

## Exercise 4

If  $u(x, t)$  satisfies the wave equation  $u_{tt} = u_{xx}$ , prove the identity

$$u(x + h, t + k) + u(x - h, t - k) = u(x + k, t + h) + u(x - k, t - h)$$

for all  $x, t, h$ , and  $k$ . Sketch the quadrilateral  $Q$  whose vertices are the arguments in the identity.

### Solution

It is important to recognize here that the points,  $P_1 = (x + h, t + k)$ ,  $P_2 = (x - h, t - k)$ ,  $Q_1 = (x + k, t + h)$ , and  $Q_2 = (x - k, t - h)$ , are the vertices of a quadrilateral, specifically a parallelogram.  $P_1$  is diagonally opposite to  $P_2$ , and  $Q_1$  is diagonally opposite to  $Q_2$ . Shown below to illustrate this is an example with  $h = 1$  and  $k = 2$  and  $x = t = 0$ .

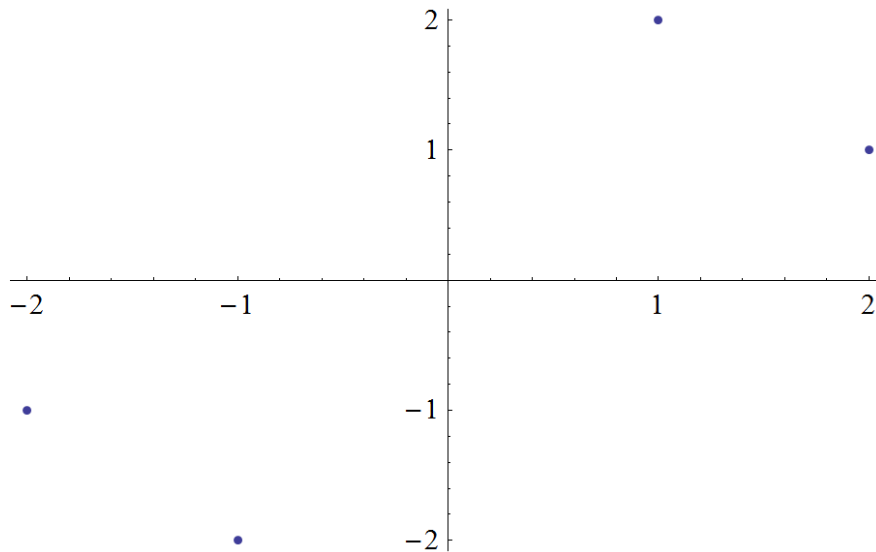


Figure 1: A plot of the four points,  $(1, 2)$ ,  $(-1, -2)$ ,  $(2, 1)$ , and  $(-2, -1)$ .

Define the two functions,  $A(x, t)$  and  $B(x, t)$ , as follows.

$$A(x, t) = \frac{1}{2} \left[ f(x - t) - \int^{x-t} g(s) ds \right]$$

$$B(x, t) = \frac{1}{2} \left[ f(x + t) + \int^{x+t} g(s) ds \right]$$

The point of this is so that when we add them, we get D'Alembert's solution for the wave equation for all  $x$  and  $t$ .

$$u(x, t) = A(x, t) + B(x, t)$$

Note that  $A(x, t)$  is constant along the characteristic lines,  $\xi = x - t$ , and that  $B(x, t)$  is constant along the characteristic lines,  $\eta = x + t$ . What this means is that  $A(x, t)$  evaluated at every point along a characteristic line has the same value, so because  $P_1$  and  $Q_1$  are both along an  $x - t$  characteristic,  $A(P_1)$  and  $A(Q_1)$  are equal. Similarly,  $P_1$  and  $Q_2$  are both points along an  $x + t$  characteristic, so  $B(P_1)$  and  $B(Q_2)$  are equal.

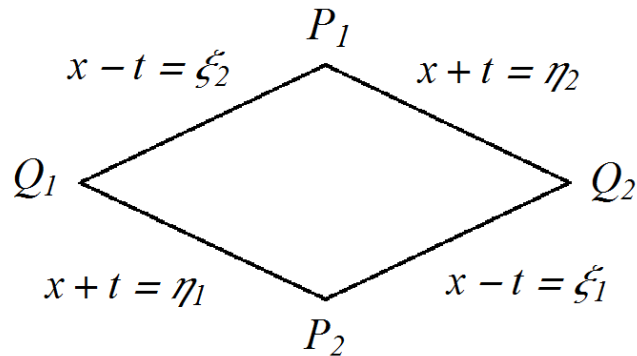


Figure 2: Schematic of the parallelogram formed by the characteristics.

Examining Figure 2, the following relationships can be made.

$$\begin{aligned} A(P_1) &= A(Q_1) \quad \text{and} \quad A(P_2) = A(Q_2) \\ B(P_1) &= B(Q_2) \quad \text{and} \quad B(P_2) = B(Q_1), \end{aligned}$$

The left side of the equation we are trying to prove can be written as  $u(P_1) + u(P_2)$ . With the relationships in hand, we can infer the right side.

$$u(P_1) + u(P_2) = [A(P_1) + B(P_1)] + [A(P_2) + B(P_2)]$$

Apply the relationships here.

$$u(P_1) + u(P_2) = [A(Q_1) + B(Q_2)] + [A(Q_2) + B(Q_1)]$$

Switch terms around.

$$u(P_1) + u(P_2) = [A(Q_1) + B(Q_1)] + [A(Q_2) + B(Q_2)]$$

And since the right side is  $u(Q_1) + u(Q_2)$ , we obtain the desired result.

$$u(P_1) + u(P_2) = u(Q_1) + u(Q_2)$$

Therefore,

$$u(x + h, t + k) + u(x - h, t - k) = u(x + k, t + h) + u(x - k, t - h)$$

for all  $x, t, h$ , and  $k$ .