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three Differential

Independent

Variables of

second order 22.

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solve quasi

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with variable
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2016. 1. Write

down an explicit

formula for a

function

obtaining the

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initial value

problem $u_t +$

$b u_x + c u = 0$ in

$\mathbb{R}^n(0; 1)$ $u = g$ on

$\mathbb{R}^n(t = 0)$

Solution: We use the method of characteristics; consider a solution to the PDE along the direction of the vector $(b; 1)$:

$z(s) =$

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 $u(x+bs; t+s)$.

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The aim of this

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is to introduce
and motivate
partial di
erential

equations (PDE).

The section also
places the scope
of studies in
APM346 within
the vast
universe of
mathematics.

1.1.1 What is a
PDE? A partial

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Differential
equation (PDE)
is an equation
involving
partial deriva-
tives. This is
not so
informative so
let's break it
down a bit.

Partial

Differential

Equations

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Differential

Differential

Equations Some

examples of PDEs

(all of which

occur in Physics

) are: 1. $u_x +$

$u_y = 0$ (

transport

equation) 2. $u_x +$

$u u_y = 0$ (

shock waves) 3.

$u_i + u_t = 1$ (

eikonal equation

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4. $u_{tt} - u_{xx} = 0$ (wave

equation) 5. $u_t - u_{xx} = 0$ (heat

or diffusion

equation) 6.

$u_{xx} + u_{yy} = 0$ (Laplace equation

) 7. $u_{xxxx} + 2u_{xxyy} +$

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Differential

Sharif
In mathematics,
a partial
differential

equation (PDE)

is an equation
which imposes
relations

between the
various partial
derivatives of a
multivariable
function.. The
function is

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often thought of

as an "unknown"

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

$2 + 3x + 2 = 0$.

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Ordinary and

partial

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equations occur

in many

applications. An

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equation is a

special case of

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a partial differential equation but the behaviour of solutions is quite different in general. It is much more complicated in the case of partial differential equations caused by the

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Solutions. $+f(u)$

$x = 0$, (5.3)

where f is a

smooth function

of u . If we

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integrate (5.3)
with respect to
 x for $a \leq x \leq b$,
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together with

other sources

that are mostly

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roughly Chapter

2 and Chapters

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claim to any originality in the notes, but I hope – for some readers at least – they will provide a useful supplement.

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the standards of

traditional

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culture, are
thought highly
educated and who
have with
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Physics and

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3.3 Solution of
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and Heat
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Lawrence Craig

Evans (born

November 1,

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mathematician

and Professor of

Mathematics at

the University

of California,

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Crandall at the
University of
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His research is
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2004, he shared
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come in many varieties. And

different

varieties of DEs

can be solved

using different

methods. You can

classify DEs as

ordinary and

partial DEs. In

addition to this

distinction they

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can be further distinguished by their order.

Here are some

examples:

Solving a differential equation means finding the value of the dependent [...]

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