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Thus the solution of the partial differential equation is u(x,y)=f(y+ cosx). To verify the solution, we use the chain rule and get ux = −sinxf0 (y+ cosx) and uy = f0 (y+cosx). Thus ux + sinxuy = 0, as desired.

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y+u =0, we can try u(x, y)=eaxeby,wherea and b are solutions of a2+2ab+b2+2a+2b+1=0. But a2+2ab+b2+2a+2b+1=(a +b+ 1)2. So a + b + 1 = 0. Clearly, this equation admits infinitely many pairs of solutions (a, b). Here are four possible solutions of the partial differential equation: a =1,b= −2 ⇒ u(x, y)=exe−2y.

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4 1. The Physical Origins of Partial Differential Equations The initial condition is u(x,0) = 0 and the boundary condition is u(0,t) = n0. To solvethe equation goto characteristiccoordinatesξ= x−ctand τ= t. Then the PDE for N= N(ξ,τ) is Nτ = −r √ N. Separate variables and integrate to get 2 √ N= −rτ+Φ(ξ). Thus 2 √ n= −rt+Φ(x−ct).

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2 Partial Differential Equations Some examples of PDEs (all of which occur in Physics) are: 1. u, + uy = 0 (transport equation) 2. u, + uuy = 0 (shock waves) 3. ui + 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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x3=2cosxCx1=2sinxC 3 4 x1=2cosx x1=2sinx 1 2 x1=2cosxCx3=2cosx 1 4 x1=2cosx C4xC x2. 1 4 .4xC8/D 4x3C8x2C 3x 2. 1.2.4. (a) If y0D xex, thenyD xexC R exdxCcD .1 x/exCc, and y.0/D 1) 1D 1Cc, so cD 0and yD .1 x/ex. (b) If y0D xsinx2, then y D 1 2 cosx2C c; y r ˙ 2 D 1) 1 D 0C c, so c D 1and yD 1 1 2 cosx2.

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