

Optional Math of Waves

This is a brief survey of the math required to analyze waves at the first or second year university level. If you did well in grade 12 high school math, you'll probably be able to follow this and learn some new and really cool math.

Real numbers

If $(5)^2 = 25$ and $(-5)^2 = 25$, what number can you put in the box so that:

$$\Box^2 = -25$$

It turns out that there is no *real* number such that when you multiply it by itself you get a negative number, but could we invent an *imaginary* one?

Complex Numbers

Let's create an *imaginary* number called i such that:

$$i = \sqrt{-1} \quad \Rightarrow \quad i^2 = -1$$

Even though i is nowhere on the real line (in math, we say that: $i \notin \mathbb{R}$), we can none-the-less perform interesting mathematical operations with it:

- We can add it to a real number and create a *complex* number:

$$(1 + i)$$

- We can multiply complex numbers together:

$$(1+i)^2 = 1 + 2i + i^2 = 1 + 2i - 1 = 2i$$

- We can find roots:

$$z^4 = 16 \Rightarrow z^2 = \pm 4 \Rightarrow z = \pm 2 \text{ or } \pm 2i$$

A Little Philosophy

If these weird numbers follow all of the algebra rules without inconsistencies, does it mean they *exist* as much as the real numbers? Aren't complex numbers a mere *creation* by mad mathematicians? How about mathematics itself: is it *discovered* or *invented*?¹⁾

In a certain way, negative numbers are just as weird as complex numbers: after all, we know what 5 cars look like,

but what does -5 cars mean? And yet, in certain context (like temperature), we have no problem using negative numbers. Could it be that there are contexts where complex numbers make sense?

The Complex Plane

In the same way that we can represent real numbers by a point on the real number line...²⁾:



... we can also represent a complex number graphically on a complex plane by using the horizontal axis for the real part and the vertical axis for the imaginary part. For example, $(1 + i)$ would be represented as a point 45° up the horizontal axis and $\sqrt{2}$ away from the origin:

Download [polar.ggb](#)

You can move the point around to see what the polar representation $(r \angle \theta)$ is.

To convert between the Cartesian (a, b) and the Polar $(r \angle \theta)$ representations, only simple trigonometry and Pythagoras is needed.

$a + ib \rightarrow r \angle \theta$	$r \angle \theta \rightarrow a + ib$
$r^2 = a^2 + b^2$	$a = r \cos \theta$
$\tan \theta = \frac{b}{a}$	$b = r \sin \theta$

Roots

The complex plane allows us to take another look at how to find roots of the form $z^n = w$. For example, if we set $w = 9$ and $n = 2$ on the graph below, we'll see that the roots to $z^2 = 9$ are $z = \pm 3$.

Download [complexroots.ggb](#)

Without using the graph above, what do you expect the solution(s) to $z^3 = 8$ will be? That is, what number(s), when multiplied by itself three times gives 8?

Now move $w = 8$ and $n = 3$ to have a look at the solutions.



So $z = 2$ was to be expected since $2^3 = 8$ but it looks like there's two more solutions.

To find them, we first notice that the three solutions are spread out evenly around the circle, that is they are 120° apart. So in polar coordinates, the three solutions are $z = 2 \angle 0^\circ$, $2 \angle 120^\circ$, $2 \angle 240^\circ$.

We can now convert them to Cartesian:

- $z = 2\angle 0^\circ = \big(2\cos(0^\circ), 2\sin(0^\circ)\big) = (2, 0) = 2$
- $z = 2\angle 120^\circ = \big(2\cos(120^\circ), 2\sin(120^\circ)\big) = (-1, \sqrt{3}) = -1 + i\sqrt{3}$
- $z = 2\angle 240^\circ = \big(2\cos(240^\circ), 2\sin(240^\circ)\big) = (-1, -\sqrt{3}) = -1 - i\sqrt{3}$

Let's check that the second solution works:
$$\begin{aligned} (-1 + i\sqrt{3})^3 &= (-1 + i\sqrt{3}) \cdot (-1 + i\sqrt{3}) \cdot (-1 + i\sqrt{3}) \\ &= (-1 + i\sqrt{3}) \cdot \big(1 - 2i\sqrt{3} + (i^2)(3)\big) \\ &= (-1 + i\sqrt{3}) \cdot \big(1 - 2i\sqrt{3} - 3\big) \\ &= (-1 + i\sqrt{3}) \cdot (-2 - 2i\sqrt{3}) \\ &= 2 + 2i\sqrt{3} - 2i\sqrt{3} - (2)(-1)(3) \\ &= 2 + 6 = 8 \end{aligned}$$

The Euler Identity

The Euler identity exposes a deep relationship between trigonometric and exponential functions³⁾:

$$e^{i\theta} = \cos \theta + i \sin \theta$$

Let's use two different ways to verify that this mysterious identity works.

The Derivatives

If we separate this identity into two functions and take their derivatives, we notice that:
$$\begin{aligned} f(\theta) &= e^{i\theta} & \text{ } & g(\theta) = \cos \theta + i \sin \theta \\ f'(\theta) &= i e^{i\theta} & \text{ } & g'(\theta) = -\sin \theta + i \cos \theta \end{aligned} \quad \begin{aligned} &\Rightarrow f'(\theta) = i \cdot f(\theta) \\ &\Rightarrow g'(\theta) = i \cdot g(\theta) \end{aligned}$$

We know that there's only one functions $h(x)$ that satisfies the differential equation $h'(x) = ah(x)$, and it is $h(x) = A e^{ax}$. What Euler discovered is that when $a = i$, there's a second function that also satisfies the same differential equation! These two functions must therefore be one and the same.

Taylor

Another method to verify the Euler identity is to use Taylor series:

$$\begin{aligned} e^x &= 1 + x + \frac{x^2}{2!} + \frac{x^3}{3!} + \frac{x^4}{4!} + \frac{x^5}{5!} + \dots \\ \sin x &= x - \frac{x^3}{3!} + \frac{x^5}{5!} - \dots \\ \cos x &= 1 - \frac{x^2}{2!} + \frac{x^4}{4!} - \dots \end{aligned}$$

1. Replace x with $i\theta$ in the Taylor series of e^x
2. Replace x with θ in the Taylor series for $\sin x$ and $\cos x$
3. Add the Taylor series of $\cos \theta$ and $i \sin \theta$ together and you'll get the Taylor series for $e^{i\theta}$

Euler Identity and Polar-Cartesian Representations

In the previous section, we saw that a complex number $z = a + ib$ could be represented as a point (a, b) on the complex plane, which could also be viewed in polar coordinates as $r \angle \theta$

Important Algebraic Results

- Use the Euler identity to get the following two useful results:

$$\cos \theta = \frac{e^{i\theta} + e^{-i\theta}}{2} \quad \text{and} \quad \sin \theta = \frac{e^{i\theta} - e^{-i\theta}}{2i}$$

- Modify the Euler identity to see what happens when the angle is $-\theta$

$$e^{i\theta} = \cos \theta + i \sin \theta \quad \rightarrow \quad e^{-i\theta} = \cos(-\theta) + i \sin(-\theta) \quad \rightarrow \quad e^{-i\theta} = \cos \theta - i \sin \theta$$

- Add the original Euler identity to the new one for $-\theta$ and simplify:

$$e^{i\theta} = \cos \theta + i \sin \theta \quad + \quad \underline{e^{-i\theta} = \cos \theta - i \sin \theta} \quad \rightarrow \quad e^{i\theta} + e^{-i\theta} = 2 \cos \theta \quad \rightarrow \quad \cos \theta = \frac{e^{i\theta} + e^{-i\theta}}{2}$$

- To get the second equation, take the original Euler identity and subtract the new one for $-\theta$ from it and simplify:

$$e^{i\theta} = \cos \theta + i \sin \theta \quad - \quad \underline{e^{-i\theta} = \cos \theta - i \sin \theta} \quad \rightarrow \quad e^{i\theta} - e^{-i\theta} = 2i \sin \theta \quad \rightarrow \quad \sin \theta = \frac{e^{i\theta} - e^{-i\theta}}{2i}$$

- Use the Euler identity to show that:

$$\cos(\theta + \phi) = \cos \theta \cos \phi - \sin \theta \sin \phi \quad \sin(\theta + \phi) = \cos \theta \sin \phi + \sin \theta \cos \phi$$

- Multiply the Euler identities for θ and ϕ and simplify.

$$e^{i\theta} = \cos \theta + i \sin \theta \quad \times \quad \underline{e^{i\phi} = \cos \phi + i \sin \phi}$$

$$\begin{aligned} \underline{\cos \phi + i \sin \phi} &\rightarrow e^{i\theta} e^{i\phi} = \cos(\theta + i \sin \theta) \cdot \cos \phi + i \sin \phi \\ &\rightarrow (\cos \theta \cos \phi - \sin \theta \sin \phi) + i (\sin \theta \cos \phi + \cos \theta \sin \phi) \\ &\rightarrow \cos(\theta + \phi) + i \sin(\theta + \phi) \end{aligned}$$

But the Euler identity for angle $(\theta + \phi)$ is: $e^{i(\theta + \phi)} = \cos(\theta + \phi) + i \sin(\theta + \phi)$

So comparing the **real** and **imaginary** parts, we can conclude that: $\cos(\theta + \phi) = \cos \theta \cos \phi - \sin \theta \sin \phi$ and $\sin(\theta + \phi) = \sin \theta \cos \phi + \cos \theta \sin \phi$

- Use the two earlier results to show that:

$$\sin(\theta + \Delta \theta) + \sin(\theta - \Delta \theta) = 2 \cos \Delta \theta \sin \theta$$

- Use the last result for $\sin(\theta + \phi)$ but replace ϕ with $\Delta \theta$

$$\sin(\theta + \Delta \theta) = \cos \theta \sin \Delta \theta + \sin \theta \cos \Delta \theta$$

Similarly, $\sin(\theta - \Delta \theta) = \cos \theta \sin(-\Delta \theta) + \sin \theta \cos(-\Delta \theta)$
 $\sin(\theta - \Delta \theta) = -\cos \theta \sin \Delta \theta + \sin \theta \cos \Delta \theta$

Adding both of these together, we get: $\sin(\theta + \Delta \theta) + \sin(\theta - \Delta \theta) = \cos \theta \sin \Delta \theta + \sin \theta \cos \Delta \theta - \cos \theta \sin \Delta \theta + \sin \theta \cos \Delta \theta$
 $= 2 \sin \theta \cos \Delta \theta$

Équations différentiels

Dans la physique des ondes, on aura bientôt à trouver la solutions d'une équation différentiel de ce type: $a \ddot{x}(t) + b \dot{x}(t) + c x(t) = 0$

Dans nos applications, les paramètres a, b, c seront tous des quantités réels et positive. Même sans avoir étudié le sujet d'équation différentiels en profondeurs, on peut imaginer qu'une solution possible serait $x(t) = e^{rt}$ puisque la dérivé d'une fonction exponentiel est elle même une fonction exponentiel, ce qui est encourageant... L'étape suivante est donc d'essayer cette fonction dans l'équation différentiel, pour trouver les valeurs de r qui fonctionnent. Donc:

$$x(t) = e^{rt} \rightarrow \dot{x}(t) = r e^{rt} \rightarrow \ddot{x}(t)$$

$$= r^2 e^{rt} \end{align*} \\\$$$

et notre équation différentiel devient:

$$\begin{align*} & a \ddot{x}(t) + b \dot{x}(t) + c x(t) = 0 \\\Rightarrow & a (r^2 e^{rt}) + b (r e^{rt}) + c (e^{rt}) = 0 \\\Rightarrow & e^{rt} (a r^2 + b r + c) = 0 \\\Rightarrow & a r^2 + b r + c = 0 \end{align*} \\\$$$

$$\Rightarrow r = -\frac{b}{2a} \pm \frac{\sqrt{b^2 - 4ac}}{2a} \\\$$$

Puisque r contient une racine carrée, il peut être réel, ou complexe. Pour simplifier la notation, disons que: $\alpha = \frac{b}{2a} \quad \text{et} \quad \beta = \frac{\sqrt{b^2 - 4ac}}{2a} \\\$$

Nous pourrions donc dire que:
$$r = \left\{ \begin{array}{l} -\alpha \pm \beta & \text{si } b^2 - 4ac > 0, \\ -\alpha \pm i\beta & \text{si } b^2 - 4ac < 0, \end{array} \right. \end{equation*} \\\$$$

Examinons les deux cas en plus de détails.

Cas 1:

Quand $b^2 - 4ac > 0$, r est réel et la solutions général sera:

$$\begin{align*} x(t) &= A_1 e^{r_1 t} + A_2 e^{r_2 t} \\\&= A_1 e^{(-\alpha + \beta) t} + A_2 e^{(-\alpha - \beta) t} \\\&= A_1 e^{-\alpha t} e^{\beta t} + A_2 e^{-\alpha t} e^{-\beta t} \end{align*} \\\$$$

$$x(t) = e^{-\alpha t} (A_1 e^{\beta t} + A_2 e^{-\beta t}) \\\$$$

C'est normal d'avoir deux constantes d'intégrations puisque notre équation différentiel a une dérivé du second degré. Pour trouver ces constantes, ça nous prendrait des valeurs initiales.

Cas 2:

Quand $b^2 - 4ac < 0$, r est complexe et nous utiliserons la formule de Euler pour simplifier notre solutions.

$$\begin{align*} x(t) &= A_1 e^{r_1 t} + A_2 e^{r_2 t} \\\&= A_1 e^{(-\alpha + i\beta) t} + A_2 e^{(-\alpha - i\beta) t} \\\&= A_1 e^{-\alpha t} e^{i\beta t} + A_2 e^{-\alpha t} e^{-i\beta t} \\\&= e^{-\alpha t} (A_1 e^{i\beta t} + A_2 e^{-i\beta t}) \\\&= e^{-\alpha t} \Big(A_1 (\cos(\beta t) + i\sin(\beta t)) + A_2 (\cos(\beta t) - i\sin(\beta t)) \Big) \\\&= e^{-\alpha t} \Big((A_1 + A_2) \cos(\beta t) + i(A_1 - A_2) \sin(\beta t) \Big) \\\&= e^{-\alpha t} \Big(a_1 \cos(\beta t) + a_2 \sin(\beta t) \Big) \\\&= e^{-\alpha t} \Big(A \sin(\phi + \beta t) \Big) \end{align*} \\\$$$

Dans les deux dernière ligne, nous avons ré-écrit les constantes d'intégration:

$$\begin{align*} a_1 &= A_1 + A_2 & , & \quad a_2 = i(A_1 - A_2) \\\&= A \sin \phi & , & \quad a_2 = A \cos \phi \end{align*} \\\$$$

Pour finalement pouvoir utiliser une identité trigonométrique:

$$x(t) = A e^{-\alpha t} \sin(\beta t + \phi) \\\$$$

Exemple

Nous avons donc deux types de solutions complètement différents qui dépendent de trois paramètres a, b, c . Pour voir comment ces paramètres affectent le graphique, imaginons qu'une de nos conditions initiales est $\phi = \frac{\pi}{2}$. Ça veut dire que:

$$\begin{aligned} & a_1 = A \sin \pi/2 = A \quad \& \quad a_2 = A \cos \pi/2 = 0 \quad \Rightarrow \quad A_1 + A_2 = A \quad \& \quad A_1 - A_2 = 0 \quad \Rightarrow \quad A_1 = A/2 \quad \& \quad A_2 = A/2 \end{aligned}$$

Dans ce cas particulier, nous avons donc:

$$x(t) = \begin{cases} A e^{-\alpha t} \frac{e^{\beta t} + e^{-\beta t}}{2} & \text{if } b^2 - 4ac > 0 \\ A e^{-\alpha t} \cos(\beta t) & \text{if } b^2 - 4ac < 0 \end{cases}$$



1)

Whether math is discovered or invented is a famous philosophical problem. If you think it's invented: does that mean that $2 + 2$ didn't equal 4 until someone invented that? If you think it's discovered, what about computer programs? At the root, all computing is basically just math.

2)

Number line picture from [Wikipedia: Number line](#)

3)

Note, to obtain the [most beautiful equation in the world](#), set $\theta = \pi$ in the Euler identity:

$$e^{i\pi} = \cos(\pi) + i \sin(\pi) = -1 + 0i = -1 \Rightarrow e^{i\pi} = -1$$
 which is amazingly beautiful because it relates $e = 2.71828...$, $i = \sqrt{-1}$, $\pi = 3.14159...$, and -1 in the most surprising and elegant way.