

$$1 \quad u_x \cdot u_y = 1. \quad (x_0, y_0, u_0) = (25, 0, 55).$$

$$\begin{aligned} \frac{\partial x}{\partial t} &= q & 2p_0 \cdot 5 &= 5 \Rightarrow p_0 = 2,5 \\ \frac{\partial y}{\partial t} &= p & p_0 \cdot q_0 &= 1 \Rightarrow q_0 = 0,4 \\ \frac{\partial u}{\partial t} &= 2pq \\ \frac{\partial p}{\partial t} &= 0 \\ \frac{\partial q}{\partial t} &= 0 \end{aligned} \quad \left. \begin{array}{l} \\ \\ \\ \\ \end{array} \right\} \begin{array}{l} p = 2,5 \\ q = 0,4 \end{array}$$

$$x = 0,4t + 25 \Rightarrow t = \frac{1}{0,4}(x - 25) = \frac{1}{0,4}(x - 0,16y)$$

$$y = 2,5t \Rightarrow t = 0,4y$$

$$u = 2t + 5s$$

$$\Rightarrow u = 0,8y + 2,5x - 0,4y = 0,4y + 2,5x$$

$$u_x \cdot u_y = 0,4 \cdot 2,5 = 1.$$

$$u(2x, 0) = 0,4 \cdot 0 + 2,5(2x) = 5x$$

$$u = 0,4y + 2,5x$$

$$2. \quad \left. \begin{array}{l} a = (1+x^2)(4+x^2) \\ b = \frac{1}{2}(5+2x^2) \\ c = 1 \end{array} \right\} \begin{array}{l} b^2 - ac = \frac{1}{4}(5+2x^2)^2 - (1+x^2)(4+x^2) \\ = \frac{25}{4} - \frac{16}{4} = \underline{\underline{\left(\frac{3}{2}\right)^2 > 0}} \end{array}$$

$$b^2 - ac > 0 \Rightarrow \text{hyperbolisch.}$$

ik ben op zoek naar oplossingen van.

$$\psi_x - \frac{-b \pm \sqrt{b^2 - ac}}{a} \psi_y = 0.$$

$$\psi_x + \frac{(5+2x^2) - 3}{2(1+x^2)(4+x^2)} \psi_y = 0.$$

$$1) \quad \psi_x + \frac{1}{(4+x^2)} \psi_y = 0$$

$$2) \quad \theta_x + \frac{1}{(1+x^2)} \theta_y = 0$$

$$1) \quad \frac{\partial y}{\partial x} = \frac{-1}{(4+x^2)}$$

$$\frac{\partial y}{\partial x} = -\frac{1}{(1+x^2)}$$

$$y = -\int \frac{1}{(4+x^2)^2} dx.$$

$$y = -\arctan x + C.$$

$$\begin{aligned}
 y &= - \int \frac{1}{4+x^2} dx & x/2 = p. & dx = 2 \cdot dp. \\
 &= - \frac{1}{4} \int \frac{1}{1+(x/2)^2} dx. \\
 &= - \frac{1}{2} \int \frac{1}{1+p^2} dp = \\
 &= \boxed{-\frac{1}{2} \arctang \frac{x}{2} + C. = y}
 \end{aligned}$$

Ik reken even verder omdat mij onduidelijk is wat met karakteristieken wordt bedoeld.

$$\Psi_x + \frac{1}{(4+x^2)} \Psi_y = 0. \quad (x(0) = x_0, \quad y(0) = y_0 + S \quad \phi_0 = S.$$

kies.  $(x_0, y_0) = (0, 0)$

$$\begin{aligned}
 \frac{\partial x}{\partial t} &= 1 \Rightarrow x = t \\
 \frac{\partial y}{\partial t} &= \frac{1}{4+t^2} \Rightarrow y = \frac{1}{2} \arctang \frac{t}{2} + S.
 \end{aligned}$$

$$\frac{\partial \phi}{\partial t} = 0 \Rightarrow \phi = S$$

$$\boxed{\phi = y - \frac{1}{2} \arctang \frac{x}{2}.}$$

zelfde voor  $\theta$  word.

$$\boxed{\theta = y - \arctang x}$$

3a ongedempt.  $u_{tt} = c^2 u_{xx} \Rightarrow T''/T = \frac{x''}{x} = -\lambda^2$

$$u(x,t) = u(x,0) = 0 \Rightarrow X(0) = X(l) = 0$$

$$\Rightarrow X = A_n \cos n\pi x \Rightarrow n = \lambda = k \in \mathbb{N}$$

gedempt.  $u_{tt} = c^2 u_{xx} - 2\alpha u_t \Rightarrow \frac{T''}{T} = \frac{x''}{x} - \frac{2\alpha}{c} \frac{T'}{T} \Rightarrow$

$$T''/T + \frac{2\alpha}{c} \frac{T'}{T} = \frac{x''}{x} = -\lambda^2$$

nu geldt dus ~~voor~~  $X'' + \lambda^2 X = 0 \Rightarrow X = A \sin n\pi x$   
 $n = \lambda = k \in \mathbb{N}$

b  $T'' + 2\alpha T' + c^2 n^2 T = 0$

probeer  $T = B e^{\lambda t}$

$$\Rightarrow B e^{\lambda t} (\lambda^2 + 2\alpha \lambda + c^2 n^2) = 0$$

$$\lambda_{\pm} = -\alpha \pm \sqrt{\alpha^2 - c^2 n^2}$$

$n = k$ .  $u_t(x,0) = 0 \Rightarrow T'(0) = 0$

i Stel.  $\alpha^2 - c^2 n^2 > 0 \Rightarrow T(t) = M e^{\lambda_+ t} + N e^{\lambda_- t}$   
 $T'(t) = \lambda_+ M e^{\lambda_+ t} + \lambda_- N e^{\lambda_- t}$   
 $\lambda_+ M = -\lambda_- N$

ii Stel  $\alpha^2 - c^2 n^2 = 0 \Rightarrow T(t) = (M + N t) e^{\lambda t}$   
 $T'(t) = e^{\lambda t} (\lambda M + \lambda N t + N)$   
 $\Rightarrow \lambda M = -N$

iii Stel  $\alpha^2 - c^2 n^2 < 0 \Rightarrow T(t) = e^{-\alpha t} [A \cos(\sqrt{\alpha^2 - c^2 n^2} t) + B \sin(\sqrt{\alpha^2 - c^2 n^2} t)]$

$$T'(t) = e^{-\alpha t} [(-\alpha A + B \sqrt{\alpha^2 - c^2 n^2}) \cos pt + (-\alpha B - A p) \sin pt]$$

$$p = \sqrt{c^2 n^2 - \alpha^2}$$

$$\Rightarrow -\alpha A + B p = 0$$

c. (i) en (ii) komen eigenlijk op hetzelfde neer. maar (ii) is wel degelijk anders.

blijkbaar komt (ii) niet voor in het algemeen.

$$u(x,t) = X(x) \cdot T(t).$$

$$X(x) = A \sin kx \quad (\text{zie a}).$$

$$T(t) = A \exp[-a + i\sqrt{k^2 c^2 - a^2}]t + B \exp[-a - i\sqrt{k^2 c^2 - a^2}]t.$$

Omschrijven naar geometrische functies  $e^{x+iy} = e^x [\cos y + i \sin y]$  levert het gevraagde.

d.  $u(x,0) = f(x)$

$$\Rightarrow f(x) = \sum a_k \sin kx \Rightarrow a_k = \frac{2}{\pi} \int_0^{\pi} f(x) \sin kx dx$$

$$u(x,0) = 0.$$

$$= T'(t) \cdot X(x) \text{ zie ook opgave b.}$$

$$u(x,t) = \sum \sin kx \left[ (-\alpha a_k + b_k p) \cos pt + (-\alpha b_k + \alpha_k p) \sin pt \right] e^{-\alpha t}$$

$$u(x,0) = \sum \sin kx [-\alpha a_k + b_k p] = 0.$$

wegens orthogonaliteit moeten alle coëfficiënten  $M_n = 0$ .

$$\Rightarrow b_k = \frac{\alpha}{p} a_k \quad \text{met } p = \sqrt{k^2 c^2 - \alpha^2}$$

4a.  $u_t = u_{xx} + x(\pi - x)$ .

$$u_t = v_t = u_{xx} + x(\pi - x) = v_{xx} + \overbrace{\omega''}^{=0} + x(\pi - x)$$

$$\omega'' = -x(\pi - x)$$

$$\Rightarrow \omega'' = \frac{1}{12}x^4 - \frac{\pi}{6}x^3 + Ax + B$$

$$u(x,0) = v(x,0) + \omega(x)$$

$$u(0,t) = v(0,t) + \omega(0) = 0 \quad (\text{kies } \omega(0) = 0) \Rightarrow B = 0$$

$$u(\pi,t) = v(\pi,t) + \omega(\pi) = 0 \quad (\text{kies } \omega(\pi) = 0) \Rightarrow$$

$$A = \frac{\pi^3}{6} \left( \frac{1}{6} - \frac{1}{12} \right) = \frac{\pi^3}{12}$$

Nu nog op te lossen

$$\begin{aligned} v_t &= v_{xx} \\ v(x,0) &= f(x) - \omega(x) \\ v(0,t) &= v(\pi,t) = 0 \end{aligned}$$

$$\text{met } \omega(x) = \frac{1}{12}(x^4 - 2\pi x^3 + \pi^2 x)$$

b. Ik vraag me af waarom ik  $\omega(x)$  in vraag a al heb bepaald??

oplossen van  $V = (X(x)T(t))$

$$\Rightarrow V = \sum C_n \cdot e^{-n^2 t} \sin nx$$

$$u(x,t) = \sum C_n e^{-n^2 t} \sin nx + \omega(x)$$

$\lim_{t \rightarrow \infty} u(x,t) = \omega(x)$  hmmm... dat wordt ijd ook gesuggereerd in de vraag.

$$\text{Stel } u(x,t) = \sum C_n(t) e^{-n^2 t} \sin nx$$

$$\text{en } x(\pi - x) = \sum F_n \sin nx \cdot e^{-n^2 t}$$

$$\sum C_n e^{-n^2 t} \sin nx [-n^2 C_n + F_n + n^2 C_n - C_n']$$

$$F_n = C_n'$$

Zie pag 4 voor verdere uitwerking

$$5 \quad \int_{\Omega} \left( (\nabla w)^2 + w \Delta w \right) d\Omega = \int_{\partial\Omega} w \frac{\partial w}{\partial n} dS$$

Stel er zijn twee oplossingen:  $w_1, w_2$ .

dus  $w_1(x) \geq 0$  en  $w_2(x) \geq 0 \quad x \in \Omega$ .

en  $\Delta w_1 = w_1^2$  en  $\Delta w_2 = w_2^2$  op  $\Omega$

en  $w_1 = f$  en  $w_2 = f$  op  $S = \partial\Omega$ .

$$\int_{\partial\Omega} (\nabla w_1)^2 + w_1^3 d\Omega = \int_{\partial\Omega} f \frac{\partial f}{\partial n} dS = Q$$

$$\int (\nabla w_2)^2 + w_2^3 d\Omega = Q.$$

Bekijk de verschil functie  $g = w_1 - w_2$ .

$$\Delta g = \Delta w_1 - \Delta w_2 = w_1^2 - w_2^2 = g \cdot (w_1 + w_2).$$

$g = 0$  op de rand.

Stel ~~er is~~  $\exists x$  met  $g(x) > 0 \quad (x \in \Omega)$   
dan heeft  $g$  een maximum in  $\Omega - \partial\Omega$ .  
(noem dat maximum  $p$ ).

$g$  continue  $\Rightarrow$  er is omgeving  $P \subset \Omega$  met  $p \in P$  en  
 $g(x) > 0 \quad \forall x \in P$ .  
 $\Rightarrow \Delta g \geq 0$  in  $P$ .

Pas nu Maximum minimum toe

$$\Rightarrow g(p) \leq \max_{x \in \delta(P)} g(x)$$

Nu moet dus gelden  $g(p) = g(x) \quad \forall x \in \delta(p)$ .

~~maar~~ Dit ~~verre~~trikken met andere  $P$ 's levert  $g = \text{constant} > 0$ .  
maar dit is in strijd met  $g = 0$  op de rand.  
contractie.

Gebruik hetzelfde om aan te tonen dat  $-g \leq 0$ .

$$\Rightarrow g = 0 \quad \Rightarrow w_1 = w_2.$$

Vraemd... ik heb geen niet gebruikt.

5 Stel  $\exists$  2 functies  $w_1$  en  $w_2$  die voldoen aan het probleem.

Bekijk  $g = w_1 - w_2$ .  $g = 0$  op de rand.  
 $\Delta g = g \cdot (w_1 + w_2)$ .

$$\int_{\Omega} (\nabla g)^2 + g^2 (w_1 + w_2) d\Omega = 0.$$

$(\nabla g)^2 \geq 0$ . ~~(axioma van het inproduct)~~

$$\Rightarrow \text{of } g = 0 \quad w_1 = w_2$$

$$\text{of } w_1 + w_2 = 0 \Rightarrow w_1 = -w_2.$$

$$\Rightarrow w_1 = w_2 = 0 \quad (w_1 \text{ en } w_2 \text{ waren positief})$$

maar dit voldoet niet aan

$$w_1 = w_2 = f \text{ op de rand.}$$

Verzorg 4b.

$$F_n e^{-n^2 t} = \frac{2}{\pi} \int_0^{\pi} (\pi x - x^2) \sin nx \, dx.$$

$$-\frac{2}{\pi n} (\pi x - x^2) \cos nx \Big|_0^{\pi} + \frac{2}{n\pi} \int_0^{\pi} (\pi - \frac{1}{2}x) \sin \cos nx \, dx$$

$$= \int_0^{\pi} + \frac{1}{n^2 \pi} \int_0^{\pi} \sin nx \, dx = \frac{1}{n^2 \pi} [(-1)^n - 1].$$

$$\begin{aligned} \cancel{C_n(t)} - \cancel{C_n(0)} \quad C_n(t) - C_n(0) &= \int_0^t F_n(\tau) d\tau \\ &= \frac{1}{n^2 \pi} [1 - (-1)^n] \int_0^t e^{-n^2 \tau} d\tau \end{aligned}$$

$$u(x,0) = f(x) = \sum C_n(0) \sin nx$$

$$\Rightarrow C_n(0) = \frac{2}{\pi} \int_0^{\pi} f(x) \sin nx$$

$$\lim_{t \rightarrow \infty} u(x,t) = \lim \sum \left[ \frac{\frac{2}{\pi} f(x) \sin n\alpha + \frac{1}{n\pi} [1 - (-1)^n] \int_0^t e^{-n^2 \tau} d\tau}{e^{-n^2 t}} \right] \sin n\alpha.$$

$$= \sum \lim \frac{1}{n^3 \pi} [1 - (-1)^n] \lim \frac{\int_0^t e^{-n^2 \tau} d\tau}{e^{-n^2 t}} \sin n\alpha.$$

(L'Hopital)

$$= \sum \frac{1}{n^3 \pi} [1 - (-1)^n] \frac{e^{-n^2 t}}{n^2 e^{-n^2 t}} \sin n\alpha.$$

$$= \sum \frac{1}{n^5 \pi} [1 - (-1)^n] \sin n\alpha.$$

wellicht is dit de fourier reeks van  $w(x) = \frac{1}{12} (x^4 - 2\pi x^3 + \pi^3 x)$

$$W_n = \frac{2}{\pi} \int_0^{\pi} \frac{1}{12} (x^4 - 2\pi x^3 + \pi^3 x) \sin n\alpha dx.$$

$$= \frac{1}{6\pi n} \int (4x^3 - 6\pi x^2 + \pi^3) \cos n\alpha dx.$$

$$= \frac{-12}{6\pi n^2} \int (x^2 - \pi x) \sin n\alpha. \quad (\text{dit is al uitgerekend})$$

$$= \frac{-1}{n^2} \left[ \frac{1}{n^2 \pi} (1 - (-1)^n) \right]. \quad \text{waarempel!!!}$$

$$\lim_{t \rightarrow \infty} u(x,t) = -\sum W_n \sin n\alpha = -w(x)$$

logisch want

$$w(x,t) =$$