Homework 2

(due at 11:00 am on February 11, 2014)

Problem 1. Using separation of variables, solve the problem of oscillations of a circular membrane of radius r_0 :

$$u_{tt} - a^2 \Delta u = 0, \ r < r_0, a \in \mathbb{R},$$

$$u(r, \theta, 0) = f_1(r, \theta), \ u_t(r, \theta, 0) = f_2(r, \theta),$$

$$u(r_0, \theta, t) = 0, \ t > 0.$$

Here (r, θ) are polar coordinates. Also, prove that $\Delta u = \frac{1}{r} \frac{\partial}{\partial r} \left(r \frac{\partial u}{\partial r} \right) + \frac{1}{r^2} \frac{\partial^2 u}{\partial \theta^2}$.

Problem 2. Based on the understanding of the D'Alembert solution and the method of characteristics, solve the following problem for semi-infinite string:

$$u_{tt} - a^2 u_{xx} = 0, \ x > 0, \ t > 0, a \in \mathbb{R},$$
$$u(x, 0) = \phi(x), \ u_t(x, 0) = \psi(x), \ x > 0,$$
$$u(0, t) = 0, \ t > 0.$$

Problem 3. Solve

$$u_{tt} - a^2 u_{xx} = 0, \ x > 0, \ t > 0, a \in \mathbb{R},$$
$$u(x,0) = \phi(x), \ u_t(x,0) = \psi(x), \ x > 0,$$
$$u(0,t) = \mu(t), \ t > 0.$$

- **Problem 4.** Use the Kirchhoff formula for the solution of the IVP of 3D wave equation to predict the pressure at any point and any time after the explosion of a balloon of radius r_b and initial pressure p_b at the time instant t = 0. Note: the pressure obeys the 3D wave equation.
- **Problem 5.** Use the Hadamard method of descent to deduce the solution of the IVP for the wave equation in \mathbb{R}^2 from the Kirchhoff formula for the solution of the IVP of 3D wave equation.

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Problem 6. Solve the boundary/initial value problem on a half-line:

$$\begin{aligned} \frac{\partial u}{\partial t} &= k \frac{\partial^2 u}{\partial x^2} + f(x,t), \ x \in \mathbb{R}^+, \ t > 0, \\ u(x,0) &= 0; \ x \in \mathbb{R}^+, \\ u(0,t) &= 0, \ t \in [0,T]. \end{aligned}$$

Problem 7. Solve the boundary/initial value problem

$$\frac{\partial u}{\partial t} = k \frac{\partial^2 u}{\partial x^2}, \ 0 < x < L, \ t > 0,$$
$$u(0,t) = A, \ u(L,t) = B, \ t > 0,$$
$$u(x,0) = f(x), \ 0 < x < L,$$

where A and B are constants.

Problem 8. Solve the boundary/initial value problem

$$\begin{split} \frac{\partial u}{\partial t} &= k \frac{\partial^2 u}{\partial x^2} + A e^{-t/\tau}, \ 0 < x < L, \ t > 0, \\ \frac{\partial u}{\partial x}\Big|_{x=0} &= 0; \ \frac{\partial u}{\partial x}\Big|_{x=L} = 0, \ t > 0, \\ u(x,0) &= 0, \ 0 < x < L, \end{split}$$

where A is a constant.