

PARTIAL DIFFERENTIAL EQUATIONS SPRING 2023

Assignment 3.1 Due January 31

Exercise 1. If u is a function of x and t with continuous second order partial derivatives, and we set

$$\alpha = ax + bt, \ \beta = mx + nt$$

with $an - bm \neq 0$, use the chain rule to show that

$$u_{tt} = b^2 u_{\alpha\alpha} + 2bnu_{\alpha\beta} + n^2 u_{\beta\beta}.$$

[Suggestion. Apply the chain rule once to compute u_t in terms of u_{α} and u_{β} , as we did in class. Then apply the chain rule again, in the exact same way, to compute $(u_{\alpha})_t$ and $(u_{\beta})_t$.]

Exercise 2. Solve the 1-D wave equation (for an infinitely long string) subject to the given initial data.

a.
$$u(x,0) = f(x), u_t(x,0) = 0$$

b. $u(x,0) = \frac{1}{1+x^2}, u_t(x,0) = -2xe^{-x^2}$
c. $u(x,0) = e^{-x^2}, u_t(x,0) = \frac{x}{(1+x^2)^2}$

Exercise 3. If λ is a constant, verify that $u(x,t) = \sin(\lambda x) \cos(\lambda ct)$ solves the 1-D wave equation $u_{tt} = c^2 u_{xx}$. For which values of λ does this function also satisfy the boundary conditions u(0,t) = u(L,t) = 0?

Exercise 4. Suppose that u(x, t) and v(x, t) have continuous second order partial derivatives and are related through the equations

$$\frac{\partial u}{\partial t} = -A \frac{\partial v}{\partial x}$$
 and $\frac{\partial v}{\partial t} = -B \frac{\partial u}{\partial x}$

for some positive constants A and B. Show that u and v are both solutions of the 1-D wave equation with $c = \sqrt{AB}$.