

**PARTIAL DIFFERENTIAL EQUATIONS
ASSIGNMENT 2**

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Exercise 1.

Solve

$$\begin{aligned}u_{tt} &= a^2 u_{xx} \\ u(x, 0) &= \frac{x^2}{1+x^2} \\ u_t(x, 0) &= 0 \\ u(0, t) &= 0\end{aligned}$$

where $0 \leq x \leq \infty$, and $t \geq 0$.

Solution 1.

Comparing to the standard form,

$$\begin{aligned}f(x) &= \frac{x^2}{1+x^2} \\ g(x) &= 0\end{aligned}$$

Therefore, as the boundary is fixed, let

$$\begin{aligned}\tilde{f}(x) &= \begin{cases} f(x) & ; \quad x \geq 0 \\ -f(-x) & ; \quad x < 0 \end{cases} \\ &= \begin{cases} \frac{x^2}{1+x^2} & ; \quad x \geq 0 \\ -\frac{(-x)^2}{1+(-x)^2} & ; \quad x < 0 \end{cases} \\ &= \begin{cases} \frac{x^2}{1+x^2} & ; \quad x \geq 0 \\ -\frac{x^2}{1+x^2} & ; \quad x < 0 \end{cases} \\ \tilde{g}(x) &= \begin{cases} g(x) & ; \quad x \geq 0 \\ -g(-x) & ; \quad x < 0 \end{cases} \\ &= 0\end{aligned}$$

Therefore, by the d'Alembert formula,

$$\begin{aligned}
 \tilde{u}(x, t) &= \frac{\tilde{f}(x - at) + \tilde{f}(x + at)}{2} + \frac{1}{2a} \int_{x-at}^{x+at} \tilde{g}(s) \, ds \\
 &= \frac{\tilde{f}(x - at) + \tilde{f}(x + at)}{2} + \frac{1}{2a} \int_{x-at}^{x+at} 0 \, ds \\
 &= \begin{cases} \frac{(x-at)^2}{1+(x-at)^2} & ; \quad x - at \geq 0 \\ -\frac{(x-at)^2}{1+(x-at)^2} & ; \quad x - at < 0 \end{cases} \\
 &\quad + \begin{cases} \frac{(x+at)^2}{1+(x+at)^2} & ; \quad x + at \geq 0 \\ -\frac{(x+at)^2}{1+(x+at)^2} & ; \quad x + at < 0 \end{cases} \\
 &= \begin{cases} \frac{(x-at)^2}{1+(x-at)^2} & ; \quad x \geq at \\ -\frac{(x-at)^2}{1+(x-at)^2} & ; \quad x < at \end{cases} \\
 &\quad + \begin{cases} \frac{(x+at)^2}{1+(x+at)^2} & ; \quad x \geq -at \\ -\frac{(x+at)^2}{1+(x+at)^2} & ; \quad x < -at \end{cases}
 \end{aligned}$$

Therefore, the restricted solution, i.e. the solution on the given domain $x > 0, t > 0$ is

$$\begin{aligned}
 u(x, t) &= \begin{cases} \frac{(x-at)^2}{1+(x-at)^2} & ; \quad x \geq at \\ -\frac{(x-at)^2}{1+(x-at)^2} & ; \quad 0 < x < at \end{cases} \\
 &\quad + \frac{(x+at)^2}{1+(x+at)^2} \\
 &= \begin{cases} \frac{(x+at)^2}{1+(x+at)^2} + \frac{(x-at)^2}{1+(x-at)^2} & ; \quad x \geq at \\ \frac{(x+at)^2}{1+(x+at)^2} - \frac{(x-at)^2}{1+(x-at)^2} & ; \quad 0 < x < at \end{cases}
 \end{aligned}$$

Exercise 2.

Solve

$$\begin{aligned}
 u_{tt} &= a^2 u_{xx} \\
 u(x, 0) &= 0 \\
 u_t(x, 0) &= \sin(x) \\
 u_x(0, t) &= 0
 \end{aligned}$$

where $0 \leq x \leq \infty$, and $t \geq 0$.

Solution 2.

Comparing to the standard form,

$$\begin{aligned} f(x) &= 0 \\ g(x) &= \sin(x) \end{aligned}$$

Therefore, as the boundary is fixed, let

$$\begin{aligned} \tilde{f}(x) &= \begin{cases} f(x) & ; \quad x \geq 0 \\ f(-x) & ; \quad x < 0 \end{cases} \\ &= 0 \\ \tilde{g}(x) &= \begin{cases} g(x) & ; \quad x \geq 0 \\ g(-x) & ; \quad x < 0 \end{cases} \\ &= \begin{cases} \sin(x) & ; \quad x \geq 0 \\ \sin(-x) & ; \quad x < 0 \end{cases} \\ &= \sin|x| \end{aligned}$$

Therefore, by the d'Alembert formula,

$$\begin{aligned} \tilde{u}(x, t) &= \frac{\tilde{f}(x - at) + \tilde{f}(x + at)}{2} + \frac{1}{2a} \int_{x-at}^{x+at} \tilde{g}(s) \, ds \\ &= \frac{1}{2a} \int_{x-at}^{x+at} \sin|s| \, ds \end{aligned}$$

Therefore, the restricted solution, i.e. the solution on the given domain $x > 0, t > 0$ is

$$\begin{aligned} &= \begin{cases} \frac{1}{2a} \int_{x-at}^{x+at} \sin s \, ds & ; \quad x - at \geq 0 \\ \frac{1}{2a} \int_{x-at}^0 \sin(-s) \, ds + \frac{1}{2a} \int_0^{x+at} \sin s \, ds & ; \quad x - at < 0 \end{cases} \\ &= \begin{cases} \frac{1}{2a} (\cos(x - at) - \cos(x + at)) & ; \quad x \geq 2t \\ \frac{1}{2a} (2 \cos(0) - \cos(x - at) - \cos(x + at)) & ; \quad 0 < x < 2t \end{cases} \\ &= \begin{cases} \frac{1}{2a} (2 \sin(x) \sin(2t)) & ; \quad x \geq 2t \\ \frac{1}{2a} (2 - 2 \cos(x) \cos(2t)) & ; \quad 0 < x < 2t \end{cases} \end{aligned}$$