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Exercise 4. (Strauss, Exercise 1.2.6.)

a) Solve the equation: $yu_x + xu_y = 0$, with the condition $u(0, y) = e^{-y^2}$.

b) In which region of the xy -plane is the solution uniquely determined?

Solution:

a) We will apply the method of characteristics. We rewrite the PDE as:

$$u_x \pm \frac{x}{y}u_y = 0.$$

One then needs to solve:

$$\frac{dy}{dx} = \frac{x}{y}.$$

We can separate variables to deduce:

$$x\,dx = y\,dy$$

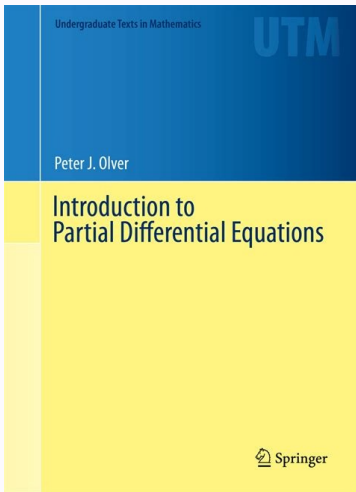
It follows that the characteristic curves are given are given by the connected components of:

(1)
$$x^2 - y^2 = C,$$

for $C \in \mathbb{R}$.

Let us first solve the problem in full generality and we later substitute the value of $u(0, y)$ (solving the problem directly also counts for full credit). One has to be a bit careful here; for $C \neq 0$, equation (1) gives us two segments of a hyperbola (so not one connected curve), and for $C = 0$, it gives us the union of the lines $y = x$ and $y = -x$. In any case, by the method of characteristics, **the function u will be constant on each of the connected components of these curves.** It follows that:

$$\begin{cases} C, & \text{if } y = \pm x \\ c_1(x^2 - y^2), & \text{if } x^2 - y^2 < 0 \text{ and } u > 0 \text{ (Inwards facing hyperbolic segments)} \end{cases}$$



Derivative Formulas

Calculus
Mr. Pleacher
John Handley High School

$\sin^2 + \cos^2 = 1$
Pyth Math
 $\frac{y^2}{b^2} + \frac{x^2}{a^2} = 1$

In the following, u and v are functions of x
and n , e , a , and c are all constants.

1.

$$\frac{d}{dx} (c) = 0$$

2.

$$\frac{d}{dx} c \cdot u(x) = c \cdot \frac{du}{dx}$$

3.

$$\frac{d}{dx} (u \cdot v) = u \cdot v' + v \cdot u'$$

4.

$$\frac{d}{dx} \left(\frac{u}{v} \right) = \frac{v \cdot u' - u \cdot v'}{v^2}$$

5.

$$\frac{d}{dx} (u + v) = \frac{du}{dx} + \frac{dv}{dx}$$

6.

$$\frac{d}{dx} (u^n) = n u^{n-1} \frac{du}{dx}$$

7.

$$\frac{d}{dx} (\sin u) = \cos(u) \frac{du}{dx}$$

8.

$$\frac{d}{dx} (\cos u) = -\sin u \frac{du}{dx}$$

9.

$$\frac{d}{dx} (\tan u) = \sec^2 u \frac{du}{dx}$$

10.

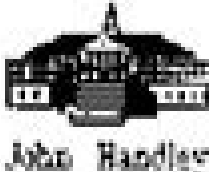
$$\frac{d}{dx} (\cot u) = -\csc^2 u \frac{du}{dx}$$

11.

$$\frac{d}{dx} (\sec u) = \sec u \cdot \tan u \frac{du}{dx}$$

12.

$$\frac{d}{dx} (\csc u) = -\csc u \cdot \cot u \frac{du}{dx}$$



John Handley

Recall chain rule:

$$\frac{dw}{dt} = w_x \frac{dx}{dt} + w_y \frac{dy}{dt} + w_z \frac{dz}{dt}$$
$$= \nabla w \cdot \frac{d\vec{r}}{dt}$$

$$w = w(x, y, z)$$
$$x = x(t)$$
$$y = y(t)$$
$$z = z(t)$$

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