

PHY 711 Classical Mechanics and Mathematical Methods
10-10:50 AM MWF Olin 103

Plan for Lecture 20:

Review Chapters 1-4,6,7

1. Scattering theory & Rotation reference frames
2. Calculus of variation
3. Lagrangian and Hamiltonian formalisms
4. Normal modes of vibration
5. The wave equation
6. Sturm-Liouville equation

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Date	F&W Reading	Topic	Assignment Due
1 Mon, 8/26/2019	Chap. 1	Introduction	#1 8/30/2019
2 Wed, 8/28/2019	Chap. 1	Scattering theory	#2 9/02/2019
3 Fri, 8/30/2019	Chap. 1	Scattering theory	#3 9/04/2019
4 Mon, 9/02/2019	Chap. 1	Scattering theory	#4 9/06/2019
5 Wed, 9/04/2019	Chap. 2	Non-inertial coordinate systems	#5 9/09/2019
6 Fri, 9/06/2019	Chap. 3	Calculus of Variation	#6 9/11/2019
7 Mon, 9/09/2019	Chap. 3	Calculus of Variation	#7 9/13/2019
8 Wed, 9/11/2019	Chap. 3	Lagrangian Mechanics	
9 Fri, 9/13/2019	Chap. 3	Lagrangian Mechanics	#8 9/16/2019
10 Mon, 9/16/2019	Chap. 3 & 6	Constants of the motion	#9 9/20/2019
11 Wed, 9/18/2019	Chap. 3 & 6	Hamiltonian equations of motion	
12 Fri, 9/20/2019	Chap. 3 & 6	Liouville theorem	#10 9/23/2019
13 Mon, 9/23/2019	Chap. 3 & 6	Canonical transformations	
14 Wed, 9/25/2019	Chap. 4	Small oscillations about equilibrium	#11 9/30/2019
15 Fri, 9/27/2019	Chap. 4	Normal modes of vibration	#12 10/02/2019
16 Mon, 9/30/2019	Chap. 7	Motion of strings	#13 10/04/2019
17 Wed, 10/02/2019	Chap. 7	Sturm-Liouville equations	#14 10/07/2019
18 Fri, 10/04/2019	Chap. 7	Sturm-Liouville equations	
19 Mon, 10/07/2019	Chap. 7	Fourier transform methods	
20 Wed, 10/09/2019	Chap. 1-4,6-7	Review	
Fri, 10/11/2019		Fall break	
Mon, 10/14/2019		Take-home exam	
Wed, 10/16/2019	No class	Take-home exam	
Fri, 10/18/2019	Chap. 7	Take-home exam due	

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Events

Colloquium: "Mechanism of H-atom Abstraction and Substrate Rearrangement Catalyzed by Radical SAM Enzymes" – Wednesday Oct. 9, 2019 at 3:00 PM
 Professor Troy Skene Department of Chemistry Wake Forest University George P. Williams, Jr. Lecture Hall, (Olin 101) Wednesday, Oct. 9, 2019, at 3:00 PM There will be a reception in

Colloquium: "The Future of Big Data in the Academic Context" – Wednesday Oct. 16, 2019 at 3:00 PM
 Madam Chidoina Chidi Innovation Officer First San Francisco Partners Oakland, CA George P. Williams, Jr. Lecture Hall, (Olin 101) Wednesday, Oct. 16, 2019, at 3:00 PM There will be a ...

News

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Troy Stich, PhD

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The diagram shows a scattering process. A 'Scattering center' is represented by a small circle at the origin. A 'detector' is shown as an orange cylinder. A 'Large sphere of radius R ' is centered at the scattering center. A point on the sphere's surface is defined by the impact parameter b , which is the distance from the scattering center to the point along the direction of the scattered wave. The angle θ is the angle between the radial vector R and the impact parameter b . A differential element of area $dA = 2\pi R^2 \sin \theta d\theta$ is shown on the sphere's surface. A differential element of area $db = 2\pi b db$ is shown on a horizontal plane. The text 'Area = $2\pi b db$ ' is written near the horizontal plane, and 'Area = $dA = 2\pi R^2 \sin \theta d\theta$ ' is written near the sphere's surface.

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Differential cross section

$$\left(\frac{d\sigma}{d\Omega} \right) = \frac{\text{Number of detected particles at } \theta \text{ per target particle}}{\text{Number of incident particles per unit area}}$$

= Area of incident beam that is scattered into detector
at angle θ

$d\varphi b db$

$\left(\frac{d\sigma}{d\Omega} \right) = \frac{d\varphi b db}{d\varphi \sin \theta d\theta} = \frac{b}{\sin \theta} \left| \frac{db}{d\theta} \right|$

Figure from Marion & Thornton, Classical Dynamics

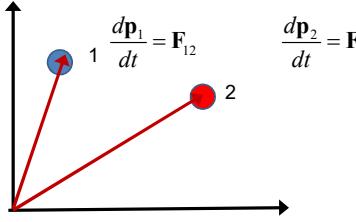
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Relationship of scattering cross-section to particle interactions --
Classical mechanics of a conservative 2-particle system.



$$\mathbf{F}_{12} = -\nabla_i V(\mathbf{r}_1 - \mathbf{r}_2) \Rightarrow E = \frac{1}{2}m_1 v_1^2 + \frac{1}{2}m_2 v_2^2 + V(\mathbf{r}_1 - \mathbf{r}_2)$$

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Relationship between center of mass and laboratory frames of reference

Definition of center of mass \mathbf{R}_{CM}

$$m_1 \mathbf{r}_1 + m_2 \mathbf{r}_2 = (m_1 + m_2) \mathbf{R}_{CM}$$

$$m_1 \dot{\mathbf{r}}_1 + m_2 \dot{\mathbf{r}}_2 = (m_1 + m_2) \dot{\mathbf{R}}_{CM} = (m_1 + m_2) \mathbf{V}_{CM}$$

$$E = \frac{1}{2}m_1 v_1^2 + \frac{1}{2}m_2 v_2^2 + V(\mathbf{r}_1 - \mathbf{r}_2)$$

$$= \frac{1}{2}(m_1 + m_2) V_{CM}^2 + \frac{1}{2}\mu |\mathbf{v}_1 - \mathbf{v}_2|^2 + V(\mathbf{r}_1 - \mathbf{r}_2)$$

$$\text{where: } \mu = \frac{m_1 m_2}{m_1 + m_2}$$

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Relationship between center of mass and laboratory frames of reference – continued (elastic scattering)

$$\mathbf{v}_1 = \mathbf{V}_1 + \mathbf{V}_{CM}$$

$$v_1 \sin \psi = V_1 \sin \theta$$

$$v_1 \cos \psi = V_1 \cos \theta + V_{CM}$$

$$\tan \psi = \frac{\sin \theta}{\cos \theta + V_{CM} / V_1} = \frac{\sin \theta}{\cos \theta + m_1 / m_2}$$

$$\text{Also: } \cos \psi = \frac{\cos \theta + m_1 / m_2}{\sqrt{1 + 2m_1 / m_2 \cos \theta + (m_1 / m_2)^2}}$$

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Differential cross sections in different reference frames –
continued:

$$\left(\frac{d\sigma_{LAB}(\psi)}{d\Omega_{LAB}} \right) = \left(\frac{d\sigma_{CM}(\theta)}{d\Omega_{CM}} \right) \left| \frac{d\cos\theta}{d\cos\psi} \right|$$

$$\left(\frac{d\sigma_{LAB}(\psi)}{d\Omega_{LAB}} \right) = \left(\frac{d\sigma_{CM}(\theta)}{d\Omega_{CM}} \right) \frac{(1 + 2m_1/m_2 \cos\theta + (m_1/m_2)^2)^{3/2}}{(m_1/m_2)\cos\theta + 1}$$

where : $\tan\psi = \frac{\sin\theta}{\cos\theta + m_1/m_2}$

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Calculation of elastic scattering cross section in the center of mass frame of reference for central potential $V(r)$

$$\left(\frac{d\sigma}{d\Omega} \right)_{CM} = \frac{b}{\sin\theta} \left| \frac{db}{d\theta} \right|$$

$$\theta = -\pi + 2b \int_{r_{min}}^{\infty} dr \left(\frac{1/r^2}{\sqrt{1 - \frac{b^2}{r^2} - \frac{V(r)}{E}}} \right)$$

where r_{min} is found from

$$1 - \frac{b^2}{r_{min}^2} - \frac{V(r_{min})}{E} = 0$$

 Distance of closest approach

 Conserved energy
in CM frame

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Application of Newton's laws in a coordinate system which has an angular velocity ω and linear acceleration $\left(\frac{d^2\mathbf{a}}{dt^2} \right)_{inertial}$

Newton's laws; Let \mathbf{r} denote the position of particle of mass m :

$$m \left(\frac{d^2\mathbf{r}}{dt^2} \right)_{inertial} = \mathbf{F}_{ext}$$

$$m \left(\frac{d^2\mathbf{r}}{dt^2} \right)_{body} = \mathbf{F}_{ext} - m \left(\frac{d^2\mathbf{a}}{dt^2} \right)_{inertial} - 2m\omega \times \left(\frac{d\mathbf{r}}{dt} \right)_{body} - m \frac{d\omega}{dt} \times \mathbf{r} - m\omega \times \omega \times \mathbf{r}$$

 Coriolis
force

 Centrifugal
force

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Calculus of variation example for a pure integral functions

Find the function $y(x)$ which extremizes $S\left(\left\{y(x), \frac{dy}{dx}\right\}, x\right)$

$$\text{where } S\left(\left\{y(x), \frac{dy}{dx}\right\}, x\right) \equiv \int_{x_i}^{x_f} f\left(\left\{y(x), \frac{dy}{dx}\right\}, x\right) dx.$$

Necessary condition: $\delta S = 0$

At any x , let $y(x) \rightarrow y(x) + \delta y(x)$

$$\frac{dy(x)}{dx} \rightarrow \frac{dy(x)}{dx} + \delta \frac{dy(x)}{dx}$$

Formally:

$$\delta S = \int_{x_i}^{x_f} \left[\left(\frac{\partial f}{\partial y} \right)_{x, \frac{dy}{dx}} \delta y + \left[\left(\frac{\partial f}{\partial (\frac{dy}{dx})} \right)_{x, y} \delta \left(\frac{dy}{dx} \right) \right] \right] dx.$$

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Euler-Lagrange equation:

$$\Rightarrow \left(\frac{\partial f}{\partial y} \right)_{x, \frac{dy}{dx}} - \frac{d}{dx} \left[\left(\frac{\partial f}{\partial (\frac{dy}{dx})} \right)_{x, y} \right] = 0 \quad \text{for all } x_i \leq x \leq x_f$$

Note that for $f\left(\left\{y(x), \frac{dy}{dx}\right\}, x\right)$,

$$\begin{aligned} \frac{df}{dx} &= \left(\frac{\partial f}{\partial y} \right) \frac{dy}{dx} + \left(\frac{\partial f}{\partial (\frac{dy}{dx})} \right) \frac{d}{dx} \frac{dy}{dx} + \left(\frac{\partial f}{\partial x} \right) \\ &= \left(\frac{d}{dx} \left(\frac{\partial f}{\partial (\frac{dy}{dx})} \right) \right) \frac{dy}{dx} + \left(\frac{\partial f}{\partial (\frac{dy}{dx})} \right) \frac{d}{dx} \frac{dy}{dx} + \left(\frac{\partial f}{\partial x} \right) \end{aligned}$$

$$\Rightarrow \frac{d}{dx} \left(f - \frac{\partial f}{\partial (\frac{dy}{dx})} \frac{dy}{dx} \right) = \left(\frac{\partial f}{\partial x} \right) \quad \text{Alternate Euler-Lagrange equation}$$

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Application to particle dynamics

$x \rightarrow t$ (time)

$y \rightarrow q$ (generalized coordinate)

$f \rightarrow L$ (Lagrangian)

$I \rightarrow S$ (action)

Denote: $\dot{q} \equiv \frac{dq}{dt}$

$$S = \int_{t_1}^{t_2} L\left(\{q, \dot{q}\}; t\right) dt$$

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Now consider the Lagrangian defined to be :

$$L\left(\left\{y(t), \frac{dy}{dt}\right\}, t\right) \equiv T - U$$

Kinetic energy Potential energy

In our example:

$$L\left(\left\{y(t), \frac{dy}{dt}\right\}, t\right) \equiv T - U = \frac{1}{2}m\left(\frac{dy}{dt}\right)^2 - mgy$$

Hamilton's principle states:

$$S \equiv \int_{t_1}^{t_f} L\left(\left\{y(t), \frac{dy}{dt}\right\}, t\right) dt \quad \text{is minimized for physical } y(t) :$$

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Lagrangian function: $L(q, \dot{q}, t) = T - U$

Euler-Lagrange equations: $\frac{d}{dt} \frac{\partial L}{\partial \dot{q}} - \frac{\partial L}{\partial q} = 0$

T = Kinetic energy of system

U = Potential energy of system plus extra terms in the case of electric and/or magnetic fields

$$\mathbf{E}(\mathbf{r}, t) = -\nabla\Phi(\mathbf{r}, t) - \frac{1}{c} \frac{\partial \mathbf{A}(\mathbf{r}, t)}{\partial t} \quad \mathbf{B}(\mathbf{r}, t) = \nabla \times \mathbf{A}(\mathbf{r}, t)$$

$$U = U_{\text{mechanical}} + U_{\text{EM}} \quad U_{\text{EM}} = q\Phi(\mathbf{r}, t) - \frac{q}{c} \dot{\mathbf{r}} \cdot \mathbf{A}(\mathbf{r}, t)$$

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Recipe for constructing the Hamiltonian and analyzing the equations of motion

1. Construct Lagrangian function : $L = L(\{q_\sigma(t)\}, \{\dot{q}_\sigma(t)\}, t)$
2. Compute generalized momenta : $p_\sigma \equiv \frac{\partial L}{\partial \dot{q}_\sigma}$
3. Construct Hamiltonian expression : $H = \sum_\sigma \dot{q}_\sigma p_\sigma - L$
4. Form Hamiltonian function : $H = H(\{q_\sigma(t)\}, \{p_\sigma(t)\}, t)$
5. Analyze canonical equations of motion :

$$\frac{dq_\sigma}{dt} = \frac{\partial H}{\partial p_\sigma} \quad \frac{dp_\sigma}{dt} = -\frac{\partial H}{\partial q_\sigma}$$

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Liouville's theorem:

Imagine a collection of particles obeying the Canonical equations of motion in phase space.
Let D denote the "distribution" of particles in phase space :

$$D = D(\{q_1 \dots q_{3N}\}, \{p_1 \dots p_{3N}\}, t)$$

Liouville's theorem shows that :

$$\frac{dD}{dt} = 0 \quad \Rightarrow D \text{ is constant in time}$$

In statistical mechanics, we need to evaluate the probability of various configurations of particles. The fact that the density of particles in phase space is constant in time, implies that each point in phase space is equally probable and that the time average of the evolution of a system can be determined by an average of the system over phase space volume.

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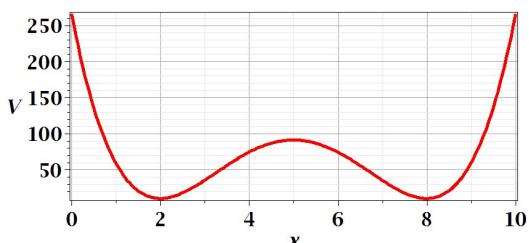
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Motivation for studying small oscillations – many interacting systems have stable and meta-stable configurations which are well approximated by:

$$V(x) \approx V(x_{eq}) + \frac{1}{2}(x - x_{eq})^2 \left. \frac{d^2V}{dx^2} \right|_{x_{eq}} = V(x_{eq}) + \frac{1}{2}k(x - x_{eq})^2$$

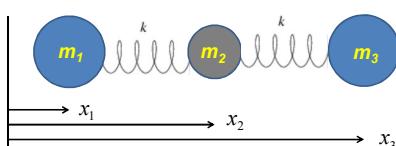


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Example – linear molecule

$$L = \frac{1}{2}m_1\dot{x}_1^2 + \frac{1}{2}m_2\dot{x}_2^2 + \frac{1}{2}m_3\dot{x}_3^2 - \frac{1}{2}k(x_2 - x_1 - \ell_{12})^2 - \frac{1}{2}k(x_3 - x_2 - \ell_{23})^2$$

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Let: $x_1 \rightarrow x_1 - x_1^0$ $x_2 \rightarrow x_2 - x_1^0 - \ell_{12}$ $x_3 \rightarrow x_3 - x_1^0 - \ell_{12} - \ell_{23}$

$$L = \frac{1}{2}m_1\dot{x}_1^2 + \frac{1}{2}m_2\dot{x}_2^2 + \frac{1}{2}m_3\dot{x}_3^2 - \frac{1}{2}k(x_2 - x_1)^2 - \frac{1}{2}k(x_3 - x_2)^2$$

Coupled equations of motion :

$$m_1\ddot{x}_1 = k(x_2 - x_1)$$

$$m_2\ddot{x}_2 = -k(x_2 - x_1) + k(x_3 - x_2) = k(x_1 - 2x_2 + x_3)$$

$$m_3\ddot{x}_3 = -k(x_3 - x_2)$$

Let $x_i(t) = X_i^\alpha e^{-i\omega_\alpha t}$

$$-\omega_\alpha^2 m_1 X_1^\alpha = k(X_2^\alpha - X_1^\alpha)$$

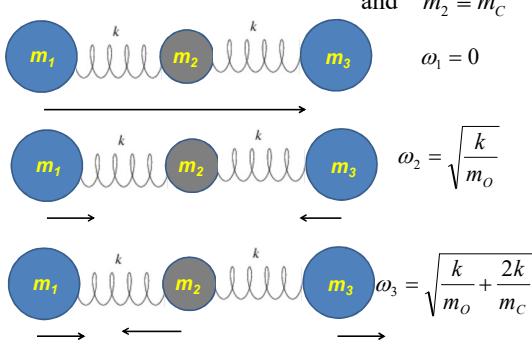
$$-\omega_\alpha^2 m_2 X_2^\alpha = k(X_1^\alpha - 2X_2^\alpha + X_3^\alpha)$$

$$-\omega_\alpha^2 m_3 X_3^\alpha = -k(X_3^\alpha - X_2^\alpha)$$

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General solution :

$$x_i(t) = \Re \left(\sum_\alpha C^\alpha X_i^\alpha e^{-i\omega_\alpha t} \right)$$

For example, normal mode amplitudes

C^α can be determined from initial conditions

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Digression:

Eigenvalue properties of matrices $\mathbf{M}\mathbf{y}_\alpha = \lambda_\alpha \mathbf{y}_\alpha$

Hermitian matrix : $H_{ij} = H^*_{ji}$

Theorem for Hermitian matrices :

λ_α have real values and $\mathbf{y}_\alpha^H \cdot \mathbf{y}_\beta = \delta_{\alpha\beta}$

Unitary matrix : $\mathbf{U}\mathbf{U}^H = \mathbf{I}$

$$|\lambda_\alpha| = 1 \quad \text{and} \quad \mathbf{y}_\alpha^H \cdot \mathbf{y}_\beta = \delta_{\alpha\beta}$$

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Digression on matrices -- continued

Eigenvalues of a matrix are “invariant” under a similarity transformation

Eigenvalue properties of matrix: $\mathbf{M}\mathbf{y}_\alpha = \lambda_\alpha \mathbf{y}_\alpha$

Transformed matrix: $\mathbf{M}'\mathbf{y}'_\alpha = \lambda'_\alpha \mathbf{y}'_\alpha$

If $\mathbf{M}' = \mathbf{S}\mathbf{M}\mathbf{S}^{-1}$ then $\lambda'_{\alpha} = \lambda_{\alpha}$ and $\mathbf{S}^{-1}\mathbf{y}'_{\alpha} = \mathbf{y}_{\alpha}$

$$\text{Proof} \quad \mathbf{S} \mathbf{M} \mathbf{S}^{-1} \mathbf{y}'_a = \lambda'_a \mathbf{y}'_a$$

$$\mathbf{M}(\mathbf{S}^{-1}\mathbf{y}'_{\alpha}) = \lambda'_{\alpha}(\mathbf{S}^{-1}\mathbf{y}'_{\alpha})$$

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Additional digression on matrix properties

Singular value decomposition

It is possible to factor any real matrix \mathbf{A} into unitary matrices \mathbf{V} and \mathbf{U} together with positive diagonal matrix Σ :

$$\mathbf{A} = \mathbf{U}\mathbf{\Sigma}\mathbf{V}^H$$

$$\mathbf{\Sigma} = \begin{pmatrix} \sigma_1 & 0 & \cdots & 0 \\ 0 & \sigma_2 & \cdots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \cdots & \sigma_N \end{pmatrix}$$

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Singular value decomposition -- continued

Consider using SVD to solve a singular linear algebra problem $\mathbf{AX} = \mathbf{B}$

$$\mathbf{A} = \mathbf{U}\Sigma\mathbf{V}^H$$

$$\mathbf{X} = \sum_{i \text{ for } \sigma_i > \varepsilon} \mathbf{v}_i \frac{\langle \mathbf{u}_i^H | \mathbf{B} \rangle}{\sigma_i}$$

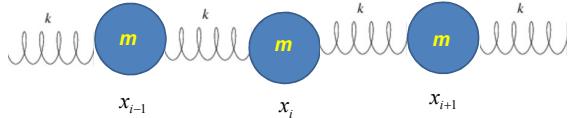
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Longitudinal case: a system of masses and springs:



$$L = T - V = \frac{1}{2} m \sum_{i=0}^{\infty} \dot{x}_i^2 - \frac{1}{2} k \sum_{i=0}^{\infty} (x_{i+1} - x_i)^2$$

$$\Rightarrow m \ddot{x}_i = k(x_{i+1} - 2x_i + x_{i-1})$$

Now imagine the continuum version of this system :

$$x_i(t) \Rightarrow \mu(x_i, t) \quad \ddot{x}_i \Rightarrow \frac{\partial^2 \mu}{\partial t^2}$$

$$x_{i+1} - 2x_i + x_{i-1} \Rightarrow \frac{\partial^2 \mu}{\partial x^2} (\Delta x)^2$$

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Discrete equation : $m \ddot{x}_i = k(x_{i+1} - 2x_i + x_{i-1})$ Continuum equation : $m \frac{\partial^2 \mu}{\partial t^2} = k(\Delta x)^2 \frac{\partial^2 \mu}{\partial x^2}$

$$\frac{\partial^2 \mu}{\partial t^2} = \left(\frac{k \Delta x}{m / \Delta x} \right) \frac{\partial^2 \mu}{\partial x^2}$$

system parameter with
units of $(\text{velocity})^2$ For transverse oscillations on a string
with tension τ and mass/length σ :

$$\left(\frac{k \Delta x}{m / \Delta x} \right) \Rightarrow \frac{\tau}{\sigma}$$

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Initial value solutions $\mu(x,t)$ to the wave equation;
attributed to D'Alembert:

$$\frac{\partial^2 \mu}{\partial t^2} - c^2 \frac{\partial^2 \mu}{\partial x^2} = 0 \quad \text{where } \mu(x,0) = \phi(x) \text{ and } \frac{\partial \mu}{\partial t}(x,0) = \psi(x)$$

Assume:

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

then : $\mu(x,0) = \phi(x) = f(x) + g(x)$

$$\frac{\partial \mu}{\partial t}(x,0) = \psi(x) = -c \left(\frac{df(x)}{dx} - \frac{dg(x)}{dx} \right)$$

$$\Rightarrow f(x) - g(x) = -\frac{1}{c} \int_x^y \psi(x') dx'$$

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Solution -- continued : $\mu(x,t) = f(x-ct) + g(x+ct)$

then: $\mu(x,0) = \phi(x) = f(x) + g(x)$

$$\frac{\partial \mu}{\partial t}(x,0) = \psi(x) = -c \left(\frac{df(x)}{dx} - \frac{dg(x)}{dx} \right)$$

$$\Rightarrow f(x) - g(x) = -\frac{1}{c} \int^x \psi(x') dx'$$

For each x , find $f(x)$ and $g(x)$:

$$f(x) = \frac{1}{2} \left(\phi(x) - \frac{1}{c} \int_x^x \psi(x') dx' \right)$$

$$g(x) = \frac{1}{2} \left(\phi(x) + \frac{1}{c} \int_x^x \psi(x') dx' \right)$$

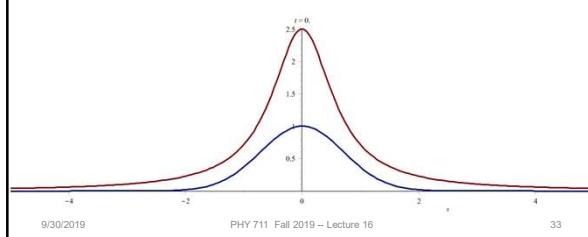
$$\Rightarrow \mu(x,t) = \frac{1}{2}(\phi(x-ct) + \phi(x+ct)) + \frac{1}{2c} \int_{x-ct}^{x+ct} \psi(x') dx'$$

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Example:

$$\frac{\partial^2 \mu}{\partial t^2} - c^2 \frac{\partial^2 \mu}{\partial x^2} = 0 \quad \text{where } \mu(x,0) = e^{-x^2/\sigma^2} \text{ and } \frac{\partial \mu}{\partial t}(x,0) = 0$$

$$\Rightarrow \mu(x,t) = \frac{1}{2} \left(e^{-(x+ct)^2/\sigma^2} + e^{-(x-ct)^2/\sigma^2} \right)$$



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