

MA 523: Homework 4

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PROBLEM 4.1 (LEGENDRE TRANSFORM)

Let $u(x_1, x_2)$ be a solution of the quasilinear equation

$$a^{11}(Du)u_{x_1x_1} + 2a^{12}(Du)u_{x_1x_2} + a^{22}(Du)u_{x_2x_2} = 0$$

in some region of \mathbb{R}^2 , where we can invert the relations

$$p^1 = u_{x_1}(x_1, x_2), \quad p^2 = u_{x_2}(x_1, x_2)$$

to solve for

$$x^1 = x^1(p_1, p_2), \quad x^2 = x^2(p_1, p_2).$$

Define then

$$v(p) := \mathbf{x}(p) \cdot p - u(\mathbf{x}(p)),$$

where $\mathbf{x} = (x^1, x^2)$, $p = (p_1, p_2)$. Show that v satisfies the *linear* equation

$$a^{22}(p)v_{p_1p_2} - 2a^{12}(p)v_{p_1p_2} + a^{11}(p)v_{p_1p_2} = 0.$$

(*Hint:* See [Evans, 4.4.3b], prove the identities (29)).

SOLUTION. Assuming the regularity on v prescribed above, we compute $v_{p_1p_1}$, $v_{p_1p_2}$ and $v_{p_2p_2}$.

First, we compute $v_{p_1p_2}$ since in the case of $v_{p_1p_1}$ and $v_{p_2p_2}$, there is some symmetry we can exploit. Taking the first partial with respect to p^1 , we have

$$\begin{aligned} v_{p_1} &= \frac{\partial}{\partial p_1} (x^1(p)p^1 + x^2(p)p^2 - u(\mathbf{x}(p))) \\ &= x^1(p) + x_{p_1}^1(p)p^1 + x_{p_1}^2(p)p^2 - u_{x_1}(\mathbf{x}(p))x_{p_1}^1(p) - u_{x_2}(\mathbf{x}(p))x_{p_1}^2(p) \\ (4.1) \quad &= x^1 + x_{p_1}^1p^1 + x_{p_1}^2p^2 - p^1x_{p_1}^1 - p^2x_{p_1}^2 \\ &= x^1, \end{aligned}$$

since $u_{x_1} = p^1$ and $u_{x_2} = p^2$.

Similarly, for v_{p_2} , we have

$$\begin{aligned} v_{p_2} &= \frac{\partial}{\partial p_2} (x^1(p)p^1 + x^2(p)p^2 - u(\mathbf{x}(p))) \\ &= x_{p_2}^1(p)x^1(p) + x^2(p) + x_{p_2}^2(p)p^2 - u_{x_1}(\mathbf{x}(p))x_{p_2}^1(p) - u_{x_2}(\mathbf{x}(p))x_{p_2}^2(p) \\ (4.2) \quad &= x_{p_2}^1x^1 + x^2 + x_{p_2}^2p^2 - p^1x_{p_2}^1 - p^2x_{p_2}^2 \\ &= x^2. \end{aligned}$$

Now, taking the partial of (4.1) with respect to p_1 and then p_2 , we have

$$v_{p_1p_1} = x_{p_1}^1 = x_{u_{x_1}}^1, \quad v_{p_1p_2} = x_{p_2}^1 = x_{u_{x_2}}^1,$$

and similarly for (4.2),

$$v_{p_1p_2} = x_{p_1}^2 = x_{u_{x_1}}^2, \quad v_{p_2p_2} = x_{p_2}^2 = x_{u_{x_2}}^2.$$

By the inverse function theorem, we have

$$\begin{aligned} \begin{bmatrix} v_{p_1 p_1} & v_{p_1 p_2} \\ v_{p_1 p_2} & v_{p_2 p_2} \end{bmatrix} &= \begin{bmatrix} x_{u_{x_1}}^1 & x_{u_{x_2}}^1 \\ x_{u_{x_1}}^2 & x_{u_{x_2}}^2 \end{bmatrix} \\ &= \begin{bmatrix} u_{x_1 x_1} & u_{x_1 x_2} \\ u_{x_1 x_2} & u_{x_2 x_2} \end{bmatrix}^{-1} \\ &= \frac{1}{J} \begin{bmatrix} u_{x_2 x_2} & -u_{x_1 x_2} \\ -u_{x_1 x_2} & u_{x_1 x_1} \end{bmatrix}. \end{aligned}$$

Hence,

$$(4.3) \quad \begin{cases} u_{x_1 x_1} = J v_{p_2 p_2} \\ u_{x_1 x_2} = -J v_{p_1 p_2} \\ u_{x_2 x_2} = J v_{p_1 p_1}, \end{cases}$$

which verifies Equation (29) from [E, 4.4.3b]. Substituting (4.3) into the original equation,

$$\begin{aligned} 0 &= J a^{11}(p) v_{p_2 p_2} - J a^{12}(p) v_{p_1 p_2} + J a^{22}(p) v_{p_1 p_1} \\ &= a^{22}(p) v_{p_1 p_1} - a^{12}(p) v_{p_1 p_2} + a^{11}(p) v_{p_2 p_2}, \end{aligned}$$

as was to be shown. ■

PROBLEM 4.2

Find the solution $u(x, t)$ of the one-dimensional wave equation

$$u_{tt} - u_{xx} = 0$$

in the quadrant $x > 0, t > 0$ for which

$$\begin{cases} u(x, 0) = f(x), & u_t(x, 0) = g(x), & \text{for } x > 0, \\ u_t(0, t) = \alpha u_x(0, t), & & \text{for } t > 0, \end{cases}$$

where $\alpha \neq -1$ is a given constant. Show that generally no solution exists when $\alpha = -1$. (*Hint:* Use a representation $u(x, t) = F(x - t) + G(x + t)$ for the solution.)

SOLUTION. Suppose that $u(x, t) = F(x - t) + G(x + t)$ is a classical solution to PDE in question with the prescribed initial and boundary conditions. Then the initial and boundary conditions say that

$$\begin{aligned} u(x, 0) &= F(x) + G(x) \\ &= f(x), \\ u_t(x, 0) &= -F'(x) + G'(x) \\ &= g(x), \\ u_t(0, t) &= \alpha u_x(0, t) \\ -F'(-t) + G'(t) &= \alpha(F'(-t) + G'(t)). \end{aligned} \tag{4.4}$$

Thus,

$$\begin{aligned} G'(x) &= F'(x) + g(x) \\ G(x) &= F(x) + \int_0^x g(\xi) d\xi + C \\ &= f(x) - G(x) + \int_0^x g(\xi) d\xi + C \\ &= \frac{f(x)}{2} + \frac{1}{2} \int_0^x g(\xi) d\xi + C', \end{aligned}$$

and similarly,

$$F(x) = \frac{f(x)}{2} - \frac{1}{2} \int_0^x g(\xi) d\xi + C'',$$

where $C' + C'' = 0$. Hence, the solution to the PDE has the form

$$u(x, t) = \frac{f(x+t) + f(x-t)}{2} + \frac{1}{2} \int_{x-t}^{x+t} g(\xi) d\xi. \tag{4.5}$$

By the boundary condition, we have

$$\begin{aligned}u_t(0, t) &= \frac{f(t) + g(t) - f(-t) - g(-t)}{2} \\&= \alpha \left[\frac{f(t) + f(-t) + g(t) - g(-t)}{2} \right] \\(1 - \alpha)(g(t) - g(-t)) &= (\alpha - 1)f(t) + (\alpha + 1)f(-t) \\g(t) - g(-t) &= -f(t) - \frac{\alpha + 1}{\alpha - 1}f(-t)\end{aligned}$$

■

PROBLEM 4.3

- (a) Let u be a solution of the wave equation $u_{tt} - c^2 u_{xx} = 0$ for $0 < x < \pi$, $t > 0$ such that $u(0, t) = u(\pi, t) = 0$. Show that the *energy*

$$E(t) = \frac{1}{2} \int_0^\pi (u_t^2 + c^2 u_x^2) dx, \quad t > 0$$

is independent of t ; i.e., $\frac{d}{dt} E = 0$ for $t > 0$. Assume that u is C^2 up to the boundary.

- (b) Express the energy E of the Fourier series solution

$$u(x, t) = \sum_{n=1}^{\infty} (a_n \cos(nct) + b_n \sin(nct)) \sin(nx)$$

in terms of coefficients a_n , b_n .

SOLUTION. For part (a), suppose that u is, as above, a solution to the wave equation which is C^2 up to the boundary. We show that its energy is independent of t , i.e., that $\frac{d}{dt} E = 0$. Assuming the energy is bounded, the dominated convergence theorem allows us to permute the order of integration and differentiation like so

$$\begin{aligned} \frac{d}{dt} E(t) &= \frac{d}{dt} \left(\frac{1}{2} \int_0^\pi (u_t^2 + c^2 u_x^2) dx \right) \\ &= \frac{1}{2} \int_0^\pi \frac{\partial}{\partial t} (u_t^2 + c^2 u_x^2) dx \\ &= \frac{1}{2} \int_0^\pi 2u_t u_{tt} + 2c^2 u_x u_{xt} dx \end{aligned}$$

which, after using the relation $u_{tt} = c^2 u_{xx}$, becomes

$$\begin{aligned} &= c^2 \int_0^\pi u_t u_{xx} + u_x u_{xt} dx \\ &= c^2 \int_0^\pi \frac{\partial}{\partial x} (u_x u_t) dx \\ &= c^2 (u_x(\pi, t) u_t(\pi, t) - u_x(0, t) u_t(0, t)) \\ &= 0 \end{aligned}$$

since the boundary conditions, i.e., $u = 0$, implies $u_x = u_t = 0$ at the boundary.

For part (b), suppose u is a Fourier series solution to the wave equation, i.e.,

$$u(x, t) = \sum_{n=1}^{\infty} (a_n \cos(nct) + b_n \sin(nct)) \sin(nx).$$

First we compute u_t and u_x . They are

$$\begin{aligned} u_t(x, t) &= \frac{\partial}{\partial t} u(x, t) \\ &= \sum_{n=1}^{\infty} cn(b_n \cos(nct) - a_n \sin(nct)) \sin(nx) \end{aligned}$$

and

$$\begin{aligned} u_x(x, t) &= \frac{\partial}{\partial x} u(x, t) \\ &= \sum_{n=1}^{\infty} n(a_n \cos(nct) + b_n \sin(nct)) \cos(nx). \end{aligned}$$

Thus,

$$\begin{aligned} E(t) &= \frac{1}{2} \int_0^\pi \left[\left(\sum_{n=1}^{\infty} cn(b_n \cos(nct) - a_n \sin(nct)) \sin(nx) \right)^2 \right. \\ &\quad \left. + c^2 \left(\sum_{n=1}^{\infty} n(a_n \cos(nct) + b_n \sin(nct)) \cos(nx) \right)^2 \right] \end{aligned}$$

which, after expanding and using the fact that $\cos(nct)$, $\sin(nct)$, $\cos(nx)$, and $\sin(nx)$ are orthogonal, becomes

$$\begin{aligned} &= \frac{1}{2} \int_0^\pi \left[\sum_{n,m=1}^{\infty} c^2 nm(b_n b_m \cos(nct) \cos(mct) + a_n a_m \sin(nct) \sin(mct) \right. \\ &\quad \left. - a_n b_m \cos(mct) \sin(nct) - a_m b_n \cos(nct) \sin(mct)) \sin(nx) \sin(mx) \right. \\ &\quad \left. - c^2 \sum_{n,m=1}^{\infty} n^2 (a_n a_m \cos(nct) \cos(mct) + b_n b_m \sin(nct) \sin(mct) \right. \\ &\quad \left. + a_n b_m \cos(nct) \sin(mct) + a_m b_n \cos(mct) \sin(nct)) \cos(nx) \cos(mx) \right] \\ &= \frac{1}{2} \int_0^\pi \sum_{n=1}^{\infty} \left(cn^2 (b_n^2 \cos^2(nct) + a_n^2 \sin^2(nct)) \sin^2(nx) - cn^2 (a_n^2 \cos^2(nct) + b_n^2 \sin^2(nct)) \cos^2(nx) \right) \end{aligned}$$

Consider the map $X \leftarrow Y$ ■