

1. Given the conservation law $u_t + [\cos u]_x = 0$, sketch the characteristic curves, where

$$(a) \quad u(x, 0) = \begin{cases} \frac{\pi}{2} & x < 0 \\ 0 & x \geq 0 \end{cases}$$

$$(b) \quad u(x, 0) = \begin{cases} \frac{\pi}{6} & x < 0 \\ \frac{\pi}{2} & x \geq 0 \end{cases}$$

Here, we are given the conservation law. If we differentiate on x , we find:

$$u_t - u_x \sin u = 0 \quad (1)$$

From here, let us use a third variable to solve our equation:

$$\frac{dt}{ds} = 1 \quad (2)$$

$$\frac{dx}{ds} = -\sin u \quad (3)$$

$$\frac{du}{ds} = 0 \quad (4)$$

From here, we would let $t = s$.

(a) Here, we would want to consider $x(0) = x_0$ and $u(0) = f(x)$, which is given as $u(x, 0)$. If we make this assumption for $\frac{dx}{ds}$, we would get:

$$\frac{dx}{ds} = -\sin u \quad (5)$$

$$\frac{dx}{ds} = \begin{cases} \sin \frac{\pi}{2} & x_0 < 0 \\ -\sin 0 & x_0 \geq 0 \end{cases} \quad (6)$$

From here, if we evaluate our terms, we get:

$$\frac{dx}{ds} = \begin{cases} -1 & x_0 < 0 \\ 0 & x_0 \geq 0 \end{cases} \quad (7)$$

Now, if we multiply both sides by ds and integrate, we would get:

$$x(s) = \begin{cases} -s + x_0 & x_0 < 0 \\ x_0 & x_0 \geq 0 \end{cases} \quad (8)$$

Here, recall $t = s$,

$$x(t) = \begin{cases} -t + x_0 & x_0 < 0 \\ x_0 & x_0 \geq 0 \end{cases} \quad (9)$$

(b) Now, let us consider $u(x, 0)$ for part b) and write for $\frac{dx}{ds}$:

$$\frac{dx}{ds} = \begin{cases} -\sin \frac{\pi}{6} & x_0 < 0 \\ -\sin \frac{\pi}{2} & x_0 \geq 0 \end{cases} \quad (10)$$

When we integrate both sides with respect to their variables, we get:

$$x(s) = \begin{cases} -0.5s + x_0 & x_0 < 0 \\ -s + x_0 & x_0 \geq 0 \end{cases} \quad (11)$$

$$x(t) = \begin{cases} -0.5t + x_0 & x_0 < 0 \\ -t + x_0 & x_0 \geq 0 \end{cases} \quad (12)$$

2. Solve the following equations using the method of characteristics

(a) $u_t + 7u_x = t \quad u(x, 0) = \sin x$

(b) $u_t + xu_x + 2u = 0 \quad u(x, 0) = x^3$

(c) $u_t + 2xtu_x = u \quad u(x, 0) = 1 - x$

(d) $tu_t + 2xu_x = t \sin(\pi t) \quad u(x, 1) = \cos x$

(a) Part a

(b) Here, let us consider rewriting our equation:

$$u_t + xu_x = -2u \quad (1)$$

From here, we can find:

$$\frac{dx}{ds} = x \quad (2)$$

$$\frac{dt}{ds} = 1 \quad (3)$$

$$\frac{du}{ds} = -2u \quad (4)$$

Here, finding $\frac{dx}{ds}$ is a matter of solving a differential equation to get:

$$\frac{dx}{ds} = x \quad (5)$$

$$x = ce^s \quad (6)$$

Next, we can also find our second term for $\frac{dt}{ds}$ and find:

$$\frac{dt}{ds} = 1 \quad (7)$$

$$dt = ds \quad (8)$$

$$t = s + t_0 = s \quad (9)$$

Note since $s = t$, we can replace this for what we found with x . Now, to find $\frac{du}{ds}$, let us take a similar approach as with $\frac{dx}{ds}$ and write:

$$\frac{du}{ds} = -2u \quad (10)$$

$$u = de^{-2s} \quad (11)$$

Here, recall $s = t$. We also are given $u(0)$ as x^3 :

$$u = de^{-2s} \quad (12)$$

$$u = u_0 e^{-2t} \quad (13)$$

$$u = f(x_0) e^{-2t} \quad (14)$$

From here, let us take a look back at x and find x_0 :

$$x = ce^t \quad (15)$$

$$x = x_0 e^t \quad (16)$$

$$xe^{-t} = x_0 \quad (17)$$

Now, if we plug x_0 into u , we can find:

$$u = f(x_0) e^{-2t} \quad (18)$$

$$u = f(xe^{-t}) e^{-2t} \quad (19)$$

$$u = (xe^{-t})^3 e^{-2t} \quad (20)$$

$$u = x^3 e^{-3t} e^{-2t} \quad (21)$$

$$u = x^3 e^{-5t} \quad (22)$$

(c) Here, let us rewrite our equation:

$$u_t + 2xtu_x = u \quad (23)$$

$$u(x, 0) = 1 - x \quad (24)$$

Here, note that u_x has t as a coefficient. Let us skip over the change of variable ($t = s$) and write:

$$\frac{dx}{dt} = 2xt \quad (25)$$

$$\frac{du}{dt} = u \quad (26)$$

First, let us consider solving for $\frac{dx}{dt}$. Here, let us solve the differential equation:

$$\frac{dx}{dt} = 2xt \quad (27)$$

$$\int \frac{1}{x} dx = \int 2t dt \quad (28)$$

$$\ln |x| = t^2 + c \quad (29)$$

$$x = ce^{t^2} \quad (30)$$