

# AMATH 353: Homework 12

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**Part 1** Assuming  $u(x, t) = u(x(t), t)$ , by the chain rule we have  $\frac{d}{dt}u = u_t + u_x \frac{dx}{dt}$ . Given that we are solving  $u_t + 2u_x = 0$ , if we assume  $\frac{dx}{dt} = 2$  we get the following:

$$\frac{d}{dt}(u(x(t), t)) = u_t + 2u_x = 0 \quad (1)$$

This gives us the two ODEs:

$$\begin{aligned} \frac{dx}{dt} &= 2 \\ \frac{du}{dt} &= 0 \end{aligned} \quad (2)$$

Solving the first ODE by separation of variables, we get the following equation for the characteristic curves, which are shown in the plot below:

$$x(t) = 2t + x_0 \quad (3)$$

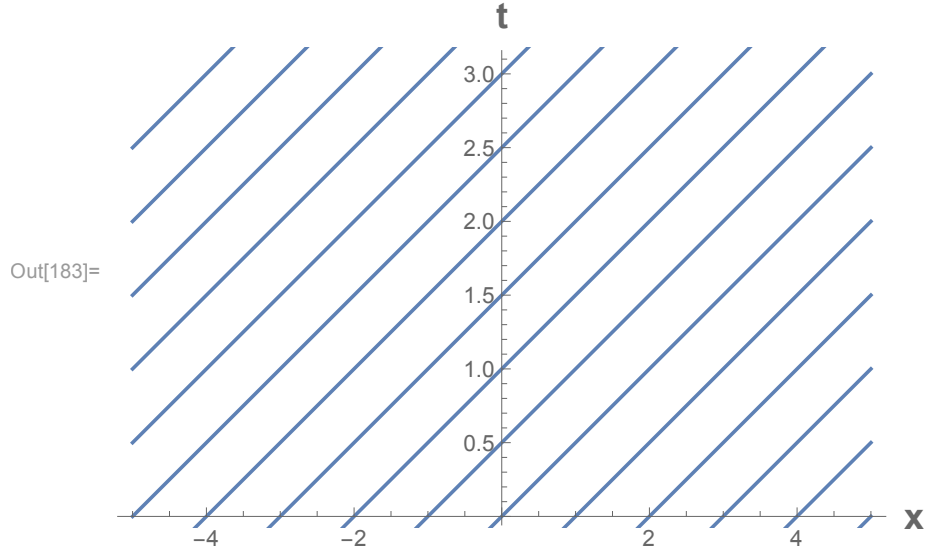


Figure 1:  $t = \frac{x-x_0}{2}$

Solving the second ODE we simply get a constant:

$$\begin{aligned} \int \frac{du}{dt} &= \int 0 dt \\ u(x(t), t) &= A \end{aligned} \tag{4}$$

Making use of the initial condition,  $u(x, 0) = e^{-x^2}$  we have the following:

$$\begin{aligned} u(x(t), 0) &= u(x_0, 0) = u_0(x_0) = A \\ u_0(x_0) &= e^{-x_0^2} \\ A &= e^{-x_0^2} \end{aligned} \tag{5}$$

$$u(x(t), t) = e^{-x_0^2} \tag{6}$$

This means that along any given characteristic line  $u(x, t) = u(x(t), t)$  we have  $u$  constant at a value determined by the initial value of that particular characteristic.

Now using an example of a point  $(3, 4)$  we plug it into the characteristic curve and determine it's  $x_0$  value, then determine the value of  $u_0$  at that point, and thus  $u$  along that entire characteristic curve:

$$\begin{aligned} x_0 &= x - 2t \\ x_0 &= 3 - 4(4) = -5 \end{aligned} \tag{7}$$

$$u_0(-5) = e^{-(-5)^2} = e^{-25} \quad (8)$$

We can arrive at the same value generally by plugging the  $x_0$  equation into the equation derived above for  $u(x(t), t)$ , then plugging (3, 4) into that:

$$\begin{aligned} x_0 &= x - 2t \\ u(x(t), t) &= e^{-x_0^2} \\ u(x, t) &= e^{-(x-2t)^2} \end{aligned} \quad (9)$$

$$e^{-(3-2(4))^2} = e^{-25} \quad (10)$$

bla