

class: B.Tech 2nd yr ECE
Sub: Signal & System
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Topic: Eigenfunction

Eigen function: In Mathematics, an eigenfunction of a linear operator "D" defined on some function space of that is any non zero function "f" in that space that when acted upon by "D", is only multiplied by some scaling factor called an "eigen value". As an

equation, this condition can be written as:

$$Df = \lambda f$$

for some scalar eigenvalue λ .

The solutions to this equation may also be subject to boundary condition that limit the allowable eigenvalue and eigenfunctions

An eigenfunction is a type of eigenvector. Because of the boundary conditions the possible value of λ are generally limited for example to a discrete set $\lambda_1, \lambda_2, \dots$ or to a continuous set over some range.

The set of all possible eigenvalue of D is sometimes called its spectrum which may be discrete, continuous or combination of both.

Derivative Example:

For example consider the derivative operator $\frac{d}{dt}$ with

eigenvalue equation:

$$\frac{d}{dt} f(t) = \lambda f(t)$$

This differential equation can be solved by multiplying both sides by $\frac{dt}{f(t)}$ and

integrating its solutions. The exponential function

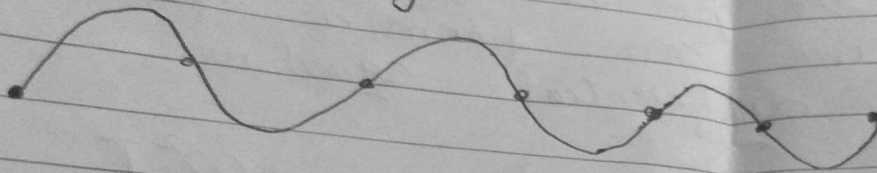
$$f(t) = f_0 e^{\lambda t}$$

is the eigenfunction of the derivative operator where f_0 is a parameter that depends on the boundary condition.

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Applications of Eigen functions:

Vibrating strings



The shape of a standing wave in a string fixed at its boundaries is an example of an eigen function of a differential operator. The admissible eigenvalues are governed by the length of the string and determine the frequency of oscillation.

Let $h(x, t)$ denote the transverse displacement of a stressed elastic chord, such as the vibrating strings of a string instrument, as a function of the position x along the string and of time t . Applying the laws of mechanics to infinitesimal portions of the string, the function h satisfies the partial differential equation:

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

which is called the (one-dimensional) wave equation. Here "c" is a constant speed that depends on the tension and mass of the string.

This problem is amenable to the method of separation of variables. If we assume that $h(x, t)$ can be written as the product of two functions of ordinary differential equations: $X(x)T(t)$, we can form a set

$$\frac{d^2 X}{dx^2} = -\frac{\omega^2}{c^2} X, \quad \frac{d^2 T}{dt^2} = -\omega^2 T$$

Each of these is an eigenvalue equation with eigenvalue $-\frac{\omega^2}{c^2}$ and $-\omega^2$ respectively.

For any value of ω and c the equations are satisfied by functions-

$$X(x) = \sin\left(\frac{\omega x}{c} + \phi\right); \quad T(t) = \sin(\omega t + \psi)$$

where phase angles ϕ and ψ are arbitrary real constants