

MUMT 618: Week #4

1 Wave Phenomena

Wave motion involves the transfer of energy. The behavior of this energy transfer varies with the particular medium of transport and energy form. In general, vibrations propagate in the form of waves. Mechanical waves travel in a material medium, such as a string or a membrane. Acoustic waves travel in fluids, such as air or water.

1.1 General Wave Properties

- Wave motion is initiated by an energetic disturbance that subsequently travels through a medium with a fixed velocity (for homogeneous media). This moving disturbance is referred to as a traveling wave.
- A wave propagates through a medium via internal cohesive forces, though the medium itself is not transported.



Figure 1: An infinite mass-spring system.

- A simple sinusoidal disturbance of frequency f will produce periodic motion with a *wavelength* given by $\lambda = c/f$, where c is the wave speed of propagation. The wavelength λ represents the distance between successive, periodic movements of a medium.
- The wave speed is determined by the mass (or mass density) and elastic modulus (or tension) of the medium in which it travels. A more “massy” material will have a lower propagation speed. A “stiffer” material will have a higher speed of propagation.
- *Longitudinal* Wave Motion: vibration of particles in the medium is along the same direction as the wave motion.
- *Transverse* Wave Motion: vibration of particles in the medium is perpendicular to the direction of wave motion.
- Sound waves are longitudinal disturbances that travel in a solid, liquid, or gas.
- The speed of sound in air is approximately given by $c = 331.3 + 0.6t$ (meters / second), where t is the temperature of the air in degrees Celsius. A value of 345 meters / second is a good estimate at room temperature.

1.2 N -Mass Systems vs. Distributed Systems

- An N -mass system has N modes per degree of freedom.
- As N gets very large, it becomes convenient to view the system as a continuous string with a uniform mass density and tension.

1.3 The Wave Equation (for a stretched string)

- The wave equation provides an analytic description of wave motion over time and through a spatial medium.

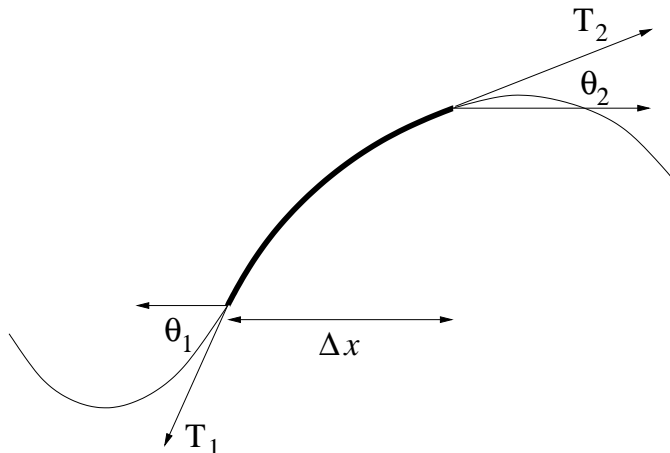


Figure 2: A short section of a stretched, vibrating string.

- In analyzing the string section above, we make the following assumptions:
 - The mass per unit length of the string is constant and the string is perfectly elastic (there is no resistance to bending).
 - The tension caused by stretching the string before fixing it at its endpoints is so large that gravitational forces on the string are negligible.
 - The string moves only in the transverse direction and these deflections are small in magnitude.
- The mass of the short string section (length Δx) is $\epsilon\Delta x$, where ϵ is the mass per unit length of the string.
- Since there is no horizontal motion, the two horizontal components of tension must be constant: $T_1 \cos \theta_1 = T_2 \cos \theta_2 = T$.
- The net vertical force on the section is $T_2 \sin \theta_2 - T_1 \sin \theta_1$.
- By Newton's Second Law: $T_2 \sin \theta_2 - T_1 \sin \theta_1 = \epsilon\Delta x \frac{\partial^2 y}{\partial t^2}$.
- Making use of the horizontal tension components, we obtain:

$$\frac{T_2 \sin \theta_2}{T_2 \cos \theta_2} - \frac{T_1 \sin \theta_1}{T_1 \cos \theta_1} = \tan \theta_2 - \tan \theta_1 = \frac{\epsilon\Delta x}{T} \frac{\partial^2 y}{\partial t^2} \quad (1)$$

- The expressions $\tan \theta_2$ and $\tan \theta_1$ are the slopes of the string at the points x and $x + \Delta x$:

$$\tan \theta_1 = \left(\frac{\partial y}{\partial x} \right)_x \quad \text{and} \quad \tan \theta_2 = \left(\frac{\partial y}{\partial x} \right)_{x+\Delta x}.$$

- Making these substitutions in Eq. 1 and dividing by Δx ,

$$\frac{1}{\Delta x} \left[\left(\frac{\partial y}{\partial x} \right)_{x+\Delta x} - \left(\frac{\partial y}{\partial x} \right)_x \right] = \frac{\epsilon}{T} \frac{\partial^2 y}{\partial t^2}.$$

- Letting Δx approach zero, we obtain the linear partial differential equation

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

where $c = \sqrt{T/\epsilon}$ is the speed of wave motion on the string. This is the one-dimensional wave equation that describes small amplitude transverse waves on a stretched string.

1.4 Wave Equation Solutions

- In a one-dimensional medium, waves can propagate in two opposite directions.

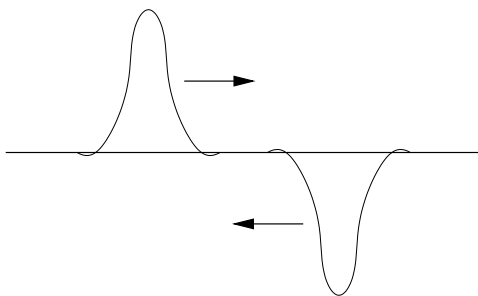


Figure 3: Traveling waves on a string.

- When two or more waves pass through the same region of space at the same time, the actual displacement is the vector (or algebraic) sum of the individual displacements.
- These waves are represented by a solution, attributed to d'Alembert in 1747, to the wave equation of the form $y = y_r(ct - x) + y_l(ct + x)$.
- $y_r(ct - x)$ represents a wave traveling to the right with a velocity c . Similarly, $y_l(ct + x)$ represents a wave traveling to the left with the same velocity.
- The functions y_r and y_l are arbitrary.
- By *Fourier's theorem*, any complex wave can be considered as composed of many simple sinusoidal waves of different amplitudes, wavelengths, and frequencies (Matlab example).
- This suggests a solution to the wave equation in the form of sinusoids. We can find simple harmonic solutions by letting each of the traveling-wave functions consist of a sine and cosine term:

$$\begin{aligned} y(x, t) &= A \sin \frac{\omega}{c}(ct - x) + B \cos \frac{\omega}{c}(ct - x) + C \sin \frac{\omega}{c}(ct + x) + D \cos \frac{\omega}{c}(ct + x) \\ &= A \sin(\omega t - kx) + B \cos(\omega t - kx) + C \sin(\omega t + kx) + D \cos(\omega t + kx) \end{aligned}$$

where $k = \omega/c = 2\pi/\lambda$ is known as the wave number.

1.5 Wave Reflection

- When a traveling wave encounters a change in the material in which it propagates, wave *scattering* will occur at that boundary. The way in which waves scatter at a boundary is determined by boundary conditions.
- In two or three dimensions, the angle an incident wavefront makes with a large reflecting surface (over several wavelengths in all directions) is equal to the angle of reflection (specular reflections).
- At a fixed end, the string's transverse displacement is zero. Consider the general traveling wave solution to the wave equation $y = y_r(ct - x) + y_l(ct + x)$. If the string is fixed at $x = 0$, then $y = 0$ and $y_r(ct) = -y_l(ct)$, which indicates that displacement traveling waves reflect from a fixed end with an inversion (or a *reflection coefficient* of -1).

1.6 Refraction

- A sudden or progressive change in wave speed will produce a change in propagation direction or a “bending” of the waves.

1.7 Diffraction

- Waves tend to bend around an obstacle.
- The amount of diffraction depends on the wavelength of the wave and on the size of the obstacle.
- If the wavelength is much larger than the object, the wave bends around it almost as if it isn’t even there. When a wavelength is less than the size of an object, a “shadow” region will result.
- Diffraction can be better understood by considering Huygens’ Principle.

2 Impedance

In this section, we are interested in understanding the concept of impedance.

2.1 Impedance

- Impedance as a general concept relates the *frequency-dependent* nature of “force” and “motion” in a system.
- In AC electrical systems, impedance is defined as voltage divided by current.
- Electrical *resistors* have constant, frequency-independent impedances.
- Electrical capacitors and inductors, however, have current-to-voltage characteristics that change with respect to the frequency of an applied source.
- For mechanical systems, impedance is defined as the ratio of force to velocity.
- The inverse of impedance is called *admittance*. One can use the term *immittance* to refer to either an impedance or an admittance.
- In lossless systems, an immittance is purely imaginary and called a *reactance*.
- Immittances are *steady state* characterizations that imply zero initial conditions for elements with “memory” (masses and springs, capacitors and inductances).
- In acoustics, impedance is given by pressure divided by either particle or volume velocity.

2.2 Wave Impedance

- Consider an isolated traveling-wave component of displacement moving in the positive x direction along an infinite string:

$$y(t, x) = y_r(t - x/c).$$

- At an arbitrary point and time along the string (Fig. 4), the vertical force exerted on the portion to the right by the left-side portion of the string is given by

$$f(t, x) = -T \sin(\theta) \approx -T \tan(\theta) = -T \frac{\partial y}{\partial x},$$

where T is the string tension and $|y'(t, x)| \ll 1$. This force is clearly balanced by an equal but opposite force exerted from the right-side portion of the string.

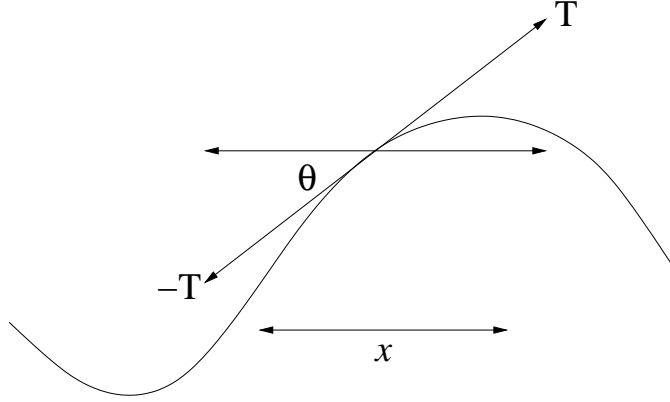


Figure 4: A short section of a stretched, vibrating string.

- The vertical velocity of the wave component $y(t, x)$ is

$$v(t, x) = \frac{\partial y}{\partial t} = \dot{y}_r$$

while the string slope is given by the Chain Rule as:

$$\frac{\partial y}{\partial x} = y'_r = -\frac{1}{c} \dot{y}_r.$$

- The ratio of force to velocity for this wave component is equal to T/c , where c is the speed of wave propagation. In deriving the wave equation for string motion, we determined $c = \sqrt{T/\epsilon}$ and thus T/c is also equal to ϵc , where ϵ is the linear mass density of the string.
- This fundamental scalar quantity is referred to as the *characteristic impedance* or *wave impedance* of the string and is denoted

$$R \triangleq \sqrt{T\epsilon} = \frac{T}{c} = \epsilon c.$$

It indicates that the force and velocity components of a traveling wave moving along a string are related by a constant, frequency-independent “resistance”.

- After similar consideration of a traveling-wave component moving to the left, a general expression for the relationship between vertical force and velocity on the string is:

$$f(t, x) = R[\dot{y}_r(t - x/c) - \dot{y}_l(t + x/c)] = R[v_r(t - x/c) - v_l(t + x/c)].$$

- Discrete-time traveling-wave components of force are given in terms of velocity components by

$$\begin{aligned} f^+[n] &= Rv^+[n] \\ f^-[n] &= -Rv^-[n] \end{aligned}$$

2.3 The Driving Point Impedance of a Fixed String

- Consider a string of tension T driven by a transverse sinusoidal force $\tilde{f}(t) = Fe^{j\omega t}$ at one end, where $k = \omega/c = 2\pi/\lambda$.
- The motion of a string of finite length will be composed of both right- and left-going wave components. The resulting sinusoidal response of the string can then be represented as:

$$\tilde{y}(x, t) = \tilde{A}e^{j(\omega t - kx)} + \tilde{B}e^{j(\omega t + kx)},$$

where \tilde{A} and \tilde{B} are complex constants that describe the amplitude and phase of each traveling-wave component with respect to the driving force.

- Assuming the string is fixed at $x = L$, the boundary condition $y(L, t) = 0$ implies

$$0 = [\tilde{A}e^{-jkL} + \tilde{B}e^{jkL}]e^{j\omega t}.$$

- Assuming the string is driven at $x = 0$, the boundary condition $\tilde{F} \simeq -T(\partial\tilde{y}/\partial x)$ gives

$$Fe^{j\omega t} = T(jk\tilde{A} - jk\tilde{B})e^{j\omega t}.$$

- Solving these two equations together for \tilde{A} and \tilde{B} ,

$$\tilde{y}(x, t) = \frac{F}{kT} \frac{\sin k(L-x)}{\cos kL} e^{j\omega t},$$

and

$$\tilde{v}(x, t) = \frac{\partial\tilde{y}}{\partial t} = \frac{j\omega F}{kT} \frac{\sin k(L-x)}{\cos kL} e^{j\omega t}.$$

- The driving-point, or input, impedance \tilde{Z}_{in} is defined as the ratio of force to velocity at the driving point ($x = 0$):

$$\tilde{Z}_{in} = \frac{\tilde{f}(t)}{\tilde{v}(0, t)} = \frac{-jkT}{\omega} \cot kL = -jZ_0 \cot kL.$$

The impedance is zero for values of $kL = \pi/2, 3\pi/2, \dots$, which correspond to the resonance frequencies, while antiresonances correspond to an impedance of $\pm j\infty$ when $kL = 0, \pi, \dots$. Note that this analysis does not account for any losses in the string or end support.

3 Digital Waveguide Theory:

3.1 Sampled Traveling Waves

- The one-dimensional wave equation was previously derived for a stretched string as:

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

where $c = \sqrt{T/\epsilon}$ is the speed of wave motion on the string, T is the string tension, and ϵ is the mass density of the string.

- The traveling-wave solution of the wave equation was published by d'Alembert in 1747. It has the general form

$$y(t, x) = y_r(t - x/c) + y_l(t + x/c),$$

for arbitrary functions $y_r(\cdot)$ and $y_l(\cdot)$. A function of $(t - x/c)$ can be interpreted as a fixed waveshape traveling to the right (positive x direction) and a function $(t + x/c)$ can be interpreted as a fixed waveshape traveling to the left (negative x direction), both with speed c .

- Traveling-wave motion on an infinite string is simulated with the following Matlab example (choose the infinite string length option).
- To develop a discrete-time model or simulation of traveling wave motion, it is necessary to sample the traveling-wave amplitudes in both time and space.
- The temporal sampling interval is T seconds, which corresponds to a sample rate $f_s \triangleq 1/T$ samples per second.
- The spatial sampling interval is given most naturally by $X \triangleq cT$ meters, or the distance traveled by sound in one temporal sampling interval. In this way, each traveling-wave component moves left or right one spatial sample for each time sample.

- Using the change of variables

$$\begin{aligned} x &\rightarrow x_m = mX \\ t &\rightarrow t_n = nT, \end{aligned}$$

the traveling-wave solution becomes

$$\begin{aligned} y(t_n, x_m) &= y_r(t_n - x_m/c) + y_l(t_n + x_m/c) \\ &= y_r(nT - mX/c) + y_l(nT + mX/c) \\ &= y_r[(n - m)T] + y_l[(n + m)T]. \end{aligned}$$

- This representation can be further simplified by suppressing T and defining

$$y^+(n, m) \triangleq y_r(nT, mT) \quad y^-(n, m) \triangleq y_l(nT, mT),$$

where the superscripts $+$ and $-$ denote wave travel to the right and left, respectively. The resulting expression for total pressure at time n and location m is given as the sum of the two traveling-wave components

$$y(t_n, x_m) = y^+(n - m) + y^-(n + m). \quad (2)$$

3.2 Digital Waveguide Models

- The term $y_r[(n - m)T] = y^+(n - m)$ can be interpreted as the output of an m -sample delay line of input $y^+(n)$. Similarly, the term $y_l[(n + m)T] = y^-(n + m)$ can be interpreted as the input to an m -sample delay line with output $y^-(n)$.
- Physical wave variables are given by the superposition of traveling waves. In a one-dimensional system, we can use two systems of unit delay elements to model left- and right-going traveling waves and sum delay-line values at corresponding “spatial” locations to obtain physical outputs, as depicted below.

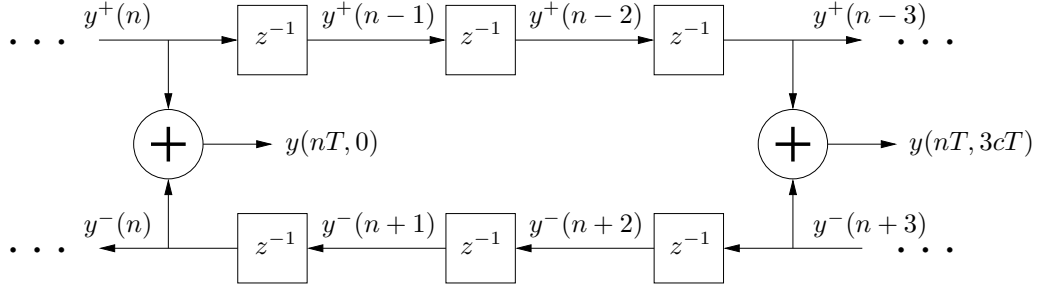


Figure 5: Discrete-time simulation of ideal, lossless wave propagation with observation points at $x = 0$ and $x = 3X = 3cT$.

- Any ideal, lossless, one-dimensional waveguide can be simulated in this way. The model is exact at the sampling instants to within the numerical precision of the processing system.
- To avoid aliasing, the traveling waveshapes must be initially bandlimited to less than half the sampling frequency.
- In many modeling contexts, the calculation of physical output values can be limited to just one or two discrete spatial locations. Individual unit delay elements are more typically combined and represented by digital delay lines, as shown below.
- The delay lines can be initialized with displacement data corresponding any bandlimited, arbitrary waveshape.

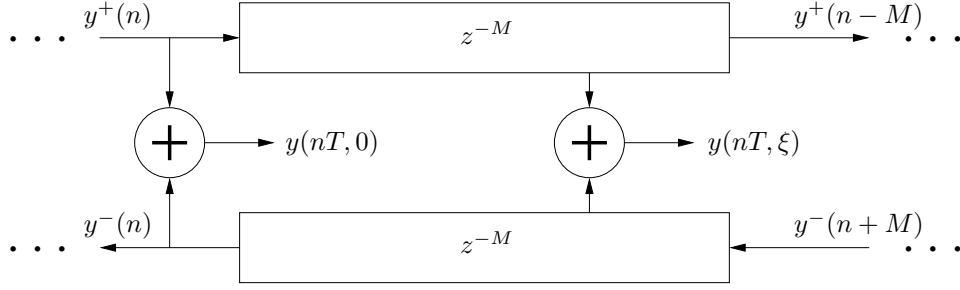


Figure 6: Digital waveguide simulation of ideal, lossless wave propagation using delay lines.

3.3 Lossy Wave Propagation

- Real wave propagation is never lossless. Sound waves in air lose energy via molecular frictional forces. Mechanical vibrations in strings are dissipated through yielding terminations, the viscosity of the surrounding air, and via internal frictional forces. In general, these losses vary with frequency.
- Losses are often well approximated by the addition of a small number of terms to the wave equation.
- In the simplest case, we can add a frequency-independent force term that is proportional to the transverse string velocity. Using the wave equation derived for the string,

$$Ty'' = \epsilon\ddot{y} + \mu\dot{y},$$

where μ is the resistive proportionality constant. Assuming the friction coefficient is relatively small, the following general class of solutions to this equation can be found:

$$y(t, x) = e^{-(\mu/2\epsilon)x/c}y_r(t - x/c) + e^{(\mu/2\epsilon)x/c}y_l(t + x/c).$$

When this solution is sampled, we get

$$y(t_n, x_m) = g^m y^+(n - m) + g^{-m} y^-(n + m),$$

where $g = e^{-\mu T/2\epsilon}$.

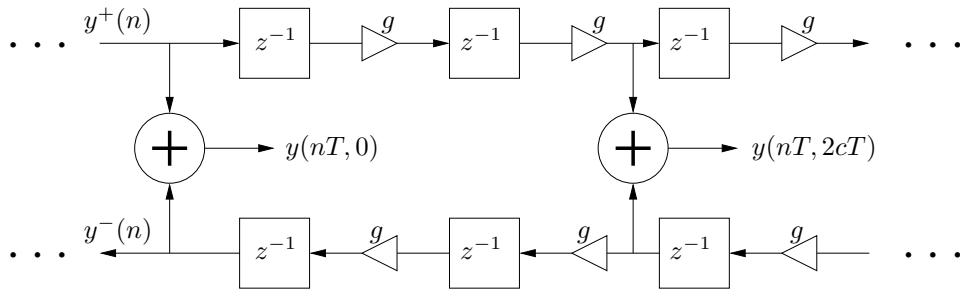


Figure 7: Discrete-time simulation of ideal, lossy wave propagation.

- Because the system is linear and time-invariant, the loss terms can be commuted and implemented at discrete points for efficiency.
- In the more realistic situation where losses are frequency dependent (and typically of “lowpass” characteristic), the g factors are replaced with frequency responses of the form $G(\omega)$. These responses can likewise be commuted and implemented at discrete spatial locations within the system.

3.4 Reflections

- Thus far, we have only considered wave propagation along or within a uniform, one-dimensional medium of seemingly infinite length. In an anechoic or non-reflecting waveguide, waves traveling in only one direction may exist and can thus be simulated with just a single delay line.
- In most situations, however, the media in which waves travel are of finite length and reflections occur at the boundaries that give rise to waves traveling in two directions per dimension.
- The simplest case is an ideal termination that is completely rigid.
- If we consider a string to be fixed at a position L , the boundary condition at that point is $y(t, L) = 0$ for all time. From the traveling-wave solution to the wave equation, we then have $y_r(t-L/c) = -y_l(t+L/c)$, which indicates that displacement traveling waves reflect from a fixed end with an inversion (or a *reflection coefficient* of -1). The simulation of displacement wave motion in a string rigidly terminated at both its ends (and without losses) is shown in the figure below.

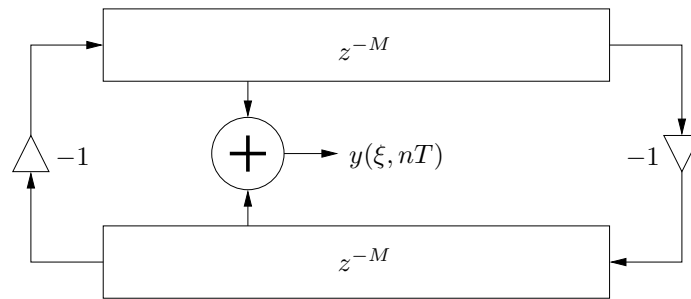


Figure 8: Digital waveguide simulation of wave propagation on a string fixed at both ends.

- Any change in waveguide impedance will cause wave scattering, which in general involves partial reflection and partial transmittance at the boundary in such a way that energy is conserved.