

LINEAR SYSTEMS

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We're concerned with linear operators, L , on a vector space of functions on an interval (a, b) with certain differentiability and boundary conditions. For example $L = D = d/dx$ is linear since $(\lambda f + \mu g)' = \lambda f' + \mu g'$. In a finite-dimensional space we're familiar with matrices and summation over the coordinates: here certain linear operators will be given by transfer functions, $K(x, x')$, so $(Kf)(x) = \int_a^b K(x, x')f(x')dx'$. Often we have an inner product, $\langle f, g \rangle = \int_a^b f(x)g(x)dx$ (sometimes with a weight function), hence also length, $\|f\| = \sqrt{\langle f, f \rangle}$, angle and perpendicularity: $f \perp g \iff \langle f, g \rangle = 0$. An orthonormal base (or basis) is one whose vectors have unit length and are mutually perpendicular.

Example: the response of an ammeter to a varying current $I(t)$ is given by $\int_0^t e^{-(t-t')/t_0} I(t')dt'$, where $1/t_0$ is the decay constant. This is an example of a convolution, where $K(x, x') = g(x - x')$ and $g(x-x') = 0$ for $x \leq x'$. Here $g(x) = e^{-x/t_0}$ for $x > 0$. We write $(g \circ f)(t) = \int_0^t g(t-t')f(t')dt'$.

Another useful tool is the Wronskian (note spelling), given by

$$w[f_1, f_2, \dots, f_n](x) = \det$$

$$\begin{bmatrix} f_1(x) & f_2(x) & \dots & f_n(x) \\ f_1'(x) & f_2'(x) & \dots & f_n'(x) \\ \vdots & \vdots & & \vdots \\ f_1^{(n-1)}(x) & f_2^{(n-1)}(x) & \dots & f_n^{(n-1)}(x) \end{bmatrix}$$

If f_1, f_2, \dots, f_n are linearly dependant, $w(x) = 0$, but not conversely.

A very important linear operator is the Fourier transform, together with its inverse for suitable f (differentiable will do); note the different signs.

$$\tilde{f}(k) = \frac{1}{N2\pi} \int_{-\infty}^{\infty} e^{-ikx} f(x)dx \quad f(x) = \frac{1}{N2\pi} \int_{-\infty}^{\infty} e^{ikx} \tilde{f}(k)dk$$

The functions $e^{ikx}/N2\pi$ for various values of k are orthonormal, and moreover we have Parseval's theorem, $\langle \tilde{f}, \tilde{g} \rangle = \langle f, g \rangle$, that the inner product is preserved. In particular for Fourier series, $f(t) = \frac{1}{2}a_0 + \sum_{n=1}^{\infty} (a_n \cos nt + b_n \sin nt)$, the length is the same:

$$\|f\| = \left[\int_0^{2\pi} f(t)^2 dt \right]^{1/2} = \left[\sum_{n=1}^{\infty} (a_n^2 + b_n^2) \right]^{1/2} = \|\tilde{f}\|$$

This means that the power content of a signal is given by the sum of the power contents of each component frequency. Finally we have the convolution theorem, $\tilde{f}\tilde{g} = \tilde{f}\circ\tilde{g}$, ie

$$\left[\frac{1}{N2\pi} \int_{-\infty}^{\infty} e^{-ikx} f(x) dx \right] \left[\frac{1}{N2\pi} \int_{-\infty}^{\infty} e^{-ikx'} g(x') dx' \right] = \frac{1}{N2\pi} \int_{-\infty}^{\infty} e^{-ikx} dx \int_{-\infty}^{\infty} f(x-x') g(x') dx'$$

Note that if $f(x)$ is real, $\tilde{f}(-k) = \tilde{f}^*(k)$, that if $f(x)$ is real and even, so also is $\tilde{f}(k)$, and that if $f(x)$ is real and odd, $\tilde{f}(k)$ is imaginary and odd. The behaviour of $\tilde{f}(k)$ for large k (frequency) relates to the smoothness of $f(x)$; if $f(x)$ is only piecewise continuous, the inversion formula gives the average, $\frac{1}{2}[f(x-) + f(x+)]$ at the discontinuity. We have the following results, but note that the last one is proved in the IB Mathematical Methods.

$$g(x) = f(x-a) : \tilde{g}(k) = e^{-ika} \tilde{f}(k) \quad g(x) = e^{ax} f(x) : \tilde{g}(k) = \tilde{f}(k+ia)$$

$$g(x) = f'(x) : \tilde{g}(k) = ik\tilde{f}(x) \quad g(x) = xf(x) : \tilde{g}(k) = -if'(k)$$

$$f(x) = \begin{cases} e^{-ax} & (x>0) \\ 0 & (\text{otherwise}) \end{cases} : \tilde{f}(k) = \frac{1}{a+ik}$$

$$f(x) = \begin{cases} 1 & (x>a) \\ 0 & (\text{otherwise}) \end{cases} : \tilde{f}(k) = \frac{2\sin ak}{k}$$

$$f(x) = e^{-a|x|} : \tilde{f}(k) = \frac{a\sqrt{2\pi}}{a^2+k^2}$$

$$f(x) = \frac{1}{a^2+x^2} : \tilde{f}(k) = \frac{\sqrt{2\pi}}{a} e^{-ak/a}$$

$$f(x) = \frac{\lambda}{N2\pi} e^{-\frac{1}{2}\lambda^2 x^2} : \tilde{f}(k) = \frac{\sqrt{2\pi}}{\lambda} e^{-\frac{1}{2}k^2/\lambda^2}$$

Ordinary differential equations write $Ly = f(D)y$ for $y^{(n)} + a_{n-1}y^{(n-1)} + \dots + a_1y' + a_0y$ where $D = d/dx$ and a_{n-1}, \dots, a_0 are constants. We aim to solve the homogeneous equation $Ly = 0$ and the corresponding inhomogeneous equation $Ly = g(x)$. The solutions of the former form an n -dimensional vector space, V , the kernel of L ; moreover if y_0 is any solution to the latter, the general solution is of the form $\{y_0 + y : y \in V\} = y_0 + y$. y_0 is a particular integral and y a complementary function.

If λ is a root of the polynomial equation $f(t)=0$, $y = e^{\lambda x}$ is a solution of $Ly=0$. In the degenerate case where λ is a repeated root, so $(t-\lambda)^m$, say, divides $f(t)$, then $x e^{\lambda x}, x^2 e^{\lambda x}, \dots, x^{m-1} e^{\lambda x}$ are also solutions, giving the full set of n linearly independent functions (since the Wronskian doesn't vanish). For it can be shown that if the a_i are constant (or even analytic) and $y=y'=y''=\dots=y^{(n-1)}=0$ at $x=x_0$ then

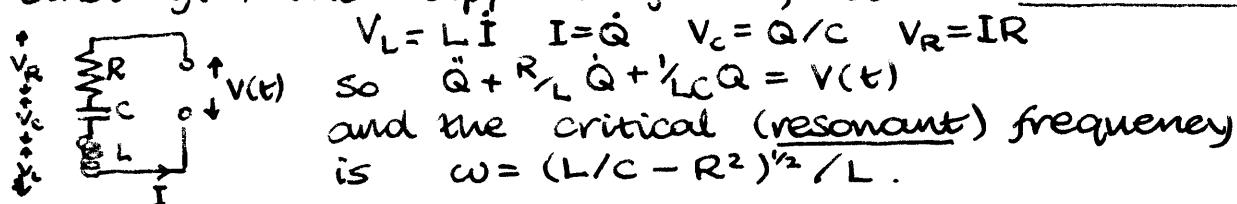
$Ly=0$ has only the solution $y=0$. As such, this is an example of a well-posed problem.

In the second order case let $Ly=y''+2py'+qy=g(x)$. For $g=0$ the general solution is

$$y(x) = \begin{cases} ae^{-px} \sin(\omega_0 x + \theta) & \text{if } \omega_0^2 = q - p^2 > 0 \text{ [underdamped]} \\ (a + bx)e^{-px} & \text{if } q - p^2 = 0 \text{ [critically damped]} \\ ae^{-\lambda x} + be^{-\mu x} & \text{if } q - p^2 < 0 \text{ [overdamped]} \end{cases}$$

where a, b and θ are arbitrary constants and $\lambda, \mu = -p \pm \sqrt{q-p^2}$ in the last case. If $g=c$, a constant, a particular integral is $y(x) = c/q$. Finally if $g(x) = r \sin \omega x$ it is $R \sin(\omega x - \varepsilon)$ if $\omega \neq \omega_0$ or $p \neq 0$ and $-\frac{1}{2}rx \cos \omega x$ if $\omega = \omega_0$ and $p = 0$. The amplitude, $R = r / \sqrt{(p^2 + (\omega^2 - \omega_0^2))^2 + 4p^2\omega_0^2}$, is greatest at resonance, $\omega = \omega_0$. The phase shift is $\varepsilon = \tan^{-1}[2pw/N(q-\omega^2)]$. If, as usual, $p > 0$ we have damping, in which case the (decaying) complementary function is said to be transient.

Examples of this case include springs with frictional or viscous terms: $my'' + 2\eta y' + ky = g(t)$, where m is the mass, η the friction, k the spring constant and $g(t)$ the applied force; also LCR-circuits



A general system of linear ODEs may always be reduced to a system of n first order linear ODEs where n is the total order. For instance put $y_k = y^{(k)}$, so $Dy_k - y_{k+1} = 0$ ($k=0, 1, \dots, n-2$) and

$$Dy_{n-1} + a_{n-1}y_{n-1} + a_{n-2}y_{n-2} + \dots + a_1y_1 + a_0y_0 = g(x).$$

This may then be expressed as a matrix:

$Dy_i = \sum a_{ij}y_j + b_i g$. The roots λ_i are the eigenvalues of this matrix, $A = (a_{ij})$. If, by changing the basis to consist of eigenvectors, we can diagonalise the matrix, so $a_{ij} = \lambda_i \delta_{ij}$, we can solve it easily by $y_i = e^{\lambda_i x}$. In the degenerate case diagonalisation is not possible and we need the Jordan canonical form from Algebra III. In the second order case above, $\omega^2 = \det A$, the determinant of the matrix of coefficients.

This is the method for solving coupled systems of equations: reduce them to the matrix form and diagonalise by a change of basis. The solutions obtained thus are the normal modes of the system.

ODEs: some more tricks.

1: Reduction of order may be achieved if we know one solution, say u , to the equation $Ly=0$. For example if $Ly=y''+2py'+qy=0$, put $y=uv$. Then $(u''+2pu'+qu)v + 2u'v' + uv'' + 2puv' = 0$, so another (linearly independent) solution is $u/u^2 e^{-\int p dx} dx$.

2: Abel's equation. Let $w(x)$ be the n^{th} order Wronskian of a system of solutions to $y^{(n)} + a_{n-1}(x)y^{(n-1)} + \dots + a_0(x)y = 0$; then we find that $w'(x) + a_{n-1}'(x)w(x) = 0$, so in particular if $a_{n-1}(x)$ is constant so is $w(x)$. Thus if we have $n-1$ solutions we may find the last by solving this equation for it.

3: Euler type equations. To solve $\sum a_r x^r y^{(r)} = 0$ where $a_r = \text{const.}$, try $y = x^k$, $y^{(i)} = (k!/(k-i)!)x^{k-i}$, to get a polynomial equation for k . Eg $x^2 y'' + 2px y' + qy = 0$, then $k(k-1) + 2pk + q = 0$, so $k = -p + \frac{1}{2} \pm \sqrt{(\frac{p}{2})^2 - q}$. If equal roots use either (1) or (2) above: in this case general solution is $(A + B \log x)x^{-p + \frac{1}{2}}$.

4: First order. $y' + py = q$. Multiply by $e^{\int pdx}$ to give "perfect differential", so $[e^{\int pdx} y]' = e^{\int pdx} q$, and $y = e^{-\int pdx} \int e^{\int pdx} q dx$. There is unfortunately no analogue for simultaneous systems.

5: Fourier transform with constant coefficients. Take Fourier transform of both sides, remembering $y^{(n)} = (ik)^n \tilde{y}$. This reduces to a linear algebraic equation for \tilde{y} . eg $y'' + 2py' + qy = g$ becomes $(-k^2 + 2ipk + q)\tilde{y} = \tilde{g}$. Get y by inverse transformation on $\tilde{g}/f(ik)$: note zeroes correspond to normal mode solutions, $x^r e^{-\lambda x}$, found before. Usually need contour integration (IB Mathematical Methods) for all but trivial $g(x)$.

6: Fourier transform with polynomial coefficients of degree $\leq (n-1)$ in x . Here the Fourier transform leads to another linear ODE, for \tilde{y} , of lower degree since $\tilde{x}\tilde{y} = -i\tilde{y}'$, which may be easier to solve.

δ -function When we express linear operators (which are sometimes called "functionals") as transfer functions thus $f(x) \mapsto (Kf)(x) = \int_{-\infty}^{\infty} K(x, x') f(x') dx'$,

to what does the identity operator correspond? It's called the δ -function, $\delta(x-x') = K(x, x')$, but since $\delta(x-x') = 0$ for all $x \neq x'$ and yet $\int_{-\infty}^{\infty} \delta(x-x') dx' = 1$ it is not a function, but a generalised function or distribution. It only has a meaning when it's integrated with a function which is continuous at its "spike", thus

$$\int_{x-\varepsilon}^{x+\varepsilon} \delta(x-x') f(x') dx' = f(x)$$

The formal definition of such "functions" is not undertaken in this course, but they may be defined in terms of the dual space (see Algebra II) of the

- given space of functions, ie in fact as linear operators. When it appears on the right of an inhomogeneous equation, $Ly = \delta(x)$, it represents physically an instantaneous impulsive "kick" to the system of unit strength. Thus an impulsive force is written $I\delta(t)$, a point charge $q\delta^3(\underline{x}) = q\delta(x)\delta(y)\delta(z)$, where $\delta^3(\underline{x})$ is the vector δ -function.

The function $H(x) = \int_{-\infty}^x \delta(x') dx'$ is called the step function. $H(x)=0$ for $x < 0$ and $H(x)=1$ for $x > 0$.

If the probability that some random variable is less than x is $F(x)$ (so $F(-\infty)=0$, $F(\infty)=1$ and F is increasing), then $f(x)=F'(x)$ is the probability distribution. So if $F(x)=H(x)$, $f(x)=\delta(x)$ and there is a finite probability (certainty) that the random variable takes the value exactly zero.

If $\delta(x)$ represents a charge, $\delta'(x)$ represents a dipole; we have $\delta'(x)=0$ for $x \neq 0$ and

$$\int_{-\infty}^{\infty} f(x') \delta'(x-x') dx' = f'(x)$$

if f is differentiable at x . The Fourier transforms of $\delta(x)$, $H(x)$ and $\delta'(x)$ are $1/\sqrt{2\pi}$, $-ik/\sqrt{2\pi}$ and $i/k\sqrt{2\pi}$ respectively.

$\delta(x)$ may be thought of as a "limit" of a sequence of functions, eg

$$(i) \quad f_n(x) = \begin{cases} \frac{1}{2\pi n} & (-n < x < n) \\ 0 & (\text{otherwise}) \end{cases}$$

$$(ii) \quad f_n(x) = \frac{n}{\pi(1+n^2x^2)}$$

$$(iii) f_n(x) = \frac{1}{2} n e^{-n|x|}$$

$$(iv) f_n(x) = \sqrt{\frac{n}{\pi}} e^{-nx^2} \quad (\text{cf diffusion equation})$$

$$(v) f_n(x) = \frac{\sin nx}{\pi x}$$

Mathematically we may view the δ -function as giving a "coordinate basis" for our space of functions, because analogously to $y = v_1 \hat{x}_1 + v_2 \hat{x}_2 + v_3 \hat{x}_3$ we can write $f(x) = \int_{-\infty}^{\infty} f(x') \delta(x-x') dx'$, and just as we might solve $Ax = b$ first for $b = (1, 0, 0), (0, 1, 0)$ and $(0, 0, 1)$, in this case we solve $Ly = g(x)$ for $Ly = \delta(x-x')$ and get the general solution by integration.

To solve the boundary value problem $Ly = \delta(x-x_0)$ in an interval $[a, b]$ where y and its derivatives are prescribed at the endpoints and $a < x_0 < b$, we solve it instead separately in $[a, x_0]$ and $[x_0, b]$.

Now if y is a solution which, together with its first $n-1$ derivatives, is bounded near x_0 , we have

$$\int_{x_0-\varepsilon}^{x_0+\varepsilon} (Ly)(x) dx = 1, \quad \therefore (Ly)(x) = y^{(n)}(x) + a_{n-1}y^{(n-1)}(x) + \dots + a_0y(x)$$

$$\text{and } \int_{x_0-\varepsilon}^{x_0+\varepsilon} y^{(n)}(x) dx = \Delta y^{(n-1)}(x_0) = \lim_{\varepsilon \rightarrow 0^+} y^{(n-1)}(x_0+\varepsilon) - \lim_{\varepsilon \rightarrow 0^+} y^{(n-1)}(x_0-\varepsilon).$$

$$\text{But } \left| \int_{x_0-\varepsilon}^{x_0+\varepsilon} a_{n-i}y^{(n-i)}(x) dx \right| \leq |a_{n-i}| \cdot 2\varepsilon \cdot \sup |y^{(n-i)}(x)| \rightarrow 0 \quad (i \geq 1)$$

as $\varepsilon \rightarrow 0$, so we have $\Delta y^{(n-1)}(x_0) = 1$ and $\Delta y^{(i)}(x_0) = 0$ ($i=0, 1, \dots, n-2$). This gives the required n extra boundary conditions to solve the equation.

The solution, $y(x)$, of course depends also on x_0 , and so we write $y(x) = G(x, x_0)$, which is called the Green's function for the problem. Since the original inhomogeneous equation was linear, $y(x) = \int_{-\infty}^{\infty} G(x, x') g(x') dx'$ is a solution of

$$Ly = g(x) = \int_{-\infty}^{\infty} \delta(x-x') g(x') dx' = \int_{-\infty}^{\infty} (LG)(x, x') g(x') dx.$$

Thus remembering that $\delta(x-x')$ was our "identity" transform, I, we have $LG = I$, so we may regard G as an inverse operator, L^{-1} , to L . Thus $Ly = g$ is solved by $y = L^{-1}g = Gg$. Note that Green's or transfer functions may sometimes also be called kernel functions, but don't confuse this with the algebraic meaning. If the independent variable is time, t , and the coefficients are constant, G is causal: $G(x, x') = 0$ for $x < x'$, ie the output of

the system depends only on the input at earlier times ; in fact $G(x, x') = h(x - x')$, a convolution.

If the system is an electrical circuit with constant capacitors, resistors and inductors, it has a governing equation $RI = V$, where R (or L or X) is a differential operator called resistance or reactance, $V(t)$ is the applied potential and $I(t)$ is the output current. If I is sinusoidal, $I = I \sin \omega t$, where ω is a fixed frequency, X becomes the familiar complex reactance $X = R + i\omega L - i/\omega C$. This is the same as taking the Fourier transform, giving $X(\omega) I(\omega) = V(\omega)$. The reciprocal, $Y(\omega) = 1/X(\omega)$, is called the admittance and is the Fourier transform of the Green's function of the equation. The circuit is a high- or low-pass filter if $Y(\omega)$ has its peak at high or low values of ω , respectively.

The Diffusion equation, $\frac{\partial T}{\partial t} = c^2 \frac{\partial^2 T}{\partial x^2}$, governs the temperature, $T(x, t)$, in a metal bar, where $c > 0$ is a constant. To solve this we try separation of variables, ie put $T(x, t) = u(x)v(t)$. Then $c u''/u = v'/v$, where the LHS is independent of t and the RHS of x , so both sides are constant, $-\lambda$, say. Then if $\alpha^2 = \lambda/c$, $T(x, t) = A e^{-\lambda t} \sin \alpha(x - x_0)$. Suppose now $T(x, 0) = g(x)$ is given, and also $T(\pm a, t) = 0$. Then we have odd and even solutions

$$T_{2n+1}(x, t) = e^{-\lambda_{2n+1} t} \sin \alpha_{2n+1} x \quad T_{2n}(x, t) = e^{-\lambda_{2n} t} \cos \alpha_{2n} x$$

where $\lambda_m = (m+1)^2 \pi^2 c / 4a^2$ and $\alpha_m = \pi(m+1)/2a$. If we express $g(x)$ as a Fourier series, also in terms of $\sin \alpha_n x$ and $\cos \alpha_n x$, the same coefficients give the coefficients of $T_m(x, t)$ in the general solution.

If we now put $k = 2n\pi/a$ and let $a \rightarrow \infty$, choosing $g(x) = \delta(x)$, the coefficients become unity and we have a solution

$$E(x, t) = \int_{-\infty}^{\infty} e^{-k^2 ct + ikx} dk = \sqrt{2\pi} e^{-x^2/4ct} = 2\pi \operatorname{erf} \frac{x}{\sqrt{4ct}}$$

We can also get this by taking the Fourier transform of the equation, $\frac{\partial \tilde{T}}{\partial t} = -c k^2 \tilde{T}$, so $\tilde{T}(k, t) = \tilde{f}(k, 0) e^{-ckt}$. Note the behaviour of $E(x, t)$ for various values of $t \geq 0$: it has a δ -function "spike" at $t=0$, which diffuses (as in example (iv) of the functions "converging" to $\delta(x)$) as t increases. As before the general solution is obtained by integration:

$$T(x, t) = \int_{-\infty}^{\infty} E(x', t) g(x') dx'.$$

Here $E(x', t)$ is the transfer function taking the temperature distribution at time 0 to that at time t .

With the wave equation, $\frac{\partial^2 \phi}{\partial x^2} - \frac{1}{c^2} \frac{\partial^2 \phi}{\partial t^2} = 0$, we may use

1: separation of variables: $\phi(x, t) = u(x)v(t)$, whence $u(x) = \sin kx$, $v(t) = \sin \omega t$, etc., with $k = \omega/c$.

2: Fourier transforms, $-\tilde{k}^2 \tilde{\phi} - \frac{1}{c^2} \tilde{\phi}'' = 0$, so $\tilde{\phi}(k, t) = \sin kct$.

3: change of coordinates: $\phi(x, t) = \psi(x-ct, x+ct) = \psi(u, v)$, so $\frac{\partial^2 \phi}{\partial u \partial v} = 0$, whence $\psi(u, v) = f(u) + g(v)$. This trick is not possible in more dimensions.

The first two methods reduce to looking for normal modes: $\phi(x, t) = \psi(x) e^{i\omega t}$ ($\omega = \text{const}$). Then get eigenvalue equation, $\psi'' + \frac{\omega^2}{c^2} \psi = 0$. The boundary conditions usually restrict $\lambda = -\omega^2/c^2$ to a countable set of eigenvalues, $\lambda_1, \lambda_2, \dots$. If these are distinct, the solution space (for ψ) has an orthonormal basis of eigenvectors (or eigenfunctions), ψ_n , when a suitable weight function (usually corresponding physically to a mass or density of some kind) is taken. Then if initial conditions are $\phi(x, 0) = g(x)$, general solution is $\phi(x, t) = \sum_{n=1}^{\infty} \langle \psi_n, g \rangle \psi_n(x) e^{i\omega_n t}$, where $\langle \psi_n, g \rangle = \int_{-\infty}^{\infty} \psi_n(x) g(x) dx$.

Take a string with fixed ends, so $\rho \ddot{\phi} + T \frac{\partial^2 \phi}{\partial x^2} = f(x, t)$, where ρ and T are the density and tension, ϕ is the displacement and F the applied force (put $F=0$).

$\phi(0, t) = 0$ is the boundary condition, so $\psi_n(x)$ are trigonometric functions as before with $\omega_n = n\omega$.

If the string is plucked, it is given an initial displacement $\phi(x, 0) = \delta(x)$, so $\dot{\phi}(x, t) =$

If it is struck, it is given an initial velocity, $\phi_t(x, 0) = \delta(x)$, so $\phi(x, t) =$

Note that here the second time derivative is involved, so we must specify both the initial displacement and the initial velocity.