

## Chapter 12: Hyperbolic and Parabolic Partial Differential Equations

### 12.1: EXAMPLES AND CONCEPTS OF HYPERBOLIC PDE'S

In the last chapter, we discussed in some detail the heat and Laplace equations

which are prototypes for parabolic and elliptic PDEs, respectively. We would like

now to introduce some concepts and theory for the wave equation, which is the

prototype for hyperbolic equations. The wave equation models many natural

phenomena, including gas dynamics (in particular, acoustics), vibrating solids and

electromagnetism. It was first studied in the eighteenth century to model vibrations

of strings and columns of air in organ pipes. Several mathematicians contributed

to these initial studies, including Taylor, Euler, and Jean D'Alembert, about whom

we will say more shortly. Subsequently in the nineteenth century, the wave

equation was used to model elasticity as well as sound and light waves, and in the

twentieth century, it has been used in quantum mechanics and relativity and most

recently in such fields as superconductivity and string theory. In general, the

wave equation has a time variable  $t$  and any number of space variables  $x, y, z,$

and takes the form

$$w_{tt}u = c^2 \Delta u + f(x, y, z, t), \quad (12.1)$$

(12.1)

where  $c$  is a positive constant and the Laplace operator on the right is with respect

to all of the space variables. Modifications of this equation have been successfully

used to model numerous physical waves and wavelike phenomena. In two space

variables for example allowing for a variable wave speed due to depth

differences in an ocean, the PDE:  $u_{tt} = V''(x)u + f(x, y, t)$  has been used to

model large destructive ocean waves. In such an application, the function  $HH$  is the

depth of the ocean at space coordinates (longitude and latitude)  $(\lambda, \phi)$  and at time  $t$ .

The latter term corresponds to the changes in depth due to underwater landslides.

For more on this and other applications of this variable media wave equation, we

mention the text [Lan-99].

1 The symbol  $\nabla$ , read as 'nabla' or 'del' is used to represent the gradient operator, which is the

vector of all partial derivative of function. Thus for function  $f(x, y, z)$ ,  $\nabla f(x, y, z) \equiv (\frac{\partial f}{\partial x}, \frac{\partial f}{\partial y}, \frac{\partial f}{\partial z})$ . The large dot represents the vector dot product so that for

$\nabla \cdot \{HH(x, y, t)\nabla\} = -((d_y H)H(tuHu_y^H)y)((Hu_y))$ . In particular, when  $H$  is a scalar we have

$\nabla \cdot [\nabla u] = \partial_x(u) + \partial_y(u_y) = u_{xx} + u_{yy} = \Delta u$ , another way to write the Laplacian of  $u$ . Such notations

are very common in the literature for partial differential equations involving several space variables.

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