

Wave Propagation: Odd is Better, but Three is Best

2. Propagation in Spaces of Different Dimensions

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In Part 1¹ of this article, we have shown that the basic solution to the wave equation

$$\left(\frac{1}{c^2} \frac{\partial^2}{\partial t^2} - \nabla^2\right) u(\mathbf{r}, t) = \delta^{(D)}(\mathbf{r} - \mathbf{r}_0) \delta(t - t_0) \quad (1)$$

that vanishes as $r \rightarrow \infty$, is given by

$$u^{(D)}(\mathbf{R}, \tau) = c \theta(\tau) \int \frac{d^D \mathbf{k}}{(2\pi)^D} \frac{\sin c\tau k}{k} e^{i\mathbf{k} \cdot \mathbf{R}}, \quad (2)$$

where D is the number of spatial dimensions, $\mathbf{R} \equiv \mathbf{r} - \mathbf{r}_0$ and $\tau \equiv t - t_0$. We now simplify and analyse the solution for different values of D .

The Case $D = 1$

The case of a single spatial dimension is somewhat distinct from the others, and simpler too. Let us dispose of this case first.

Recall that the symbol k in the factor $(\sin c\tau k)/k$ in (2) stands for $|\mathbf{k}|$; in the case $D = 1$, therefore, we should remember to write $|k|$ instead of just k in this factor. Further, $\mathbf{k} \cdot \mathbf{R}$ is just kX in this case, where $X = x - x_0$. Therefore

$$u^{(1)}(X, \tau) = c \theta(\tau) \int_{-\infty}^{\infty} \frac{dk}{2\pi} \frac{\sin c\tau |k|}{|k|} e^{ikX} = c \theta(\tau) \int_{-\infty}^{\infty} \frac{dk}{2\pi} \frac{\sin c\tau k}{k} e^{ikX}. \quad (3)$$

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Wave propagation, dimensionality, causality.

It is immediately evident from this expression that $u^{(1)}(-X, \tau) = u^{(1)}(X, \tau)$, i.e., that $u^{(1)}(X, \tau)$ is in fact



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a function of $|X|$. Using $e^{ikX} = \cos kX + i \sin kX$, we see that the contribution from the $\sin kX$ term vanishes because the integrand is an odd function of k . Thus

$$\begin{aligned} u^{(1)}(X, \tau) &= c \theta(\tau) \int_0^\infty \frac{dk}{\pi k} \sin(c\tau k) \cos kX \\ &= c \theta(\tau) \int_0^\infty \frac{dk}{2\pi k} \left(\sin(c\tau + X)k + \sin(c\tau - X)k \right) \\ &= \frac{c}{4} \theta(\tau) \left(\varepsilon(c\tau + X) + \varepsilon(c\tau - X) \right) \end{aligned} \quad (4)$$

In the last equation, we have used the well-known fact that $\int_0^\infty dk (\sin bk)/k = (\pi/2)\varepsilon(b)$ for any real number b ; here, the symbol $\varepsilon(b) = \theta(b) - \theta(-b) = +1$ for $b > 0$, and $\varepsilon(b) = -1$ for $b < 0$. Simplifying the final expression in (4), we find

$$u^{(1)}(X, \tau) = \frac{c}{2} \theta(\tau) \theta(c\tau - |X|). \quad (5)$$

The second step function ensures that the signal does not reach any point x until time $t_0 + |x - x_0|/c$, as required by causality. The presence of this step function makes the other step function, $\theta(\tau)$, redundant from a physical point of view. However, it is present in the formal mathematical solution for the quantity $u^{(1)}(X, \tau)$.

But there is another aspect of the solution which is noteworthy. Although an observer at an arbitrary point x starts receiving the signal at time $t_0 + |x - x_0|/c$, he does not receive a *pulsed* signal, even though the sender sent out such a signal. In fact, the signal received *persists* thereafter for all time, without diminishing in strength! This last feature is peculiar to $D = 1$. Let us see what happens in higher dimensions.

The Case $D = 2$

Before we discuss the nature of the solution for $D \geq 2$, we must note an important feature of $u^{(D)}(\mathbf{R}, \tau)$.

The signal does not reach any point x until time $t_0 + |x - x_0|/c$, as required by causality.

In $D=1$, an observer does not receive a *pulsed* signal, even though the sender sent out such a signal. In fact, the signal received *persists* thereafter for all time, without diminishing in strength!



In $D = 2$ again, the signal is no longer a sharply pulsed one; it persists for all $t > t_0 + |\mathbf{r} - \mathbf{r}_0|/c$, although its strength slowly decays as t increases.

The expression in (2) is a *scalar*; by this we mean that it is unchanged under rotations of the spatial coordinate axes about the origin. This remains true for all integer values of $D \geq 2$.

This assertion may seem to be more-or-less obvious, because $\mathbf{k} \cdot \mathbf{R}$ is after all a scalar product of two D -dimensional vectors. But it must be proved rigorously, which requires a bit of work. We will not do so here, in the interests of brevity, but merely point out that two factors play a role in such a proof. First, the region of integration in (2) is all of \mathbf{k} -space, and this is invariant under rotations of the coordinate axes in that space. Second, the volume element $d^{(D)}\mathbf{k}$ is also similarly unchanged under rotations of the axes.

As a result of this rotational invariance, $u^{(D)}(\mathbf{R}, \tau)$ is actually a function of R and τ (where $R \equiv |\mathbf{R}|$, as already defined). The consequence of this is that we can choose the orientation of the axes in \mathbf{k} -space according to our convenience, without affecting the result.

Turning now to the $D = 2$ case, it is evidently most convenient to work in plane polar coordinates, choosing the k_1 -axis along the vector \mathbf{R} . Then

$$\begin{aligned} u^{(2)}(R, \tau) &= c \theta(\tau) \int_0^\infty \frac{k dk}{(2\pi)^2} \frac{\sin c\tau k}{k} \int_0^{2\pi} d\varphi e^{ikR \cos \varphi} \\ &= c \theta(\tau) \int_0^\infty \frac{dk}{2\pi} \sin(c\tau k) J_0(kR), \end{aligned} \quad (6)$$

where $J_0(kR)$ is the Bessel function of order 0. The final integral over k is again a known integral, equal to $(c^2\tau^2 - R^2)^{-1/2}$ provided $c^2\tau^2 > R^2$, and zero otherwise. Since we are concerned here with the physical region in which both τ and R are non-negative, our solution reads

$$u^{(2)}(R, \tau) = \frac{c \theta(\tau)}{2\pi} \frac{\theta(c\tau - R)}{\sqrt{c^2\tau^2 - R^2}}. \quad (7)$$

The signal thus reaches any point \mathbf{r} only at time $t_0 + |\mathbf{r} - \mathbf{r}_0|/c$, in accordance with causality and the finite



velocity of propagation of the disturbance. But once again, the signal is no longer a sharply pulsed one; it persists for all $t > t_0 + |\mathbf{r} - \mathbf{r}_0|/c$, although its strength slowly decays as t increases, like $1/t$ at very long times.

The Case $D = 3$

Something entirely different happens in three-dimensional space. We have

$$u^{(3)}(R, \tau) = c\theta(\tau) \int \frac{d^3\mathbf{k}}{(2\pi)^3} \frac{\sin c\tau k}{k} e^{i\mathbf{k}\cdot\mathbf{R}}. \quad (8)$$

Rotational invariance is now exploited; we use spherical polar coordinates (k, θ, φ) in \mathbf{k} -space, and, moreover, *choose the polar axis along the vector \mathbf{R}* . This immediately enables us to carry out the integration over the azimuthal angle φ , obtaining a factor 2π . It is useful to write out the subsequent steps in this instance, because they (or their variants) appear in more than one context in physical applications.

$$\begin{aligned} & u^{(3)}(R, \tau) \\ &= \frac{c\theta(\tau)}{(2\pi)^2} \int_0^\infty dk k^2 \frac{\sin c\tau k}{k} \int_{-1}^1 d(\cos \theta) e^{ikR \cos \theta} \\ &= \frac{2c\theta(\tau)}{(2\pi)^2 R} \int_0^\infty dk \sin(c\tau k) \sin(kR) \\ &= \frac{c\theta(\tau)}{(2\pi)^2 R} \int_0^\infty dk \left(\cos(c\tau - R)k - \cos(c\tau + R)k \right) \\ &= \frac{c\theta(\tau)}{2(2\pi)^2 R} \int_{-\infty}^\infty dk \left(\cos(c\tau - R)k - \cos(c\tau + R)k \right) \\ &= \frac{c\theta(\tau)}{2(2\pi)^2 R} \operatorname{Re} \int_{-\infty}^\infty dk \left(e^{i(c\tau - R)k} - e^{i(c\tau + R)k} \right) \\ &= \frac{c\theta(\tau)}{4\pi R} \operatorname{Re} \left(\delta(c\tau - R) - \delta(c\tau + R) \right). \quad (9) \end{aligned}$$

But the delta functions are real quantities. And once again, we are interested in the region in which both τ and R are non-negative. The solution therefore reduces

In $D=3$, almost miraculously, the signal is also a delta function pulse that reaches (and passes) an observer at any point \mathbf{r} at precisely the instant $t_0 + |\mathbf{r} - \mathbf{r}_0|/c$. There is no after-effect that lingers on.

The propagation of sharp signals is possible in all odd-dimensional spaces with $D \geq 3$, while it fails for all even values of D .

to

$$u^{(3)}(R, \tau) = \frac{c \theta(\tau) \delta(c\tau - R)}{4\pi R} = \frac{\theta(\tau) \delta(\tau - R/c)}{4\pi R}. \quad (10)$$

Thus, almost miraculously, the signal is also a delta function pulse that reaches (and passes) an observer at any point \mathbf{r} at precisely the instant $t_0 + |\mathbf{r} - \mathbf{r}_0|/c$. There is no after-effect that lingers on, in stark contrast to the situation in $D = 1$ and $D = 2$.

The amplitude of the pulse drops with distance like $1/R$, exactly the way the Coulomb potential does. In fact, this is yet another unique feature of the solution in $D = 3$. Formally, if the limit $c \rightarrow \infty$ is taken in (1), the wave operator reduces to the negative of the Laplacian operator. We might therefore expect the solution for $u(\mathbf{r}, t)$ to reduce to the corresponding Green function for $-\nabla^2$. In three dimensions, this is precisely $1/(4\pi R)$. This fact is very familiar to us from electrostatics. The potential $\phi(\mathbf{r})$ due to a point charge q located at \mathbf{r}_0 satisfies the equation $-\nabla^2 \phi(\mathbf{r}) = \rho(\mathbf{r})/\epsilon_0 = (q/\epsilon_0) \delta^{(3)}(\mathbf{r} - \mathbf{r}_0)$. With the boundary condition $\phi \rightarrow 0$ as $r \rightarrow \infty$, the solution to this equation is just Coulomb's Law, namely, $\phi(\mathbf{r}) = -q/(4\pi\epsilon_0 R)$, where $R = |\mathbf{r} - \mathbf{r}_0|$. This reduction of the solution of the inhomogeneous wave equation to that of Poisson's equation in the limit $c \rightarrow \infty$ does *not* occur in $D = 1$ or $D = 2$.

Dimensions $D > 3$

Now that we have appreciated a very important feature of three-dimensional space that is absent in one- and two-dimensional spaces, it is natural to ask if this feature is unique to $D = 3$. Surprisingly, it is not; the propagation of sharp signals is possible in all *odd*-dimensional spaces with $D \geq 3$, while it fails for all *even* values of D . In other words, the signal received at any point \mathbf{r} lingers on for all $t > t_0 + |\mathbf{r} - \mathbf{r}_0|/c$ in $D = 2, 4, \dots$, while it is sharply pulsed, arriving and passing on at time $t_0 + |\mathbf{r} - \mathbf{r}_0|/c$ with no after-effect, in $D = 3, 5, \dots$.

There is, however, one feature that is absolutely *unique* to $D = 3$: this is the only case in which the original δ -function pulse is transmitted without any *distortion*, namely, as a δ -function pulse.

One way to establish these results is to start with (2), and to use hyperspherical coordinates in D dimensions. Then $\mathbf{k} = (k, \theta_1, \theta_2, \dots, \theta_{D-2}, \varphi)$, where $0 \leq k < \infty$, $0 \leq \theta_i \leq \pi$, $0 \leq \varphi < 2\pi$. Once again, we may choose the k_1 axis to lie along the vector \mathbf{R} , which permits us to carry out the integrations over $\theta_2, \dots, \theta_{D-2}$ and φ . The result is

$$u^{(D)}(R, \tau) = (\text{const.}) \theta(\tau) \int_0^\infty dk k^{D-2} \sin(c\tau k) \int_0^\pi d\theta_1 (\sin \theta_1)^{D-2} e^{ikR \cos \theta_1}, \quad (11)$$

where the constant depends on D . Clearly, this is a laborious method of finding $u^{(D)}(R, \tau)$, especially as the integrations over θ_1 and k have yet to be carried out.

There is a more elegant and powerful way to solve the problem. This is based on the *relativistic invariance* of the wave operator and the solution sought. A detailed account of this would take us too far afield. We therefore restrict ourselves to a short description of this approach, to get some feel for the underlying ‘mechanism’ responsible for the basic difference between the cases of even and odd D . Our discussion will not be fully rigorous, as we shall not pay attention to certain technical details that warrant a more careful examination.

The operator $(1/c^2) \partial^2/\partial t^2 - \nabla^2$ can be verified to be unchanged in form (‘invariant’) under Lorentz transformations in $(D + 1)$ -dimensional space-time. As a consequence of this invariance, the specific solution we seek can also be shown to be Lorentz-invariant. In the present context, this means that we can always evaluate

$D = 3$ is the only case in which the original δ -function pulse is transmitted without any *distortion*, namely, as a δ -function pulse.



the integrals involved in (2) by first transforming to an inertial frame in which the four-vector $(c\tau, \mathbf{R})$ has only a time-like component, i.e., it is of the form $(c\tau', 0)$, where $c^2\tau'^2 - R^2 = c^2\tau'^2$. [This can only be done for a so-called *time-like* four vector, i.e., one for which $c^2\tau'^2 - R^2 > 0$. It cannot be done for a light-like four-vector ($c^2\tau'^2 - R^2 = 0$) or a space-like four-vector ($c^2\tau'^2 - R^2 < 0$). This is the technical point we slur over, with the remark that our conclusions will not be affected by it.] After the integrals required are evaluated, we can transform back to the original frame by replacing $c\tau'$ with $(c^2\tau'^2 - R^2)^{1/2}$. We must also mention that $\tau > 0$ implies $\tau' > 0$, because the sign of the time component of a four-vector remains unchanged under the set of Lorentz transformations with which we are concerned.² Denoting the corresponding signal by $u^{(D)}(\tau')$, we have

² Once again, this is only true for a time-like or light-like four-vector, but not a space-like one.

$$\begin{aligned}
 u^{(D)}(\tau') &= c\theta(\tau') \int \frac{d^D\mathbf{k}}{(2\pi)^D} \frac{\sin c\tau'k}{k} \\
 &= (\text{const.})\theta(\tau') \int_0^\infty dk k^{D-2} \sin(c\tau'k) \quad (12)
 \end{aligned}$$

on carrying out all the angular integrals in D -dimensional space. The constant on the RHS in the last equation depends on D . This representation shows us, in very clear fashion, how the cases of odd and even D differ from each other. When D is odd, the integrand is an even function of k , and hence the integral can be converted to one that runs from $-\infty$ to ∞ . The result can then be shown to be essentially a derivative of a certain order of the delta function $\delta(c^2\tau'^2)$, i.e., a sharply pulsed signal. (The order of the derivative increases with D .) On the other hand, when D is even, this cannot be done, and the integral leads to an *extended* function of $c^2\tau'^2$. This dissection lays bare the precise mathematical distinction that lies at the root of the physical differences in signal propagation in odd and even dimensional spaces, respectively. In fact, the formal solution for $u^{(D)}(\tau')$ can be



shown to be essentially the derivative of order $(D - 3)/2$ of $\delta(c^2\tau'^2)$ in *all* cases. When D is even, this solution is a so-called *fractional derivative*, which is a non-local object – in physical terms, an extended function.

The form of the result in (12) suggests even more. Since the second derivative of the sine function is again a sine function (apart from a minus sign), it follows that the solution in $(D + 2)$ spatial dimensions can be obtained from that in D space dimensions by a simple trick. We find

$$u^{(D+2)}(\tau') = -\frac{1}{2\pi c^2 D} \frac{\partial^2 u^{(D)}(\tau')}{\partial \tau'^2}. \quad (13)$$

This shows how the solutions in $D = 5, 7, \dots$ can be generated from that in $D = 3$, while those in $D = 4, 6, \dots$ can be generated from that in $D = 2$. The detailed working out of these solutions is left to the interested reader.

A final remark, before we pass on to more general considerations. How widely applicable are the conclusions at which we have arrived? Basically, there are two important additional aspects of wave or signal propagation that can be adjusted so as to modify the basic result. The first is *dispersion*. Sinusoidal waves of different wavelengths will, in general, propagate with different speeds in a medium. The precise manner in which the frequency and wavelength of waves in a medium are related to each other is called a dispersion relation. Such relations can be quite complicated. The second aspect is *nonlinearity*. The simple wave equation (1) that we have used, is *linear* in u . On the other hand, physical situations often call for nonlinear equations. The interplay between dispersion and nonlinearity can be extremely intricate and interesting, and a vast variety of new phenomena can arise as a result. Among these are the so-called solitary waves and propagating solitons, which represent very robust pulsed disturbances.

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The interplay between dispersion and nonlinearity can be extremely intricate and interesting, and a vast variety of new phenomena can arise as a result, such as propagating solutions.

Suggested Reading

- [1] G Barton, *Elements of Green's Functions and Propagation—Potentials, Diffusion and Waves*, Clarendon Press, Oxford, 1989.
- [2] R Courant and D Hilbert, *Methods of Mathematical Physics*, Vol. 2, Interscience, New York, 1962.
- [3] P R Garabedian, *Partial Differential Equations*, Wiley, New York, 1964.
- [4] G B Whitham, *Linear and Nonlinear Waves*, Wiley, New York, 1999.

General Remarks on Dimensionality

Is there anything else special about *three*-dimensional space that is not shared by a space of any other dimensionality? Again, answers can be given at many levels. An important observation is that it is only in $D = 3$ that the cross product of two vectors is again a vector. For, it is only in $D = 3$ that the number of mutually perpendicular planes spanning the space is equal to the number of Cartesian coordinate axes, 3 being the only nonzero solution of the equation ${}^D C_2 \equiv D(D-1)/2 = D$. Though these statements appear to be simple, they have profound consequences.

At a slightly more sophisticated level, we may make the following general, if rather loose, statement: one- or two-dimensional space is, in some sense, too 'simple' for anything too complicated to be possible; on the other hand, four- or higher-dimensional space is again too 'roomy' for anything very complicated to occur. (In even more loose terms, this 'roominess' permits the *undoing* of complications like knots, for instance.) This leaves $D = 3$ as the most 'interesting' number of dimensions. Once again, we refrain from further elaboration.

Finally, we must recognize that our sensory organs and the information processing hardware and software in our brains are designed so specifically for (3+1)-dimensional space-time, that we literally take this dimensionality to be a fundamental and 'self-evident' fact of nature. In actuality, however, there are very deep unanswered questions about the nature of space and time. These questions are connected to questions about quantum mechanics, general relativity and the origin of the universe. We do not know for sure whether, at the very smallest time scales and length scales, the number of space dimensions is three or more; or whether space-time coordinates must be supplemented with certain other kinds of variables to specify a point in the 'true' arena in which



phenomena occur; or even whether space-time is ultimately continuous or discrete ('granular'). One thing does appear to be fairly certain, though: *It is very probable that, sooner or later, our long-standing ideas and preconceptions about the nature of space and time will have to be revised significantly at the most fundamental level.*

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The following poem written by Gamow and his wife described the debate on the steady state model of the universe. It mentions Martin Ryle's observations which could not be explained by this model, which was advocated by Fred Hoyle, Thomas Gold and Herman Bondi.

*"Your years of toil"
Said Ryle to Hoyle
"Are wasted years, believe me
The steady state
is out of date
unless my eyes deceive me.*

*My telescope
has dashed your hope;
Your tenets are refuted
Let me be terse:
Our Universe
Grows daily more diluted!"*

*Said Hoyle, "You quote
Lemaître, I note
And Gamow, well, forget them!
That errant gang
And their Big Bang
Why aid them and able them?"*

*You see, my friend
It has no end
And there was no beginning
As Bondi, Gold
and I will hold
Until your hair is thinning!"*

*"Not so!" cried Ryle
With rising bile
And straining at the tether;
"Far galaxies
Are, as one sees,
More tightly packed together!"*

*"You make me boil!"
Exploded Hoyle,
His statement rearranging
"New matter is born
Each night and morn.
The picture is unchanging!"*

*"Come off it, Hoyle!
I aim to foil
you yet"
"And in a while"
Continued Ryle
"I'll bring you to your senses!"*

From: 'Mr Tompkins in Wonderland'