

$$u_{xt} = c^2 u_{xx} \text{ (w.e.)}$$

3/4/06

1. Use separation of variables to find eigenfunctions
Then write $u(x,t)$ as Fourier series.

Then show $u(x,t) = f_1(x+ct) + f_2(x-ct)$

2. Make change of variables, $v = x+ct$; $w = x-ct$
w.e. reduces to $u_{vw} = 0$

So $u = f_1(v) + f_2(w) = f_1(x+ct) + f_2(x-ct)$

3. $u_{xx} = u_{vv} (v_x)^2 + 2u_{vw} (v_x w_x) + u_{ww} (w_x)^2 + u_v v_{xx} + u_w w_{xx}$
 $u_{yy} = u_{vv} (v_y)^2 + 2u_{vw} (v_y w_y) + u_{ww} (w_y)^2 + u_v v_{yy} + u_w w_{yy}$
 $u_{xy} = u_{vv} (v_x v_y) + u_{vw} (v_x w_y) + u_{vw} (v_y w_x) + u_{ww} (w_x w_y) + \dots$

If $\Phi(x, y(x)) = \text{const}$, then $\Phi_x + \Phi_y y' = 0$

For w.e., want $(v_y)^2 = (c v_x)^2$ and $(w_y)^2 = (c w_x)^2$

So $y' = \pm \frac{1}{c}$ i.e. $x \pm c y = \text{const}$ so $v = x + c y$, $w = x - c y$

Note $c^2 (y')^2 = 1$ is the characteristic equation of w.e.

4. $A u_{xx} + 2B u_{xy} + C u_{yy} = \dots$

$A(y')^2 - 2B y' + C = 0$ has sol $\Phi(x, y) = \text{const}$, $\Psi(x, y) = \text{const}$

Let $v = \Phi(x, y)$ and $w = \Psi(x, y)$, so $v_x + v_y y' = 0 = w_x + w_y y'$

$A u_{xx} + 2B u_{xy} + C u_{yy} = u_{vv} [A (v_x)^2 + 2B v_x v_y + C (v_y)^2] + \dots$
 $= u_{vv} (v_y)^2 [A(y')^2 - 2B y' + C] + \dots = 0 u_{vv} + 0 u_{vw} + \dots$

#15 $u_{xx} + 2u_{xy} + u_{yy} = 0$; $(y')^2 - 2y' + 1 = 0$; $y' = 1$; $y = x$

Let $v = x$; $w = y - x$; $u_{xx} = u_{vv} - 2u_{vw} + u_{ww}$;

$u_{xy} = u_{vw} - u_{ww}$; $u_{yy} = u_{ww}$

So $u_{xx} + 2u_{xy} + u_{yy} = u_{vv} = 0$ (This always happens in parabol. case)

Hence $u = v f_1(w) + f_2(w) = x f_1(y-x) + f_2(y-x)$

#13 $u_{xx} + 9u_{yy} = 0$; $(y')^2 = -9$; $y' = \pm 3i$; $y = \pm 3ix$

Let $v = y + 3ix$; $w = y - 3ix$

$u_{xx} = -9u_{vv} + 18u_{vw} - 9u_{ww}$; $u_{yy} = u_{vv} + 2u_{vw} + u_{ww}$

$\therefore u_{xx} + 9u_{yy} = 36u_{vw} = 0 \therefore u = f_1(y + 3ix) + f_2(y - 3ix)$

To get real valued solutions take real or imaginary part of the above.