y_t^2 + \frac{1}{2} \tau y_x^2 + \frac{1}{2} \beta y^2$. Eqns of motion:

$$\mathcal{L} = \frac{1}{2} \mu y_t^2 - \mathcal{U}(y, y_x) \Rightarrow$$

$$-\frac{\partial \mathcal{U}}{\partial y} - \mu y_{tt} + \frac{\partial}{\partial x} \left(\frac{\partial \mathcal{U}}{\partial y_x} \right) = 0$$

$$-\beta y - \mu y_{tt} + \tau y_{xx} = 0$$

Thus we have

$$\left(\frac{\partial^2}{\partial x^2} - \frac{1}{c^2} \frac{\partial^2}{\partial t^2} \right) y = m^2 y ; \quad m = \sqrt{\frac{\beta}{\mu}}$$

This is not the Helmholtz eqn (it is the KG eqn).

D'Alembert's solution does not pertain. Still,

$$j_{\mathcal{E}} = - \frac{\partial \mathcal{U}}{\partial y_x} y_t = - \tau y_x y_t$$

Momentum flux density and stress-energy tensor:

$$\mathcal{E} = \frac{1}{2}\mu y_t^2 + \frac{1}{2}\tau y_x^2 \Rightarrow \frac{\partial \mathcal{E}}{\partial x} = \frac{\partial}{\partial t}(\mu y_t y_x)$$

Thus, with momentum current⁺
 \downarrow momentum flux density
 $J_{\pi} = \mathcal{E}$, $\pi = -\mu y_t y_x = \frac{J_{\mathcal{E}}}{c^2}$

we may write

$$\underbrace{\left(\frac{1}{c} \frac{\partial}{\partial t}, \frac{\partial}{\partial x} \right)}_{\partial/\partial x^\mu} \underbrace{\begin{pmatrix} T^{\mu}_{\nu} \\ c\mathcal{E} & -c\pi \\ J_{\mathcal{E}} & -J_{\pi} \end{pmatrix}}_{..} = 0$$

or $\partial_\mu T^{\mu}_{\nu} = 0$, where T^{μ}_{ν} is the stress-energy tensor. Note that while π and y_t have the same dimensions, π is the momentum density along the string while y_t is the momentum density transverse to the string. General result:

$$T^{\mu}_{\nu} = \frac{\partial \mathcal{L}}{\partial (\partial_\mu y)} \partial_\nu y - \delta^{\mu}_{\nu} \mathcal{L}$$

This satisfies $\partial_\mu T^{\mu}_{\nu} = 0$ for all ν .

Electromagnetism: $\mathcal{E} = \frac{1}{8\pi} (\vec{E}^2 + \vec{B}^2) \Rightarrow$

$$\frac{\partial \mathcal{E}}{\partial t} = \frac{1}{4\pi} \left(\vec{E} \cdot \frac{\partial \vec{E}}{\partial t} + \vec{B} \cdot \frac{\partial \vec{B}}{\partial t} \right)$$

$$= \frac{1}{4\pi} \vec{E} \cdot (c \vec{\nabla} \times \vec{\nabla} - 4\pi \vec{J}) + \frac{1}{4\pi} \vec{B} \cdot (-c \vec{\nabla} \times \vec{E})$$

$$= -\vec{E} \cdot \vec{\bar{J}} - \vec{\nabla} \cdot \vec{S}$$

where $\vec{S} = \frac{c}{4\pi} \vec{E} \times \vec{B}$ = Poynting vector. The stress-energy tensor is

$$T^\mu_\nu = \begin{pmatrix} E & -c^{-1}S_x & -c^{-1}S_y & -c^{-1}S_z \\ c^{-1}S_x & \sigma_{xx} & \sigma_{xy} & \sigma_{xz} \\ c^{-1}S_y & \sigma_{yx} & \sigma_{yy} & \sigma_{yz} \\ c^{-1}S_z & \sigma_{zx} & \sigma_{zy} & \sigma_{zz} \end{pmatrix}$$

with

$$\sigma_{ij} = \frac{1}{4\pi} \left\{ -E_i E_j - B_i B_j + \frac{1}{2} (\vec{E}^2 + \vec{B}^2) \delta_{ij} \right\}$$

which is the Maxwell stress tensor. Now

$$\partial_\mu T^\mu_\nu = 0 ; \quad \partial_\mu = \left(\frac{1}{c} \partial_t, \vec{\nabla} \right)$$

- Reflection at an interface

Consider a semi-infinite string with $x \in [0, \infty]$ and with $y(0, t) = 0 \neq t$. We write

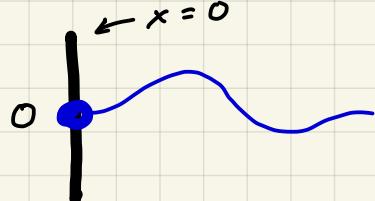
$$y(x, t) = f(x - ct) + g(x + ct)$$

and impose the boundary condition at $x = 0$:

$$f(-ct) + g(ct) = 0 \Rightarrow f(\xi) = -g(-\xi) \quad \xi = -ct$$

Therefore, we have

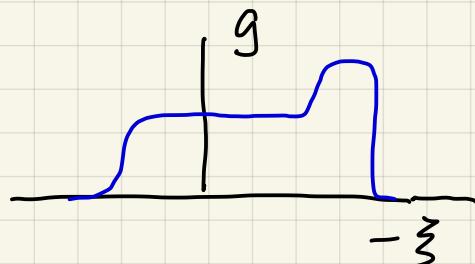
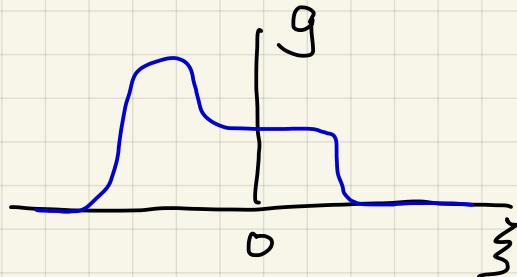
$$y(x, t) = g(ct + x) - \underbrace{g(ct - x)}_{f(x - ct)}$$



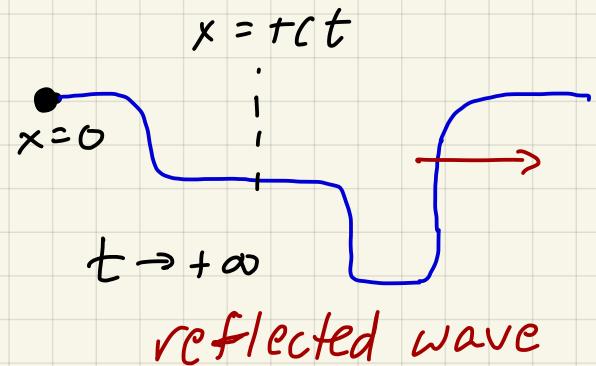
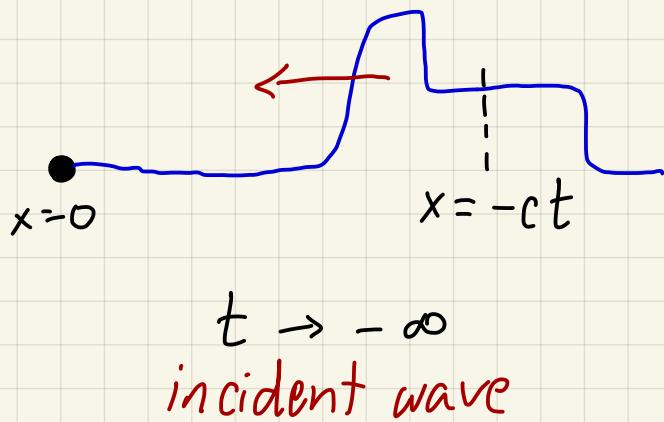
This is the general solution. Now suppose $g(\xi)$ resembles a pulse localized around $\xi \approx 0$.

In the distant past, $t \rightarrow -\infty \Rightarrow ct - x \rightarrow -\infty$

Hence no contribution from right mover.

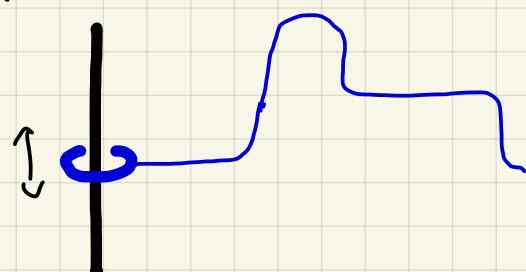


How about the left-mover? Set $ct+x \approx 0 \Rightarrow x \approx -ct \in [0, \infty]$. I.e. incoming left-mover at $x \approx -ct$. For $t \rightarrow +\infty$, $ct+x \rightarrow +\infty \Rightarrow$ left-mover is gone. $ct-x \approx 0 \Rightarrow x \approx ct \in [0, \infty]$ I.e. outgoing right mover at $x \approx ct$. Sketch:



Suppose instead $y_x(0, t) = 0 \neq t$.

From $\delta S = \dots - \frac{\partial \mathcal{L}}{\partial y_x} \delta y \Big|_0$
 must vanish → free



$$\frac{\partial \mathcal{L}}{\partial y_x} = -\tau y_x \Rightarrow y_x(0, t) = 0 \neq t$$

Shape of string :

$$y(x,t) = f(x-ct) + g(x+ct)$$

$$y_x(x,0) = f'(-ct) + g'(ct)$$

Thus $f'(\zeta) = -g'(-\zeta)$. Integrate to get

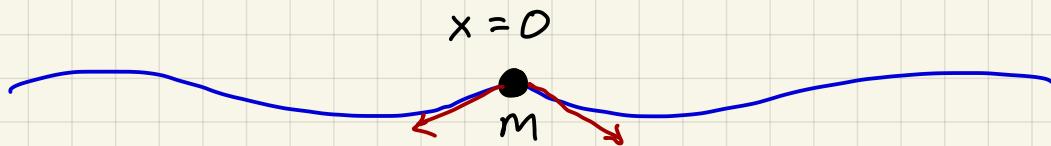
$$f(\zeta) = g(-\zeta)$$

So the shape is

$$y(x,t) = g(ct+x) + g(ct-x)$$

$$\begin{aligned} y_x(x,t) &= g'(ct+x) - g'(ct-x) \\ &= 0 \text{ when } x = 0 \end{aligned}$$

• Mass point on a string :



$$x < 0 : y(x,t) = f(ct-x) + g(ct+x)$$

$$x > 0 : y(x,t) = h(ct-x)$$

Interpretation: f = incident wave

g = reflected wave

h = transmitted wave

Newton's law for mass at $x=0$:

$$m\ddot{y}(0, t) = \tau y'(0^+, t) - \tau y'(0^-, t)$$

Discontinuous $y'(0, t) = y_x(0, t) \Rightarrow$ acceleration of m .
Furthermore :

$$y'(0^-, t) = -f'(ct) + g'(ct)$$

$$y'(0^+, t) = h'(ct)$$

Continuity $\Rightarrow y(0^-, t) = y(0^+, t) \Rightarrow$

$$h(ct) = f(ct) + g(ct)$$

Let $\xi = ct \Rightarrow$

$$h(\xi) = f(\xi) + g(\xi)$$

$$f''(\xi) + g''(\xi) = -\frac{2\tau}{mc^2} g'(\xi)$$

From these, get $g(\xi)$ and $h(\xi)$ in terms of $f(\xi)$.

Fourier transforms :

$$f(\xi) = \int_{-\infty}^{\infty} \frac{dk}{2\pi} \hat{f}(k) e^{ik\xi}, \quad \hat{f}(k) = \int_{-\infty}^{\infty} dx f(x) e^{-ikx}$$

Derivatives wrt ξ replaced by $ik \times \hat{f}'(k)$ etc.

Then we have

$$(-k^2 + iQk) \hat{g}(k) = k^2 \hat{f}(k)$$

$$\hat{h}(k) = \hat{f}(k) + \hat{g}(k)$$

with $Q = 2\pi/mc^2 = 2\mu/m$; $[Q] = L^{-1}$.

Solution:

$$\hat{g}(k) = \hat{r}(k) \hat{f}(k), \quad \hat{h}(k) = \hat{t}(k) \hat{f}(k)$$

with

$$\hat{r}(k) = -\frac{k}{k-iQ}, \quad \hat{t}(k) = -\frac{iQ}{k-iQ}$$

Note $t = 1+r$ since $h = f+g$.

Shape of transmitted wave:

$$\begin{aligned} h(\xi) &= \int_{-\infty}^{\infty} \frac{dk}{2\pi} \hat{t}(k) \hat{f}(k) \\ &= \int_{-\infty}^{\infty} d\xi' t(\xi - \xi') f(\xi') \\ t(\xi - \xi') &= \int_{-\infty}^{\infty} \frac{dk}{2\pi} t(k) e^{ik(\xi - \xi')} \end{aligned}$$

and for

$$\hat{t}(k) = -\frac{iQ}{k-iQ}$$

find

$$t(\xi - \xi') = Q e^{-Q(\xi - \xi')} \Theta(\xi - \xi')$$

