

Math Phys II HW 2

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Abstract

1 Problem 1

We seek solutions of the Kortweg-deVries equation:

$$\frac{\partial \psi}{\partial t} + \psi \frac{\partial \psi}{\partial x} + \frac{\partial^3 \psi}{\partial x^3} = 0 \quad (1.1)$$

We look for solutions $\psi(\xi)$, with $\xi = x - ct$. To write 1.1 in terms of ξ , we calculate the partial derivatives:

$$\begin{aligned} \frac{\partial \psi}{\partial t} &= -c \frac{d\psi(\xi)}{d\xi} \\ \frac{\partial \psi}{\partial x} &= \frac{d\psi(\xi)}{d\xi} \\ \frac{\partial^3 \psi}{\partial x^3} &= \frac{d^3 \psi(\xi)}{d\xi^3} \end{aligned}$$

We can now write 1.1 in terms of ξ :

$$-c \frac{d\psi}{d\xi} + \psi \frac{d\psi}{d\xi} + \frac{d^3 \psi}{d\xi^3} = 0 \quad (1.2)$$

This simplifies to:

$$(\psi - c) \frac{d\psi}{d\xi} + \frac{d^3 \psi}{d\xi^3} = 0 \quad (1.3)$$

We can integrate 1.3 to find:

$$\frac{d^2 \psi}{d\xi^2} = c\psi - \frac{\psi^2}{2} \quad (1.4)$$

We then integrate again and multiply by $\frac{d\psi}{d\xi}$:

$$\frac{d\psi}{d\xi} = \int (c\psi - \frac{\psi^2}{2}) \quad (1.5)$$

$$(\frac{d\psi}{d\xi})^2 = \frac{\psi^2}{2} (c - \frac{\psi^3}{3}) \quad (1.6)$$

$$\frac{d\psi}{d\xi} = \frac{\psi}{\sqrt{2}} (c - \frac{\psi^3}{3})^{\frac{1}{2}} \quad (1.7)$$

We can now integrate to find $\psi(\xi)$. Wolfram Alpha spits out some awful mess that can't possibly be an answer.

2 Problem 2

The general form of a second-order linear PDE is:

$$A(x, y) \frac{\partial^2 \psi}{\partial x^2} + 2B(x, y) \frac{\partial^2 \psi}{\partial x \partial y} + C(x, y) \frac{\partial^2 \psi}{\partial y^2} \quad (2.1)$$

The characteristic equation, with solutions $\xi(x, y)$ and $\eta(x, y)$, is:

$$A\left(\frac{dy}{dx}\right)^2 + 2B\left(\frac{dy}{dx}\right) + C = 0 \quad (2.2)$$

We wish to write Eq. 1 in terms of ξ and η . We differentiate $\psi(\xi, \eta)$:

$$\frac{\partial \psi}{\partial x} = \frac{\partial \psi}{\partial \xi} \frac{\partial \xi}{\partial x} + \frac{\partial \psi}{\partial \eta} \frac{\partial \eta}{\partial x} \quad (2.3)$$

Now we calculate the other partials with respect to η and ξ .

$$\frac{\partial}{\partial x} \left(\frac{\partial \psi}{\partial \xi} \right) = \frac{\partial^2 \psi}{\partial \xi^2} \frac{\partial \xi}{\partial x} + \frac{\partial^2 \psi}{\partial \xi \partial \eta} \frac{\partial \eta}{\partial x} \quad (2.4)$$

$$\frac{\partial}{\partial x} \left(\frac{\partial \psi}{\partial \eta} \right) = \frac{\partial^2 \psi}{\partial \eta^2} \frac{\partial \eta}{\partial x} + \frac{\partial^2 \psi}{\partial \xi \partial \eta} \frac{\partial \xi}{\partial x} \quad (2.5)$$

We use 3,4 and 5 to calculate $\frac{\partial^2 \psi}{\partial x^2}$.

$$\begin{aligned} \frac{\partial^2 \psi}{\partial x^2} &= \frac{\partial^2 \xi}{\partial x^2} \frac{\partial \psi}{\partial \xi} + \frac{\partial \xi}{\partial x} \left(\frac{\partial^2 \psi}{\partial \xi^2} \frac{\partial \xi}{\partial x} + \frac{\partial^2 \psi}{\partial \xi \partial \eta} \frac{\partial \eta}{\partial x} \right) \\ &\quad + \frac{\partial^2 \eta}{\partial x^2} \frac{\partial \psi}{\partial \eta} + \frac{\partial \eta}{\partial x} \left(\frac{\partial^2 \psi}{\partial \eta^2} \frac{\partial \eta}{\partial x} + \frac{\partial^2 \psi}{\partial \xi \partial \eta} \frac{\partial \xi}{\partial x} \right) \\ &= \frac{\partial^2 \xi}{\partial x^2} \frac{\partial \psi}{\partial \xi} + \frac{\partial^2 \eta}{\partial x^2} \frac{\partial \psi}{\partial \eta} + \frac{\partial^2 \psi}{\partial \xi^2} \left(\frac{\partial \xi}{\partial x} \right)^2 + \frac{\partial \xi}{\partial x} \frac{\partial \eta}{\partial x} \frac{\partial^2 \psi}{\partial \xi \partial \eta} + \frac{\partial^2 \psi}{\partial \eta^2} \left(\frac{\partial \eta}{\partial x} \right)^2 + \frac{\partial \xi}{\partial x} \frac{\partial \eta}{\partial x} \frac{\partial^2 \psi}{\partial \xi \partial \eta} \end{aligned}$$

$$\frac{\partial^2 \psi}{\partial x^2} = \frac{\partial^2 \xi}{\partial x^2} \frac{\partial \psi}{\partial \xi} + \frac{\partial^2 \eta}{\partial x^2} \frac{\partial \psi}{\partial \eta} + \frac{\partial^2 \psi}{\partial \xi^2} \left(\frac{\partial \xi}{\partial x} \right)^2 + \frac{\partial^2 \psi}{\partial \eta^2} \left(\frac{\partial \eta}{\partial x} \right)^2 + 2 \left(\frac{\partial \xi}{\partial x} \frac{\partial \eta}{\partial x} \frac{\partial^2 \psi}{\partial \xi \partial \eta} \right) \quad (2.6)$$

The calculation of $\frac{\partial^2 \psi}{\partial y^2}$ is identical.

$$\frac{\partial^2 \psi}{\partial y^2} = \frac{\partial^2 \xi}{\partial y^2} \frac{\partial \psi}{\partial \xi} + \frac{\partial^2 \eta}{\partial y^2} \frac{\partial \psi}{\partial \eta} + \frac{\partial^2 \psi}{\partial \xi^2} \left(\frac{\partial \xi}{\partial y} \right)^2 + \frac{\partial^2 \psi}{\partial \eta^2} \left(\frac{\partial \eta}{\partial y} \right)^2 + 2 \left(\frac{\partial \xi}{\partial y} \frac{\partial \eta}{\partial y} \frac{\partial^2 \psi}{\partial \xi \partial \eta} \right) \quad (2.7)$$

We now take $\frac{\partial}{\partial y}$ of equation 1:

$$\begin{aligned} \frac{\partial^2 \psi}{\partial x \partial y} &= \frac{\partial^2 \xi}{\partial x \partial y} \frac{\partial \psi}{\partial \xi} + \frac{\partial^2 \eta}{\partial x \partial y} \frac{\partial \psi}{\partial \eta} + \frac{\partial^2 \psi}{\partial \xi^2} \left(\frac{\partial \xi}{\partial x} \frac{\partial \xi}{\partial y} \right) \\ &\quad + \frac{\partial^2 \psi}{\partial \eta^2} \left(\frac{\partial \eta}{\partial x} \frac{\partial \eta}{\partial y} \right) + \frac{\partial^2 \psi}{\partial \xi \partial \eta} \left(\frac{\partial \xi}{\partial x} \frac{\partial \eta}{\partial y} + \frac{\partial \eta}{\partial x} \frac{\partial \xi}{\partial y} \right) \end{aligned} \quad (2.8)$$

We can now write Eq. 1 in terms of ξ and η :

$$\begin{aligned}
& A\left\{\frac{\partial^2 \xi}{\partial x^2} \frac{\partial \psi}{\partial \xi} + \frac{\partial^2 \eta}{\partial x^2} \frac{\partial \psi}{\partial \eta} + \frac{\partial^2 \psi}{\partial \xi^2} \left(\frac{\partial \xi}{\partial x}\right)^2 + \frac{\partial^2 \psi}{\partial \eta^2} \left(\frac{\partial \eta}{\partial x}\right)^2 + 2\left(\frac{\partial \xi}{\partial x} \frac{\partial \eta}{\partial x} \frac{\partial^2 \psi}{\partial \xi \partial \eta}\right)\right\} \\
& + 2B\left\{\frac{\partial^2 \xi}{\partial x \partial y} \frac{\partial \psi}{\partial \xi} + \frac{\partial^2 \eta}{\partial x \partial y} \frac{\partial \psi}{\partial \eta} + \frac{\partial^2 \psi}{\partial \xi^2} \left(\frac{\partial \xi}{\partial x} \frac{\partial \xi}{\partial y}\right) + \frac{\partial^2 \psi}{\partial \eta^2} \left(\frac{\partial \eta}{\partial x} \frac{\partial \eta}{\partial y}\right) + \frac{\partial^2 \psi}{\partial \xi \partial \eta} \left(\frac{\partial \xi}{\partial x} \frac{\partial \eta}{\partial y} + \frac{\partial \eta}{\partial x} \frac{\partial \xi}{\partial y}\right)\right\} \\
& + C\left\{\frac{\partial^2 \xi}{\partial y^2} \frac{\partial \psi}{\partial \xi} + \frac{\partial^2 \eta}{\partial y^2} \frac{\partial \psi}{\partial \eta} + \frac{\partial^2 \psi}{\partial \xi^2} \left(\frac{\partial \xi}{\partial y}\right)^2 + \frac{\partial^2 \psi}{\partial \eta^2} \left(\frac{\partial \eta}{\partial y}\right)^2 + 2\left(\frac{\partial \xi}{\partial y} \frac{\partial \eta}{\partial y} \frac{\partial^2 \psi}{\partial \xi \partial \eta}\right)\right\} \quad (2.9)
\end{aligned}$$

We now take a break to stop Eq. 9 from giving us a migraine brought on by eye strain.

We collect the coefficients of all the derivatives of ψ :

$$\begin{aligned}
& \frac{\partial \psi}{\partial \xi} \left(A \frac{\partial^2 \xi}{\partial x^2} + 2B \frac{\partial^2 \xi}{\partial x \partial y} + C \frac{\partial^2 \xi}{\partial y^2}\right) \\
& \frac{\partial \psi}{\partial \eta} \left(A \frac{\partial^2 \eta}{\partial x^2} + 2B \frac{\partial^2 \eta}{\partial x \partial y} + C \frac{\partial^2 \eta}{\partial y^2}\right) \\
& \frac{\partial^2 \psi}{\partial \xi^2} \left(A \left(\frac{\partial \xi}{\partial x}\right)^2 + 2B \frac{\partial \xi}{\partial x} \frac{\partial \xi}{\partial y} + C \left(\frac{\partial \xi}{\partial y}\right)^2\right) \\
& \frac{\partial^2 \psi}{\partial \eta^2} \left(A \left(\frac{\partial \eta}{\partial x}\right)^2 + 2B \frac{\partial \eta}{\partial x} \frac{\partial \eta}{\partial y} + C \left(\frac{\partial \eta}{\partial y}\right)^2\right)
\end{aligned}$$

After the break, we recognize that since $\xi(x, y)$ and $\eta(x, y)$ are solutions to Eq. 1:

$$A\left(\frac{\partial \xi}{\partial x}\right)^2 + 2B \frac{\partial \xi}{\partial x} \frac{\partial \xi}{\partial y} + C\left(\frac{\partial \xi}{\partial y}\right)^2 = 0 \quad (2.10)$$

$$A\left(\frac{\partial \eta}{\partial x}\right)^2 + 2B \frac{\partial \eta}{\partial x} \frac{\partial \eta}{\partial y} + C\left(\frac{\partial \eta}{\partial y}\right)^2 = 0 \quad (2.11)$$

3 Problem 3

We are solving the characteristic equation for:

$$\frac{\partial^2 \psi}{\partial t^2} - c(x)^2 \frac{\partial^2 \psi}{\partial x^2} = 0$$

With $A=1$, $B=0$, and $c = -c(x)^2$, the characteristic equation is:

$$\frac{dx^2}{dt} - c(x)^2 = 0 \quad (3.1)$$

$$\frac{dx}{dt} = c(x) \quad (3.2)$$

$$dt = \frac{1}{c(x)} dx \quad (3.3)$$

With $c(x) = c_0(1 + \frac{|x|}{a})$ the characteristic curve can be written:

$$t = \pm \frac{1}{c_0} \left(x + \operatorname{sgn}(x) \frac{x^2}{2}\right) \quad (3.4)$$