

TMA4125 Matematikk

4N

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Norwegian University of Science and Technology Institutt for matematiske fag

Exercise set 4

1 a) State whether the following partial differential equations are linear and homogeneous:

$$u_{tt} = u_{xx}$$

$$v_{xx} + v_{yy} - \frac{2y}{x^3} = 0$$

- **b)** Verify that $u(x,t) = x^2 + t^2$ is a solution of the first equation above, and that $v(x,y) = \frac{y}{x}$ is a solution of the second equation.
- **a)** Find the general solution y = y(t) of the ordinary differential equation

$$y'' - y' - 6y = 0$$

Use the above to find solutions u = u(x,t) of the partial differential equation

$$u_{tt} - u_t - 6u = 0$$

b) Do the same for the ordinary differential equation

$$y'' + 2y' + 2y = 0$$

and the partial differential equation

$$u_{tt} + 2u_t + 2u = 0$$

a) Use the method of separation of variables to find the most general solution of the form u(x,t) = F(x)G(t) to the wave equation

$$\frac{\partial^2 u}{\partial t^2} = 4 \frac{\partial^2 u}{\partial x^2}$$

for 0 < x < 2 and t > 0, with boundary conditions

$$u(0,t) = u(2,t) = 0$$

b) Solve the above equation subject to the inital conditions

$$u(x,0) = \sin \pi x$$

$$u_t(x,0) = \cos \pi x$$

a) Write down d'Alembert's solution to the wave equation

$$\frac{\partial^2 u}{\partial t^2} = c^2 \frac{\partial^2 u}{\partial x^2}$$

with initial conditions

$$u(x,0) = f(x)$$

$$u_t(x,0) = 0$$

- b) Suppose the above wave equation models the vertical oscillations u = u(x,t) in the region $0 \le x \le L$ of a uniform string fixed at two points x = 0 and x = L. What boundary conditions do we require in addition to the above initial conditions? Briefly discuss the physical meaning of the initial conditions and the constant c.
- c) What conditions must the function f(x) satisfy for the solution obtained in the first part of this question to satisfy the boundary conditions of the string model?