#### Exercise 1

Verify the linearity and nonlinearity of the eight examples of PDEs given in the text, by checking whether or not equations (3) are valid.

#### Solution.

The eight examples in the text are given below.

1.	$u_x + u_y = 0$	(transport)
2.	$u_x + yu_y = 0$	(transport)
3	$u_x + uu_y = 0$	(shock wave)
4.	$u_{xx} + u_{yy} = 0$	(Laplace's equation)
5	$u_{st} - u_{sx} + u^3 = 0$	(wave with interaction)
6.	$u_t + uu_x + u_{xxx} = 0$	(dispersive wave)
7.	$u_{tt} + u_{xxxx} = 0$	(vibrating bar)
8.	$u_t - iu_{xx} = 0$ $(i = \sqrt{-1})$	(quantum mechanics)

The equations in (3) are  $\mathcal{L}(u+v) = \mathcal{L}u + \mathcal{L}v$  and  $\mathcal{L}(cu) = c\mathcal{L}u$ , which state the conditions for linearity. They will be checked in each case.

#### Example One:

$$u_x + u_y = 0$$
 (transport)  
 $\frac{\partial}{\partial x}u + \frac{\partial}{\partial y}u = 0$  (change notation)  
 $\left(\frac{\partial}{\partial x} + \frac{\partial}{\partial y}\right)u = 0$  (factor the common term)  
 $\mathcal{L}u = 0$ 

Therefore, for this example, the operator we are working with is

$$\mathscr{L} = \frac{\partial}{\partial x} + \frac{\partial}{\partial y}$$

Now the equations in (3) may be verified. Suppose u and v are solutions to the PDE. The first equation in (3) yields

$$\begin{split} \mathscr{L}(u+v) &= \left(\frac{\partial}{\partial x} + \frac{\partial}{\partial y}\right)(u+v) \\ &= \frac{\partial}{\partial x}(u+v) + \frac{\partial}{\partial y}(u+v) \\ &= \frac{\partial}{\partial x}u + \frac{\partial}{\partial x}v + \frac{\partial}{\partial y}u + \frac{\partial}{\partial y}v \\ &= \frac{\partial}{\partial x}u + \frac{\partial}{\partial y}u + \frac{\partial}{\partial x}v + \frac{\partial}{\partial y}v \\ &= \left(\frac{\partial}{\partial x} + \frac{\partial}{\partial y}\right)u + \left(\frac{\partial}{\partial x} + \frac{\partial}{\partial y}\right)v \\ &= \mathscr{L}u + \mathscr{L}v \end{split}$$

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**G** Thomas

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