

Элементы теории уравнений математической физики

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Задания 5 семестра ФПМИ

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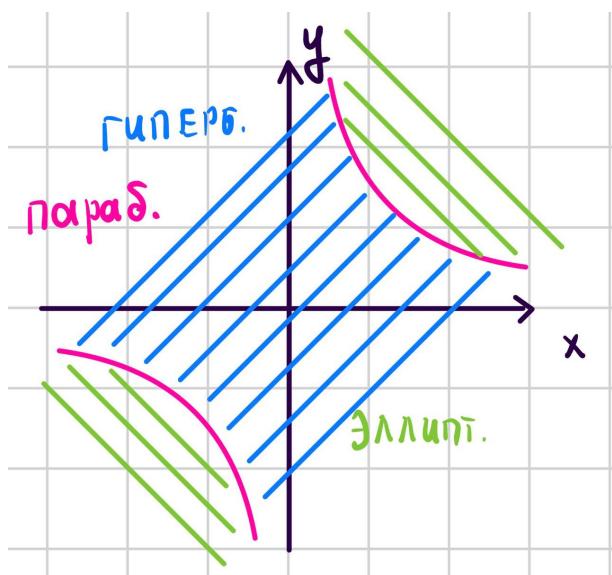
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Задание 1

Классификация уравнений 2-го порядка, характеристики

1

a) $yu_{xx} + 2u_{xy} + xu_{yy} - u_y = 5x;$



$$\begin{pmatrix} y & 1 \\ 1 & x \end{pmatrix}$$

$$\Delta_1 = y, \Delta_2 = xy - 1$$

Эллиптический, если

$$\begin{cases} y > 0 \\ xy - 1 > 0 \end{cases} \text{ либо } \begin{cases} y < 0 \\ xy - 1 > 0 \end{cases}$$

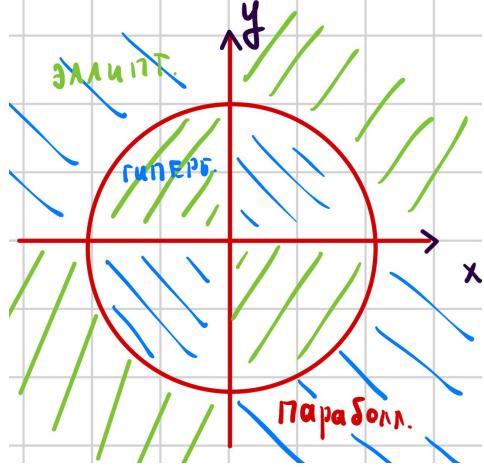
Гиперболический, если

$$\begin{cases} y < 0 \\ xy - 1 < 0 \end{cases} \text{ либо } \begin{cases} y > 0 \\ xy - 1 < 0 \end{cases}$$

Параболический, если

$$xy - 1 = 0$$

$$6) (x^2 + y^2 - 1)u_{xx} + xyu_{yy} - u_x = 0.$$



$$\begin{pmatrix} x^2 + y^2 - 1 & 0 \\ 0 & xy \end{pmatrix}$$

Эллиптический, если

$$xy(x^2 + y^2 - 1) > 0$$

Гиперболический, если

$$xy(x^2 + y^2 - 1) < 0$$

Параболический, если

$$xy(x^2 + y^2 - 1) = 0$$

2

$$u_{xx} + 2\alpha u_{xz} + u_{yy} + 4\beta u_{yz} + 4u_{zz} = 0.$$

$$\begin{pmatrix} 1 & 0 & \alpha \\ 0 & 1 & 2\beta \\ \alpha & 2\beta & 4 \end{pmatrix}$$

$$\Delta_3 = 4 - 4\beta^2 - \alpha^2$$

Эллиптический, если

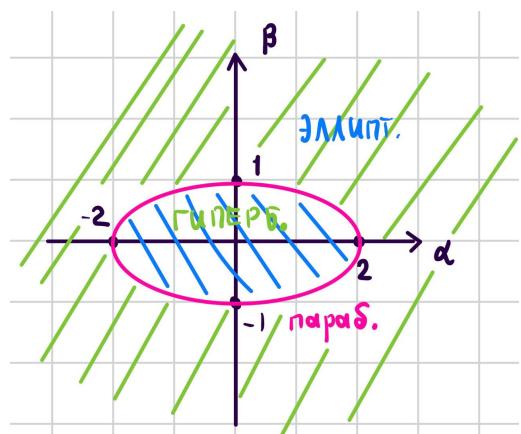
$$4 - 4\beta^2 - \alpha^2 > 0$$

Гиперболический, если

$$4 - 4\beta^2 - \alpha^2 < 0$$

Параболический, если

$$4 - 4\beta^2 - \alpha^2 = 0$$



2.1(2)

$$4u_{xx} - 4u_{xy} - 2u_{yz} + u_y + u_z = 0$$

$$\left(4 \frac{\partial^2}{\partial x^2} - 4 \frac{\partial^2}{\partial x \partial y} - 2 \frac{\partial^2}{\partial y \partial z} \right) u + u_y + u_z = 0$$

$$\left(\left(\underbrace{2 \frac{\partial}{\partial x} - \frac{\partial}{\partial y}}_{\frac{\partial}{\partial \xi}} \right)^2 - \left(\underbrace{\frac{\partial}{\partial y} + \frac{\partial}{\partial z}}_{\frac{\partial}{\partial \mu}} \right)^2 + \left(\underbrace{\frac{\partial}{\partial z}}_{\frac{\partial}{\partial \nu}} \right)^2 \right) u + u_y + u_z = 0$$

$$u_{\xi\xi} - u_{\mu\mu} + u_{\nu\nu} + u_\mu = 0 \quad \text{гиперболический}$$

$$u = u(x(\xi, \mu\nu), y(\xi, \mu, \nu), z(\xi, \mu, \nu))$$

$$\frac{\partial u}{\partial \xi} = \underbrace{\frac{\partial u}{\partial x}}_2 \underbrace{\frac{\partial x}{\partial \xi}}_2 + \underbrace{\frac{\partial u}{\partial y}}_{-1} \underbrace{\frac{\partial y}{\partial \xi}}_{-1} + \underbrace{\frac{\partial u}{\partial z}}_0 \underbrace{\frac{\partial z}{\partial \xi}}_0$$

$$\frac{\partial u}{\partial \mu} = \underbrace{\frac{\partial u}{\partial x}}_0 \underbrace{\frac{\partial x}{\partial \mu}}_0 + \underbrace{\frac{\partial u}{\partial y}}_1 \underbrace{\frac{\partial y}{\partial \mu}}_1 + \underbrace{\frac{\partial u}{\partial z}}_1 \underbrace{\frac{\partial z}{\partial \mu}}_1$$

$$\frac{\partial u}{\partial \nu} = \underbrace{\frac{\partial u}{\partial x}}_0 \underbrace{\frac{\partial x}{\partial \nu}}_0 + \underbrace{\frac{\partial u}{\partial y}}_0 \underbrace{\frac{\partial y}{\partial \nu}}_0 + \underbrace{\frac{\partial u}{\partial z}}_1 \underbrace{\frac{\partial z}{\partial \nu}}_1$$

Замена

$$\begin{cases} x = 2\xi \\ y = -\xi + \mu \\ z = \mu + \nu \end{cases}$$

Приведение к каноническому виду уравнений 1-го порядка в случае двух независимых переменных в области

2.11(6)

$$u_{xy} + 2xyu_y - 2xu = 0$$

$$u_y = v$$

$$v_x + 2xyv - 2xu = 0 \quad \text{Продиффириицируем по } y$$

$$\frac{\partial}{\partial y}(v_x + 2xyv - 2xu) = 0 \Rightarrow v_{xy} + 2xyv_y = 0$$

$$v_y = \tau$$

$$\tau_x + 2xy\tau = 0 \quad \frac{d\tau}{dx} = -2xy\tau \Rightarrow \frac{d\tau}{\tau} = -2xydx$$

$$\tau = \exp(-x^2y)C(y) \quad v = \int_0^y C(t)e^{-x^2t} dt + f(x)$$

$$u = \frac{1}{2x}(v_x + 2xyv)$$

$$u = \frac{1}{2x} \left(\int_0^y C(t)(-2xt)e^{-x^2t} dt + f'(x) + 2xy \int_0^y C(t)e^{-x^2t} dt + f(x) \right)$$

1

a) $y^3 u_{xy} - y u_{yy} - 3y^5 u_x + (2 + 3y^3) u_y = 0, \quad y > 0, \quad x \in \mathbb{R}^1;$
 $u|_{y=1} = 1 + 3x, \quad u_y|_{y=1} = 3(4 + 3x), \quad x \in \mathbb{R}^1.$

Ур-е характеристик

$$-y^3 dx dy - y(dx)^2 = 0 \quad dx(y^3 dy + y dx) = 0$$

$$\begin{cases} dx = 0 \\ y^3 dy + y dx = 0 \end{cases} \Leftrightarrow \begin{cases} x = C_1 \\ y(y'y^2 + 1) = 0 \end{cases} \Leftrightarrow \begin{cases} C_1 = x \\ C_2 = x + \frac{y^3}{3} \end{cases}$$

Делаем замену

$$\begin{cases} \xi = x \\ \mu = x + \frac{y^3}{3} \end{cases}$$

$$u_x = u_\xi + u_\mu$$

$$u_y = y^2 u_\mu$$

$$u_{yy} = y^4 u_{\mu\mu} + 2yu_\mu \quad u_{xy} = u_{\xi\mu}y^2 + u_{\mu\mu}y^2$$

Подставим

$$y^3(u_{\xi\mu}y^2 + u_{\mu\mu}y^2) - y(y^4 u_{\mu\mu} + 2yu_\mu) - 3y^5(u_\xi + u_\mu) + (2 + 3y^3)y^2 u_\mu = 0$$

$$y^5 u_{\xi\mu} - 3y^5 u_\xi = 0 \quad u_{\xi\mu} - 3u_\xi = 0$$

$$u_\xi = v$$

$$v_\mu - 3v = 0 \quad \frac{dv}{d\mu} = 3v \quad v = e^{3\mu} C(\xi)$$

$$u_\xi = e^{3\mu} C(\xi) \quad du = e^{3\mu} C(\xi) d\xi$$

$$u = \int C(\xi) e^{3\mu} d\xi + f(\mu) = e^{3\mu} g(\xi) + f(\mu)$$

$$u = e^{3x+y^3}g(x) + f(x+\frac{y^3}{3})$$

$$u|_{y=1}=e^{3x+1}g(x)+f(x+\frac{1}{3})=1+3x$$

$$u_y=3y^2e^{3x+y^3}g(x)+y^2f'(x+\frac{y^3}{3})$$

$$u_y|_{y=1}=3e^{3x+1}g(x)+f'(x+\frac{1}{3})=3(4+3x)$$

$$3+9x-3f(x+\frac{1}{3})=3(4+3x)-f'(x+\frac{1}{3}),\; p=x+\frac{1}{3}$$

$$f'(p)=3f(p)+9 \qquad f(p)=e^{3p}C-3 \qquad g(x)=\frac{4+3x-Ce^{3p}}{e^{3x+1}}$$

$$g(x)=(4+3x)e^{-3x-1}-C$$

$$u=e^{3x+y^3}((4+3x)e^{-3x-1}-C)+Ce^{3x+y^3}-3=3x+1$$

$$\boxed{u=e^{y^3-1}(4+3x)-3}$$

$$6)\;\; x^2u_{xx}-9y^2u_{yy}+3xu_x-3yu_y=0,\;\;\; x>1,\; y>1\\ u|_{x=y}=y^{2/3}, u_x|_{x=y}=y^{-3}+y^{-1/3}, y>1$$

Ур-е характеристик

$$x^2(dy)^2-9y^2(dx)^2=0$$

$$(\frac{dy}{dx})^2=(\frac{3y}{x})^2$$

$$\begin{cases}\frac{dy}{y}=\frac{3dx}{x}\\\frac{dy}{y}=-\frac{3dx}{x}\end{cases}\Leftrightarrow\begin{cases}C_1=\frac{y}{x^3}\\C_2=yx^3\end{cases}\Leftrightarrow\begin{cases}\xi=\frac{y}{x^3}\\\mu=yx^3\end{cases}$$

$$u_x=-3u_\xi\frac{y}{x^4}+3u_\mu yx^2,\; u_y=\frac{u_\xi}{x^3}+u_\mu x^3$$

$$u_{xx}=9u_{\xi\xi}y^2x^{-8}+9u_{\mu\mu}y^2x^4-18u_{\xi\mu}x^{-2}y^2+12u_\xi yx^{-5}+6u_\mu yx$$

$$u_{yy}=u_{\xi\xi}x^{-6}+u_{\mu\mu}x^6+2u_{\xi\mu}$$

$$\begin{aligned}-36 u_{\xi \mu} y^2+u_\xi(12yx^{-3}-9x^{-3}y-3x^{-3}y)+u_\mu(6yx^3+9yx^3-3x^3y)=0\\ -36 u_{\xi \mu} y^2+12 u_\mu yx^3=0\end{aligned}$$

$$u_\mu = v$$

$$3v_\xi y=vx^3\quad 3\frac{dv}{d\xi}=\xi^{-1}v\quad \frac{dv}{v}=\frac{d\xi}{3\xi}$$

$$v=\xi^{\frac{1}{3}}C(\mu)$$

$$u=\xi^{\frac{1}{3}}f(\mu)+g(\xi)\quad u=(x^{-3}y)^{\frac{1}{3}}f(yx^3)+g(yx^{-3})$$

$$u_x=-y^{1/3}x^{-2}f(yx^3)+3xy^{4/3}f'-3x^{-4}yg'$$

$$u|_{x=y}=y^{-\frac{2}{3}}f(y^4)+g(y^{-2})=y^{2/3}$$

$$u_x|_{x=y}=-y^{-5/3}f(y^4)+3y^{7/3}f'(y^4)-3y^{-3}g'(y^{-2})=y^{-3}+y^{-1/3}$$

$$\frac{2}{3}y^{-1/3}=-\frac{2}{3}y^{-5/3}f(y^4)+4y^{7/3}f'(y^4)-2y^{-3}g'(y^{-2})$$

$$-6y^{7/3}f'(y^4)+3y^{7/3}f'(y^4)=y^{-3}\quad -3y^{7/3}f'(y^4)=y^{-3}$$

$$3\frac{df(\mu)}{dy}=-y^{-16/3}\;3f'(\mu)=-\mu^{-4/3}$$

$$f(y^4)=(y^4)^{-1/3}+C$$

$$y^{-2/3}(y^{-4/3}+C)+g(y^{-2})=y^{2/3}\quad g(y^{-2})=y^{2/3}-Cy^{-2/3}-y^{-2}$$

$$f(\mu)=\mu^{-1/3}+C\quad g(\xi)=\xi^{-1/3}-C\xi^{1/3}-\xi$$

$$u=\xi^{1/3}(\mu^{-1/3}+C)+\xi^{-1/3}-C\xi^{1/3}-\xi$$

$$u=\xi^{1/3}\mu^{-1/3}+\xi^{-1/3}-\xi$$

$$\boxed{u=x^{-2}+y^{-1/3}x-yx^{-3}}$$

$$9 \\$$

$$\text{B}) \quad x^2 u_{xx} - xy u_{xy} - 2y^2 u_{yy} + xu_x - 2yu_y = 9xy^2, \quad x > 0, \quad y > 0$$

$$u|_{x=1} = 3e^y, \quad u_x|_{x=1} = -y^2$$

Ур-е хар-тик

$$x^2(dy)^2 + xydxdy - 2y^2(dx)^2 = 0$$

$$\left(\frac{dy}{dx}\right)^2 + \frac{y}{x} \frac{dy}{dx} - 2\left(\frac{y}{x}\right)^2 = 0$$

$$\begin{cases} \frac{dy}{dx} = -\frac{2y}{x} \\ \frac{dy}{dx} = \frac{y}{x} \end{cases} \Leftrightarrow \begin{cases} C_1 = yx^2 \\ C_2 = \frac{y}{x} \end{cases} \Leftrightarrow \begin{cases} \xi = yx^2 \\ \mu = \frac{y}{x} \end{cases}$$

$$u_x = 2u_\xi yx - u_\mu yx^{-2} \quad u_y = u_\xi x^2 + u_\mu x^{-1}$$

$$u_{xx} = 4u_{\xi\xi}y^2x^2 + u_{\mu\mu}yx^{-4} - 4u_{\xi\mu}y^2x^{-1} + 2u_\xi y + 2u_\mu yx^{-3}$$

$$u_{yy} = u_{\xi\xi}x^4 + u_{\mu\mu}x^{-2} + 2u_{\xi\mu}x$$

$$u_{xy} = 2u_{\xi\xi}yx^3 - u_{\mu\mu}yx^{-3} + u_{\xi\mu}y + 2u_\xi x - u_\mu x^{-2}$$

После подстановки

$$u_{\xi\mu} = -1 \quad u_\xi = v \quad v_\mu = -1$$

$$v = -\mu + C(\xi) \quad u = -\mu\xi + F(\xi) + G(\mu)$$

$$u = -y^2x + F(yx^2) + G(yx^{-1}) \quad u_x = -y^2 + 2yxF'(yx^2) - yx^{-2}G'(yx^{-1})$$

$$u|_{x=1} = -y^2 + F(y) + G(y) = 3e^y \quad u_x|_{x=1} = -y^2 + 2yF'(y) - yG'(y) = -y^2$$

$$\begin{cases} -y^2 + F(y) + G(y) = 3e^y \\ 2F'(y) = G'(y) \end{cases} \Rightarrow \begin{cases} -2y + F'(y) + G'(y) = 3e^y \\ 2F'(y) = G'(y) \end{cases} \Rightarrow$$

$$-2y + 3F'(y) = 3e^y \Rightarrow F(y) = e^y + \frac{y^2}{3} + C$$

$$G(y) = 3e^y + y^2 - e^y - \frac{y^2}{3} - C = 2e^y + \frac{2y^2}{3} - C$$

$$u = -xy^2 + e^{yx^2} + \frac{y^2x^4}{3} + 2e^{yx^{-1}} + \frac{2y^2}{3x^2}$$

$$\Gamma) \quad yu_{xx} + (x-y)u_{xy} - xu_{yy} - u_x + u_y = 0 \\ u|_{y=0} = 2x^2, \quad u_y|_{y=0} = 2x, \quad 1 < x < 4$$

Уп-е хар-тик

$$y(dy)^2 - (x-y)dxdy - x(dx)^2 = 0$$

$$\begin{cases} \frac{dy}{dx} = \frac{x}{y} \\ \frac{dy}{dx} = -1 \end{cases} \Leftrightarrow \begin{cases} y^2 = x^2 + C_1 \\ y = -x + C_2 \end{cases} \Leftrightarrow \begin{cases} \xi = y^2 - x^2 \\ \mu = y + x \end{cases}$$

$$u_x = -2xu_\xi + u_\mu \quad u_y = 2yu_\xi + u_\mu$$

$$u_{xx} = 4x^2u_{\xi\xi} + u_{\mu\mu} - 4xu_{\xi\mu} - 2u_\xi$$

$$u_{yy} = 4y^2u_{\xi\xi} + u_{\mu\mu} + 4yu_{\xi\mu} + 2u_\xi$$

$$u_{xy} = -4yxu_{\xi\xi} + u_{\mu\mu} + 2(y-x)u_{\xi\mu}$$

После подстановки

$$2u_{\xi\mu}\mu^2 = 0 \quad u_\xi = v \quad v_\mu = 0$$

$$v = C(\xi) \quad u = f(\xi) + g(\mu) \quad u = f(y^2 - x^2) + g(y + x)$$

$$u_y = 2yf'(y^2 - x^2) + g'(y + x)$$

$$u|_{y=0} = f(-x^2) + g(x) = 2x^2 \quad u_y|_{y=0} = g'(x) = 2x$$

$$g(x) = x^2 + C \quad f(-x^2) + x^2 + C = 2x^2 \Rightarrow f(-x^2) = x^2 - C$$

$$u = (y + x)^2 + x^2 - y^2$$

$$u = 2x^2 + 2xy$$

$$\text{д) } y^4 u_{yy} + y^2 u_{xy} - 2u_{xx} + 2y^3 u_y = 0 \\ u|_{y=1} = x^2 + 5, \quad u_y|_{y=1} = 2x - 6, \quad 1 < x < 2$$

Уп-е хар-тик

$$y^4(dx)^2 - y^2 dxdy - 2(dy)^2 = 0$$

$$\begin{cases} y' = -y^2 \\ y' = \frac{1}{2}y^2 \end{cases} \Leftrightarrow \begin{cases} C_1 = x - \frac{1}{y} \\ C_2 = x + \frac{2}{y} \end{cases} \Rightarrow \begin{cases} \xi = x - \frac{1}{y} \\ \mu = x + \frac{2}{y} \end{cases}$$

$$u_x = u_\xi + u_\mu \quad u_y = \frac{u_\xi}{y^2} - \frac{2u_\mu}{y^2}$$

$$u_{xx} = u_{\xi\xi} + 2u_{\xi\mu} + u_{\mu\mu} \quad u_{yy} = \frac{u_{\xi\xi}}{y^4} + \frac{4u_{\mu\mu}}{y^4} - \frac{4u_{\xi\mu}}{y^4} - 2\frac{u_\xi}{y^3} + 4\frac{u_\mu}{y^3}$$

$$u_{xy} = \frac{u_{\xi\xi}}{y^2} - 2\frac{u_{\mu\mu}}{y^2} - \frac{u_{\xi\mu}}{y^2}$$

$$u_{\xi\mu} = 0$$

$$u = f(\xi) + g(\mu) \quad u = f(x - \frac{1}{y}) + g(x + \frac{2}{y})$$

$$u_y = y^{-2}f'(x - \frac{1}{y}) - 2y^{-2}g'(x + \frac{2}{y})$$

$$u|_{y=1} = f(x - 1) + g(x + 2) = x^2 + 5$$

$$u_y|_{y=1} = f'(x - 1) - 2g'(x + 2) = 2x - 6$$

$$\begin{cases} f(x - 1) + g(x + 2) = x^2 + 5 \\ f'(x - 1) - 2g'(x + 2) = 2x - 6 \end{cases} \Rightarrow \begin{cases} f(x - 1) = x^2 + 5 - g(x + 2) \\ 2x - g'(x + 2) - 2g'(x) = 2x - 6 \end{cases} \Rightarrow$$

$$\Rightarrow \begin{cases} f(x - 1) = x^2 + 5 - g(x + 2) \\ g'(x + 2) = 2 \end{cases} \Rightarrow \begin{cases} f(x - 1) = x^2 - 2x + 1 - C \\ g(x + 2) = 2x + 4 + C \end{cases} \Rightarrow$$

$$\Rightarrow \begin{cases} f(x - 1) = (x - 1)^2 - C \\ g(x + 2) = 2(x + 2) + C \end{cases} \Rightarrow \begin{cases} f(a) = a^2 - C \\ g(b) = 2b + C \end{cases}$$

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

2

$$x^2 u_{xx} - 4y^2 u_{yy} + xu_x - 4yu_y = 0, \quad \frac{1}{x^2} < y < x^2, \quad x > 0$$

$$u|_{y=\frac{1}{x^2}} = 1 + 2x^4, \quad u|_{y=x^2} = 2 + x^4$$

Ур-е характеристик

$$x^2(dy)^2 - 4y^2(dx)^2$$

$$\begin{cases} \frac{dx}{x} = \frac{dy}{2y} \\ \frac{dx}{x} = -\frac{dy}{2y} \end{cases} \Leftrightarrow \begin{cases} x = \sqrt{y}C_1 \\ x = \frac{1}{\sqrt{y}}C_2 \end{cases}$$

Замена

$$\begin{cases} \mu = \sqrt{y}x \\ \xi = \frac{x}{\sqrt{y}} \end{cases}$$

$$u_x = u_\xi \frac{1}{\sqrt{y}} + u_\mu \sqrt{y}, \quad u_y = -\frac{x}{2\sqrt{y^3}}u_\xi + u_\mu \frac{x}{2\sqrt{y}}$$

$$u_{xx} = \frac{u_{\xi\xi}}{y} + u_{\mu\mu}y + 2u_{\xi\mu}$$

$$u_{yy} = u_{\xi\xi} \cdot \frac{x^2}{4y^3} + u_{\mu\mu} \cdot \frac{x^2}{4y} - u_{\xi\mu} \cdot \frac{x^2}{2y^2} - u_\mu \frac{x}{4\sqrt{y^3}} + u_\xi \frac{3x}{4\sqrt{y^5}}$$

Подставим

$$x^2 \left(\frac{u_{\xi\xi}}{y} + u_{\mu\mu}y + 2u_{\xi\mu} \right) - 4y^2 \left(u_{\xi\xi} \cdot \frac{1}{4y^3} + u_{\mu\mu} \cdot \frac{x^2}{4y} - u_{\xi\mu} \cdot \frac{x}{2y^2} - u_\mu \frac{x}{4\sqrt{y^3}} + u_\xi \frac{3}{4\sqrt{y^5}} \right) +$$

$$+x(u_\xi \frac{1}{\sqrt{y}} + u_\mu \sqrt{y}) - 4y(-\frac{1}{2\sqrt{y^3}}u_\xi + u_\mu \frac{x}{2\sqrt{y}}) = 0$$

$$4x^2 u_{\xi\mu} = 0 \Rightarrow u_{\xi\mu} = 0$$

$$u = f(\xi) + g(\mu) \quad u = f\left(\frac{x}{\sqrt{y}}\right) + g(\sqrt{y}x)$$

$$u|_{y=x^{-2}} = f(x^2) + g(1) = 1 + 2x^4 \quad u|_{y=x^2} = f(1) + g(x^2) = 2 + x^4$$

$$\begin{aligned}
& \begin{cases} f(x^2) + g(1) = 1 + 2x^4 \\ f(1) + g(x^2) = 2 + x^4 \end{cases} \Rightarrow \begin{cases} f(x^2) = 1 + 2x^4 - g(1) \\ g(x^2) = x^4 - 1 + g(1) \end{cases} \Rightarrow \\
& \Rightarrow \begin{cases} f(a) = 2a^2 + C \\ g(b) = b^2 - C \end{cases} \\
& \boxed{u = 2\frac{x^2}{y} + yx^2}
\end{aligned}$$

3

$$\begin{aligned}
& u_{yy} - u_{xx} = 0 \\
& u|_{y=0} = u_0(x), \quad u_y|_{y=0} = u_1(x), \quad 0 < x < 1, \quad u_0(x) \in C^2(0; 1), u_1(x) \in C_1(0; 1)
\end{aligned}$$

максимальная область, где $\exists!$ реш

$$\begin{cases} 0 < x + y < 1 \\ 0 < x - y < 1 \end{cases}$$

Волновое уравнение

1

$$\begin{cases} 4u_{tt} = u_{xx} + 4t^2 \cos(2x) \\ u|_{t=0} = e^x, \quad u_t|_{t=0} = x^2 \end{cases}$$

$$u_{\text{частн}} = f(t) \cos(2x)$$

$$4f'' \cos(2x) = -4f \cos(2x) + 4t^2 \cos(2x)$$

$$f'' = -f + t^2$$

$$f = \alpha t^2 + \beta t + \gamma \quad 2\alpha = -\alpha t^2 - \beta t - \gamma + t^2$$

$$\alpha = 1, \quad \beta = 0, \quad \gamma = -2$$

$$u_{\text{частн}} = (t^2 - 2) \cos(2x)$$

$$u = (t^2 - 2) \cos(2x) + v(x, t)$$

$$\begin{cases} 4v_{tt} = v_{xx} \\ v|_{t=0} = e^x + 2 \cos(2x) \\ v_t|_{t=0} = x^2 \end{cases}$$

$$v(x, t) = \frac{1}{2}(e^{x+\frac{t}{2}} + 2 \cos(2x + t) + e^{x-\frac{t}{2}} + 2 \cos(2x - t)) + \int_{x-\frac{t}{2}}^{x+\frac{t}{2}} \xi^2 d\xi$$

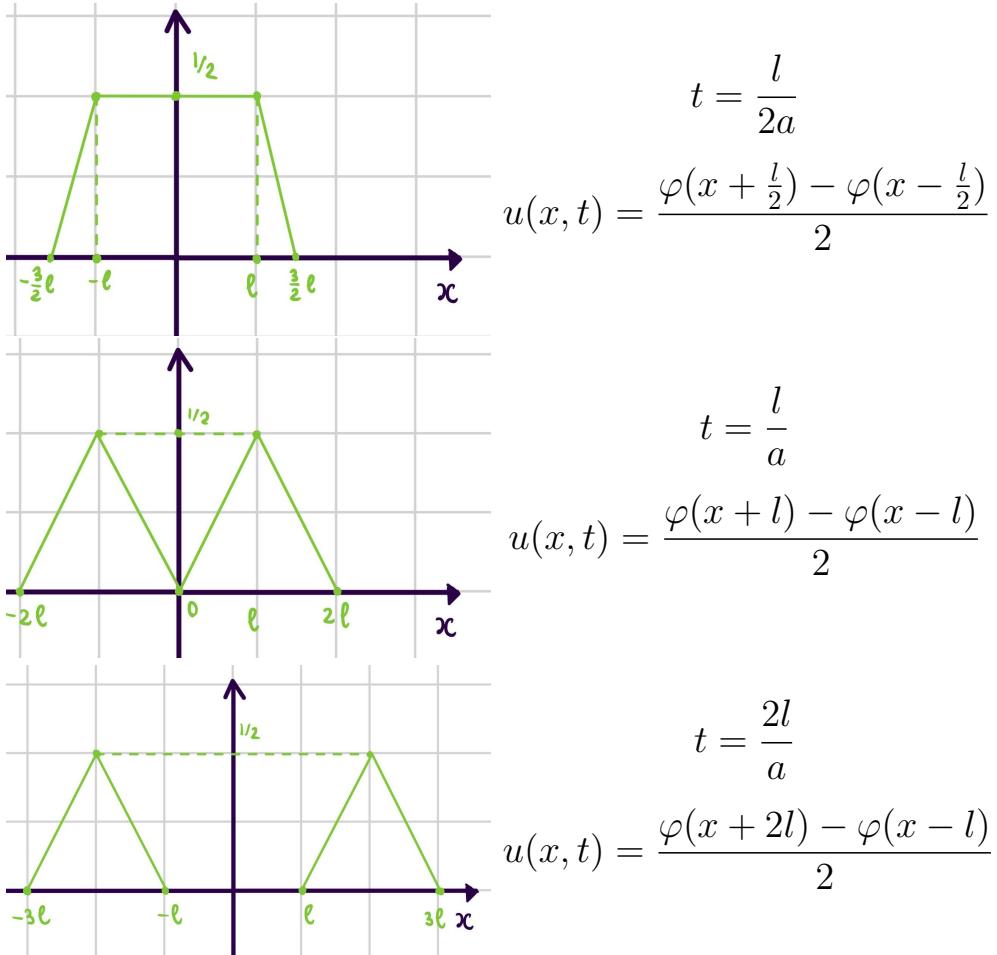
2

$$u_{tt} = a^2 u_{xx}, \quad x \in \mathbb{R}^1, \quad t > 0$$

a) $u|_{t=0} = \varphi(x), \quad u_t|_{t=0} = 0;$

Ф-ла Даламбера

$$u(x, t) = \frac{\varphi(x + at) - \varphi(x - at)}{2}$$

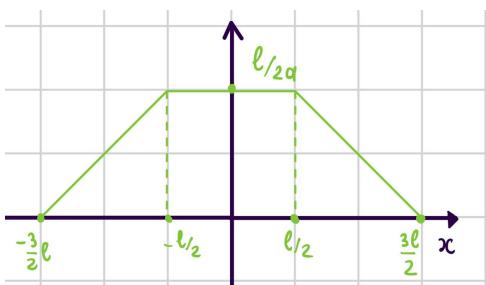


6) $u|_{t=0} = 0, u_t|_{t=0} = \psi(x) = \theta(l - |x|)$

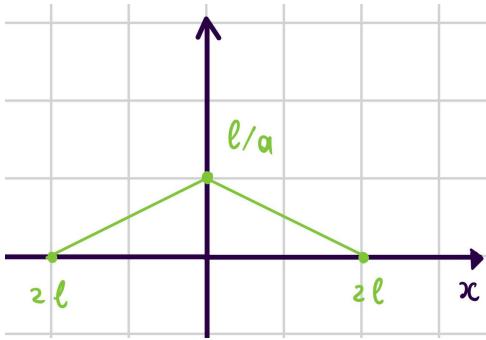
$$l = \text{const} > 0 \quad \theta(x) = \begin{cases} 1, & x \geq 0 \\ 0, & x < 0 \end{cases}$$

Общее решение

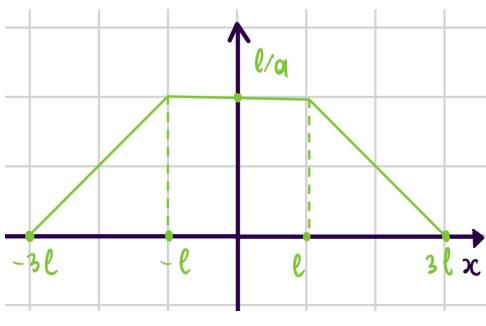
$$u(x, t) = \frac{1}{2a} \int_{x-at}^{x+at} \psi(\xi) d\xi$$



$$\begin{aligned}
 t &= \frac{l}{2a} \\
 u(x, t) &= \frac{1}{2a} \int_{x-\frac{l}{2}}^{x+\frac{l}{2}} \theta(l - |\xi|) d\xi \\
 &= \frac{1}{2a} \text{length} \left([x - \frac{l}{2}, x + \frac{l}{2}] \cap [-l, l] \right)
 \end{aligned}$$



$$\begin{aligned}
 t &= \frac{l}{a} \\
 u(x, t) &= \frac{1}{2a} \int_{x-l}^{x+l} \theta(l - |\xi|) d\xi \\
 &= \frac{1}{2a} \text{length} ([x - l, x + l] \cap [-l, l])
 \end{aligned}$$



$$\begin{aligned}
 t &= \frac{2l}{a} \\
 u(x, t) &= \frac{1}{2a} \int_{x-2l}^{x+2l} \theta(l - |\xi|) d\xi \\
 &= \frac{1}{2a} \text{length} ([x - 2l, x + 2l] \cap [-l, l])
 \end{aligned}$$

3

a) 21.19

$$\begin{aligned}
 u_{tt} &= 3u_{xx} + 2(1 - 6t^2)e^{-2x}, \quad t > 0, \quad x > 0 \\
 u|_{t=0} &= 1, \quad u_t|_{t=0} = x, \quad (u_x - 2u)|_{x=0} = -2 + t - 4t^2
 \end{aligned}$$

Ищем частное решение

$$u_{\text{частн}} = e^{-2x}(At^2 + Bt + C)$$

$$2Ae^{-2x} = 12e^{-2x}(At^2 + Bt + C) + 2(1 - 6t^2)e^{-2x}$$

$$2A = 12At^2 + 12Bt + 12C + 2 - 12t^2$$

$$\begin{cases} A = 1, \\ B = 0, \\ C = 0; \end{cases}$$

$$u_{\text{частн}} = t^2 e^{-2x}$$

Сводим ур-е к однородному

$$u = t^2 e^{-2x} + v(x, t)$$

$$v_{tt} = 3v_{xx}$$

$$v|_{t=0} = 1, \quad v_t|_{t=0} = x, \quad (v_x - 2v)|_{x=0} = -2 + t$$

$$v = f(x + \sqrt{3}t) + g(x - \sqrt{3}t)$$

Ищем решение в области $x \geq \sqrt{3}t$

$$v|_{t=0} = f(x) + g(x) = 1 \quad v_t|_{t=0} = \sqrt{3}f'(x) - \sqrt{3}g'(x) = x$$

$$f'(x) + g'(x) = 0$$

$$2\sqrt{3}f'(x) = x$$

$$\boxed{f(x) = \frac{x^2}{4\sqrt{3}} + C, \quad g(x) = 1 - \frac{x^2}{4\sqrt{3}} - C}$$

$$v(x, t) = 1 - \frac{(x + \sqrt{3}t)^2 - (x - \sqrt{3}t)^2}{4\sqrt{3}} = 1 - xt$$

Ищем решение в области $x < \sqrt{3}t$

$$(v_x - 2v)|_{x=0} = f'(\sqrt{3}t) + g'(-\sqrt{3}t) - 2f(\sqrt{3}t) - 2g(-\sqrt{3}t) - 2C = -2 + t$$

Заметим, что уравнение полученное в области $x \geq \sqrt{3}t$ также подходит

Следовательно, решения на полученных областях совпадают

$$\boxed{u(x, t) = 1 - xt + t^2 e^{-2x}}$$

21.2

$$u_{tt} - a^2 u_{xx} = 0$$

$$u|_{t=0} = u_0(x), \quad u_t|_{t=0} = u_1(x)$$

$$u_x|_{x=0} = 0$$

$$u(x, t) = f(x + at) + g(x - at)$$

$$x \geq at$$

$$f(x) + g(x) = u_0(x), \quad u_t|_{t=0} = af'(x) - ag'(x) = u_1(x)$$

$$f(x) - g(x) = \frac{1}{a} \int_0^x u_1(\xi) d\xi + A$$

$$f(x) = \frac{u_0(x)}{2} + \frac{1}{2a} \int_0^x u_1(\xi) d\xi + \frac{A}{2} \quad g(x) = \frac{u_0}{2} - \frac{1}{2a} \int_0^x u_1(\xi) d\xi - \frac{A}{2}$$

$$u(x, t) = \frac{u_0(x + at) + u_0(x - at)}{2} + \frac{1}{2a} \int_{x-at}^{x+at} u_1(\xi) d\xi$$

$$x < at$$

$$u_x|_{x=0} = f'(at) - g'(-at) = 0 \Rightarrow f(at) + g(-at) = C$$

$$g(-at) = C - \frac{u_0(at)}{2} = \frac{1}{2a} \int_0^{at} u_1(\xi) d\xi - \frac{A}{2}$$

$$g(b) = C - \frac{u_0(-b)}{2} = \frac{1}{2a} \int_0^{-b} u_1(\xi) d\xi - \frac{A}{2}$$

Сшивка

$$g(+0) = g(-0)$$

$$C - \frac{A}{2} = u_0 - \frac{A}{2} \Rightarrow C = u_0(0) = 0$$

Показали, что

$$u(x, t) = \frac{1}{2a} \int_{x-at}^{x+at} u_1(\xi) d\xi + \begin{cases} \frac{u_0(x+at) + u_0(x-at)}{2}, & x \geq at \\ \frac{u_0(x+at) - u_0(x-at)}{2}, & x < at \end{cases}$$

$$6) \quad u_{tt} = u_{xx} + xe^t, \quad x > 0, t > 0$$

$$u|_{t=0} = 1 + x, \quad u_t|_{t=0} = 4 - 5x, x \geq 0$$

$$(2u + u_x)|_{x=0} = (1+t)e^t + 2 + t - 3t^2, \quad t \geq 0$$

Ищем частные решения

$$u_{\text{частн}} = xe^t$$

Сводим ур-е к однородному

$$u = xe^t + v(x, t)$$

$$v_{tt} = v_{xx} \quad v|_{t=0} = (u - xe^t)|_{t=0} = 1 + x - x = 1$$

$$v_t|_{t=0} = (u_t - xe^t)|_{t=0} = 4 - 5x - x = 4 - 6x$$

$$(2v + v_x)|_{x=0} = (2u + u_x - 2xe^t - e^t)|_{x=0} = te^t + 2 + t - 3t^2, \quad t \geq 0$$

$$v = f(x+t) + g(x-t)$$

Ищем решение в области $x \geq t$

$$v|_{t=0} = f(x) + g(x) = 1 \quad v_t|_{t=0} = f'(x) - g'(x) = 4 - 6x, \quad x \geq 0$$

$$f'(x) + g'(x) = 0, \quad \text{складываем}$$

$$2f'(x) = 4 - 6x \quad 2f'(x) = 4 - 6x \quad f'(x) = 2 - 3x$$

$$\boxed{f(x) = 2x - \frac{3x^2}{2} + A; \quad g(x) = 1 - 2x + \frac{3x^2}{2} - A}$$

$$v = 2(x+t) - \frac{3}{2}(x+t)^2 + A + 1 - 2(x-t) + \frac{3}{2}(x-t)^2 - A, \quad x \geq t$$

Ищем решения при $x < t$

$$(2v + v_x)|_{x=0} = 2f(t) + 2g(-t) + f'(t) + g'(-t) =$$

$$= te^t + 2 + t - 3t^2, \quad t \geq 0$$

$$4t - 3t^2 + 2A + 2g(-t) + 2 - 3t + g'(-t) = te^t + 2 + t - 3t^2$$

$$g'(-t) + 2g(-t) = te^t - 2A \quad -t = p < 0$$

$$g'(p) + 2g(p) = -pe^t - 2A$$

$$g_{\text{частн}_1} = (\alpha p + \beta)e^{-p}$$

$$\alpha e^{-p} - (\alpha p + \beta)e^{-p} + 2(\alpha p + \beta)e^{-p} = -pe^{-p}$$

$$\alpha + 2\alpha = -1 \quad \alpha = -1 \quad \alpha - \beta + 2\beta = 0$$

$$\beta = -\alpha = 1$$

$$g_{\text{частн}_1} = (1 - p)e^{-p} \quad g_{\text{частн}_2} = -A$$

$$g(p) = ce^{-2p} + (1 - p)e^{-p} - A, \quad p < 0$$

Сшивка(склейка)

$$g(+0) = g(-0)$$

$$1 - A = C + 1 - A \Rightarrow C = 0$$

Ответ

$$u(x, t) = xe^t + 2(x + t) - \frac{3}{2}(x + t)^2 + \begin{cases} 1 - 2(x - t) + \frac{3}{2}(x - t)^2, & x \geq t \\ (1 - (x - t))e^{-(x-t)}, & x < t \end{cases}$$

- в) $4u_{tt} = u_{xx} - 3 \sin(x + t), \quad x > 0, \quad t > 0$
 $u|_{t=0} = \sin(x) + \sin(2x), \quad u_t|_{t=0} = 2 + \cos(x), \quad x \geq 0$
 $(u_x - 2u)|_{x=0} = 2 - 4t - 2 \sin(t) + \cos(t), \quad t \geq 0$

Ищем частное решение

$$u_{\text{частн}} = \sin(x + t)$$

Сводим уравнение к однородному

$$u = \sin(x + t) + v(x, t)$$

$$v_{tt} = \left(\frac{1}{2}\right)^2 v_{xx}, \quad v|_{t=0} = \sin(2x), \quad v_t|_{t=0} = 2$$

$$(v_x - 2v)|_{x=0} = 2 - 4t, \quad t \geq 0$$

$$v = f(x + \frac{t}{2}) + g(x - \frac{t}{2})$$

Ищем решение в области $x \geq \frac{t}{2}$

$$v|_{t=0} = f(x) + g(x) = \sin(2x)$$

$$v_t|_{t=0} = \frac{1}{2}f'(x) - \frac{1}{2}g'(x) = 2$$

$$f'(x) + g'(x) = 2 \cos(2x) \quad f'(x) = \cos(2x) + 2$$

$$\boxed{f(x) = \frac{1}{2}\sin(2x) + 2x + C, \quad g(x) = \frac{1}{2}\sin(2x) - 2x - C}$$

$$v(x, t) = \frac{1}{2}\sin(2x + t) + \frac{1}{2}\sin(2x - t), \quad x \geq \frac{t}{2}$$

Область $x < \frac{t}{2}$

$$(v_x - 2v)|_{x=0} = f'\left(\frac{t}{2}\right) + g'\left(-\frac{t}{2}\right) - 2f\left(\frac{t}{2}\right) - 2g\left(-\frac{t}{2}\right) = 2 - 4t$$

$$\cos(t) + 2 - 2\left(\frac{1}{2}\sin(t) + t + C\right) + g'\left(-\frac{t}{2}\right) + g\left(-\frac{t}{2}\right) = 2 - 4t$$

$$g'(b) + g(b) + \sin(2b) + \cos(2b) - 4b - 2C = 0, \quad b = -\frac{t}{2}$$

Решая дифф. ур-е

$$g(b) = Ae^{2b} - 2b - 1 + \frac{1}{2}\cos(2b) - C$$

Сшивка

$$g(+0) = g(-0)$$

$$A - 1 + \frac{1}{2} - C = -C \Rightarrow A = \frac{1}{2}$$

$$\boxed{u = \sin(x + t) + \frac{1}{2}\sin(2x + t) + \begin{cases} \frac{1}{2}\sin(2x - t), & x \geq \frac{t}{2} \\ \frac{1}{2}\cos(2x - t) + 2t - 1 + \frac{1}{2}e^{2x-1}, & x < \frac{t}{2} \end{cases}}$$

$$\Gamma) \quad u_{tt} + u_{xt} - 2u_{xx} = 0, \quad x > 0, \quad t > 0 \\ u|_{t=0} = \operatorname{sh} x + \operatorname{arctg} x, \quad u_t|_{t=0} = \operatorname{ch} x - \frac{2}{1+x^2}, \quad x \geq 0 \\ u_x|_{x=0} = \operatorname{ch} x + 1, \quad t \geq 0$$

$$(dx)^2 - dxdt - 2(dt)^2 = 0 \quad (dx - 2dt)(dx + dt) = 0$$

$$\begin{cases} x = 2t + C_1 \\ x = -t + C_2 \end{cases} \Leftrightarrow \begin{cases} \xi = x - 2t \\ \mu = x + t \end{cases}$$

$$u_x = u_\xi + u_\mu \quad u_t = -2u_\xi + u_\mu$$

$$u_{xx} = u_{\xi\xi} + u_{\mu\mu} + 2u_{\xi\mu}$$

$$u_{tt} = 4u_{\xi\xi} + u_{\mu\mu} - 4u_{\xi\mu}$$

$$u_{xt} = -2u_{\xi\xi} + u_{\mu\mu} - u_{\xi\mu}$$

Подставляем

$$u_{\xi\mu} = 0$$

$$u = f(\xi) + g(\mu) = f(x - 2t) + g(x + t)$$

$$u|_{t=0} = f(x) + g(x) = \operatorname{sh} x + \operatorname{arctg} x \Rightarrow f'(x) + g(x) + \operatorname{ch} x = \frac{1}{1+x^2}$$

$$u'_t|_{t=0} = -2f'(x) + g'(x) = \operatorname{ch} x - \frac{2}{1+x^2}$$

$$u_x|_{x=0} = -2tf'(t) + g'(t) = \operatorname{ch} t + 1$$

$$f'(-2t) + \operatorname{ch} t = \operatorname{ch} t + 1$$

$$-2t = z \quad f'(z) = 1 \quad f(z) = z + C, \quad z < 0$$

$$f(+0) = f(-0) \Rightarrow C = A$$

$$u(x, t) = \operatorname{sh}(x + t) + \begin{cases} \operatorname{arctg}(x - 2t), & x - 2t \geq 0 \\ x - 2t, & x - 2t < 0 \end{cases}$$

4

$$\text{a) } 12.43(5)$$

$$u_{tt}=2\Delta u$$

$$u|_{t=0}=2x^2-y^2,\; u_t|_{t=0}=2x^2+y^2$$

$$u=v+w$$

$$\begin{cases} v_{tt}=2\Delta v \\ v|_{t=0}=2x^2 \\ v_t|_{t=0}=2x^2 \end{cases} \quad \begin{cases} w_{tt}=2\Delta w \\ w|_{t=0}=-y^2 \\ w_t|_{t=0}=y^2 \end{cases}$$

$$v=v|_{t=0}+tv_t|_{t=0}+\frac{t^2}{2}v_{tt}|_{t=0}+\frac{t^3}{6}v_{ttt}|_{t=0}+\ldots$$

$$v_{tt}|_{t=0}=2\Delta v|_{t=0}=2\Delta(v|_{t=0})=8$$

$$v_{ttt}|_{t=0}=2\Delta v_t|_{t=0}=8$$

$$v=2x^2+2tx^2+4t^2+\frac{4}{3}t^3$$

$$w=w|_{t=0}+tw_t|_{t=0}+\frac{t^2}{2}w_{tt}|_{t=0}+\frac{t^3}{6}w_{ttt}|_{t=0}+\ldots$$

$$w_{tt}|_{t=0}=2\Delta w|_{t=0}=2\Delta(w|_{t=0})=-4$$

$$w_{ttt}|_{t=0}=2\Delta w_t|_{t=0}=4$$

$$w=-y^2+ty^2-2t^2+\frac{2}{3}t^3$$

$$\boxed{u=2x^2-y^2+(2x^2+y^2)t+2t^2+2t^3}$$

$$12.44(7)$$

$$\begin{aligned} u_{tt} &= a^2 \Delta u + \cos x \sin y e^z \\ u|_{t=0} &= x^2 e^{y+z}, \quad u_t|_{t=0} = \sin x e^{y+z} \end{aligned}$$

$$u = v + w$$

$$\begin{cases} v_{tt} = a^2 \Delta v + \cos x \sin y e^z \\ v|_{t=0} = 0 \\ v_t|_{t=0} = \sin x e^{y+z} \end{cases} \quad \begin{cases} w_{tt} = a^2 \Delta w \\ w|_{t=0} = x^2 e^{y+z} \\ w_t|_{t=0} = 0 \end{cases}$$

$$v = h_1(t) \cos x \sin y e^z + h_2(t) \sin x e^{y+z}$$

$$\begin{aligned} h_1'' \cos x \sin y e^z + h_2'' \sin x e^{y+z} &= a^2(-h_1 \cos x \sin y e^z + h_2 \sin x e^{y+z}) + \\ &\quad + \cos x \sin y e^z \end{aligned}$$

$$\begin{cases} h_1'' = -a^2 h_1 + 1 \\ h_2'' = a^2 h_2 \end{cases}$$

$$h_1 = A \cos(at) + B \sin(at) + \frac{1}{a^2}$$

$$h_2 = C \operatorname{sh}(at) + D \operatorname{ch}(at)$$

$$h_1|_{t=0} = h_2|_{t=0} = 0 \Rightarrow D = 0, \quad A = -\frac{1}{a^2}$$

$$h_{1_t}|_{t=0} = 0 \Rightarrow B = 0 \quad h_{2_t}|_{t=0} = 1 \Rightarrow C = \frac{1}{a}$$

$$h_1 = \frac{1}{a^2}(1 - \cos(at)) \quad h_2 = \frac{1}{a} \operatorname{sh}(at)$$

$$v = \frac{1}{a^2}(1 - \cos(at)) \cos x \sin y e^z + \frac{1}{a} \operatorname{sh}(at) \sin x e^{y+z}$$

$$w = h_3(t)x^2 e^{y+z} + h_4(t)e^{y+z}$$

$$h_3'' x^2 e^{y+z} + h_4'' e^{y+z} = a^2(h_3(2e^{y+z} + 2x^2 e^{y+z}) + 2h_4 e^{y+z})$$

$$\begin{cases} h_3'' = 2a^2 h_3 \\ h_4'' = 2a^2 h_3 + 2a^2 h_4 \end{cases}$$

$$h_3=A\operatorname{ch}(\sqrt{2}at)+B\operatorname{sh}(\sqrt{2}at)$$

$$h_3|_{t=0}=1 \Rightarrow A=1 \qquad h_{3_t}|_{t=0}=0 \Rightarrow B=0$$

$$h_3=\operatorname{ch}(\sqrt{2}at)$$

$$h_4'' - 2a^2 h_4 = 2a^2 \operatorname{ch}(\sqrt{2}at)$$

$$h_{4_{\text{o6}_{\text{III}}}}=C\operatorname{ch}(\sqrt{2}at)+D\operatorname{sh}(\sqrt{2}at)$$

$$h_{4_{\text{qact}_{\text{H}}}}=t(E\operatorname{ch}(\sqrt{2}at)+F\operatorname{sh}(\sqrt{2}at))$$

$$\begin{aligned} 2a^2t(E\operatorname{ch}(\sqrt{2}at)+F\operatorname{sh}(\sqrt{2}at))+\sqrt{2}a(E\operatorname{ch}(\sqrt{2}at)+F\operatorname{sh}(\sqrt{2}at))- \\ -2a^2t(E\operatorname{ch}(\sqrt{2}at)+F\operatorname{sh}(\sqrt{2}at))= \\ =2a^2\operatorname{ch}(\sqrt{2}at) \end{aligned}$$

$$E=0,\; F=\frac{a}{\sqrt{2}}$$

$$h_4=\frac{a}{\sqrt{2}}t\operatorname{sh}(\sqrt{2}at)+C\operatorname{ch}(\sqrt{2}at)+D\operatorname{sh}(\sqrt{2}at)$$

$$h_4|_{t=0}=0 \Rightarrow C=0 \qquad h_{4_t}|_{t=0}=0 \Rightarrow D=0$$

$$h_4=\frac{at}{\sqrt{2}}\operatorname{sh}(\sqrt{2}at)$$

$$w=\operatorname{ch}(\sqrt{2}at)x^2e^{y+z}+\frac{at}{\sqrt{2}}\operatorname{sh}(\sqrt{2}at)e^{y+z}$$

$$\boxed{\begin{aligned} u=\frac{1}{a^2}(1-\cos(at))e^z\cos x\sin y+e^{y+z}\times\left[\frac{1}{a}\operatorname{sh}(at)\sin x\right. \\ \left.+\frac{at}{\sqrt{2}}\operatorname{sh}(at\sqrt{2})+x^2\operatorname{ch}(at\sqrt{2})\right] \end{aligned}}$$

$$6) \quad u_{tt} = \Delta u + (x^2 + y^2) \sin t, \quad t > 0 \\ u|_{t=0} = 0, \quad u_t|_{t=0} = (x^2 + y^2 + z^2)^{5/2} - y^2$$

$$u = v + w + p$$

$$1) \begin{cases} v_{tt} = \Delta v + (x^2 + y^2) \sin t \\ v|_{t=0} = 0 \\ v_t|_{t=0} = 0 \end{cases} \quad 2) \begin{cases} w_{tt} = \Delta w \\ w|_{t=0} = 0 \\ w_t|_{t=0} = -y^2 \end{cases}$$

$$3) \begin{cases} p_{tt} = \Delta p \\ p|_{t=0} = 0 \\ p_t|_{t=0} = (x^2 + y^2 + z^2)^{5/2} \end{cases}$$

$$1)v = h_1(t)(x^2 + y^2) + h_2(t)$$

$$h_1''(x^2 + y^2) + h_2'' = 4h_1 + (x^2 + y^2) \sin t$$

$$\begin{cases} h_1'' = \sin t \\ h_2'' = 4h_1 \end{cases} \quad \begin{cases} h_1 = -\sin t + At + B \\ h_1|_{t=0} = 0 \\ h_{1_t}|_{t=0} = 0 \end{cases} \Rightarrow B = 0, \quad A = 1$$

$$\begin{cases} h_1 = t - \sin t \\ h_2'' = 4t - 4\sin t \end{cases} \quad \begin{cases} h_2 = \frac{2}{3}t^3 + 4\sin t + Ct + D \\ h_2|_{t=0} = 0 \\ h_{2_t}|_{t=0} = 0 \end{cases} \Rightarrow D = 0 \quad C = -4$$

$$h_2 = \frac{2}{3}t^3 + 4\sin t - 4t$$

$$2)w = w_t|_{t=0} + tw_t|_{t=0} + \frac{t^2}{2}w_{tt}|_{t=0} + \frac{t^3}{6}w_{ttt}|_{t=0} + \dots$$

$$w_{ttt}|_{t=0} = \Delta(w_t|_{t=0}) = -2$$

$$w = -ty^2 - \frac{t^3}{3}$$

$$3) x^2 + y^2 + z^2 = r^2$$

$$\begin{cases} p_{tt} = p_{rr} + \frac{2}{r}p \\ p|_{t=0} = 0 \\ p_t|_{t=0} = r^5 \end{cases}$$

$$p = \frac{s}{r}$$

$$\begin{cases} s_{tt} = s_{rr} \\ s|_{t=0} = 0 \\ s_t|_{t=0} = r^6 \\ s|_{r=0} = 0 \end{cases}$$

$$s = f(r+t) + g(r-t)$$

$$\begin{cases} s|_{t=0} = f(r) + g(r) = 0 \\ s_t|_{t=0} = f'(r) - g'(r) = r^6 \end{cases} \quad \begin{cases} f(r) = \frac{r^7}{14} + C \\ g(r) = -\frac{r^7}{14} - C \end{cases}$$

$$s = \frac{(r+t)^7 - (r-t)^7}{14}$$

$$p = \frac{s}{r} = \frac{(\sqrt{x^2 + y^2 + z^2} + t)^7 - (\sqrt{x^2 + y^2 + z^2} - t)^7}{14\sqrt{x^2 + y^2 + z^2}}$$

$$u = v + w + p$$

$$\text{b) } \begin{cases} u_{tt} = 8\Delta u + x \\ u|_{t=0} = e^{y-z} \\ u_t|_{t=0} = x^2 + y^2 + z^2 \end{cases}$$

$$u = v + w + p$$

$$1) \begin{cases} v_{tt} = 8\Delta v + x \\ v|_{t=0} = 0 \\ v_t|_{t=0} = 0 \end{cases} \quad v = h(t)x, \quad h''x = x$$

$$\begin{cases} h'' = 1 \\ h(0) = 0 \Rightarrow h(t) = \frac{t^2}{2} + At + B \\ h'(0) \end{cases} \quad v = \frac{t^2}{2}x$$

$$2) \begin{cases} w_{tt} = 8\Delta w \\ w|_{t=0} = e^{y-z} \\ w_t|_{t=0} = 0 \end{cases} \quad w = h(t)e^{y-z}$$

$$\begin{cases} h''e^{y-z} = 16he^{y-z} \\ h(0) = 1 \Rightarrow h'' = 16h \Rightarrow h = A \operatorname{sh}(4t) + B \operatorname{ch}(4t) \\ h'(0) = 0 \end{cases}$$

$$h(0) = B = 1 \quad h'(0) = 4A = 0 \Rightarrow w = \operatorname{ch}(4t)e^{y-z}$$

$$3) \begin{cases} p_{tt} = 0 \\ p|_{t=0} = 0 \\ p_t|_{t=0} = x^2 + y^2 + z^2 \end{cases} \quad p = t \cdot \underbrace{p_t|_{t=0}}_{x^2+y^2+z^2} + \frac{t^2}{2}p_{tt}|_{t=0} + \dots$$

$$p_{tt}|_{t=0} = 8\Delta(p|_{t=0}) = 0$$

$$p_{ttt}|_{t=0} = 8\Delta(p_t|_{t=0}) = 8\Delta(x^2 + y^2 + z^2) = 48$$

$$p = t(x^2 + y^2 + z^2) + 48\frac{t^3}{6}$$

$$\boxed{u = t(x^2 + y^2 + z^2) + 8t^3 + \operatorname{ch}(4t)e^{y-z} + \frac{xt^2}{2}}$$

$$\Gamma) \quad u_{tt} = \Delta u - 81(t+1)^2 \operatorname{sh}(2x-2y+z) \\ u|_{t=0} = (2x+y-z) \cos y; \quad u_t|_{t=0} = x^2 - y^2 + z^2$$

/Fun facts...

$$\Delta(\operatorname{sh}(2x-2z+z)) = 9 \operatorname{sh}(2x-2x+z)$$

$$\Delta((2x+y-z) \cos y) = \frac{\partial}{\partial y} (\cos y - (2x+y-z) \sin y)$$

$$= -2 \sin y - (2x+y-z) \cos y$$

$$\Delta(x^2 - y^2 + z^2) = 2 = 0 \cdot (x^2 - y^2 + z^2) + 2 \cdot 1$$

/now, solution

$$u = v + w$$

$$1) \begin{cases} v_{tt} = \Delta v - 81(t+1)^2 \operatorname{sh}(2x-2y+z) \\ v|_{t=0} = 0 \\ v_t|_{t=0} = 0 \end{cases}$$

$$v = h(t) \operatorname{sh}(2x-2y+z)$$

$$h'' = \operatorname{sh}(2x-2z+z) = h \cdot 9 \operatorname{sh}(2x-2y+z) - 81(t+1)^2 \operatorname{sh}(2x-2y+z)$$

$$h'' = 9h - 81(t+1)^2$$

$$\begin{cases} h'' = 9h - 81(t+1)^2 \\ h(0) = 0 \\ h'(0) = 0 \end{cases}$$

$$h = A \operatorname{sh}(3t) + B \operatorname{ch}(3t)$$

$$h_{\text{exact}} = \alpha t^2 + \beta t + \gamma$$

$$2\alpha = 9\alpha t^2 + 9\beta t + 9\gamma - 81t^2 - 162t - 81$$

$$\begin{aligned} \alpha &= 9 \\ \beta &= 18 \\ \gamma &= 11 \end{aligned}$$

$$h=A\operatorname{sh}(3t)+B\operatorname{ch}(3t)+9t^2+18t+11$$

$$h(0)=B+11=0 \rightarrow B=-11$$

$$h'(0)=3A+18=0 \rightarrow A=-6$$

$$\boxed{v=(-6\operatorname{sh}(3t)-11\operatorname{ch}(3t)+9t^2+18t+11)\operatorname{sh}(2x-2y+z)}$$

$$2) \begin{cases} w_{tt}=\Delta w \\ w|_{t=0}=(2x+y-z)\cos y \\ w_t|_{t=0}=0 \end{cases}$$

$$w=h_1(t)(2x+y-z)\cos y+h_2(t)\sin y$$

$$h''(2x+y-z)\cos y+h''_2\sin y=h_1(-2\sin y-(2x+y-z)\cos y)+\\+h_2(-\sin y)$$

$$\begin{cases} h''_1=-h_1 & h''_2=-2h_1-h_2 \\ h_1(0)=1 & h_2(0)=0 \\ h'_1=0 & h'_2(0)=0 \end{cases}$$

$$h_1=A\cos t+B\sin t \quad h_1(0)=A=1, \quad h'_1(0)=B=0$$

$$h_1(t)=\cos t$$

$$h''_2=-2\cos t-h_2 \quad h_{2,\text{частн}}=\alpha t\cos t+\beta t\sin t$$

$$h'_{2,\text{частн}}=\alpha\cos t-\alpha t\sin t+\beta\sin t+\beta t\cos t$$

$$-2\alpha\sin t-\alpha t\cos t+2\beta\cos t-\beta t\sin t=-2\cos t-\alpha t\cos t-\beta t\sin t$$

$$\begin{array}{c}\alpha=0\\\beta=-1\end{array}$$

$$\boxed{w=\cos t(2x+y-z)\cos y-t\sin t\sin y}$$

$$3) \begin{cases} p_{tt}=\Delta p \\ p|_{t=0}=0 \\ p_t|_{t=0}=x^2-y^2+z^2 \end{cases}$$

$$p=h_1(t)(x^2-y^2+z^2)+h_2(t)$$

$$h''_1(x^2-y^2+z^2)+h''_2=2h_1$$

$$\begin{cases} h_1''=0,\\ h_1(0)=0,\\ h_1'(0)=1;\end{cases}\qquad \begin{cases} h_2''=2h_1,\\ h_2(0)=0,\\ h_2'(0)=0;\end{cases}$$

$$h_1 = At + B \; \Rightarrow \; h_1 = t$$

$$h_2 = \frac{t^3}{3} + At + B \; \Rightarrow \; h_2 = \frac{t^3}{3} + At$$

$$p=t(x^2-y^2+z^2)+\frac{t^3}{3}$$

$$\boxed{\begin{aligned} u=&t(x^2-y^2+z^2)+\frac{t^3}{3}+\cos t(2x+y-z)\cos y-t\sin t\sin y+\\ &+(-6\operatorname{sh}(3t)-11\operatorname{ch}(3t)+9t^2+18t+11)\operatorname{sh}(2x-2y+z) \end{aligned}}$$

$$\text{d}) \quad u_{tt} = \frac{1}{5}\Delta u + 2t^2 \cos(x+2y) \\ u|_{t=0} = yz^3, \quad u_t|_{t=0} = \frac{1}{1+(x-2z)^2}$$

$$u=v+w+p$$

$$1) \begin{cases} v_{tt} = \frac{1}{5}\Delta v + 2t^2 \cos(x+2y) \\ v|_{t=0} = 0 \\ v_t|_{t=0} = 0 \end{cases}$$

$$v = h(t) \cos(x+2y)$$

$$h'' \cos(x+2y) = \frac{1}{5}h(-5) \cos(x+2y) + 2t^2 \cos(x+2y)$$

$$\begin{cases} h'' = -h + 2t^2 \\ h(0) = 0 \\ h'(0) = 0 \end{cases}$$

$$h_{\text{частн}} = \alpha t^2 + \beta t + \gamma$$

$$2\alpha = -\alpha t^2 - \beta t - \gamma + 2t^2$$

$$\begin{array}{l} \alpha = 2 \\ \beta = 0 \\ \gamma = -4 \end{array}$$

$$h = -2t^2 - 4 + a \sin t + B \cos t$$

$$h(0) = -4 + B = 0 \rightarrow B = 4$$

$$h'(0) = A = 0$$

$$h(t) = 2t^2 - 4 + 4 \cos t$$

$$v = \cos(x+2y)(2t^2 - 4 + 4 \cos t)$$

$$2)\begin{cases}w_{tt}=\frac{1}{5}\Delta w\\w|_{t=0}=yz^3\\w_t|_{t=0}=0\end{cases}$$

$$w = \underbrace{w|_{t=0}}_{yz^3} + t \underbrace{w_t|_{t=0}}_0 + \frac{t^2}{2} w_{tt}|_{t=0} + \ldots$$

$$w_{tt}=\frac{1}{5}\Delta(w|_{t=0})=\frac{1}{5}\Delta(yz^3)=\frac{6}{5}yz$$

$$w=yz^3+\frac{t^2}{2}\frac{6}{5}yz$$

$$3)\begin{cases}p_{tt}=\frac{1}{5}\Delta p\\p|_{t=0}=0\\p_t|_{t=0}=\frac{1}{1+(x-2z)^2}\end{cases}$$

$$x-2z=\xi$$

$$p=p(t,x-2z)=p(t,\xi)$$

$$\begin{cases}p_{tt}=\frac{1}{5}p_{\xi\xi}\cdot 5=p_{\xi\xi}\\p|_{t=0}=0\\p_t|_{t=0}=\frac{1}{1+\xi^2}\end{cases}$$

$$p=\frac{1}{2}\int_{\xi-t}^{\xi+t}\frac{1}{1+\mu^2}d\mu=\frac{1}{2}(\mathrm{arctg}(\xi+t)-\mathrm{arctg}(\xi-t))$$

$$\boxed{u=\frac{1}{2}(\mathrm{arctg}(x-2z+t)-\mathrm{arctg}(x-2z-t))+yz^3+\frac{3t^2}{5}yz+\\+\cos(x+2y)(2t^2-4+4\cos t)}$$

$$34 \\$$

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$$u_{tt} = a^2 \Delta u, \quad t > 0, \quad x = (x_1, x_2, x_3) \in \mathbb{R}^3 \\ u_0(x) \in C^3(\mathbb{R}^3), \quad u_1(x) \in C^2(\mathbb{R}^3), \quad r = \sqrt{x^2 + y^2 + z^2}$$

$$\begin{cases} u_{tt} = a^2(u_{rr} + \frac{2}{r}u_r) \\ u|_{t=0} = \alpha(r) \\ u_t|_{t=0} = \beta(r) \end{cases} \\ u = \frac{v}{r} \\ u_r = \frac{v_r}{r} - \frac{v}{r^2} \quad v_{rr} = \frac{v_{rr}}{r} - \frac{2v_r}{r^2} + \frac{2v}{r^3} \\ \frac{v_{tt}}{r} = a^2\left(\frac{v_{rr}}{r} - \frac{2v_r}{r^2} + \frac{2v}{r^3} + \frac{2v_r}{r^2} - \frac{2v}{r^3}\right) = \frac{a^2 v_{rr}}{r} \\ \begin{cases} \frac{v_{tt}}{r} = \frac{a^2 v_{rr}}{r} \\ \frac{v|_{t=0}}{r} = \alpha(r) \\ \frac{v|_{t=0}}{r} = \beta(r) \end{cases} \quad \begin{cases} v_{tt} = a^2 v_{rr} \\ v|_{t=0} = \alpha(r)r \\ v_t|_{t=0} = \beta(r)r \end{cases} \\ v = \alpha \frac{(r+at)^2 - (r-at)^2}{2} + \frac{1}{2a} \int_{r-at}^{r+at} \beta(R) R dR$$

6

$$4u_{tt} = \Delta u, t > 0, (x, y, z) \in \mathbb{R}^3$$

$$u|_{t=0} = 0, u_t|_{t=0} = \begin{cases} \ln(1 + x^2 + y^2 + z^2), & (x, y, z) \in G, \\ 0, & (x, y, z) \in \mathbb{R}^3 \setminus G, \end{cases}$$

$$u(\vec{x}, t) = \frac{1}{\pi t} \iint_S u_t|_{t=0}(\vec{y}) dS_y + \frac{\partial}{\partial t} \frac{1}{\pi t} \iint_S u|_{t=0}(\vec{y}) dS_y =$$

$$= \frac{1}{\pi t} \iint_{|\vec{x}-\vec{y}|=\frac{t}{2}} u_t|_{t=0}(\vec{y}) dS_y + \frac{1}{\pi} \frac{\partial}{\partial t} \frac{1}{t} \iint_{|\vec{x}-\vec{y}|=\frac{t}{2}} u|_{t=0}(\vec{y}) dS_y$$

$$\vec{x} = \vec{0}$$

$$u(\vec{0}, t) = \frac{1}{\pi t} \iint_{|\vec{y}|=\frac{t}{2}} u_t|_{t=0}(\vec{y}) dS_y + \underbrace{\frac{1}{\pi} \frac{\partial}{\partial t} \frac{1}{t} \iint_{|\vec{y}|=\frac{t}{2}} u|_{t=0}(\vec{y}) dS_y}_0 =$$

$$= \frac{1}{\pi t} \iint_{|\vec{y}|=\frac{t}{2}} \ln(1 + (\vec{y})^2) dS_y = \frac{1}{\pi t} \ln(1 + \frac{t^2}{4}) \iint_{|\vec{y}|=\frac{t}{2}} dS_y =$$

$$= \frac{1}{\pi t} \ln(1 + \frac{t^2}{4}) \frac{4\pi |\vec{y}|^2}{4} = \frac{1}{\pi t} \ln(1 + \frac{t^2}{4}) \frac{\pi t^2}{4} = \frac{t}{4} \ln(1 + \frac{t^2}{4})$$

Задание 2

Задача Коши для уравнения теплопроводности

1

a) $u_t = \Delta u + e^{-9t} \cos(2x - y + 2z)$, $t > 0$, $(x, y, z) \in \mathbb{R}^3$
 $u|_{t=0} = xy^2z^3 + \cos y \sin(x + y + z)$, $(x, y, z) \in \mathbb{R}^3$

$$u = v + w$$

$$1) \begin{cases} v_t = \Delta v \\ v|_{t=0} = xy^2z^3 \end{cases} \quad 2) \begin{cases} w_t = \Delta w + e^{-9t} \cos(2x - y + 2z) \\ w|_{t=0} = 0 \end{cases}$$

$$\Delta v_t|_{t=0} = 2xz^3 + 6xy^2z \quad \Delta v_{tt}|_{t=0} = 24xz$$

$$1)v = v|_{t=0} + tv_t|_{t=0} + \frac{t^2}{2}v_{tt}|_{t=0} = xy^2z^3 + t(2xz^3 + 6xy^2z) + 12t^2xz$$

$$2)w = h(t) \cos(2x - y + 2z)$$

$$h' \cos(2x - y + 2z) = h(-9 \cos(2x - y + 2z)) + e^{-9t} \cos(2x - y + 2z)$$

$$h' + 9h = e^{-9t}$$

$$h_{\text{частн}} = Ae^{-9t}t \Rightarrow A = 1$$

$$h = Ce^{-9t} + te^{-9t} h(0) = 0 \Rightarrow C = 0$$

$$w = te^{-9t} \cos(2x - y + 2z)$$

$$u = te^{-9t} \cos(2x - y + 2z) + xy^2z^3 + t(2xz^3 + 6xy^2z) + 12t^2xz$$

$$6) \quad u_t = \frac{1}{4}\Delta u + t^4(x+1), \quad t > 0, \quad (x,y,z) \in \mathbb{R}^3 \\ u|_{t=0} = e^{2z-z^3} \sin(x+y), \quad (x,y,z) \in \mathbb{R}^3$$

$$u=v+w$$

$$1) \begin{cases} v_t = \frac{1}{4}\Delta v + t^4(x+1) \\ v|_{t=0} = 0 \end{cases} \quad 2) \begin{cases} w_{t=0} = \frac{1}{4}\Delta w \\ w|_{t=0} = e^{2z-z^3} \sin(x+y) \end{cases}$$

$$1)v = h(t)(x+1)$$

$$h'(x+1) = t^4(x+1) \Rightarrow h' = t^4$$

$$h = \frac{t^5}{5} + C$$

$$h(0) = 0 \Rightarrow C = 0$$

$$v = \frac{t^5}{5}(x+1)$$

$$2)w = p(z,t)q(x,y,t)$$

$$\begin{cases} p_t = \frac{1}{4}\Delta p \\ p|_{t=0} = e^{2z-z^2} \end{cases} \quad \begin{cases} q_t = \frac{1}{4}\Delta q \\ q|_{t=0} = \sin(x+y) \end{cases}$$

$$q = f(t) \sin(x+y)$$

$$f' \sin(x+y) = -\frac{f}{2} \sin(x+y) \Rightarrow f' + \frac{1}{2}f = 0$$

$$f = Ce^{-t/2} \quad f(0) = 1 \Rightarrow C = 1$$

$$q = e^{-t/2} \sin(x+y)$$

$$\begin{aligned} p(t,z) &= \frac{1}{\sqrt{\pi t}} \int_{-\infty}^{+\infty} e^{-(\xi-z)^2/t} \cdot e^{2\xi-\xi^2} d\xi = \\ &= \frac{1}{\sqrt{\pi t}} \int_{-\infty}^{+\infty} \exp\left(-\frac{\xi^2}{t} + \frac{2z\xi}{t} - \frac{z^2}{t} + 2\xi - \xi^2\right) d\xi = \\ &= \frac{1}{\sqrt{\pi t}} \int_{-\infty}^{+\infty} \exp\left(-\xi^2\left(\frac{1}{t} + 1\right) + 2\xi\left(1 + \frac{z}{t}\right) - \frac{z^2}{t}\right) d\xi = \end{aligned}$$

$$\begin{aligned}
&= \frac{1}{\sqrt{\pi t}} \int_{-\infty}^{+\infty} \exp \left(- \left(\xi \sqrt{\frac{1}{t} + 1} - \frac{t+z}{\sqrt{t(t+1)}} \right)^2 + \frac{(t+z)^2}{t(t+1)} - \frac{z^2}{t} \right) d\xi = \\
&= \frac{e^{(-z^2+t+2z)/(t+1)}}{\sqrt{\pi t}} \int_{-\infty}^{+\infty} \sqrt{\frac{t}{1+t}} e^{-\mu^2} d\mu = \\
&= \frac{e^{(-z^2+t+2z)/(t+1)}}{\sqrt{\pi t}} \sqrt{\frac{t}{1+t}} \sqrt{\pi} = \frac{e^{(-z^2+t+2z)/(t+1)}}{\sqrt{t+1}} \\
&\boxed{u = \frac{e^{(-z^2+t+2z)/(t+1)} e^{-t/2}}{\sqrt{t+1}} + \frac{t^5}{5}(x+1)}
\end{aligned}$$

$$\begin{aligned}
\text{b}) \quad & u_t = \Delta u + x^2 y^2 \sin t, \quad t > 0, \quad (x, y, z) \in \mathbb{R}^3 \\
& u|_{t=0} = xyz \cos x
\end{aligned}$$

$$\begin{aligned}
& u = v + w \\
1) \quad & \begin{cases} v_t = \Delta v + x^2 y^2 \sin t \\ v|_{t=0} = 0 \end{cases} \quad 2) \quad \begin{cases} w_t = \Delta w \\ w|_{t=0} = xyz \cos x \end{cases} \\
& 1)v = h_1 x^2 y^2 + (x^2 + y^2) h_2(t) + h_3(t) \\
& x^2 y^2 h'_1 + (x^2 + y^2) h'_2 + h'_3 = 2(x^2 + y^2) h_1 + 4h_2 + x^2 y^2 \sin t \\
& \begin{cases} h'_1 = \sin t \\ h'_2 = 2h_1 \\ h'_3 = 4h_2 \end{cases} \\
& h_1 = -\cos t + C \quad h(0) = 0 \Rightarrow C = 1 \\
& h_1 = 1 - \cos t \\
& h_2 = 2t - 2 \sin t + C \quad h_2(0) = 0 \Rightarrow C = 0 \\
& h_3 = 4t^2 + 8 \cos t + C \quad h_3(0) = 0 \Rightarrow C = -8
\end{aligned}$$

$$v=x^2y^2(1-\cos t)+(x^2+y^2)2(t-\sin t)+4t^2+8\cos t-8\\2)w=p(x,t)q(y,z,t)$$

$$\begin{cases} p_t=\Delta p \\ p|_{t=0}=x\cos x \end{cases}\qquad \begin{cases} q_t=\Delta q \\ q|_{t=0}=yz \end{cases}$$

$$q=q|_{t=0}+tq_t|_{t=0}=yz$$

$$p=h_1(t)x\cos x+h_2(t)\sin x$$

$$h_1'(t)x\cos x+h_2'\sin x=h_1(-x\cos x-2\sin x)-h_2\sin x$$

$$\begin{cases} h_1'(t)=-h_1 \\ h_2'(t)=-2h_1-h_2 \end{cases}$$

$$h_1=Ce^{-t}\quad h_1(0)=1\Rightarrow C=1$$

$$h_1=e^{-t}$$

$$h_2'=-2e^{-t}-h_2\,\Rightarrow\,h_2=Ae^{-t}-2te^{-t}$$

$$h_2(0)=0\Rightarrow A=0$$

$$h_2=-2te^{-t}$$

$$\boxed{u=(-2te^{-t}\sin x+e^{-t}x\cos x)yz+x^2y^2(1-\cos t)\,+\\+(x^2+y^2)2(t-\sin t)+4t^2+8\cos t-8}$$

r) 13.5(5)

$$\begin{aligned} u_t &= u_{xx} + \sin t \\ u|_{t=0} &= e^{-x^2} \end{aligned}$$

$$u = v + w$$

$$1) \begin{cases} v_t = v_{xx} + \sin t \\ v|_{t=0} = 0 \end{cases} \quad 2) \begin{cases} w_t = w_{xx} \\ w|_{t=0} = e^{-x^2} \end{cases}$$

$$1)v = h(t) \quad h'(t) = \sin t \quad h = -\cos t + C$$

$$h(0) = 0 \Rightarrow C = 1 \quad h = 1 - \cos t$$

$$v = 1 - \cos t$$

$$\begin{aligned} 2)w &= \frac{1}{\sqrt{4\pi t}} \int_{-\infty}^{+\infty} e^{-(\xi-x)^2/4t} e^{-\xi^2} d\xi = \\ &= \frac{1}{2\sqrt{\pi t}} \int_{-\infty}^{+\infty} \exp\left(-\frac{\xi^2}{4t} - \frac{x^2}{4t} + \frac{x\xi}{2t} - \xi^2\right) d\xi = \\ &= \frac{1}{2\sqrt{\pi t}} \int_{-\infty}^{+\infty} \exp\left(-\left(\xi\sqrt{\frac{4+t}{4t}} - \frac{x}{\sqrt{4t(4t+1)}}\right)^2 + \frac{x^2}{4t(4t+1)} - \frac{x^2}{4t}\right) d\xi = \\ &= \frac{e^{-\frac{x^2}{4t+1}}}{2\sqrt{\pi t}} \int_{-\infty}^{+\infty} \exp\left(-\left(\xi\sqrt{\frac{4+t}{4t}} - \frac{x}{\sqrt{4t(4t+1)}}\right)^2\right) d\xi = \\ &= \frac{e^{-\frac{x^2}{4t+1}}}{2\sqrt{\pi t}} \int_{-\infty}^{+\infty} \sqrt{\frac{4t}{4+t}} e^{-\mu^2} d\mu = \frac{e^{-\frac{x^2}{4t+1}}}{2\sqrt{\pi t}} \sqrt{\frac{4t}{4t+1}} \sqrt{\pi} = \frac{e^{-\frac{x^2}{4t+1}}}{2\sqrt{4t+1}} \\ &\boxed{u = 1 - \cos t + \frac{e^{-\frac{x^2}{4t+1}}}{2\sqrt{4t+1}}} \end{aligned}$$

13.5(7)

$$u_t = u_{xx}$$

$$u|_{t=0} = xe^{-x}$$

$$\begin{aligned} u &= \frac{1}{2\sqrt{\pi t}} \int_{-\infty}^{+\infty} e^{-\frac{(\xi-x)^2}{4t}} \xi e^{-\xi^2} d\xi = \frac{1}{2\sqrt{\pi t}} \int_{-\infty}^{+\infty} \xi \exp\left(-\frac{\xi^2}{4t} - \frac{x^2}{4t} + \frac{x\xi}{2t} - \xi^2\right) d\xi = \\ &= \frac{1}{2\sqrt{\pi t}} \int_{-\infty}^{+\infty} \xi \exp\left(-\left(\xi\sqrt{\frac{4t+1}{4t}} - \frac{x}{\sqrt{4t(4t+1)}}\right)^2 - \frac{x^2}{4t+1}\right) d\xi = \\ &\quad \left. u = \left(\xi\sqrt{\frac{4t+1}{4t}} - \frac{x}{\sqrt{4t(4t+1)}}\right) \Rightarrow \xi = \sqrt{\frac{4t+1}{4t}} \left(u + \frac{x}{\sqrt{4t(4t+1)}}\right) \right/ \\ &= \frac{1}{2\sqrt{\pi t}} e^{-\frac{x^2}{4t+1}} \sqrt{\frac{4t}{4t+1}} \int_{-\infty}^{+\infty} \sqrt{\frac{4t}{4t+1}} \left(u + \frac{x}{\sqrt{4t(4t+1)}}\right) e^{-u^2} du = \\ &= \boxed{\frac{xe^{-\frac{x^2}{4t+1}}}{(4t+1)^{3/2}}} \end{aligned}$$

13.6(3)

$$u_t = \Delta u + \cos t$$

$$u|_{t=0} = xy e^{-x^2-y^2}$$

$$u = v + p(x, t)q(y, t)$$

$$1) \begin{cases} v_t = \Delta v + \cos t \\ v|_{t=0} = 0 \end{cases} \quad 2) \begin{cases} p_t = \Delta p \\ p|_{t=0} = xe^{-x^2} \end{cases} \quad 3) \begin{cases} q_t = \Delta q \\ q|_{t=0} = ye^{-y^2} \end{cases}$$

$$v = \sin t \quad p = \frac{xe^{-\frac{x^2}{4t+1}}}{(4t+1)^{3/2}} \quad q = \frac{ye^{-\frac{y^2}{4t+1}}}{(4t+1)^{3/2}}$$

$$\boxed{u = \sin t + \frac{xe^{-\frac{x^2}{4t+1}}}{(4t+1)^{3/2}} + \frac{ye^{-\frac{y^2}{4t+1}}}{(4t+1)^{3/2}}}$$

Краевые задачи для уравнения Пуасонна в круге и кольце, шаре и шаровом слое