

## Fourier series - solution of the wave equation

We would like to justify the solution of the wave equation in a bounded domain we found by using the separation of variable technique. Let us consider the following problem

$$\begin{cases} u_{tt} - Du_{xx} = 0 & \text{in } [0, L] \times (0, \infty), \\ u(x, 0) = g(x) & \text{in } [0, L], \\ u_t(x, 0) = h(x) & \text{in } [0, L], \\ u(0, t) = u(L, t) = 0 & \text{for } t > 0. \end{cases} \quad (1)$$

The solution we were able to find was

$$u(x, t) := \sum_{n=1}^{\infty} \left[ g_n \cos\left(\frac{n\pi}{L}ct\right) + \frac{L}{n\pi c} h_n \sin\left(\frac{n\pi}{L}ct\right) \right] \sin\left(\frac{n\pi}{L}x\right), \quad (2)$$

by assuming the following sine Fourier series expansion of the initial data  $g$  and  $h$ :

$$\sum_{n=1}^{\infty} g_n \sin\left(\frac{n\pi}{L}x\right), \quad \sum_{n=1}^{\infty} h_n \sin\left(\frac{n\pi}{L}cx\right).$$

In order to prove that the function  $u$  above is the solution of our problem, we cannot differentiate term-by-term the series defining  $u$ . We will instead use the reflection method: we consider the odd  $2L$ -periodic extensions of  $g$  and  $h$ , namely we first extend  $g$  and  $h$  in  $[-L, L]$  in an odd way ( $g(x) = -g(x)$  for  $x \in [-L, 0)$  and same for  $h$ ), and then we take the periodic extensions  $\tilde{g}$  and  $\tilde{h}$  of these functions. Let us now consider the wave equation in the whole space

$$\begin{cases} v_{tt} - Dv_{xx} = 0 & \text{in } \mathbb{R} \times (0, \infty), \\ v(x, 0) = \tilde{g}(x) & \text{in } \mathbb{R}, \\ v_t(x, 0) = \tilde{h}(x) & \text{in } \mathbb{R}. \end{cases}$$

It is easy to see that  $v(0) = v(L) = 0$ . Thus, we have that  $v$  restricted to the interval  $[0, L]$  solves problem (1). But we have an explicit formula for  $v$ :

$$v(x, t) = \frac{1}{2} [\tilde{g}(x - ct) + \tilde{g}(x + ct)] + \frac{1}{2c} \int_{x-ct}^{x+ct} \tilde{h}(y) dy.$$

Since we are using the sine Fourier series for  $g$  and  $h$ , these are the Fourier series of  $\tilde{g}$  and  $\tilde{h}$  (since they are odd in  $[-L, L]$ ). By inserting these two expansion in the above formula, we get

$$v(x, t) = \frac{1}{2} \left[ \sum_{n=1}^{\infty} h_n \sin\left(\frac{n\pi}{L}(x - ct)\right) + \sum_{n=1}^{\infty} h_n \sin\left(\frac{n\pi}{L}(x + ct)\right) \right] + \frac{1}{2c} \int_{x-ct}^{x+ct} \sum_{n=1}^{\infty} h_n \sin\left(\frac{n\pi}{L}y\right) dy.$$

We now use the identities

$$\sin \alpha + \sin \beta = 2 \sin\left(\frac{\alpha + \beta}{2}\right) \cos\left(\frac{\alpha - \beta}{2}\right),$$

and

$$\cos \alpha - \cos \beta = -2 \sin\left(\frac{\alpha + \beta}{2}\right) \sin\left(\frac{\alpha - \beta}{2}\right)$$

combined with the fact that we can integrate term-by-term the Fourier series, to obtain

$$v(x, t) = \sum_{n=1}^{\infty} h_n \sin\left(\frac{n\pi}{L}x\right) \cos\left(\frac{n\pi}{L}ct\right) + \frac{1}{c} \sum_{n=1}^{\infty} \frac{L}{n\pi} h_n \sin\left(\frac{n\pi}{L}x\right) \sin\left(\frac{n\pi}{L}ct\right),$$

that is the expression defining  $u$  in (2). Thus, the function we found by using the separation of variables technique is a solution of the problem (1).