

H28-6

(1)

$$u_t = \left(-\frac{1}{2}t^{-\frac{3}{2}}\right)V\left(\frac{x}{\sqrt{t}}\right) + t^{-\frac{1}{2}} \cdot \left(-\frac{x}{2}t^{-\frac{3}{2}}\right)V'\left(\frac{x}{\sqrt{t}}\right) = t^{-\frac{3}{2}}\left(-\frac{1}{2}V\left(\frac{y}{\sqrt{t}}\right) - \frac{x}{2}t^{-\frac{1}{2}}V'\left(\frac{y}{\sqrt{t}}\right)\right)$$

$$u_x = t^{-\frac{1}{2}}V'\left(\frac{x}{\sqrt{t}}\right)$$

$$u_{xx} = t^{-\frac{3}{2}}V''\left(\frac{x}{\sqrt{t}}\right)$$

$u_{xx} = u_t$ を $t^{-\frac{3}{2}} > 0$ で割って、 $y = \frac{x}{\sqrt{t}}$ で置き換えると、

$$V''(y) = -\frac{1}{2}V(y) - \frac{1}{2}yV'(y)$$

$$= -\frac{1}{2}(yV(y))'$$

従って、

$$\frac{1}{2}(yV(y))' + V''(y) = 0$$

(2) (1)より、

$$\frac{1}{2}yV(y) + V'(y) = C \quad (C: \text{積分定数})$$

両辺 $|y| \rightarrow \infty$ とすると、

$$C = 0 \quad (\because \lim_{|x| \rightarrow \infty} x u(x, t) = 0 \text{ より } \lim_{|y| \rightarrow \infty} y V(y) = 0, \lim_{|x| \rightarrow \infty} u_x(x, t) = 0 \text{ より } \lim_{|y| \rightarrow \infty} V'(y) = 0)$$

従って、

$$-\frac{1}{2}y = \frac{V'(y)}{V(y)}$$

$$V(y) = D e^{-\frac{y^2}{2}} \quad (D: \text{積分定数})$$

$$D = 1 \quad (\because u(0, 1) = 1)$$

従って、

$$u(x, t) = \frac{1}{\sqrt{t}} e^{-\frac{x^2}{4t}}$$