

Dispersion (3A)

- 1-D Dispersion

Copyright (c) 2013 Young W. Lim.

Permission is granted to copy, distribute and/or modify this document under the terms of the GNU Free Documentation License, Version 1.2 or any later version published by the Free Software Foundation; with no Invariant Sections, no Front-Cover Texts, and no Back-Cover Texts. A copy of the license is included in the section entitled "GNU Free Documentation License".

Please send corrections (or suggestions) to youngwlim@hotmail.com.

This document was produced by using OpenOffice and Octave.

Dispersionless Wave

Dispersionless Wave

wave speed is independent of ω and k

Wave Equation

$$\frac{\partial^2 \psi}{\partial t^2} = c^2 \frac{\partial^2 \psi}{\partial x^2}$$

A form of possible solutions

$$\psi(x, t) = A e^{i(kx - \omega t)}$$

$$\frac{\partial^2 \psi}{\partial t^2} = -\omega^2 A e^{i(kx - \omega t)}$$

$$\frac{\partial^2 \psi}{\partial x^2} = -k^2 A e^{i(kx - \omega t)}$$



A trivial dispersion relation:

$$\omega^2 = c^2 k^2$$

wave velocity

$$v = \frac{\omega}{k} = \pm c$$

Phase Velocity of a Dispersionless Wave

A trivial dispersion relation:

$$\omega^2 = c^2 k^2$$



wave velocity

$$v = \frac{\omega}{k} = \pm c$$

The speed of $\sin(kx - \omega t)$

How fast a point with constant phase $(kx - \omega t)$ moves

$$(kx - \omega t) = \text{const} \quad \Rightarrow \quad \frac{d}{dt}(kx - \omega t) = 0 \quad \Rightarrow \quad k \frac{dx}{dt} - \omega = 0$$

$$\frac{dx}{dt} = \frac{\omega}{k}$$

phase velocity

Dispersionful Wave

A Dispersionless System

A linear relationship between ω and k

All of the wave components move with the **same speed** v_p
Any function of the form $f(x - ct)$: dispersionless

$$v_p = \frac{\omega}{k} = c$$

$$v_g = \frac{d\omega}{dk} = 0$$

A Dispersionful System

A **non-linear** relationship between ω and k

The different sinusoidal waves that make up the bump travel at different speeds

Which value of k is chosen to get the group velocity?
The value of k where the **bump dominates** – at the **peak** of the **Fourier Transform** of the bump

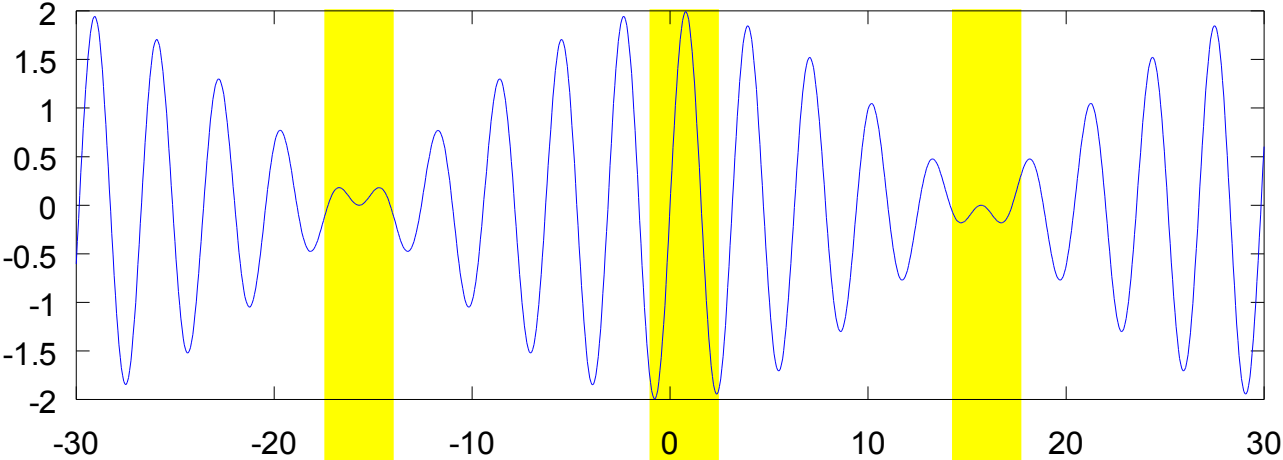
$$v_p = \frac{\omega}{k} \neq c$$

$$v_g = \frac{d\omega}{dk} \neq 0$$

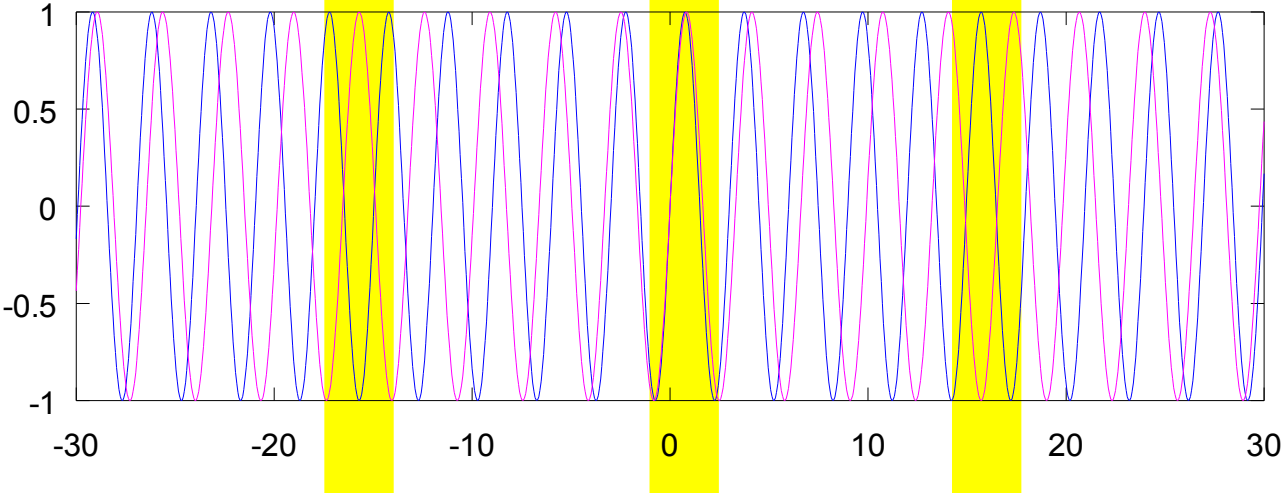
$$v_g = \frac{d\omega}{dk}$$

group velocity

Dispersionful Wave Example



$$\sin(2.1t) + \sin(1.9t)$$



$$\sin(2.1t)$$

$$\sin(1.9t)$$

Group Velocity Derivation: Method I (1)

$$\psi_1(x, t) = A \cos(\omega_1 t - k_1 x)$$

$$\psi_2(x, t) = A \cos(\omega_2 t - k_2 x)$$

$$\omega_\Sigma = \frac{\omega_1 + \omega_2}{2}$$

$$\omega_\Delta = \frac{\omega_1 - \omega_2}{2}$$

$$\omega_1 = \omega_\Sigma + \omega_\Delta$$

$$\omega_2 = \omega_\Sigma - \omega_\Delta$$

$$k_\Sigma = \frac{k_1 + k_2}{2}$$

$$k_\Delta = \frac{k_1 - k_2}{2}$$

$$k_1 = k_\Sigma + k_\Delta$$

$$k_2 = k_\Sigma - k_\Delta$$

$$\begin{aligned} \psi_1(x, t) &= A \cos((\omega_\Sigma + \omega_\Delta)t - (k_\Sigma + k_\Delta)x) \\ &= A \cos((\omega_\Sigma t - k_\Sigma x) + (\omega_\Delta t - k_\Delta x)) \end{aligned}$$

$$\begin{aligned} \psi_2(x, t) &= A \cos((\omega_\Sigma - \omega_\Delta)t - (k_\Sigma - k_\Delta)x) \\ &= A \cos((\omega_\Sigma t - k_\Sigma x) - (\omega_\Delta t - k_\Delta x)) \end{aligned}$$

$$\cos(\alpha \pm \beta) = \cos \alpha \cos \beta \mp \sin \alpha \sin \beta$$

$$\begin{aligned} \psi_1(x, t) + \psi_2(x, t) &= 2A \cos(\omega_\Sigma t - k_\Sigma x) \cos(\omega_\Delta t - k_\Delta x) \\ &= 2A \cos(\omega_\Delta t - k_\Delta x) \cos(\omega_\Sigma t - k_\Sigma x) \end{aligned}$$

slow moving

fast moving

envelope

actual sum

$$\omega_\Sigma \gg \omega_\Delta$$

$$k_\Sigma \gg k_\Delta$$

Group Velocity Derivation: Method I (2)

$$\psi_1(x, t) = A \cos(\omega_1 t - k_1 x)$$

$$\psi_2(x, t) = A \cos(\omega_2 t - k_2 x)$$

$$\omega_\Sigma = \frac{\omega_1 + \omega_2}{2}$$

$$\omega_\Delta = \frac{\omega_1 - \omega_2}{2}$$

$$k_\Sigma = \frac{k_1 + k_2}{2}$$

$$k_\Delta = \frac{k_1 - k_2}{2}$$

$$\omega_\Sigma \gg \omega_\Delta$$

$$k_\Sigma \gg k_\Delta$$

$$\omega_\Sigma \approx \omega_1 \approx \omega_2$$

$$k_\Sigma \approx k_1 \approx k_2$$

$$v_p = \frac{\omega}{k}$$

$$v_g = \frac{d\omega}{dk}$$

$$\psi_1(x, t) + \psi_2(x, t)$$

$$= 2A \cos(\omega_\Delta t - k_\Delta x) \cos(\omega_\Sigma t - k_\Sigma x)$$

slow moving

fast moving

envelope

actual sum

The **phase velocity** of fast moving wave

$$\frac{\omega_\Sigma}{k_\Sigma} \approx \frac{\omega_1}{k_1} \approx \frac{\omega_2}{k_2}$$

The phase velocity of the envelope wave
wave formed by two waves

$$\frac{\omega_\Delta}{k_\Delta} = \frac{\omega_1 - \omega_2}{k_1 - k_2}$$

→ The **group velocity**

c when $\omega = ck$

$$\frac{d\omega}{dk} \text{ when } \omega(k) \quad (k_1 - k_2) \rightarrow 0$$

Group Velocity Derivation: Method I (3)

$$\psi_1(x, t) + \psi_2(x, t) \\ = 2A \cos(\omega_{\Delta} t - k_{\Delta} x) \cos(\omega_{\Sigma} t - k_{\Sigma} x)$$

slow moving
envelope

fast moving
actual sum

$$v_p = \frac{\omega}{k}$$

$$v_g = \frac{d\omega}{dk}$$

The fast wiggles move wrt the envelope

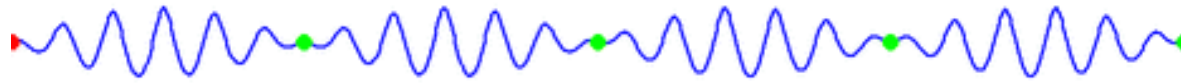
$$v_p > v_g$$

The little wiggles pop into existence
at the **left** end of an envelope bump

$$v_p < v_g$$

The little wiggles pop into existence
at the **right** end of an envelope
bump

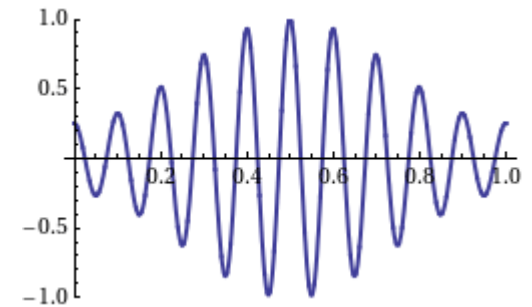
Group Velocity Derivation: Method I (4)



$$v_p > v_g$$

The little wiggles pop into existence at the **left** end of an envelope bump

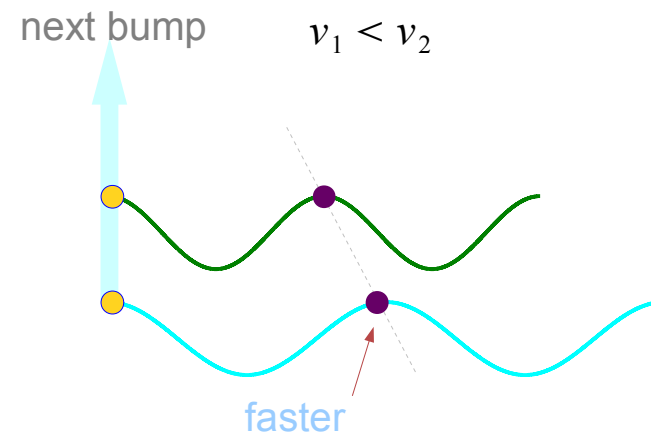
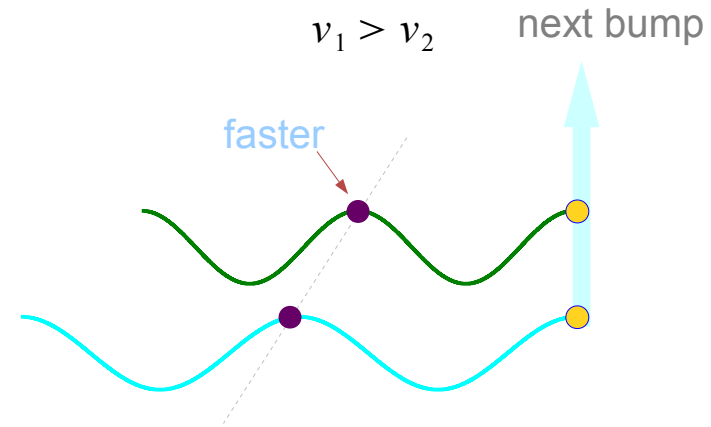
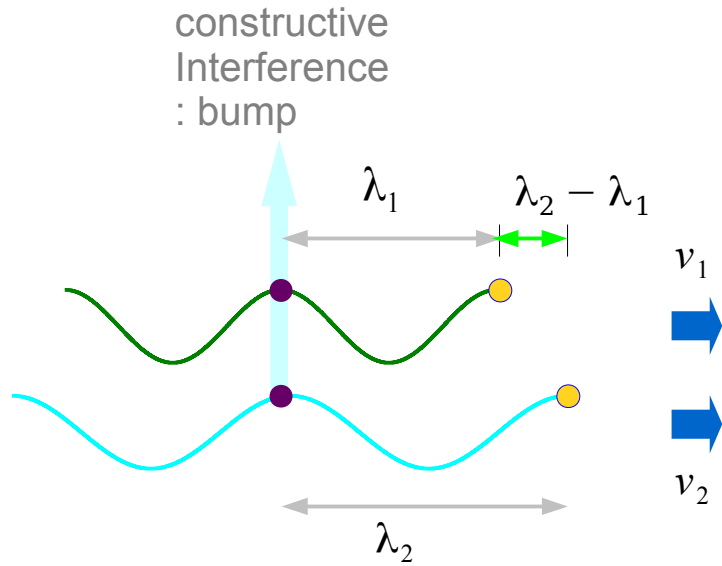
They grow and then shrink as they move through the bump, until finally they disappear when they reach the right end of the bump



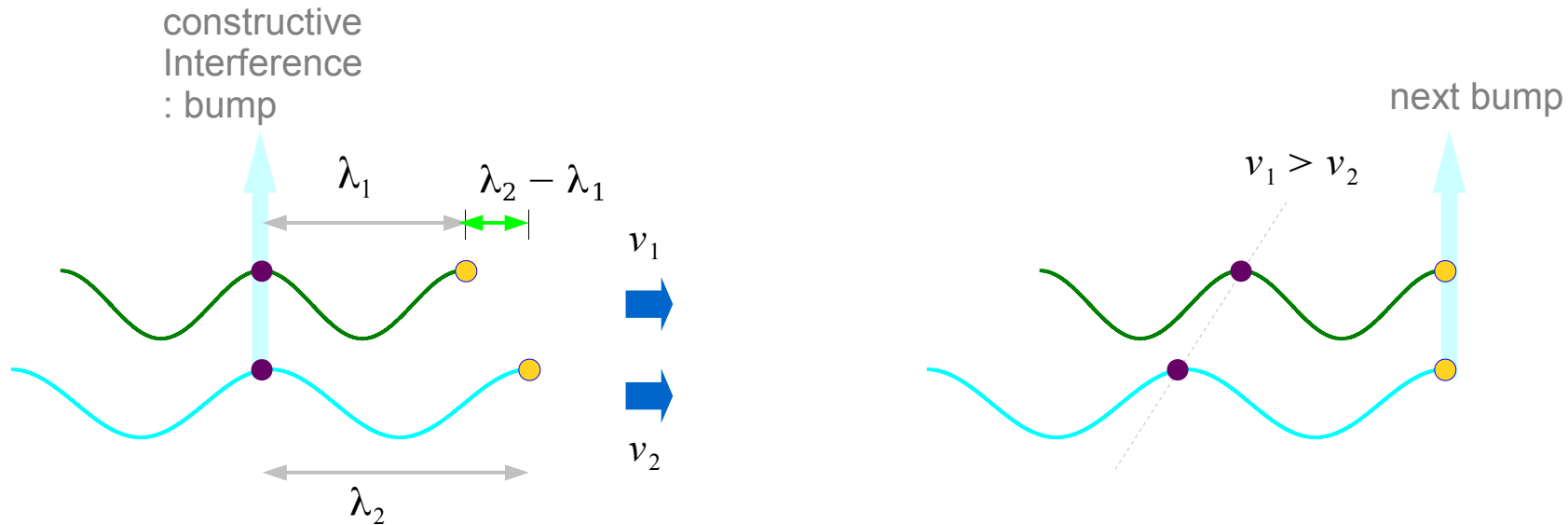
$$v_g > 0$$

$$v_p < 0$$

Group Velocity Derivation: Method II (1)



Group Velocity Derivation: Method II (2)



initial distance $\lambda_2 - \lambda_1$

relative velocity $v_1 - v_2$ ($v_1 > v_2$)

time lapse $t = \frac{(\lambda_2 - \lambda_1)}{(v_1 - v_2)}$

next alignment $x = \lambda_1 + v_1 t$
 $x = \lambda_2 + v_2 t$

bump speed $\frac{x}{t}$

$$\frac{x}{t} = \frac{\lambda_1 + v_1 t}{t} = \frac{\lambda_1}{t} + v_1 = \lambda_1 \left(\frac{v_1 - v_2}{\lambda_2 - \lambda_1} \right) + v_1 = \frac{\lambda_1 v_1 - \lambda_1 v_2}{\lambda_2 - \lambda_1} + \frac{\lambda_2 v_1 - \lambda_1 v_1}{\lambda_2 - \lambda_1}$$

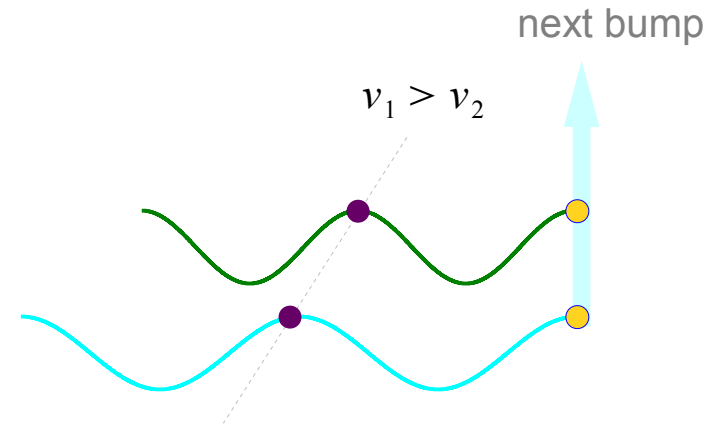
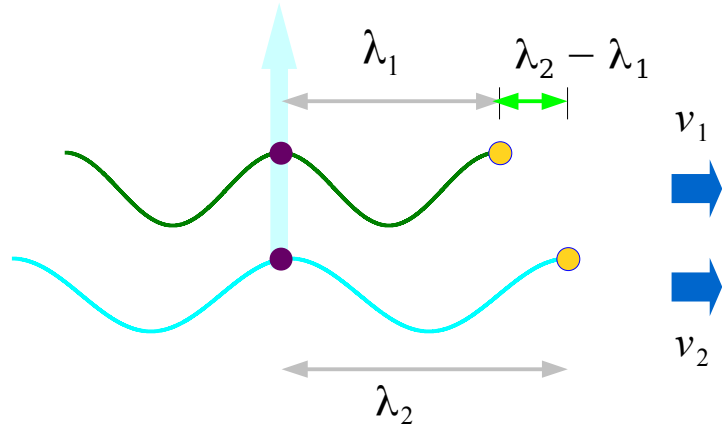
Group Velocity Derivation: Method II (3)

$$\begin{aligned}
 \frac{x}{t} &= \frac{\lambda_1 + v_1 t}{t} = \frac{\lambda_1}{t} + v_1 = \lambda_1 \left(\frac{v_1 - v_2}{\lambda_2 - \lambda_1} \right) + v_1 = \frac{\cancel{\lambda_1} v_1 - \cancel{\lambda_1} v_2}{\lambda_2 - \lambda_1} + \frac{\lambda_2 v_1 - \cancel{\lambda_1} v_1}{\lambda_2 - \lambda_1} \\
 &= \frac{\lambda_2 v_1 - \cancel{\lambda_1} v_2}{\lambda_2 - \lambda_1} \qquad v = \frac{\omega}{k} \qquad k = \frac{2\pi}{\lambda} \\
 &= \frac{\frac{2\pi}{k_2} \frac{\omega_1}{k_1} - \frac{2\pi}{k_1} \frac{\omega_2}{k_2}}{\frac{2\pi}{k_2} - \frac{2\pi}{k_1}} = \frac{\frac{2\pi}{k_1 k_2} (\omega_1 - \omega_2)}{\frac{2\pi}{k_1 k_2} (k_1 - k_2)} \\
 &= \frac{(\omega_1 - \omega_2)}{(k_1 - k_2)} = v_g
 \end{aligned}$$

$$\frac{x}{t} = \frac{\lambda_1 + v_1 t}{t} = \frac{\lambda_1}{t} + v_1 = \lambda_1 \left(\frac{v_1 - v_2}{\lambda_2 - \lambda_1} \right) + v_1 = \frac{\lambda_1 v_1 - \cancel{\lambda_1} v_2}{\lambda_2 - \lambda_1} + \frac{\lambda_2 v_1 - \cancel{\lambda_1} v_1}{\lambda_2 - \lambda_1}$$

Group Velocity Derivation: Method II (4)

A pair of waves



$k_1 \approx k_2$ $\omega_1 \approx \omega_2$	\Rightarrow	$\lambda_1 \approx \lambda_2$ $v_1 \approx v_2$
--	---------------	--

$$\Rightarrow v_g = \frac{(\omega_1 - \omega_2)}{(k_1 - k_2)} \uparrow$$

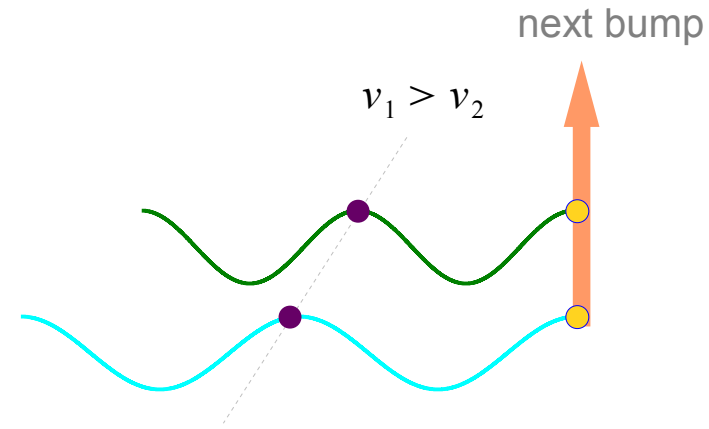
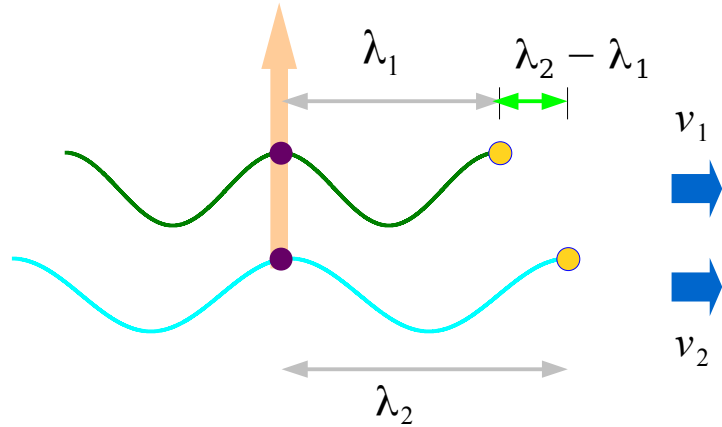
The nearly equal wavelengths

$\lambda_2 - \lambda_1$ very small

- the location of the alignment jumps ahead
 - by a distance of one wavelength
 - in essentially no time
- this means that the effective speed is large
(at least as large as the λ_1/t)

Group Velocity Derivation: Method II (5)

A pair of waves

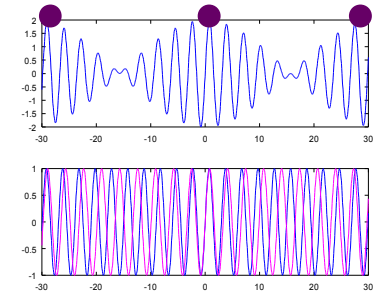


In between alignment of peaks
the bump **disappears**,
then **appears** in the **negative** direction
then **disappears** again
before **reappearing** at the next bump

Consistent with the fact that
the wiggly wave doesn't always touch the midpoint
– the highest point of the envelop bump.
(in fact rarely does)

But on average, the bump effectively moves
with velocity

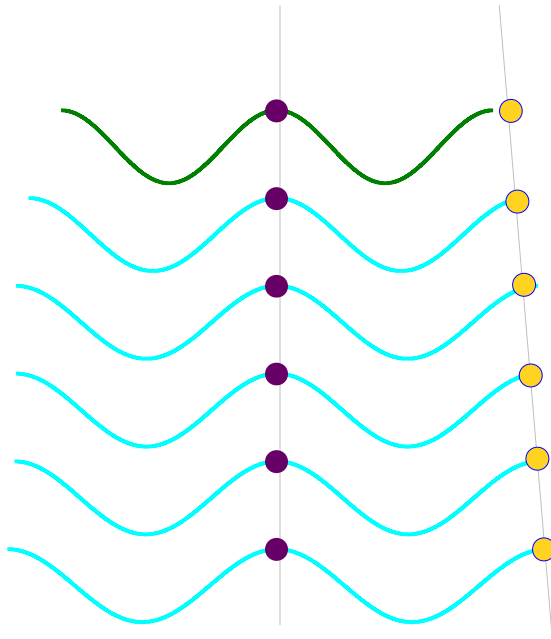
$$v_g = \frac{(\omega_1 - \omega_2)}{(k_1 - k_2)}$$



Group Velocity Derivation: Method II (6)

A large number of waves

roughly the same values of k and ω



$$v_{p1} = \omega_1/k_1$$

$$v_{p2} = \omega_2/k_2$$

$$v_{p3} = \omega_3/k_3$$

$$v_{p4} = \omega_4/k_4$$

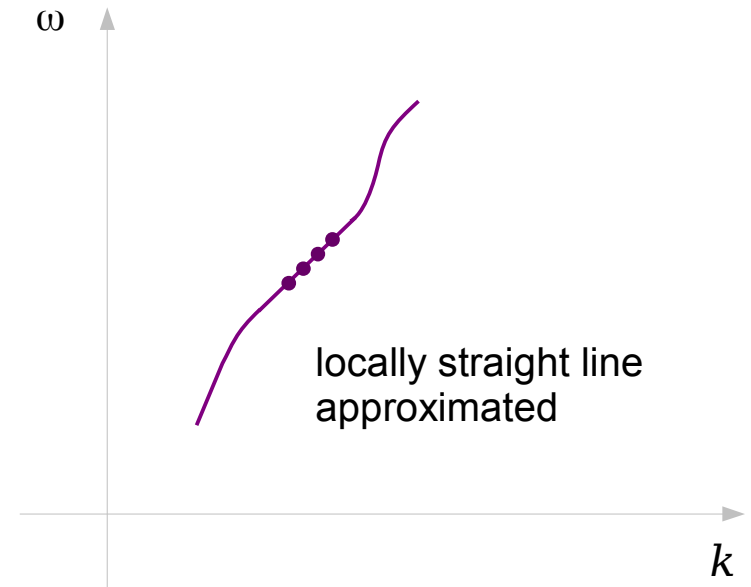
$$v_{p5} = \omega_5/k_5$$

$$v_{p6} = \omega_6/k_6$$

$$x = v_g t \quad v_g = x/t$$

different phase velocities

the same group velocity



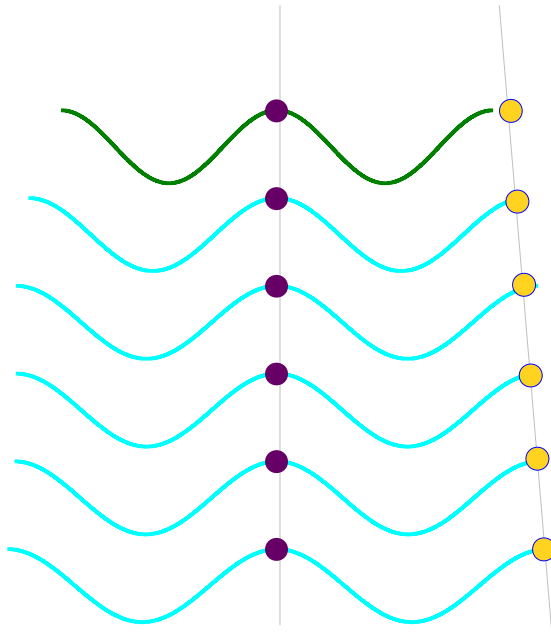
$$\frac{d\omega}{dk} \approx \frac{(\omega_i - \omega_j)}{(k_i - k_j)}$$

The various waves all travel with different phase velocity $v_p = \omega/k$
 The group velocity depends only on the **differences** in ω and k
 Not on the **actual values** of ω and k

Group Velocity Derivation: Method II (7)

A large number of waves

roughly the same values of k and ω



$$v_{p1} = \omega_1/k_1$$

$$v_{p2} = \omega_2/k_2$$

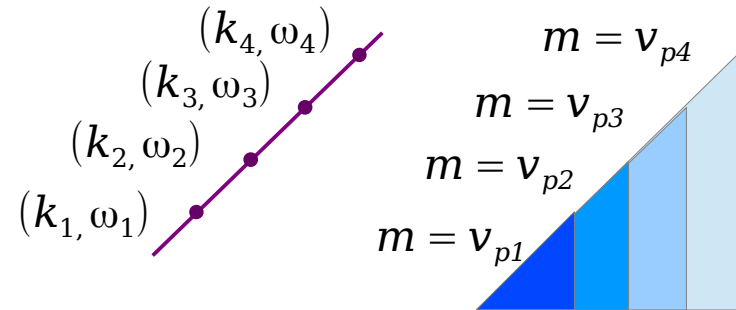
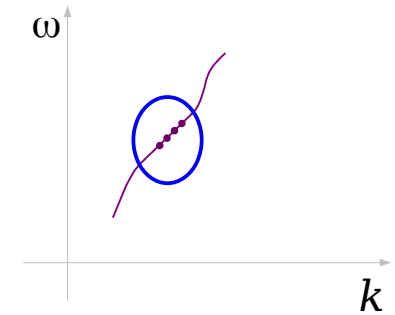
$$v_{p3} = \omega_3/k_3$$

$$v_{p4} = \omega_4/k_4$$

$$v_{p5} = \omega_5/k_5$$

$$v_{p6} = \omega_6/k_6$$

$$x = v_g t \quad v_g = x/t$$



the same slope

$$\frac{d\omega}{dk} \approx \frac{(\omega_i - \omega_j)}{(k_i - k_j)}$$

Group Velocity Derivation: Method III (1)

Fourier Analysis

A wave consists of components with many different frequencies

Bump at a certain place

The phases of the various components must be equal at the bump

for constructive interference

$$\omega_i t - k_i x + \phi_i$$

the same phase

Bump at the origin $x = 0, t = 0$

$$\omega_i \cdot 0 - k_i \cdot 0 + \phi_i = \omega_j \cdot 0 - k_j \cdot 0 + \phi_j$$

$$\phi_i = \phi_j \quad \phi \text{ Independent of } k$$

ϕ Independent of k

$$\frac{d\phi}{dk} = 0 \quad \Rightarrow \quad \frac{d\omega}{dk} = v_g$$

ϕ Independent of t

$$\frac{d\phi}{dt} = 0 \quad \Rightarrow \quad \frac{dx}{dt} = v_p$$

Group Velocity Derivation: Method III (2)

ϕ Independent of k

$$\frac{d}{dk}(\omega t - kx + \phi) = 0 \quad \frac{d\phi}{dk} = 0$$

$$\frac{d\omega}{dk}t - x = 0$$

$$v_g = \frac{d\omega}{dk} = \frac{x}{t}$$

ϕ Independent of t

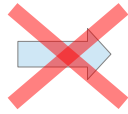
$$\frac{d}{dt}(\omega t - kx + \phi) = 0 \quad \frac{d\phi}{dt} = 0$$

$$\omega - k \frac{dx}{dt} = 0$$

$$v_p = \frac{dx}{dt} = \frac{\omega}{k}$$

Group Velocity Derivation: Method III (3)

$\frac{d\omega}{dk}$ exists



there is a bump with a group velocity v_g

if there is a bump



It is traveling with the velocity $v_g = \frac{d\omega}{dk}$
evaluated at the k value that dominates the bump

found by Fourier Transform of the bump

$$\omega - k \frac{dx}{dt} = 0$$

$$v_p = \frac{dx}{dt} = \frac{\omega}{k}$$

References

- [1] <http://en.wikipedia.org/>
- [2] <http://www.people.fas.harvard.edu/~djmorin/book.html> D Morin, "Waves"

