3 Fourier Series 86
  3.1 Introduction .................................................. 86
  3.2 Statement of Convergence Theorem .......................... 88
  3.3 Fourier Cosine and Sine Series .............................. 92
    3.3.1 Fourier Sine Series ...................................... 92
    3.3.2 Fourier Cosine Series ................................... 102
    3.3.3 Representing f(x) by Both a Sine and Cosine Series .... 105
    3.3.4 Even and Odd Parts ....................................... 106
    3.3.5 Continuous Fourier Series ................................ 107
  3.4 Term-by-Term Differentiation of Fourier Series .......... 112
  3.5 Term-By-Term Integration of Fourier Series ............... 123
  3.6 Complex Form of Fourier Series ............................. 127

4 Wave Equation: Vibrating Strings and Membranes 130
  4.1 Introduction .................................................. 130
  4.2 Derivation of a Vertically Vibrating String ............... 130
  4.3 Boundary Conditions .......................................... 133
  4.4 Vibrating String with Fixed Ends ........................... 137
  4.5 Vibrating Membrane ........................................... 143
  4.6 Reflection and Refraction of Electromagnetic
    (Light) and Acoustic (Sound) Waves ........................... 145
    4.6.1 Snell's Law of Refraction ............................... 146
    4.6.2 Intensity (Amplitude) of Reflected and Refracted Waves 148
    4.6.3 Total Internal Reflection ................................ 149

5 Sturm–Liouville Eigenvalue Problems 151
  5.1 Introduction .................................................. 151
  5.2 Examples ...................................................... 151
    5.2.1 Heat Flow in a Nonuniform Rod ....................... 151
    5.2.2 Circulially Symmetric Heat Flow ..................... 153
  5.3 Sturm–Liouville Eigenvalue Problems ....................... 155
    5.3.1 General Classification .................................. 155
    5.3.2 Regular Sturm–Liouville Eigenvalue Problem .......... 156
    5.3.3 Example and Illustration of Theorems .................. 157
  5.4 Worked Example: Heat Flow in a Nonuniform Rod without Sources 163
  5.5 Self-Adjoint Operators and Sturm–Liouville Eigenvalue Problems 167
    Appendix to 5.5: Matrix Eigenvalue Problem and Orthogonality
    of Eigenvectors ............................................... 178
  5.6 Rayleigh Quotient ............................................. 184
  5.7 Worked Example: Vibrations of a Nonuniform String ....... 189
  5.8 Boundary Conditions of the Third Kind .................... 192
  5.9 Large Eigenvalues (Asymptotic Behavior) ................... 207
  5.10 Approximation Properties ................................. 211
6 Finite Difference Numerical Methods for Partial Differential Equations
6.1 Introduction .......................................................... 217
6.2 Finite Differences and Truncated Taylor Series ................. 217
6.3 Heat Equation .......................................................... 224
  6.3.1 Introduction ..................................................... 224
  6.3.2 A Partial Difference Equation ................................. 224
  6.3.3 Computations ................................................... 226
  6.3.4 Fourier–von Neumann Stability Analysis ..................... 228
  6.3.5 Separation of Variables for Partial Difference Equations
      and Analytic Solutions of Ordinary Difference Equations .... 235
  6.3.6 Matrix Notation ................................................. 238
  6.3.7 Nonhomogeneous Problems .................................... 242
  6.3.8 Other Numerical Schemes ..................................... 242
  6.3.9 Other Types of Boundary Conditions ........................ 243
6.4 Two-Dimensional Heat Equation .................................. 247
6.5 Wave Equation ...................................................... 250
6.6 Laplace’s Equation ................................................ 253
6.7 Finite Element Method ............................................ 260
  6.7.1 Approximation with Nonorthogonal Functions
      (Weak Form of the Partial Differential Equation) ............ 260
  6.7.2 The Simplest Triangular Finite Elements ...................... 263

7 Higher-Dimensional Partial Differential Equations ............... 268
7.1 Introduction .......................................................... 268
7.2 Separation of the Time Variable ................................ 269
  7.2.1 Vibrating Membrane: Any Shape ............................ 269
  7.2.2 Heat Conduction: Any Region ............................... 271
  7.2.3 Summary ....................................................... 272
7.3 Vibrating Rectangular Membrane ................................ 272
Appendix to 7.3: Outline of Alternative Method to Separate Variables .... 281
7.4 Statements and Illustrations of Theorems for the Eigenvalue
      Problem $\nabla^2\phi + \lambda\phi = 0$ .................................. 282
7.5 Green’s Formula, Self-Adjoint Operators, and Multidimensional
      Eigenvalue Problems ............................................. 287
Appendix to 7.5: Gram–Schmidt Method ............................. 292
7.6 Rayleigh Quotient and Laplace’s Equation ........................ 293
  7.6.1 Rayleigh Quotient .............................................. 293
  7.6.2 Time-Dependent Heat Equation and Laplace’s Equation .... 294
7.7 Vibrating Circular Membrane and Bessel Functions .............. 295
  7.7.1 Introduction ................................................... 295
  7.7.2 Separation of Variables ....................................... 296
  7.7.3 Eigenvalue Problems (One-Dimensional) ...................... 297
  7.7.4 Bessel’s Differential Equation ............................... 299
  7.7.5 Singular Points and Bessel’s Differential Equation ......... 299
<table>
<thead>
<tr>
<th>Section</th>
</tr>
</thead>
<tbody>
<tr>
<td>9.3.3 The Method of Eigenfunction Expansion for Green's Functions</td>
</tr>
<tr>
<td>9.3.4 The Dirac Delta Function and Its Relationship to Green's Functions</td>
</tr>
<tr>
<td>9.3.5 Nonhomogeneous Boundary Conditions</td>
</tr>
<tr>
<td>9.3.6 Limit of Time-Dependent Problem</td>
</tr>
<tr>
<td>Appendix to 9.3: Establishing Green's Formula with Dirac Delta Functions</td>
</tr>
<tr>
<td>9.4 Fredholm Alternative and Generalized Green's Functions</td>
</tr>
<tr>
<td>9.4.1 Introduction</td>
</tr>
<tr>
<td>9.4.2 Fredholm Alternative</td>
</tr>
<tr>
<td>9.4.3 Generalized Green's Functions</td>
</tr>
<tr>
<td>9.5 Green's Functions for Poisson's Equation</td>
</tr>
<tr>
<td>9.5.1 Introduction</td>
</tr>
<tr>
<td>9.5.2 Multidimensional Dirac Delta Function and Green's Functions</td>
</tr>
<tr>
<td>9.5.3 Green's Functions by the Method of Eigenfunction Expansion and the Fredholm Alternative</td>
</tr>
<tr>
<td>9.5.4 Direct Solution of Green's Functions (One-Dimensional Eigenfunctions) (Optional)</td>
</tr>
<tr>
<td>9.5.5 Using Green's Functions for Problems with Nonhomogeneous Boundary Conditions</td>
</tr>
<tr>
<td>9.5.6 Infinite Space Green's Functions</td>
</tr>
<tr>
<td>9.5.7 Green's Functions for Bounded Domains Using Infinite Space Green's Functions</td>
</tr>
<tr>
<td>9.5.8 Green's Functions for a Semi-Infinite Plane ($y &gt; 0$) Using Infinite Space Green's Functions: The Method of Images</td>
</tr>
<tr>
<td>9.5.9 Green's Functions for a Circle: The Method of Images</td>
</tr>
<tr>
<td>9.6 Perturbed Eigenvalue Problems</td>
</tr>
<tr>
<td>9.6.1 Introduction</td>
</tr>
<tr>
<td>9.6.2 Mathematical Example</td>
</tr>
<tr>
<td>9.6.3 Vibrating Nearly Circular Membrane</td>
</tr>
<tr>
<td>9.7 Summary</td>
</tr>
<tr>
<td>10 Infinite Domain Problems: Fourier Transform Solutions of Partial Differential Equations</td>
</tr>
<tr>
<td>10.1 Introduction</td>
</tr>
<tr>
<td>10.2 Heat Equation on an Infinite Domain</td>
</tr>
<tr>
<td>10.3 Fourier Transform Pair</td>
</tr>
<tr>
<td>10.3.1 Motivation from Fourier Series Identity</td>
</tr>
<tr>
<td>10.3.2 Fourier Transform</td>
</tr>
<tr>
<td>10.3.3 Inverse Fourier Transform of a Gaussian</td>
</tr>
<tr>
<td>Appendix to 10.3: Derivation of the Inverse Fourier Transform of a Gaussian</td>
</tr>
<tr>
<td>10.4 Fourier Transform and the Heat Equation</td>
</tr>
<tr>
<td>10.4.1 Heat Equation</td>
</tr>
</tbody>
</table>
## Contents

10.4.2 Fourier Transforming the Heat Equation: Transforms of Derivatives ........................................................................ 455
10.4.3 Convolution Theorem ................................................................................................................................. 457
10.4.4 Summary of Properties of the Fourier Transform ................................................................................... 461

### 10.5 Fourier Sine and Cosine Transforms: The Heat Equation on Semi-Infinite Intervals ........................................ 463

#### 10.5.1 Introduction ................................................................................................................................. 463
#### 10.5.2 Heat Equation on a Semi-Infinite Interval I ................................................................................... 463
#### 10.5.3 Fourier Sine and Cosine Transforms ............................................................................................ 465
#### 10.5.4 Transforms of Derivatives ........................................................................................................... 466
#### 10.5.5 Heat Equation on a Semi-Infinite Interval II................................................................................. 467
#### 10.5.6 Tables of Fourier Sine and Cosine Transforms ........................................................................... 469

### 10.6 Worked Examples Using Transforms ........................................................................................................ 473

#### 10.6.1 One-Dimensional Wave Equation on an Infinite Interval ............................................................ 473
#### 10.6.2 Laplace's Equation in a Semi-Infinite Strip .................................................................................... 475
#### 10.6.3 Laplace's Equation in a Half-Plane ............................................................................................... 479
#### 10.6.4 Laplace's Equation in a Quarter-Plane .......................................................................................... 482
#### 10.6.5 Heat Equation in a Plane (Two-Dimensional Fourier Transforms) .................................................. 486
#### 10.6.6 Table of Double Fourier Transforms .......................................................................................... 490

### 10.7 Scattering and Inverse Scattering ............................................................................................................ 495

11 Green's Functions for Wave and Heat Equations .................................................................................................. 499

#### 11.1 Introduction ............................................................................................................................................ 499

#### 11.2 Green's Functions for the Wave Equation .......................................................................................... 499

##### 11.2.1 Introduction ....................................................................................................................................... 499
##### 11.2.2 Green's Formula for the Wave Equation ..................................................................................... 500
##### 11.2.3 Reciprocity ...................................................................................................................................... 502
##### 11.2.4 Using the Green's Function .......................................................................................................... 504
##### 11.2.5 Green's Function for the Wave Equation ..................................................................................... 506
##### 11.2.6 Alternate Differential Equation for the Green's Function .......................................................... 506
##### 11.2.7 Infinite Space Green's Function for the One-Dimensional Wave Equation and d'Alembert's Solution ................................................................................................................................. 507
##### 11.2.8 Infinite Space Green's Function for the Three-Dimensional Wave Equation (Huygens' Principle) .................................................................................................................................................. 509
##### 11.2.9 Two-Dimensional Infinite Space Green's Function ..................................................................... 511
##### 11.2.10 Summary ......................................................................................................................................... 511

#### 11.3 Green's Functions for the Heat Equation ............................................................................................. 514

##### 11.3.1 Introduction ....................................................................................................................................... 514
##### 11.3.2 Non-Self-Adjoint Nature of the Heat Equation ............................................................................ 515
##### 11.3.3 Green's Formula for the Heat Equation ....................................................................................... 516
##### 11.3.4 Adjoint Green's Function .............................................................................................................. 517
##### 11.3.5 Reciprocity ...................................................................................................................................... 518
##### 11.3.6 Representation of the Solution Using Green's Functions .......................................................... 518
##### 11.3.7 Alternate Differential Equation for the Green's Function .......................................................... 520
12 The Method of Characteristics for Linear and Quasilinear Wave Equations

12.1 Introduction ........................................... 527
12.2 Characteristics for First-Order Wave Equations ........................................... 528
  12.2.1 Introduction ........................................... 528
  12.2.2 Method of Characteristics for First-Order Partial Differential Equations ........................................... 529
12.3 Method of Characteristics for the One-Dimensional Wave Equation ............................ 534
  12.3.1 General Solution ........................................... 534
  12.3.2 Initial Value Problem (Infinite Domain) ........................................... 536
  12.3.3 D'Alembert's Solution ........................................... 540
12.4 Semi-Infinite Strings and Reflections ........................................... 543
12.5 Method of Characteristics for a Vibrating String of Fixed Length ............................ 548
12.6 The Method of Characteristics for Quasilinear Partial Differential Equations ........................................... 552
  12.6.1 Method of Characteristics ........................................... 552
  12.6.2 Traffic Flow ........................................... 553
  12.6.3 Method of Characteristics ($Q = 0$) ........................................... 555
  12.6.4 Shock Waves ........................................... 558
  12.6.5 Quasilinear Example ........................................... 570
12.7 First-Order Nonlinear Partial Differential Equations ........................................... 575
  12.7.1 Eikonal Equation Derived from the Wave Equation ........................................... 575
  12.7.2 Solving the Eikonal Equation in Uniform Media and Reflected Waves ........................................... 576
  12.7.3 First-Order Nonlinear Partial Differential Equations ........................................... 579

13 Laplace Transform Solution of Partial Differential Equations ........................................... 581

13.1 Introduction ........................................... 581
13.2 Properties of the Laplace Transform ........................................... 581
  13.2.1 Introduction ........................................... 581
  13.2.2 Singularities of the Laplace Transform ........................................... 582
  13.2.3 Transforms of Derivatives ........................................... 586
  13.2.4 Convolution Theorem ........................................... 587
13.3 Green's Functions for Initial Value Problems for Ordinary Differential Equations ........................................... 591
13.4 A Signal Problem for the Wave Equation ........................................... 593
13.5 A Signal Problem for a Vibrating String of Finite Length ........................................... 597
13.6 The Wave Equation and Its Green's Function ........................................... 600
13.7 Inversion of Laplace Transforms Using Contour Integrals in the Complex Plane 603
13.8 Solving the Wave Equation Using Laplace Transforms (with Complex Variables) 608

14 Dispersive Waves: Slow Variations, Stability, Nonlinearity, and Perturbation Methods 611
14.1 Introduction 611
14.2 Dispersive Waves and Group Velocity 612
  14.2.1 Traveling Waves and the Dispersion Relation 612
  14.2.2 Group Velocity I 615
14.3 Wave Guides 617
  14.3.1 Response to Concentrated Periodic Sources with Frequency $\omega_f$ 620
  14.3.2 Green's Function If Mode Propagates 620
  14.3.3 Green's Function If Mode Does Not Propagate 621
  14.3.4 Design Considerations 622
14.4 Fiber Optics 623
14.5 Group Velocity II and the Method of Stationary Phase 627
  14.5.1 Method of Stationary Phase 628
  14.5.2 Application to Linear Dispersive Waves 630
14.6 Slowly Varying Dispersive Waves (Group Velocity and Caustics) 634
  14.6.1 Approximate Solutions of Dispersive Partial Differential Equations 634
  14.6.2 Formation of a Caustic 636
14.7 Wave Envelope Equations (Concentrated Wave Number) 642
  14.7.1 Schrödinger Equation 643
  14.7.2 Linearized Korteweg–de Vries Equation 645
  14.7.3 Nonlinear Dispersive Waves: Korteweg–de Vries Equation 647
  14.7.4 Solitons and Inverse Scattering 650
  14.7.5 Nonlinear Schrödinger Equation 652
14.8 Stability and Instability 656
  14.8.1 Brief Ordinary Differential Equations and Bifurcation Theory 656
  14.8.2 Elementary Example of a Stable Equilibrium for a Partial Differential Equation 663
  14.8.3 Typical Unstable Equilibrium for a Partial Differential Equation and Pattern Formation 664
  14.8.4 Ill-posed Problems 667
  14.8.5 Slightly Unstable Dispersive Waves and the Linearized Complex Ginzburg–Landau Equation 668
  14.8.6 Nonlinear Complex Ginzburg–Landau Equation 670
  14.8.7 Long-Wave Instabilities 676
  14.8.8 Pattern Formation for Reaction–Diffusion Equations and the Turing Instability 676