

HW 8 - SOLUTIONS

#19

(a) Integrating $U_{xy} = c$ with respect to x , we get

$$U_y = \tilde{G}(y) \quad \text{where } \tilde{G} \text{ is arbitrary}$$

and integrating this with respect to y , we get

$$U(x, y) = F(x) + \int \tilde{G}(y) dy, \quad \text{where } F \text{ is arbitrary}$$

Now if G is arbitrary, then we can always write

$$G \text{ as } \int \tilde{G}(y) dy, \quad \text{namely with } \tilde{G} = G_y,$$

$$\text{and therefore } U(x, y) = F(x) + G(y),$$

where F and G are arbitrary

$$(b) \quad U_x = U_z \frac{dz}{dx} + U_m \frac{dm}{dx} = U_z + U_m$$

$$U_t = U_z \frac{dz}{dt} + U_m \frac{dm}{dt} = U_z - U_m$$

$$\begin{aligned} \text{Hence } U_{xx} &= (U_x)_z + (U_x)_m = (U_z + U_m)_z + (U_z + U_m)_m \\ &= U_{zz} + U_{mz} + U_{zm} + U_{mm} \\ &= U_{zz} + 2U_{zm} + U_{mm} \end{aligned}$$

$$\begin{aligned} \text{And } U_{tt} &= (U_t)_z - (U_t)_m = U_{zz} - U_{mz} - U_{zm} + U_{mm} \\ &= U_{zz} - 2U_{zm} + U_{mm} \end{aligned}$$

$$\begin{aligned}
 \text{so } U_{tt} - U_{xx} &= \cancel{U_{zz}} + 2U_{zm} + \cancel{U_{mm}} \\
 &= \cancel{U_{zz}} + 2U_{zm} - \cancel{U_{mm}} \\
 &= 4U_{zm}
 \end{aligned}$$

AND THEREFORE $U_{tt} - U_{xx} = 0 \Rightarrow 4U_{zm} = 0 \Rightarrow U_{zm} = 0$

(c) FROM (b), WE GET $U_{tt} - U_{xx} = 0 \Rightarrow U_{zm} = 0$

AND FROM (a) WITH z REPLACING x AND m REPLACING y , WE GET

$$U(z, m) = F(z) + G(m)$$

THAT IS, $U(x, t) = F(x+t) + G(x-t)$

Now $U(x, 0) = F(x) + G(x) = g(x)$

$$U_t(x, t) = F'(x+t) - G'(x-t)$$

$$\begin{aligned}
 \text{so } U_t(x, 0) &= F'(x) - G'(x) = h(x) \Rightarrow F(x) - G(x) = \int_0^x h(s) ds \\
 &\Rightarrow F(x) - G(x) = \int_0^x h(s) ds + C
 \end{aligned}$$

Now solving for F & G in $\begin{cases} F(x) + G(x) = g(x) \\ F(x) - G(x) = \int_0^x h(s) ds + C \end{cases}$

WE GET $F(x) = \frac{1}{2} \left(g(x) + \int_0^x h(s) ds + C \right)$ (ADDING BOTH EQ)

$G(x) = \frac{1}{2} \left(g(x) - \int_0^x h(s) ds - C \right)$ (SUBTRACTING BOTH EQ)

And so: $U(x, t) = F(x+t) + G(x-t)$

$$= \frac{1}{2} g(x+t) + \frac{1}{2} \int_0^{x+t} h(s) ds + \frac{g}{2} + \frac{1}{2} g(x-t) - \frac{1}{2} \int_0^{x-t} h(s) ds - \frac{g}{2}$$

$$= \frac{1}{2} (g(x+t) + g(x-t)) + \frac{1}{2} \left(\int_0^{x+t} h(s) ds - \int_0^{x-t} h(s) ds \right)$$

$$U(x, t) = \frac{1}{2} (g(x+t) + g(x-t)) + \frac{1}{2} \int_{x-t}^{x+t} h(s) ds$$

WHICH IS D'ALEMBERT'S Formula

(#21) (a) WE KNOW:

$$\begin{cases} E_t^1 = B_{x_2}^3 - B_{x_3}^2 \\ E_t^2 = B_{x_3}^1 - B_{x_1}^3 \\ E_t^3 = B_{x_1}^2 - B_{x_2}^1 \end{cases} \quad \begin{cases} B_t^1 = E_{x_3}^2 - E_{x_2}^3 \\ B_t^2 = E_{x_1}^3 - E_{x_3}^1 \\ B_t^3 = E_{x_2}^1 - E_{x_1}^2 \end{cases}$$

1) THEN $E_{tt}^1 = (B_t^3)_{x_2} - (B_t^2)_{x_3} = E_{x_2 x_2}^1 - E_{x_1 x_2}^2 - E_{x_1 x_3}^3 + E_{x_3 x_3}^1$

BUT $\text{DIV}(E) = 0 \Rightarrow \begin{aligned} E_{x_1}^1 + E_{x_2}^2 + E_{x_3}^3 &= 0 \\ \Rightarrow E_{x_1 x_1}^1 + E_{x_2 x_1}^2 + E_{x_3 x_1}^3 &= 0 \\ \Rightarrow E_{x_1 x_2}^2 + E_{x_1 x_3}^3 &= -E_{x_1 x_1}^1 \end{aligned}$

HENCE $E_{tt}^1 = E_{x_1 x_1}^1 + E_{x_2 x_2}^1 + E_{x_3 x_3}^1 = \Delta E^1$

SIMILARLY FOR E_2 AND E_3 , HENCE $E_{tt} - \Delta E = 0$

2) And $B_{tt}^1 = (E_t^2)_{x_3} - (E_t^3)_{x_2} = B_{x_3 x_3}^1 - B_{x_1 x_3}^3 - B_{x_1 x_2}^2 + B_{x_2 x_2}^1$

BUT $\text{DIV}(B) = 0 \Rightarrow \begin{aligned} B_{x_1}^1 + B_{x_2}^2 + B_{x_3}^3 &= 0 \\ \Rightarrow B_{x_1 x_1}^1 + B_{x_1 x_2}^2 + B_{x_1 x_3}^3 &= 0 \end{aligned}$

$$\Rightarrow B_{x_1 x_2}^2 + B_{x_1 x_3}^3 = -B_{x_1 x_1}^1$$

$$\text{HENCE } B_{tt}^1 = B_{x_1 x_1}^1 + B_{x_2 x_2}^2 + B_{x_3 x_3}^3 = \Delta B^1$$

$$\text{SIMILARLY FOR } B^2 \text{ \& } B^3, \text{ HENCE } B_{tt} - \Delta B = 0$$

(8) NOTE SEE END OF THE COURSE FOR AN ALTERNATE DERIVATION

$$\text{WE KNOW: } \begin{cases} U_{tt}^1 - \mu \Delta U^1 - (1+\mu) (U_{x_1 x_1}^1 + U_{x_2 x_1}^2 + U_{x_3 x_1}^3) = 0 \\ U_{tt}^2 - \mu \Delta U^2 - (1+\mu) (U_{x_1 x_2}^1 + U_{x_2 x_2}^2 + U_{x_3 x_2}^3) = 0 \\ U_{tt}^3 - \mu \Delta U^3 - (1+\mu) (U_{x_1 x_3}^1 + U_{x_2 x_3}^2 + U_{x_3 x_3}^3) = 0 \end{cases}$$

$$(1) \text{ THEN } W_{tt} = (U_{x_1}^1)_{tt} + (U_{x_2}^2)_{tt} + (U_{x_3}^3)_{tt}$$

$$= \mu \Delta U_{x_1}^1 + (1+\mu) (U_{x_1 x_1 x_1}^1 + U_{x_2 x_1 x_1}^2 + U_{x_3 x_1 x_1}^3)$$

$$+ \mu \Delta U_{x_2}^2 + (1+\mu) (U_{x_1 x_2 x_2}^1 + U_{x_2 x_2 x_2}^2 + U_{x_3 x_2 x_2}^3)$$

$$+ \mu \Delta U_{x_3}^3 + (1+\mu) (U_{x_1 x_3 x_3}^1 + U_{x_2 x_3 x_3}^2 + U_{x_3 x_3 x_3}^3)$$

$$= \mu \Delta U_{x_1}^1 + (1+\mu) ((U_{x_1}^1)_{x_1 x_1} + (U_{x_1}^1)_{x_2 x_2} + (U_{x_1}^1)_{x_3 x_3})$$

$$+ \mu \Delta U_{x_2}^2 + (1+\mu) ((U_{x_2}^2)_{x_1 x_1} + (U_{x_2}^2)_{x_2 x_2} + (U_{x_2}^2)_{x_3 x_3})$$

$$+ \mu \Delta U_{x_3}^3 + (1+\mu) ((U_{x_3}^3)_{x_1 x_1} + (U_{x_3}^3)_{x_2 x_2} + (U_{x_3}^3)_{x_3 x_3})$$

$$= \mu \Delta U_{x_1}^1 + (1+\mu) \Delta U_{x_1}^1 + \mu \Delta U_{x_2}^2 + (1+\mu) \Delta U_{x_2}^2 + \mu \Delta U_{x_3}^3 - (1+\mu) \Delta U_{x_3}^3$$

$$= (1+2\mu) \Delta (U_{x_1}^1 + U_{x_2}^2 + U_{x_3}^3) = (1+2\mu) \Delta W$$

THEREFORE $W_{tt} - (1+2r)\Delta W = 0$

$$\begin{aligned}
 (2) \quad W_{tt}^1 &= U_{x_2 t t}^3 - U_{x_3 t t}^2 \\
 &= (U_{tt}^3)_{x_2} - (U_{tt}^2)_{x_3} \\
 &= (r \Delta U_{x_2}^3 + (1+r)(\cancel{U_{x_1 x_3 x_2}^1} + \cancel{U_{x_2 x_3 x_2}^2} + \cancel{U_{x_3 x_3 x_2}^3})) \\
 &\quad - (r \Delta U_{x_3}^2 + (1+r)(\cancel{U_{x_1 x_2 x_3}^1} + \cancel{U_{x_2 x_2 x_3}^2} + \cancel{U_{x_3 x_2 x_3}^3}))
 \end{aligned}$$

$$\Rightarrow W_{tt}^1 = r \Delta (U_{x_2}^3 - U_{x_3}^2) = r \Delta W^1$$

HENCE $W_{tt}^1 - r \Delta W^1 = 0$, AND SIMILARLY FOR W^2 & W^3

HENCE $W_{tt} - r \Delta W = 0$

(#22) DIFFERENTIATING THE FIRM'S PDE WITH RESPECT TO t , WE GET

$$U_{tt} = -U_{xt} + d(V_t - U_t)$$

DIFFERENTIATING THE FIRM'S PDE WITH RESPECT TO x , WE GET

$$U_{xx} = -U_{xt} + d(V_x - U_x)$$

SUBTRACTING BOTH EQUATIONS, WE GET

$$\begin{aligned}
 U_{tt} - U_{xx} &= \cancel{-U_{xt}} + d(V_t - U_t) + \cancel{U_{xt}} + d(U_x - V_x) \\
 &= d(V_t - U_t + U_x - V_x) \quad (*)
 \end{aligned}$$

BUT NOW ADDING BOTH PDE, WE GET

$$U_t + V_t + U_x - V_x = 0 \Rightarrow U_x - V_x = -U_t - V_t$$

HENCE (*) BECOMES:

$$U_{tt} - U_{xx} = d(V_t - U_t - U_t - V_t) = -2d U_t$$

$$\Rightarrow U_{tt} + 2d U_t - U_{xx} = 0$$

IN A SYMMETRIC MANNER, WE OBTAIN $V_{tt} + 2d V_t - V_{xx} = 0$

NOTE

ALTERNATE SOLUTION TO $\nabla^2 \mathbf{U}(\mathbf{R})$ (THANKS, JAMIE!)

(1) WE KNOW
$$U_{tt} - \mu \Delta U - (\lambda + \mu) \nabla(\text{DIV}(\underline{U})) = 0$$

TAKING THE DIV
$$\text{DIV}(U_{tt}) - \mu \text{DIV}(\Delta U) - (\lambda + \mu) \text{DIV}(\nabla(\text{DIV}(\underline{U}))) = 0$$

$$(\text{DIV}(\underline{U}))_{tt} - \mu \Delta(\text{DIV}(\underline{U})) - (\lambda + \mu) \Delta(\text{DIV}(\underline{U})) = 0$$

NOTE

$$\begin{aligned} \text{DIV}(\Delta U) &= (\Delta U^1)_{x_1} + (\Delta U^2)_{x_2} + (\Delta U^3)_{x_3} \\ &= \Delta(U^1_{x_1} + U^2_{x_2} + U^3_{x_3}) = \Delta(\text{DIV}(\underline{U})) \end{aligned}$$

$$W_{tt} - \mu \Delta W - (\lambda + \mu) \Delta W = 0$$

$$\boxed{W_{tt} - (\lambda + 2\mu) \Delta W = 0}$$

(2) THIS TIME TAKING CURL, WE GET

$$\text{curl}(U_{tt}) - \mu \text{curl}(\Delta U) - (\lambda + \mu) \text{curl}(\nabla(\text{DIV}(\underline{U}))) = 0$$

$$(\text{curl}(\underline{U}))_{tt} - \mu \Delta(\text{curl}(\underline{U})) = 0 \rightarrow \text{curl}(\Delta U) = (\Delta U^1_{x_2} - \Delta U^2_{x_1}, \dots)$$

$$\boxed{W_{tt} - \mu \Delta W = 0}$$

$$\begin{aligned} &= \Delta(U^1_{x_2} - U^2_{x_1}, \dots) \\ &= \Delta \text{curl}(\underline{U}) \end{aligned}$$