## Applied Mathematics II PROBLEM SET 4 Due March 6, 2001

1.(20pts) Evaluate the following integrals asymptotically using the method of stationary phase:

(a) 
$$\int_0^{\pi/2} e^{ix\cos t} dt , x \to +\infty,$$
 (b)  $\int_0^\infty e^{i(xk^2 - kt)} dk, x, t \to \infty, x/t \text{ fixed } \neq 0.$ 

2.(25 pts) Consider a dispersive medium governed by the wave equation

$$u_{tt} - u_{xx} + 4\epsilon^2 u_{xxxx} = 0.$$

Taking  $\epsilon$  small, convert to characteristic coordinates  $\alpha = x - t$ ,  $\beta = x + t$ , let  $u(\alpha, \beta) = f(\alpha, \tau)$ ,  $\tau = \epsilon^2 \beta$ , and derive an approximate equation, given that f tends to zero for large  $\alpha$ ,

$$f_{\tau} - f_{\alpha\alpha\alpha} = 0$$

for the long-time evolution of a wave moving to the right. Solve this approximate equation in  $\beta \ge 0$  given an initial condition

$$f(\alpha, 0) = \int_{a}^{b} \phi(k) e^{ik\alpha} dk, 0 < a < b < \infty$$

with given  $\phi(k)$ . Determine the form of the wave for large  $\tau, \alpha > 0$ ,  $\alpha/\tau$  fixed in terms of  $\phi(k)$ , using the method of stationary phase.

3.(20pts) Using the two modes  $\omega = \pm \sqrt{|k|g}$  for linear waves in deep water give the solution of the initial value problem in two dimensions with

$$\eta_t(x,0) = 0, \eta(x,0) = \eta_0(x) = \int_{-\infty}^{+\infty} e^{ikx} e^{-(ak)^2} dk$$

where a is a constant. Use the method of stationary phase to estimate the wave height  $\eta(x, t)$  for large x, t.

4.(35pts) A linear vibrating string is modified by attaching it to a bed of springs which exerts a force proportional to the displacement of a point of the string from a stretched-straight position u(x,t) = 0. Verify that the equation for the displacement u(x,t) is then

$$u_{tt} - c^2 u_{xx} + \lambda^2 u = 0,$$

where  $c^2 = T/\rho$ ,  $\lambda$  are constants. Solve the initial value problem for this equation given that

$$u(x,0) = \int_0^\infty e^{-k^2} e^{ikx} dk, \ u_t(x,0) = 0.$$

Study the structure of the solution for large x, t using the method of stationary phase. Verify that the group velocity lies between -c and +c. Focus on the waves moving to the right (x, t > 0) and give an explicit expression for  $\sqrt{tu}(x, t)$  as a function of x/t for  $x, t \to \infty, 0 < x/t < 1$ .