

Recap of points needed for problem sets.

Domain of dependence for $a(x,y)u_x + b(x,y)u_y = c(x,y)u + d(x,y)$ with u given along some curve Γ .

Region where the solution is defined by the characteristics that go through Γ .

Example: $xu_x + yu_y = u$, with $u=1/(1+x^2)$ on $y = 1$.

Sln. determined for $y > 0$ only, even though the formula for u that one gets by solving the equation, $u = y^3/(x^2+y^2)$, has a value for any x, y , not both zero.

Point out: can "extend" this solution to the lower half plane $y < 0$ in many ways.

Example: $u = C*y^3/(x^2+y^2)$, C any constant, solves equation for $y < 0$, and matches above solution with continuous derivatives!

Note, general solution is $u = r*f(\theta)$ in polar coordinates, because equation is $r*u_r = u$. Any f that vanishes and has a derivative that vanishes, at $\theta = 0$ and π , can be used to extend solution below!

Another point: A student asked during lecture about shocks and shock crossings: What if the characteristics hit each other "head on"?

An alternative way to put the question is:

Imagine a characteristic that "turns around in time", what do you do?

Example: a curve like $t = t_0 - x^2$, $-\sqrt{t_0} \leq x \leq \sqrt{t_0}$.

Time must proceed forward, so this is 2 characteristics.

- 1) $x = +\sqrt{t_0-t}$, for $0 \leq t \leq t_0$ [x decreasing!]
- 2) $x = -\sqrt{t_0-t}$, for $0 \leq t \leq t_0$ [x increasing!]

At $t = t_0$ these two characteristics collide, head on, and kill each other.

- --- This provided that a shock did not cut them off earlier.
- --- At $x = 0$, the solution will, generally, have some singular behavior, as it is getting info from two different characteristics.

An example of this type occurs in the problem

Linear 1st order PDE # 09 (surface evolution).

There the ICs are special, so no singularity occurs.

Then, back to shocks:

Shocks in the "green light turns red" traffic flow examples we did have the discontinuity "backwards". This is consistent with steepening. Shocks only needed in this case. Forward discontinuities self-destruct [red light turns green example].

What do you expect for river flows? Does it match observations?

MIT OpenCourseWare
<http://ocw.mit.edu>

18.311 Principles of Applied Mathematics
Spring 2014

For information about citing these materials or our Terms of Use, visit: <http://ocw.mit.edu/terms>.