

**10.1. PDE under change of coordinates** For each of the following 3 questions, you have to provide a *numeric or symbolic answer*. An example of a numeric answer is  $-27\sqrt{2}$ ; an example of a symbolic answer is  $a^3/b$  or  $u_t = u_{xx}$ . Insert your answers in the following grid. Write clearly so that there is no ambiguity. You do **not** have to provide any justification for your answers.

Question	1	2	3
Answer			

Let  $u(x, t)$  be a function satisfying  $u_{xx} = u_{tt}$ . For each of the following change of coordinates, write the PDE satisfied by  $v(\xi, \eta) = u(\xi(x, t), \eta(x, t))$ .

1.  $\xi = 4x, \eta = 5t$ .
2.  $\xi = x + 3t, \eta = t$ .
3.  $\xi = 2x, \eta = xt$ .

**10.2. IVP under change of coordinates** For each of the following 3 questions, you have to provide a *numeric or symbolic answer*. An example of a numeric answer is  $-27\sqrt{2}$ ; an example of a symbolic answer is  $a^3/b$  or  $u_t = u_{xx}$ . Insert your answers in the following grid. Write clearly so that there is no ambiguity. You do **not** have to provide any justification for your answers.

Question	1	2	3
Answer			

Consider the following IVP:

$$\begin{cases} u_{tt} = u_{xx} & \text{for } x \in \mathbb{R} \text{ and } t > 0, \\ u(x, 0) = f(x) & \text{for } x \in \mathbb{R}, \\ u_t(x, 0) = g(x) & \text{for } x \in \mathbb{R}, t > 0. \end{cases}$$

For each of the following change of coordinates, write the corresponding IVP for  $v(\xi, \eta) = u(\xi(x, t), \eta(x, t))$ .

1.  $\xi = 4x, \eta = 5t$ .
2.  $\xi - x + 3t, \eta = t$ .
3.  $\xi = 2x, \eta = xt$ .

### 10.3. Vanishing mixed derivative

Let  $u : \mathbb{R}^2 \rightarrow \mathbb{R}$  be a twice differentiable function such that  $u_{xy} = 0$  vanishes identically. Then show that there exists (twice differentiable) functions  $a, b : \mathbb{R} \rightarrow \mathbb{R}$  such that

$$u(x, y) = a(x) + b(y), \quad \text{for all } (x, y) \in \mathbb{R}^2.$$

(This is the reason why it is convenient, e.g. in studying the 1D wave equation, to introduce the *canonical coordinates*).

### 10.4. Pressure Wave

Consider the following equation:

$$\begin{cases} P_{tt} - P_{xx} = 0 & (x, t) \in \mathbb{R} \times \mathbb{R}_+ \\ P(x, 0) = \begin{cases} 2, & |x| \leq 1 \\ 0, & |x| > 1 \end{cases} \\ P_t(x, 0) = \begin{cases} 1, & |x| \leq 1 \\ 0, & |x| > 1 \end{cases} \end{cases}$$

- (a) For which points in the domain does  $P(x, t)$  automatically vanish? (Justify your answer with a drawing, without computing.)
- (b) By using the d'Alembert's formula, compute  $P(0, t)$  for all  $t \geq 0$ .
- (c) (*Asymptotic behaviour for arbitrary  $x$  as  $t \rightarrow \infty$* ). Show that there is a constant  $P_\infty \neq 0$  such that

$$\lim_{t \rightarrow \infty} P(x, t) = P_\infty$$

for every  $x$  in  $\mathbb{R}$ . That means that the "pressure" in the whole room is constant and not equal to zero after the sound has subsided.

### 10.5. Initial value problem on the real line

Consider the following PDE:

$$\begin{cases} u_{tt} - 2u_{tx} = 24u_{xx} & \text{for } x \in \mathbb{R}, t > 0, \\ u(x, 0) = 0 & \text{for } x \in \mathbb{R}, \\ u_t(x, 0) = \sin(x) & \text{for } x \in \mathbb{R}. \end{cases}$$

- (a) Let  $v : \mathbb{R} \times [0, \infty) \rightarrow \mathbb{R}$  be the function such that  $v(x, t) = u(x - t, t)$  (or equivalently, consider the change of variables  $(x', t') = (x - t, t)$ ). Compute the PDE satisfied by  $v$ .
- (b) Using d'Alembert's formula, obtain a formula for  $v$  and deduce a formula for  $u$ .