

## MA 523: Homework 3

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**Problem 3.1**

Consider the initial value problem

$$u_t = \sin u_x; \quad u(x, 0) = \frac{\pi}{4}x.$$

Verify that the assumptions of the Cauchy–Kovalevskaya theorem are satisfied and obtain the Taylor series of the solution about the origin.

**Solution.**

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**Problem 3.2**

Consider the Cauchy problem for  $u(x, y)$

$$\begin{aligned}u_y &= a(x, y, u)u_x + b(x, y, u) \\ u(x, 0) &= 0\end{aligned}$$

Let  $a$  and  $b$  be analytic functions of their arguments. Assume that  $D^\alpha a(0, 0, 0) \geq 0$  and  $D^\alpha b(0, 0, 0) \geq 0$  for all  $\alpha$ . (Remember by definition, if  $\alpha = 0$  then  $D^\alpha f = f$ .)

- (a) Show that  $D^\beta u(0, 0) \geq 0$  for all  $|\beta| \leq 2$ .
- (b) Prove that  $D^\beta u(0, 0) \geq 0$  for all  $\beta = (\beta_1, \beta_2)$ . (*Hint:* Argue as in the proof of the Cauchy–Kovalevskaya theorem; i.e., use induction in  $\beta_2$ )

**Solution.**

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**Problem 3.3**

(Kovalevskaya's example) Show that the line  $\{t = 0\}$  is characteristic for the heat equation  $u_t = u_{xx}$ . Show there does not exist an analytic solution of the heat equation in  $\mathbb{R} \times \mathbb{R}$ , with  $u = 1/(1 + x^2)$  on  $\{t = 0\}$ . (*Hint:* Assume there is an analytic solution, compute its coefficients, and show that the resulting power series diverges in any neighborhood of  $(0, 0)$ .)

**Solution.**

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