

THE UNIVERSITY OF HONG KONG
DEPARTMENT OF MATHEMATICS

MATH4406

Introduction to Partial Differential Equations
Tutorial 9

Problem 1. Consider the following initial value problem

$$\begin{cases} \partial_t u - \partial_{xx} u = f & \text{for } -\infty < x < \infty \text{ and } t > 0 \\ u|_{t=0} = \phi, \end{cases} \quad (1)$$

f and ϕ will be given differently in different parts below. Solve the initial value problem (1) in the following cases:

- (i) $f(x, t) := 2t$ and $\phi(x) := x$;
- (ii) $f(x, t) := -4xt$ and $\phi(x) := x^3$;
- (iii) $f(x, t) := 3xe^t$ and $\phi(x) := \cos x$.

Problem 2. Consider the following initial value problem

$$\begin{cases} \partial_t u - k\partial_{xx} u = f & \text{for } -\infty < x < \infty \text{ and } t > 0 \\ u|_{t=0} = \phi, \end{cases} \quad (2)$$

where $k > 0$ is a given constant, f and ϕ will be given differently in different parts below. Solve the initial value problem (2) in the following cases:

- (i) $f(t, x) := 5$ and $\phi(x) := x$;
- (ii) $f(t, x) := \sin t$ and $\phi(x) := x^4$;
- (iii) $f(t, x) := x \ln(1 + t)$ and $\phi(x) := \begin{cases} 4 & \text{if } |x| \leq 1 \\ 0 & \text{if } |x| > 1; \end{cases}$



Problem 3. Consider the Cauchy problems for non-homogeneous wave equations in the whole line below, and complete the following parts.

(i) Solve

$$\begin{cases} \partial_{tt}u - \partial_{xx}u = \sin x & \text{for } -\infty < x < \infty \text{ and } t > 0 \\ u|_{t=0} = \cos x \\ \partial_t u|_{t=0} = x^2. \end{cases}$$

(ii) Let $u := u(t, x)$ be the solution to

$$\begin{cases} \partial_{tt}u - 4\partial_{xx}u = t(t+1) & \text{for } -\infty < x < \infty \text{ and } t > 0 \\ u|_{t=0} = \partial_t u|_{t=0} = x^2. \end{cases}$$

Prove or disprove

$$u(x, t) \geq 0 \quad \text{for all } (x, t) \in (-\infty, \infty) \times [0, \infty).$$