Solutions to the Attendance Quiz for Lecture 13

1. Find product solutions, if possible, to the partial differential equation

$$2\frac{\partial u}{\partial x} + 3\frac{\partial u}{\partial y} = 0 \quad .$$

Sol.: We write

$$u(x,y) = X(x)Y(y) \quad ,$$

where X(x) is a function of only x and Y(y) is a function of only y. Entering it in the pde:

$$0 = 2\frac{\partial u}{\partial x} + 3\frac{\partial u}{\partial y} = 2\frac{\partial (XY)}{\partial x} + 3\frac{\partial (XY)}{\partial y} = 2X_xY + 3XY_y$$

 So

$$2X'(x)Y(y) + 3X(x)Y'(y) = 0 \quad .$$

Dividing by XY:

$$\frac{2X'(x)Y(y) + 3X(x)Y'(y)}{X(x)Y(y)} = 0$$

.

.

Algebra:

$$2\frac{X'(x)}{X(x)} + 3\frac{Y'(y)}{Y(y)} = 0 \quad .$$

So:

$$2\frac{X'(x)}{X(x)} = -3\frac{Y'(y)}{Y(y)}$$

The left side **does not** depend on y and the right side **does not** depend on x. But they are **equal**!. So *neither side* depends on x and y. So the are **both** equal to the **same** constant, let's call it k. We now have two odes: $\frac{Y'(x)}{y}$

$$2\frac{X(x)}{X(x)} = k \quad .$$
$$-3\frac{Y'(y)}{Y(y)} = k \quad .$$
$$X'(x)$$

 So

$$\frac{X'(x)}{X(x)} = k/2 \quad ,$$
$$\frac{Y'(y)}{Y(y)} = -k/3 \quad .$$

These are the same as

$$X'(x) - (k/2)X(x) = 0$$
 .
 $Y'(y) + (k/3)Y(y) = 0$.

The **general solutions** are

$$X(x) = c_1 e^{(k/2)x} \quad ,$$

$$Y(y) = c_2 e^{-(k/3)y}$$

Going back to u(x, y) = X(x)Y(y), we (almost) finally get

$$u(x,y) = c_1 c_2 e^{(k/2)x} e^{-(k/3)y} = C e^{k(x/2-y/3)}$$

where we write $C = c_1 c_2$ (c_1 , c_2 are *arbitrary* constants, so C, their product is yet another arbitrary constant).

Ans. to 1: A product solution of the pde is $u(x, y) = Ce^{k(\frac{x}{2} - \frac{y}{3})}$, where C and k are any constants.

Comment: About %30 of the people got it completely right. A common error was $e^{k(\frac{x}{2}+\frac{y}{3})}$. Watch out for the sign, and review how to solve simple odes like these ones.

2. Check that $u_1(x,y) = 2\sin(x+y) + 3e^{x+y}$ is a solution of

$$\frac{\partial^2 u}{\partial x^2} - \frac{\partial^2 u}{\partial y^2} = 0 \quad .$$

Sol. Since the pde is **homogeneous** (the right side is 0), by the **superposition principle** we can check each piece **separately**.

First piece: $2\sin(x+y)$

$$\frac{\partial^2 (2\sin(x+y))}{\partial x^2} - \frac{\partial^2 (2\sin(x+y))}{\partial y^2} = (2\sin(x+y))_{xx} - (2\sin(x+y))_{yy}$$

By the chain rule $(2\sin(x+y))_x = 2\cos(x+y)$, so $(2\sin(x+y))_{xx} = (2\cos(x+y))_x = -2\sin(x+y)$. Similarly: $(2\sin(x+y))_y = 2\cos(x+y)$, so $(2\sin(x+y))_{yy} = (2\cos(x+y))_y = -2\sin(x+y)$. So:

$$\frac{\partial^2 (2\sin(x+y))}{\partial x^2} - \frac{\partial^2 (2\sin(x+y))}{\partial y^2} = -2\sin(x+y) - (-2\sin(x+y)) = 0$$

Second piece:

$$\frac{\partial^2 (3e^{x+y})}{\partial x^2} - \frac{\partial^2 (3e^{x+y})}{\partial y^2} = (3e^{x+y})_{xx} - (3e^{x+y})_{yy} \quad .$$

By the chain rule $(3e^{x+y})_x = 3e^{x+y}$, so $(3e^{x+y})_{xx} = (3e^{x+y})_x = 3e^{x+y}$, Similarly: $(3e^{x+y})_y = 3e^{x+y}$, so $(3e^{x+y})_{yy} = (3e^{x+y})_y = 3e^{x+y}$, So:

$$\frac{\partial^2 (3e^{x+y})}{\partial x^2} - \frac{\partial^2 (3e^{x+y}))}{\partial y^2} = 3e^{x+y} - 3e^{x+y} = 0 \quad .$$

It follows that $u_1(x,y) = 2\sin(x+y) + 3e^{x+y}$, the sum of the two pieces is also a solution of the given pde.

Comment: Most people (who had time) got it right.