

Problem 1 (23 in book):

Let S denote the square in $\mathbb{R} \times (0, \infty)$ with corners $(0, 1)$, $(1, 2)$, $(0, 3)$, $(-1, 2)$. Define

$$f(x, t) = \begin{cases} -1 & \text{for } (x, t) \in S \cap \{t > x + 2\} \\ -1 & \text{for } (x, t) \in S \cap \{t < x + 2\} \\ 0 & \text{else} \end{cases}$$

Let u solve

$$\begin{cases} u_{tt} - u_{xx} = f & \text{when } t > 0 \\ u = 0, u_t = 0 & \text{when } t = 0 \end{cases}$$

Consider u when $t > 3$. Then we have

$$u(x, t) = \int_0^t u(x, t; s) ds$$

where $u(x, t; s) = \frac{1}{2} \int_{x-t}^{x+t} f(y, s) dy$ (we get this by Duhamel's principle and the solution of the wave equation in one dimension). In other words,

$$u(x, t) = \int_0^t \frac{1}{2} \int_{x-t}^{x+t} f(y, s) dy ds$$

I appear to be pressed on time; I present the below diagram without argument, and hope that the nature of the argument follows from it. I will note that each segment of the curve is a segment of a parabola, and this is somewhat clear given the geometry of the desired shape.

Problem 2 (24 in book):

Let u solve the initial value problem for the wave equation in one dimension:

$$\begin{cases} u_{tt} - u_{xx} = 0 & \text{when } t > 0 \\ u = g, u_t = h & \text{when } t = 0 \end{cases}$$

Let g, h have compact support. Consider $k(t) = \frac{1}{2} \int_{\mathbb{R}} u_t^2(x, t) dx$ and $p(t) = \frac{1}{2} \int_{\mathbb{R}} u_x^2(x, t) dx$.

Part a:

Consider $k(t) + p(t) = \frac{1}{2} \int_{\mathbb{R}} u_x^2(x, t) + u_t^2(x, t) dx$.

We know that $u(x, t) = \frac{g(x+t)+g(x-t)}{2} + \frac{1}{2} \int_{x-t}^{x+t} h(y) dy$

So, we have:

$$\begin{aligned} u_x(x, t) &= \frac{g'(x+t) + g'(x-t)}{2} + \left[\frac{1}{2} \int_{x-t}^{x+t} h(y) dy \right]_x \\ &= \frac{g'(x+t) + g'(x-t)}{2} + \frac{1}{2} [h(x+t) - h(x-t)] \\ u_t(x, t) &= \frac{g'(x+t) - g'(x-t)}{2} + \left[\frac{1}{2} \int_{x-t}^{x+t} h(y) dy \right]_t \\ &= \frac{g'(x+t) - g'(x-t)}{2} + \frac{1}{2} [h(x+t) + h(x-t)] \end{aligned}$$

This means that

$$\begin{aligned}
u_x^2 + u_t^2 &= \left(\frac{g'(x+t) + g'(x-t)}{2} + \frac{1}{2} [h(x+t) - h(x-t)] \right)^2 \\
&\quad + \left(\frac{g'(x+t) - g'(x-t)}{2} + \frac{1}{2} [h(x+t) + h(x-t)] \right)^2 \\
&= \left(\frac{g'(x+t) + g'(x-t)}{2} \right)^2 \\
&\quad + \frac{g'(x+t) + g'(x-t)}{2} [h(x+t) - h(x-t)] \\
&\quad + \left(\frac{1}{2} [h(x+t) - h(x-t)] \right)^2 \\
&\quad + \left(\frac{g'(x+t) - g'(x-t)}{2} \right)^2 \\
&\quad + \frac{g'(x+t) - g'(x-t)}{2} [h(x+t) + h(x-t)] \\
&\quad + \left(\frac{1}{2} [h(x+t) + h(x-t)] \right)^2 \\
&= \frac{1}{4} g'(x+t)^2 + \frac{1}{4} g'(x-t)^2 + \frac{1}{2} g'(x+t) g'(x-t) \\
&\quad + \frac{1}{2} [h(x+t) g'(x+t) - h(x-t) g'(x+t) + h(x+t) g'(x-t) - h(x-t) g'(x-t)] \\
&\quad + \frac{1}{4} h(x+t)^2 + \frac{1}{4} h(x-t)^2 - \frac{1}{2} h(x+t) h(x-t) \\
&\quad + \frac{1}{4} g'(x+t)^2 + \frac{1}{4} g'(x-t)^2 - \frac{1}{2} g'(x+t) g'(x-t) \\
&\quad + \frac{1}{2} [h(x+t) g'(x+t) + h(x-t) g'(x+t) - h(x+t) g'(x-t) - h(x-t) g'(x-t)] \\
&\quad + \frac{1}{4} h(x+t)^2 + \frac{1}{4} h(x-t)^2 + \frac{1}{2} h(x+t) h(x-t) \\
&= \frac{1}{2} g'(x+t)^2 + \frac{1}{2} g'(x-t)^2 \\
&\quad + [h(x+t) g'(x+t) - h(x-t) g'(x-t)] \\
&\quad + \frac{1}{2} h(x+t)^2 + \frac{1}{2} h(x-t)^2
\end{aligned}$$

Now, we integrate:

$$\begin{aligned}\int_{\mathbb{R}} u_x^2 + u_t^2 dx &= \int_{\mathbb{R}} \frac{1}{2}g'(x+t)^2 + \frac{1}{2}g'(x-t)^2 \\ &\quad + [h(x+t)g'(x+t) - h(x-t)g'(x-t)] \\ &\quad + \frac{1}{2}h(x+t)^2 + \frac{1}{2}h(x-t)^2 dx\end{aligned}$$

The above is constant (with respect to t), and this is clear by applying appropriate substitutions to each term.

Part b:

Using the above, consider that

$$\begin{aligned}
u_x^2 - u_t^2 &= \left(\frac{g'(x+t) + g'(x-t)}{2} + \frac{1}{2} [h(x+t) - h(x-t)] \right)^2 \\
&\quad - \left(\frac{g'(x+t) - g'(x-t)}{2} + \frac{1}{2} [h(x+t) + h(x-t)] \right)^2 \\
&= \left(\frac{g'(x+t) + g'(x-t)}{2} \right)^2 \\
&\quad + \frac{g'(x+t) + g'(x-t)}{2} [h(x+t) - h(x-t)] \\
&\quad + \left(\frac{1}{2} [h(x+t) - h(x-t)] \right)^2 \\
&\quad - \left(\frac{g'(x+t) - g'(x-t)}{2} \right)^2 \\
&\quad - \frac{g'(x+t) - g'(x-t)}{2} [h(x+t) + h(x-t)] \\
&\quad - \left(\frac{1}{2} [h(x+t) + h(x-t)] \right)^2 \\
&= \frac{1}{4} g'(x+t)^2 + \frac{1}{4} g'(x-t)^2 + \frac{1}{2} g'(x+t) g'(x-t) \\
&\quad + \frac{1}{2} [h(x+t) g'(x+t) - h(x-t) g'(x+t) + h(x+t) g'(x-t) - h(x-t) g'(x-t)] \\
&\quad + \frac{1}{4} h(x+t)^2 + \frac{1}{4} h(x-t)^2 - \frac{1}{2} h(x+t) h(x-t) \\
&\quad - \frac{1}{4} g'(x+t)^2 - \frac{1}{4} g'(x-t)^2 + \frac{1}{2} g'(x+t) g'(x-t) \\
&\quad - \frac{1}{2} [h(x+t) g'(x+t) + h(x-t) g'(x+t) - h(x+t) g'(x-t) - h(x-t) g'(x-t)] \\
&\quad - \frac{1}{4} h(x+t)^2 - \frac{1}{4} h(x-t)^2 - \frac{1}{2} h(x+t) h(x-t) \\
&= g'(x+t) g'(x-t) \\
&\quad + [-h(x-t) g'(x+t) + h(x+t) g'(x-t)] \\
&\quad + h(x+t) h(x-t)
\end{aligned}$$

Integrating, we get

$$\begin{aligned}
\int_{\mathbb{R}} u_x^2 - u_t^2 dx &= \int_{\mathbb{R}} g'(x+t)g'(x-t) \\
&\quad + [-h(x-t)g'(x+t) + h(x+t)g'(x-t)] \\
&\quad + h(x+t)h(x-t)dx
\end{aligned}$$

Because g and h have compact support, there's a t large enough that all of the above products vanish for all x . (Taking t to be twice the diameter of the larger of the sets g and h have support on suffices.)

Thus, the above integral vanishes for some sufficiently large t , yielding our result.

Problem 3 (on page):

Assume $f(x, t) = 1$ if $|x| \leq 1$ and $0 \leq t \leq 1$, and $f(x, t) = 0$ otherwise. Let u solve

$$\begin{cases} u_{tt} - \Delta u = f & \text{when } t > 0 \\ u = 0, u_t = 0 & \text{when } t = 0 \end{cases}$$

Consider $u(0, t)$ when $t > 2$. Then $u(0, t) = \int_0^t f(0, t; s) ds$ where $f(x, t; s)$ solves the IVP at time s .

$$\text{If } n = 1, \text{ then this means that } u(0, t) = \frac{1}{2} \int_0^t \int_{-t}^t f(y, s) dy ds = \frac{1}{2} \int_0^1 \int_{-1}^1 1 dy ds =$$

1.

So if $n = 1$, then $u(0, t) = 1$ when $t > 2$.

If $n = 2$, then:

$$\begin{aligned}
u(0, t) &= \frac{1}{2} \int_0^t \oint_{B(0,t)} \frac{t^2 f(y, s)}{\sqrt{t^2 - |y|^2}} dy ds \\
&= \frac{t^2}{2} \int_0^1 \frac{1}{\pi t^2} \int_{B(0,1)} \frac{1}{\sqrt{t^2 - |y|^2}} dy ds \\
&= \frac{1}{2\pi} \int_0^1 \int_0^{2\pi} \int_0^1 \frac{r}{\sqrt{t^2 - |r|^2}} dr d\theta ds \\
&= \int_0^1 \int_0^1 \frac{r}{\sqrt{t^2 - |r|^2}} dr ds \\
&= \int_0^1 \frac{r}{\sqrt{t^2 - |r|^2}} dr \\
&= \sqrt{t^2} - \sqrt{t^2 - 1} \\
&= t - \sqrt{t^2 - 1}
\end{aligned}$$

So if $n = 2$, then $u(0, t) = t - \sqrt{t^2 - 1}$ when $t > 2$.

If $n = 3$, then this means that $u(0, t) = \int_0^t \oint_{\partial B(0,t)} t f(y, s) dS(y) ds = 0$ (it vanishes because $f(y, s)$ vanishes on the shells we're working on.)

So if $n = 3$, then $u(0, t) = 0$ when $t > 2$.