MATH 173 PROBLEM SET 1

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Problem 1. TODO

Solution. First, we see that

$$\nabla \times F = \nabla \times \nabla f = (\delta_2 \delta_3 f - \delta_3 \delta_2 f, \delta_3 \delta_1 f - \delta_3 \delta_1 f, \delta_1 \delta_2 f - \delta_1 \delta_2 f) = (0, 0, 0)$$

because order of differentiation does not matter. Also,

$$\nabla \cdot F = \nabla \cdot \nabla f = \delta_1 \delta_1 f + \delta_2 \delta_2 f + \delta_3 \delta_3 f = \Delta f,$$

as we wanted. \Box

Problem 2. TODO

Solution.

(a) Consider $u(x_1, x_2) = x_1 - x_2$. We see that $\delta_1 u + \delta_2 u = 1 - 1 = 0$ and u(x, x) = 0, but u is nonzero.

(b) Suppose $u(\hat{x}_1, \hat{x}_2) \neq 0$ for some \hat{x}_1, \hat{x}_2 . Consider the function $f(s) = u(\hat{x}_1 + s, \hat{x}_2 + s)$. We see that $f(0) \neq 0$ and $f((-\hat{x}_1 - \hat{x}_2)/2) = u((\hat{x}_1 - \hat{x}_2)/2, (-\hat{x}_1 + \hat{x}_2)/2) = 0$. By the mean value theorem, there is some point where $f' \neq 0$.

However, we see that $f'(s) = \delta_1 u(\hat{x}_1 + s, \hat{x}_2 + s) + \delta_2 u(\hat{x}_1 + s, \hat{x}_2 + s) = 0$. So, we have a contradiction and thus there is no such \hat{x}_1, \hat{x}_2 and u = 0.

(c) Let $f_r(s) = u(r+s, -r+s)$. We $f'(s) = \delta_1 u(r+s, -r+s) + \delta_2 u(r+s, -r+s) = 0$, so f_r is constant. Thus, u(r, -r) defines all of f_r . Note that any point (x_1, x_2) is expressed uniquely as (r+s, -r+s), so the f_r cover the entire plane with no overlap.

In other words, Any solution can be described as $u(x_1, x_2) = g((x_1 - x_2)/2)$ where $g(r) : \mathbb{R} \to \mathbb{R}$ is a C^1 function. We also see that any choice of g gives a solution, so this characterizes all solutions.

Problem 3. TODO

Solution.

- (a) TODO
- (b) TODO

Problem 4. TODO

Solution. We can rewrite the equation as

$$x_1\delta_1 u + x_2\delta_2 u = (2 - x_1)u$$

First, let's find the characteristic curves with starts on the curve $\Gamma: x_2 = e^{x_1}$. Any characteristic curve f has $f'_1(s) = s$ and $f'_2(s) = s$ with $f_2(0) = e^{f_1(0)}$.

Solving this, we have $f_1(s) = re^s$ and $f_2(s) = e^r e^s$ for some r. Let $f_r(s) = (re^s, e^r e^s)$ be the characteristic curves, then. Since e^s can be any positive number and the vector (r, e^r) can point in any direction above the x_1 -axis and above the line of slope e, we see that our characteristic curves cover the plane above these two lines.

Let $y_r(s) = u(f_r(s))$. Since f_r are characteristic curves, we know $y'_r(s) = (2-re^s)$ and $y_r(0) = re^0 = r$. Using our calculus methods, we have $dy/y = (2-re^s)ds$, so $\ln y = 22s - re^s + c$. The initial condition gives us that

$$y_r(s) = e^{2s - re^s + r + \ln r} = re^{2s - re^s + r}.$$

Since we can express $x_1 = re^s$ and $x_2 = e^{r+s}$, we see that

$$u(x_1, x_2) = y_r(s) = re^{2s - re^s + r} = re^s \cdot e^{s + r} \cdot e^{re^s} = x_1 x_2 e^{x_1}$$

for all points (x_1, x_2) that are on some characteristic curve. So, we have found a solution u that is uniquely determined on the region above the x_1 -axis and the line with slope e.

Problem 5. TODO

Solution.

(a) This problem is solved using the same idea as problem 4, but with three variables.

(b) TODO

Problem 6. TODO

Solution. TODO

Problem 7. TODO

Solution.

- (a) TODO
- (b) TODO