

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,

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

For the sake of sanity, let us write f as $-\chi_A + \chi_B$, with $A = S \cap \{t > x + 2\}$ and $B = S \cap \{t < x + 2\}$. Then

$$\begin{aligned} u(x, t) &= \int_0^t \frac{1}{2} \int_{x-t}^{x+t} \chi_B - \chi_A dy ds \\ &= \frac{1}{2} \left[\int_0^t \int_{x-t}^{x+t} \chi_B dy ds - \int_0^t \int_{x-t}^{x+t} \chi_A dy ds \right] \end{aligned}$$

Now, if $x - t > 1$ or $x + t < -1$, both of those integrals vanish. That is, for fixed $t > 3$, $u(x, t) = 0$ if $x > 1 + t$ or $x < -1 - t$. Moreover, if $1/2 - t <$

$x < -1/2 + t$, then $\int_0^t \int_{x-t}^{x+t} \chi_B dy ds = 1$. Similarly, if $t - 1/2 > x > 1/2 - t$, then $\int_0^t \int_{x-t}^{x+t} \chi_A dy ds = 1$.

At this point, we can see that $u(x, t)$ vanishes except possibly when $x \in [1 - t, 1/2 - t] \cup [t - 1/2, t + 1]$.

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 $t > 2$.

If $n = 1$, then...

If $n = 2$, then...

If $n = 3$, then...