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Solutions to Partial Differential Equations:

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$$x + ct \quad x \quad ct. \quad \phi(s) ds. \quad (8)$$

This is the solution formula for the initial-value problem, due to d'Alembert in 1746.

Assuming ϕ to have a continuous second derivative

(written C^2) and ϕ to have a continuous first derivative (C^1), we see from (8)

that itself has

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continuous second
partial derivatives
in x and t .

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Classical Partial
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Three models from classical physics are the source of most of our knowledge of partial differential equations: the wave equation $u_{tt} = u_{xx} + u_{yy}$, the heat equation $u_t = u_{xx} + u_{yy} = f(x, y)$, and the Laplace equation. The homogeneous Laplace equation, $u_{xx} + u_{yy} = 0$, can be

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thought of as a special case of the wave and heat equation where the function $u(x,y,t)$ is independent of t .

Partial Differential Equations

Thus the solution of the partial differential equation is $u(x,y)=f(y+\cos x)$. To verify the solution, we use the

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chain rule and get u_x

$$= -\sin x f_0'(y + \cos x)$$

and $u_y = f_0'(y + \cos x)$.

Thus $u_x + \sin x u_y = 0$,

as desired.

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basic properties of PDEs and the ideas and techniques that have proven useful in analyzing them. It provides the student a broad perspective on the subject, illustrates the incredibly rich variety of phenomena encompassed by it, and imparts a working knowledge of the most important

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techniques of analysis
of the solutions of the
equations.

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2 Partial Differential

Equations Some

examples of PDEs (

all of which occur in

Physics) are: 1. $u_x +$

$u_y = 0$ (transport

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- equation) 2. $u_t + uu_y = 0$ (shock waves) 3. $u_t + u_x = 1$ (eikonal equation) 4. $u_{tt} - u_{xx} = 0$ (wave equation) 5. $u_t - u_{xx} = 0$ (heat or diffusion equation) 6. $u_{xx} + u_{yy} = 0$ (Laplace equation) 7. $u_{xxxx} + 2u_{xxyy} +$

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The official prerequisites for this course are ordinary differential equations (MATH 20D) and linear algebra (MATH 20F), but a thorough understanding of (multivariable) calculus (MATH 20ABCE) is also necessary. Everything in Appendices A1-A4 of the textbook, W. A.

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110 Introduction to

Partial Differential

Equations

In mathematics, a

partial differential

equation is an

equation which

imposes relations

between the various

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partial derivatives of a multivariable function.

The function is often thought of as an

"unknown" to be

solved for, similarly to how x is thought of as

an unknown number, to be solved for, in an

algebraic equation

like $x^2 - 3x + 2 = 0$.

However, it is usually impossible to write

down explicit formulas

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for solutions of partial differential equations.

There is, correspondingly, a vast ...

Partial differential equation - Wikipedia
Hand in: 2.3.2d), 2.3.2e), 2.3.2g), 2.3.4, 2.3.8 (hint for (b): Let $w(x,t)$ be the solution if $\alpha = 0$ (we did this in class). Now

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consider the function

$$u(x,t) = v(t)w(x,t).$$

Plug this into the PDE

to find a differential

equation for $v(t)$ and

solve it).

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Equations Math 110,

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Edition, John Wiley
(2007), ISBN-13:
9780470054567 As
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Math 425: Partial
Differential Equations
- Penn Math

Partial solutions are pre-sented at the end of the book. More elaborate problems are proposed in a separate section

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called "Problems"

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Functional Analysis,

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A solution or integral
of a partial differential
equation is a relation

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connecting the dependent and the independent variables which satisfies the given differential equation. A partial differential equation can result both from elimination of arbitrary constants and from elimination of arbitrary functions as explained in section 1.2.

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Partial Differential
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Errata in "Partial
Differential Equations,
an Introduction",
FIRST Edition, by
Walter A. Strauss
(John Wiley and
Sons, New York,
ISBN 0-471-54868-5)

The following errata
are for the 6th (or
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