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Method of
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E , Types of
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Equation ##

Laplace equation

##Inverse

laplace equation

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$x+ct$ $x-ct$.

$\int \psi(s) ds$. (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

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(written $\varphi \in C^2$)
and ψ to have a
continuous first
derivative
($\psi \in C^1$), we see
from (8)
that u itself has
continuous
second partial
derivatives
in x and t .

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Equations Three

models from

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physics are the

source of most

of our knowl-

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equations: $u_{tt} =$

$u_{xx} + u_{yy}$ wave

equation $u_t =$

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$u_{xx} + u_{yy}$ heat
equation

$$u_{xx} + u_{yy} = f(x, y)$$

Laplace equation

The homogeneous
Laplace

equation, $u_{xx} + u_{yy} = 0$, can be thought of as a special case of the wave and heat equation where the function

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$u(x, y, t)$ is
independent of
 t .

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

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the solution, we use the 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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techniques of
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2 Partial

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Equations Some

examples of PDEs

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(all of which occur in Physics) are: 1. $u_x + u_y = 0$ (transport equation) 2. $u_x + uu_y = 0$ (shock waves) 3. $u_x + u_t = 1$ (eikonal equation) 4. $u_{tt} - u_{xx} = 0$ (wave equation) 5. $u_t - u_{xx} = 0$ (heat

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or diffusion
equation) 6.

$u_{xx} + u_{yy} = 0$ (Laplace equation)
7. $u_{xx} + 2u_{xy} + u_{yy} = 0$

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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

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W. A. Strauss,
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In mathematics,

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a partial differential equation is an equation which imposes relations between the various partial derivatives of a multivariable function. The function is often thought of as an "unknown"

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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

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explicit
formulas for
solutions of
partial
differential
equations. There
is,
correspondingly,
a vast ...

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differential
equation -
Wikipedia**

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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

consider the

function u

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

(x, t) . Plug this

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into the PDE to
find a
differential
equation for v
(t) and solve
it).

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Wiley (2007),

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solutions are

pre-sented at

the end of the

book. More

elaborate

problems are

proposed in a

separate section

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partial
Equations
differential
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equation is a
Solutions
relation

connecting the
dependent and
the independent
variables which
satisfies the
given
differential
equation. A
partial

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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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FIRST Edition,
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Wiley and Sons,

New York, ISBN
0-471-54868-5)

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the properties
and applications
of PDEs,
students will be
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better analyze

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central
processes of the
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examples lead to
run-time choices
that result in
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and retention of
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