

# Sturm-Liouville Theory

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111022125 陳柏秀

# Why Do Eigenvalue Problems Matter?

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Many physical systems are described by differential equations:

- Vibrating strings
- Heat conduction
- Quantum mechanics
- Wave propagation

After separation of variables, these systems often become:

**Sturm–Liouville problems**

# Sturm-Liouville Equation

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$$\frac{d}{dx} \left( p(x) \frac{dy}{dx} \right) + [\lambda \omega(x) - q(x)]y = 0$$

Where:

- $\lambda$ : eigenvalue
- $y(x)$ : eigenfunction
- $w(x)$ : weight function

Usually together with boundary conditions:

- $y(a) = y(b) = 0$

# Properties

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## 1. Real Eigenvalues

$$\lambda_n \in \mathbb{R}$$

## 2. Orthogonal Eigenfunctions

$$\int_a^b y_m(x)y_n(x)w(x)dx = 0 \quad (m \neq n)$$

## 3. Completeness

Any reasonable function can be expanded in terms of eigenfunctions.

# Wave Propagation in Inhomogeneous Media

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Consider a vibrating string with variable density:

$$\rho(x) \frac{\partial^2 u}{\partial t^2} = T \frac{\partial^2 u}{\partial x^2}$$

Assume:

$$u(x, t) = X(x)T(t)$$

Then we obtain:

$$\frac{d}{dx} \left( T \frac{dX}{dx} \right) + \lambda \rho(x) X = 0$$

This is a Sturm–Liouville problem.

# Physical meaning

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Different eigenvalues correspond to:

- Different vibration frequencies
- Different standing-wave modes

If the density changes:

- Frequencies change
- Wave patterns change

# Inverse Spectral Problem

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Forward problem:

- Operator  $\rightarrow$  Spectrum

Inverse problem:

- Spectrum  $\rightarrow$  Operator

Goal:

- Recover properties of a system from its eigenvalues.

# Example of an Inverse Problem

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Suppose we measure:

vibration frequencies of a string

Question:

Can we determine how the density varies along the string?

Different density distributions produce different spectra.

By analyzing the spectrum, we try to recover the internal structure.

Thanks for listening !