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Physics and Mathematics Behind Wave Dynamics

Synthesis Lectures on Wave Phenomena in the Physical Sciences

Series Editor

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The aim of this series is to discuss the science of various waves. An emphasis is laid on grasping the big picture of each subject without dealing formalism, and yet understanding the practical aspects of the subject. To this end, mathematical formulations are simplified as much as possible and applications to cutting edge research are included.

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This book is dedicated to the memory of my late father, Akira Yoshida, who introduced me to the joy of science and engineering; my mother, Sonoko Yoshida, who taught me how to learn; and my wife, Yuko Yoshida, for filling my life with love, joy, and happiness.

Preface

This book grew from my laboratory notebook. I conducted various experimental and theoretical research projects using a wave to characterize the properties of physical systems, e.g., ultrasonic nondestructive testing to probe anomalies in metal materials, an optical interferometric research project to diagnose the deformation status of solid materials, a development of signal processing algorithms to improve the performance of cochlear implant devices, and gravitational wave detection with an optical interferometer.

Through these activities, waves and wave dynamics have fascinated me. At the same time, I have encountered difficulties in treating the wave signals. Often, the signal-to-noise ratio is beyond my control. Another time, the signal is too complicated to process. These experiences motivated me to write this book.

The reader may notice that half of this book discusses frequency domain analysis, such as Fourier Transform, Laplace Transform, and Transfer Functions. I have a reason for this. During these times, I have learned frequency domain analysis can ease these difficulties. By dividing the signal into different frequency ranges, we can interpret the observed signal better and have better insight into the underlying phenomenon.

The organization of this book is as follows. Chapter 1 introduces waves as a moving oscillatory pattern. Chapter 2 focuses on the concept of harmonic oscillation. In Chap. 3, we discuss the mathematical aspect of wave dynamics. We derive wave equations and solve them. Chapter 4 discusses some basic properties of waves. In Chaps. 5 and 6, we view waves in the frequency domain. We discuss various mathematical concepts related to frequency domain analysis.

I hope this book helps students to deepen their understanding of wave dynamics and apply the knowledge to their research activities.

Hammond, LA, USA
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Sanichiro Yoshida

Contents

1	Description of Oscillation and Wave Motions	1
1.1	Wave as a Moving Oscillatory Pattern	1
1.2	Phase Velocity	3
1.3	Amplitude and Phase	4
1.4	Euler's Formula (Notation)	7
	Reference	8
2	Harmonic Oscillations	9
2.1	Harmonic Oscillation in a Few Words	9
2.2	Spring-Mass Systems	10
2.2.1	Intuitive Solution	11
2.2.2	Visual Solution	13
2.3	Spring-Mass-Damper System	16
2.4	Forced Oscillation System	24
2.4.1	Damped Driven Harmonic Oscillation	24
2.4.2	Amplitude and Phase of Forced Oscillation	25
2.5	Examples of Harmonic Oscillations	27
2.5.1	Vertical Spring Oscillation	27
2.5.2	Pendulum	29
2.5.3	Forced Oscillation of a Simple Pendulum	30
	References	32
3	Wave Equations and Solutions	33
3.1	Wave Equation	33
3.1.1	Transverse Wave on a String	33
3.1.2	Elastic Wave	35
3.1.3	Phase Velocity	37
3.1.4	Decaying Elastic Wave	38

3.2	Wave Solutions	39
3.2.1	Amplitude and Phase of Waves	43
3.3	Paraxial Wave Approximation and Helmholtz Equation	44
3.3.1	Propagation of Gaussian Beam	48
	References	52
4	Properties of Waves	53
4.1	Reflection and Refraction	53
4.1.1	Law of Reflection	55
4.1.2	Law of Refraction	55
4.2	Interference	56
4.2.1	Adding Two Waves of the Same Frequency	57
4.2.2	Adding Two Waves of Different Frequencies	58
4.3	Huygens' Principle	60
4.3.1	Kirchhoff's Integral Theorem	60
4.3.2	Diffraction Due to Opening in a Plane	62
4.4	Diffraction	64
4.4.1	Fraunhofer Diffraction	64
4.4.2	Fresnel Diffraction	65
4.4.3	Diffraction Due to Rectangular Opening	66
4.5	Dispersion	67
4.5.1	Group Velocity	67
4.5.2	Sample Dispersive Systems	71
	References	74
5	Fourier Series and Fourier Transform	75
5.1	Fourier Series	75
5.2	Exponential Form of Fourier Series	78
5.3	Fourier Transform	80
5.4	Some Discussions on Fourier Series	81
5.5	Some Properties of Fourier Transform	85
5.5.1	Linearity	86
5.5.2	Time Shifting	86
5.5.3	Frequency Shifting	87
5.5.4	Time Scaling	87
5.5.5	Frequency Scaling	88
5.5.6	Conjugation	88
5.5.7	Differentiation	89
5.5.8	Integration	89
	References	90

6 Linear Systems and Frequency Domain Analysis	91
6.1 Linear Systems	91
6.2 Laplace Transform	92
6.2.1 Laplace Transform of Several Functions	92
6.2.2 Some Properties of Laplace Transform	93
6.3 Convolution Integral	94
6.3.1 Convolution in Laplace (Frequency) Domain	98
6.4 Laplace Transform and Fourier Transform	99
6.5 Some Arguments on the Transfer Function and Convolution	100
6.5.1 Transfer Function as Impulse Response	100
6.5.2 Duhamel's Principle	101
6.5.3 Simple Example of Linear System's Output as Convolution Integral	104
6.5.4 Cross-Correlation	106
6.6 Solving Differential Equations in Frequency Domain	108
6.6.1 Differential Equation as a Transfer Function	108
6.6.2 Frequency Domain Analysis of Forced Oscillation	109
6.6.3 Transfer Function of an LC Circuit	112
References	114
Appendix A: Kirchhoff Integral	117
Appendix B: Fourier Transform of Some Functions	123
Appendix C: Some Note on FFT	135
Index	137



We can view a wave as a snapshot of a periodic pattern moving in a certain direction at a constant velocity. We can also view a wave as a pattern in which different locations experience the same temporal oscillation with a certain time lag. Take a wave formed by the spectators in a soccer stadium as an example. If you look at the wave from a helicopter hovering above the stadium, you will see a periodic pattern of people's hands going around the stadium. This is the first view. If you look at several spectators next to each other, you will see each of them move their hands up and down at the same rate with a certain delay. When the first person in the group raises his or her hands at the highest position, the hands of the person on the left are about to reach the highest position, reaching the highest position a few seconds later. This is the second view of the wave. In this case, the wave travels toward the right of this group of spectators.

In this chapter, we discuss waves according to these two views. We will find that the spatial and temporal periodic patterns constitute a wave motion. Several basic quantities associated with these views of a wave will be introduced. Some mathematical tools that facilitate the description of waves are also discussed.

1.1 Wave as a Moving Oscillatory Pattern

We can view a wave as an oscillation moving in space. The spectator of a soccer stadium can make a wave because one person's up-and-down hand motion moves around the stadium. If all the spectators move their hands simultaneously, no wave is formed. It is simply an oscillation.

Mathematically, we can express the above fact as follows. Suppose $f(t, x)$ is a periodic function of time t and space x where the period is θ .

$$f(\phi) = f(\phi \pm n\theta) \quad (1.1)$$

Here ϕ is the phase and n is an integer. The left-hand side of (1.1) represents the value of function $f(t, x)$ when the combination of time and position makes the phase equal to ϕ . The entire Eq. (1.1) expresses that the value of the function is the same when the phase varies by an integer multiple of period θ . Here θ is a constant.

Consider that ϕ is a linear function of the time and spatial coordinates as

$$\phi = \omega t \pm kx \quad (1.2)$$

where ω and k are constants whose meanings will be clarified shortly. At a fixed location x , the phase varies as a function of t . Selecting this location to be $x = 0$ does not lose the generality. Under this condition, from (1.1) and (1.2) we find it as follows.

$$f(\omega t) = f(\omega t + \theta) = f(\omega(t + \tau)) \quad (1.3)$$

Expression (1.3) indicates that every τ s (seconds) the function $f(t, 0)$ takes the same value. Thus, we can interpret τ to be the period in time. (We can say that θ is the period in phase.) The same argument holds at an arbitrary location x_0 ,

$$f(\omega t + kx_0) = f(\omega t + kx_0 + \theta) = f(\omega(t + \tau) + kx_0) \quad (1.4)$$

At the fixed location x_0 , the phase ϕ varies only depending on t . So, the function $f(\phi)$ takes the same value every τ s.

Since ϕ is a linear function of t , $\omega(t + \tau) = \omega t + \omega\tau$. So, from (1.3) we find the following equation.

$$\tau = \frac{\theta}{\omega} \quad (1.5)$$

The reciprocal of τ indicates how many times the oscillation occurs in 1 s, i.e., how frequent the oscillation is.

$$\nu \equiv \frac{1}{\tau} \quad (1.6)$$

This quantity ν is referred to as the frequency of oscillation and its SI unit (Système International d'unités, or the International System of Units) is Hz (= 1/s). The quantity ω is called the angular frequency (sometimes called the frequency as well) and its unit is rad/s.

Repeating the same argument as above, we can define the spatial periodicity λ as follows.

$$\lambda = \frac{\theta}{k} \quad (1.7)$$

The quantity λ is referred to as the wavelength. It is the spatial period of the wave in the SI unit of m. The quantity k is called the wave number. It is the spatial frequency of the wave in the unit of rad (radian).

1.2 Phase Velocity

Multiplication of (1.6) and (1.7) yields the following equation.

$$v\lambda = \frac{\omega}{k} \quad (1.8)$$

The left-hand side of (1.8) indicates how many times the wavelength repeats in 1 s. If the observer stays at a fixed place, he will see the pattern of the spatial periodicity passing him $v\lambda$ times a second. Changing the perspective, we can also say that (1.8) represents the velocity of an observer that sits on the wave at a constant phase. For this observer, the phase does not change. Therefore, $d\phi/dt = 0$. By differentiating ϕ with respect to time, we obtain the following expression.

$$\frac{d\phi}{dt} = \omega \pm k \frac{dx}{dt} \quad (1.9)$$

Setting (1.9) to zero, we obtain the following equation.

$$\frac{dx}{dt} = \pm \frac{\omega}{k} \quad (1.10)$$

We can interpret that the left-hand side of (1.10) represents the change in the position of a constant phase over time, and call it the phase velocity of the wave. (1.9) indicates that the phase velocity is the product of the frequency and wavelength of a wave.

$$v_p = v\lambda = \pm \frac{\omega}{k} \quad (1.11)$$

The sign in front of ω/k on the right-hand side of (1.11) represents the direction of the wave's motion.

By substituting (1.2) into the expression on the left-hand side of (1.1) and using (1.11), we can express the wave function f in the following way.

$$f(\phi) = f(\omega t \pm kx) = f\left(\omega\left(t - \frac{x}{\pm v_p}\right)\right) = f(k(\pm v_p t - x)) \quad (1.12)$$

Consider the constant phase condition, $\phi = \phi_0$, in (1.12).

$$\omega t \pm kx = \phi_0 \quad (1.13)$$

If the sign in front of kx is positive, x must decrease to keep the phase constant at ϕ_0 over time (when t increases). This means that the wave moves in the negative direction along the

x -axis. If it is negative, the wave moves in the positive x direction. Note that the former case where the wave moves in the negative x direction corresponds to $v_p < 0$, and the latter case where the wave moves in the positive x direction corresponds to $v_p > 0$ on the right-hand side of (1.12). Thus, allowing for the phase velocity to take a positive or negative value, we can express the wave function in the following form.

$$f(\phi) = f\left(\omega\left(t - \frac{x}{v_p}\right)\right) = f(k(v_p t - x)) \quad (1.14)$$

In the form of (1.14), a positive v_p represents a wave moving in the positive x direction and a negative v_p represents a wave in the negative x direction.

1.3 Amplitude and Phase

The concepts of the amplitude and phase of an oscillatory system are most naturally and easily understood in association with a circular motion. Consider in Fig. 1.1 that point P moves along the circumference of the circle of radius A with a constant angular velocity of ω . The angle subtended by the arc between points P and $(x, y) = (A, 0)$ varies linearly with time as

$$\theta(t) = \omega t + \phi_0 \quad (1.15)$$

Here ϕ_0 is the initial angle at $t = 0$. The projection of point P onto the x -axis varies as

$$P_x(t) = A \cos \theta(t) = A \cos(\omega t + \phi_0) \quad (1.16)$$

In the next chapter, we will discuss the harmonic oscillation of a point mass connected to a spring. There we describe the dynamics using the displacement of the mass from its equilibrium position, $\xi(t)$. By viewing the origin $(x, y) = (0, 0)$ as the equilibrium point and $P_x(t)$ as the position of the mass connected to the spring as discussed above, we can

Fig. 1.1 Point P moves along the circumference at a constant circular speed

