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So, since  $a^2 + b^2 u^2 = 0$ , the equation  
takes the form  $u_x u^2 = 0$  in the new  
(primed) variables. Thus the solution is  $u =$



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$f(y - u_0) = f(bx - ay)$ , with  $f$  an arbitrary function of one variable. This is exactly the same answer as before! Example 1.

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$x+ct$   $x-ct$ .  $\psi(s)ds$ . (8) This is the solution formula for the initial-value problem, due to d'Alembert in 1746. Assuming  $\phi$  to have a

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continuous second derivative (written  $\phi \in C^2$ ) and  $\psi$  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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We will find eigenvalues and eigenfunctions by separation of variables  $u(r, \theta) = v(r)q(\theta)$ , where  $v(R) = 0$  and  $q(\theta)$  is periodic with period  $2\pi$  since  $u(r, \theta)$  is single valued. This leads to  $-1/r \mu(rv')' + 1/r vq'' = \lambda vq$ .  $\nabla^2 u = \lambda vq$ . Dividing by  $vq$ , provided  $vq \neq 0$ , we obtain -

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$1/r \mu(rv\theta(r))\theta.$

## ~~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 chain rule and get  $u_x = -\sin x f'(y+\cos x)$  and  $u_y = f'(y+\cos x)$ . Thus  $u_x + \sin x u_y = 0$ , as desired.

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The partial differential equation takes the form. 
$$Lu = \sum_{\nu=1}^n A_{\nu} \frac{\partial u}{\partial x_{\nu}} + B = 0,$$

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$$\left\{ \frac{\partial u}{\partial x_\nu} \right\} + B = 0,$$
 where the coefficient matrices  $A_\nu$  and the vector  $B$  may depend upon  $x$  and  $u$ . If a hypersurface  $S$  is given in the implicit form.

~~Partial differential equation - Wikipedia~~  
ext. (s)ds: Notice that from the oddity of  
ext. , the integral over the interval  $[x$   
 $ct; ct + x]$  will be zero, while by periodicity,  
we can bring the interval  $[ct + x; x + ct]$  into  
the interval  $(0; l)$  by subtracting one period  
 $2l$ . Thus, the solution can be written as  
$$u(x; t) = \frac{1}{2} [\phi(x + ct - 2l) - \phi(ct - x - 2l)] + \frac{1}{2} \int_{ct-x-2l}^{x+ct-2l} c \, ds.$$

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2 Partial Differential Equations Some examples of PDEs ( all of which occur in Physics ) are: 1.  $u_x + uy = 0$  ( transport equation ) 2.  $u_x + uuy = 0$  ( shock waves ) 3.  $u_i + ut = 1$  ( eikonal equation ) 4.  $utt - u_{,,} = 0$  ( wave equation ) 5.  $ut - u_{,,} = 0$  ( heat or diffusion equation ) 6.  $u_{,,} + uyy = 0$  ( Laplace equation ) 7.  $u_{,,,} + 2uxxYy +$

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$\cos x$ ) and  $u_y = f_0(y + \cos x)$ . Thus  $u_x + \sin x u_y = 0$ , as desired.

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