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$x+ct$ $x-ct$. $\psi(s) ds$. (8) This is the solution formula for the initial-value problem, due to d'Alembert in 1746.

Assuming ψ to have a

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continuous second derivative
(written $\psi \in C^2$) and ψ to have a
continuous first derivative
($\psi \in C^1$), we see from (8)
that u itself has continuous
second partial derivatives
in x and t .

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equation $u_t = u_{xx} + u_{yy}$ heat

equation $u_{xx} + u_{yy} = f(x, y)$

Laplace equation The

homogeneous Laplace

equation, $u_{xx} + u_{yy} = 0$, can

be thought of as a special

case of the wave and heat

equation where the function

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$u(x, y, t)$ is independent of t .

Partial Differential Equations

Thus the solution of the partial differential equation is $u(x, y) = f(y + \cos x)$. To

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Verify the solution, we use the chain rule and get $u_x = -\sin x f_0(y + \cos x)$ and $u_y = f_0(y + \cos x)$. Thus $u_x + \sin x u_y = 0$, as desired.

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Equations Some examples of PDEs (all of which occur in Physics) are: 1. $u_x + uy = 0$ (transport equation) 2. $u_x + uuy = 0$ (shock waves) 3. $u_x + u_t = 1$ (eikonal equation) 4. $u_{tt} - u_{xx} = 0$ (wave equation) 5. $u_t -$

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 $u_{,t} = 0$ (heat or diffusion
equation) 6. $u_{,x} + u_{yy} = 0$
(Laplace equation) 7.
 $u_{,xxx} + 2u_{xx}y +$

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Appendices A1–A4 of the
textbook, W. A. Strauss,
Partial Differential
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110 Introduction to Partial Differential Equations

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In mathematics, a partial differential equation is an equation which imposes relations between the various partial derivatives of a multivariable function. The function is often thought of as an "unknown"

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to be solved for, similarly
to how x is thought of as an
unknown number, to be solved
for, in an algebraic
equation like $x^2 - 3x + 2 =$
 0 . However, it is usually
impossible to write down
explicit formulas for

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Solutions of partial

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Hand in: 2.3.2d), 2.3.2e),

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2.3.2g), 2.3.4, 2.3.8 (hint for (b): Let $w(x, t)$ be the solution if $\alpha = 0$ (we did this in class). Now consider the function $u(x, t) = v(t)w(x, t)$. Plug this into the PDE to find a differential equation for v

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A solution or integral of a partial differential equation is a relation connecting the dependent and

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the independent variables which satisfies the given differential equation. A partial differential equation can result both from elimination of arbitrary constants and from elimination of arbitrary

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functions as explained in
section 1.2.

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Errata in "Partial
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Strauss (John Wiley and
Sons, New York, ISBN

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