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.

$$\Phi = \Phi \Phi$$

CARLOS SALINAS PROBLEM 4.2

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.

CARLOS SALINAS PROBLEM 4.3

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

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

is independent of t; i.e., dE/dt = 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.