Bài tập về nhà 1

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Câu 1:

$$\frac{\partial u}{\partial x} + y \frac{\partial u}{\partial y} = \sin x,$$

với điều kiện biên $u(x,0) = \cos x$.

Câu 2:

$$\frac{\partial u}{\partial x} - \frac{\partial u}{\partial y} = u^2,$$

với u = 4, dọc theo y = 2x - 1.

Câu 3:

$$\frac{\partial u}{\partial x} + u \frac{\partial u}{\partial y} = x,$$

với điều kiện biên $u(y,0) = -2y, \forall x \in \mathbb{R}.$

Bài làm

Câu 2:

The Lagrange - Charpit equations for the PDE are:

$$\frac{dx}{1} = \frac{dy}{-1} = \frac{du}{u^2}$$

$$\Rightarrow \begin{cases} \frac{dy}{dx} = -1 \\ \frac{du}{dy} = -u^2 \end{cases},$$

$$\frac{du}{dx} = u^2$$

this leads to:

$$dy = -dx \Rightarrow y = -x + A$$
$$-\frac{du}{u^2} = dy \Rightarrow \frac{1}{u} = y + B \Rightarrow u = \frac{1}{y + B}$$

By applying the initial conditions.

$$u(x,y) = u(x, 2x - 1) = 4,$$

we set

$$\begin{cases} (2x-1)\Big|_{x=\xi} = -x\Big|_{x=\xi} + A \\ u = \frac{1}{2x-1+B}\Big|_{x=\xi} = 4 \end{cases} \Rightarrow \begin{cases} A = 3\xi - 1 \\ B = -2\xi + \frac{5}{4} \end{cases} \Rightarrow \begin{cases} y = -x + 3\xi - 1 \\ u = \frac{1}{y - 2\xi + \frac{5}{4}} \end{cases}$$

Eliminating ξ from the second equation by using the first, this yield

$$u(x,y) = \frac{1}{y - \frac{2}{3}(y+x+1) + \frac{5}{4}}$$

is solution of the PDE.

Câu 3: The value of function u at an arbitrary ξ on the initial curve (s=0) is given by u(y,0)=-2y. By replacing dummy variables $y\equiv \xi$, of courses, the initial condition now is $u(\xi, 0) = -2\xi$.

At s = 0, the curve starts at the initial point $(x = 0, y = \xi)$.

$$\frac{dy}{ds} = u \quad \text{with } y(s=0) = \xi,$$

$$\frac{dx}{ds} = 1 \quad \text{with } x(s=0) = 0,$$
(2)

$$\frac{dx}{ds} = 1 \qquad \text{with } x(s=0) = 0, \tag{2}$$

$$\frac{du}{ds} = x \qquad \text{with } u(s=0) = -2\xi. \tag{3}$$

Consider equation (2)

$$dx = ds \Rightarrow x = s + A. \tag{4}$$

Next is equation (3)

$$du = xds \Rightarrow u = (s+A)ds \Rightarrow u = \frac{s^2}{2} + sA + C \tag{5}$$

Plugging u into (1), this leads to

$$dy = uds = \left(\frac{s^2}{2} + sA + C\right)ds \Rightarrow y = \frac{s^3}{6} + \frac{s^2A}{2} + Cs + B$$
 (6)

Applying initial condition to (4),(5),(6)

$$\begin{cases} x(s=0) = 0 = A \\ y(s=0) = \xi = B \end{cases} \Rightarrow \begin{cases} A = 0 \\ B = \xi \\ C = -2\xi \end{cases}$$

We have

$$x = s$$

$$y = \frac{s^3}{6} - 2\xi s + \xi = \frac{s^3}{6} - (2s+1)\xi$$

$$u = \frac{s^2}{2} - 2\xi$$

Eliminating ξ , this leads to

$$x = s$$

$$\xi = \frac{\frac{x^3}{6} - y}{2s + 1}$$

$$u = \frac{x^2}{2} - 2\left(\frac{\frac{x^3}{6} - y}{2 + 1}\right)$$
(7)

Symplyfing the Eqn.(7), we have

$$u(x,y) = \frac{x^2}{2} - \frac{x^3}{6x+3} + \frac{2y}{2x+1}$$

which is the solution of the PDE