

## 1 Chapter 1

### 1.2 Chapter 1, Section 2

**Exercise 7.** Solve the initial boundary value problem

$$u_t + cu_x = \lambda u, \quad x, t > 0$$

$$u(x, 0) = 0, \quad x > 0, \quad u(0, t) = g(t), \quad t > 0.$$

*Solution.* We should find that  $\phi(t) = e^{-\lambda t/c} g(-t/c)$  (notice the negative in the exponent). This follows from the fact that if  $\lambda(-ct)e^{\lambda t} = g(t)$ , then substituting  $t = -t/c$  gives us the negative in the exponent. This gives us  $u(x, t) = g(t - x/c)e^{-\lambda x/c}$ , in  $0 \leq x < ct$ , which matches the solutions. ■

**Exercise 12.** Find a formula that implicitly defines the solution  $u = u(x, t)$  of the initial value problem for the reaction-advection equation

$$u_t + cu_x = -\frac{\alpha u}{\beta + u}, \quad x \in \mathbb{R}, \quad t > 0,$$

$$u(x, 0) = f(x), \quad x \in \mathbb{R}$$

Here,  $v, \alpha, \beta$  are positive constants. Show from the implicit formula that you can always solve for  $u$  in terms of  $x$  and  $t$ .

*Solution.*  $f(x)$  should be  $f(x - ct)$ , as we need to change back to  $x - t$  coordinates. ■

### 1.3 Chapter 1, Section 3

**Exercise 2.** Let  $u = u(x, t)$  satisfy the heat flow model

$$u_t = ku_{xx}, \quad 0 < x < l, \quad t > 0$$

$$u(0, t) = u(l, t) = 0, \quad t > 0,$$

$$u(x, 0) = u_0(x), \quad 0 \leq x \leq l.$$

Show that

$$\int_0^l u(x, t)^2 dx \leq \int_0^l u_0(x)^2 dx, \quad t \geq 0.$$

*Hint:* Let  $E(t) = \int_0^l u(x, t)^2 dx$  and show that  $E'(t) \leq 0$ . What can be said about  $u(x, t)$  if  $u_0(x) = 0$ ?

*Solution.* We have that  $E(t) \leq E(0) = \int_0^l u_0(x)^2 dx$ . This does not affect the solution, though, as if  $u_0 \equiv 0$ , then  $E(0) = 0$  still. ■

**Exercise 6.** Heat flow in a metal rod with a unit internal heat source is governed by the problem

$$u_t = ku_{xx} + 1, 0 < x < 1, t > 0,$$

$$u(0, t) = 0, u(1, t) = 1, t > 0.$$

What will be the steady-state temperature in the bar after a long time? Does it matter that no initial condition is given?

*Solution.* The answer should be

$$u(x) = -\frac{1}{2k}x^2 + \left(1 + \frac{1}{2k}\right)x.$$

Originally, there is a  $=$  sign rather than a  $+$ . ■

## 1.5 Chapter 1, Section 5

**Exercise 5.** The total energy of the string governed by equation (1.37) with boundary conditions (1.40) is defined by

$$E(t) = \int_0^\ell \left( \frac{1}{2}\rho_0 u_t^2 + \frac{1}{2}\tau_0 u_x^2 \right) dx.$$

Show that the total energy is constant for all  $t \geq 0$ . Hint: Multiply (1.37) by  $u_t$  and note that  $(u_t^2)_t = 2u_t u_{tt}$  and  $(u_t u_x)_x = u_t u_{xx} + u_{tx} u_x$ . Then show that

$$\frac{d}{dt} \int_0^\ell \rho_0 u_t^2 dx = [2\tau_0 u_t u_x]_0^\ell - \frac{d}{dt} \int_0^\ell \tau_0 u_x^2 dx.$$

*Solution.* The hint should include an extra factor of 2 (colored in red). ■

**Exercise 8.** At the end ( $x = 0$ ) of a long tube ( $x \geq 0$ ) the density of air changes according to the formula  $\tilde{\rho}(0, t) = 1 - \cos 2t$  for  $t \geq 0$ , and  $\tilde{\rho}(0, t) = 0$  for  $t < 0$ . Find a solution to the wave equation in the domain  $x > 0, -\infty < t < \infty$ , in the form of a right-traveling wave that satisfies the given boundary condition. Take  $c = 1$  and plot the solution surface.

*Solution.* We should have that

$$\tilde{\rho}(0, t) = F(-ct) = 1 - \cos(2t).$$

This tells us that

$$F(t) = 1 - \cos(2(t - x/c)).$$

Notice that the factors of 2 are inside the cos term rather than outside (as a coefficient). ■