

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. $u_{tt} - u_{xx} + u^3 = 0$ (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:

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

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

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

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

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

Pde Strauss Solution Manual

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