

Deadline Monday, September 24, 9 pm

APM 346 (2012) Home Assignment 1

Problem 1

- (a) Find general solution

$$u_x - 3u_y = 0; \tag{1}$$

- (b) Solve IVP problem $u|_{x=0} = e^{-y^2}$ for equation (1) in \mathbb{R}^2 ;
- (c) Consider equation (1) in $\{x>0, y>0\}$ with the initial condition $u|_{x=0} = y$ ($y>0$); where this solution defined? Is it defined everywhere in $\{x>0, y>0\}$ or do we need to impose condition at $y = 0$? In the latter case impose condition $u|_{y=0} = x$ ($x>0$) and solve this IVBP;
- (d) Consider equation (1) in $\{x<0, y>0\}$ with the initial condition $u|_{x=0} = y$ ($y>0$); where this solution defined? Is it defined everywhere in $\{x<0, y>0\}$ or do we need to impose condition at $y = 0$? In the latter case impose condition $u|_{y=0} = x$ ($x<0$) and solve this IVBP.

Problem 2

- (a) Find the general solution of

$$xu_x + 4yu_y = 0 \tag{2}$$

in $\{(x, y) \neq (0, 0)\}$; when this solution is continuous at $(0, 0)$?

- (b) Find the general solution of

$$xu_x - 4yu_y = 0 \tag{3}$$

in $\{(x, y) \neq (0, 0)\}$; when this solution is continuous at $(0, 0)$?

- (c) Explain the difference.

Problem 3 Find the solution of

$$\begin{cases} u_x + 3u_y = xy, \\ u|_{x=0} = 0. \end{cases} \tag{4}$$

Problem 4

- (a) Find the general solution of

$$yu_x - xu_y = xy; \quad (5)$$

- (b) Find the general solution of

$$yu_x - xu_y = x^2 + y^2; \quad (6)$$

- (c) In one instance solution does not exist. Explain why.

Problem 5

- (a) Find the general solution of

$$u_{tt} - 9u_{xx} = 0; \quad (7)$$

- (b) Solve IVP

$$u|_{t=0} = x^2, \quad u_t|_{t=0} = x \quad (8)$$

for (7);

- (c) Consider (7) in
- $\{x > 3t, x > -3t\}$
- and find a solution to it, satisfying Goursat problem

$$u|_{x=3t} = t, \quad u|_{x=-3t} = 2t. \quad (9)$$

Problem 6 *Derivation of a PDE describing traffic flow.* The purpose of this problem is to derive a model PDE that describes a congested one-dimensional highway. Let

$\rho(x, t)$ denote the traffic density : the number of cars per kilometer at time t located at position x ;

$q(x, t)$ denote the traffic flow: the number of cars per hour passing a fixed place x at time t ;

$N(t, a, b)$ denote the number of cars between position $x = a$ and $x = b$ at time t .

Derive a formula for $N(t, a, b)$ as an integral of the traffic density. You can assume there are no exits or entrances between position a and b .

Derive a formula for $\frac{\partial N}{\partial t}$ depending on the traffic flow.

HINT: You can express the change in cars between time $t_1 = t$ and $t_2 = t + h$ in terms of traffic flow;

Differentiate with respect to t the integral form for N from part (a) and make it equal to the formula you got in part (b). This is the integral form of conservation of cars;

Express the right hand side of the formula of part (c) in terms of an integral. Since a, b are arbitrary, obtain a PDE. This PDE is called the conservation of cars equation;

What equation do you get in part (4) if $q = c\rho$, for some constant c . What choice of c would be more realistic, i.e. what should c be function of?