

Równania różniczkowe cząstkowe drugiego rzędu

Zadanie 1. Wyznacz obszary w których zachowuje się typ równania:

a) $x \frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = 0$

b) $x \frac{\partial^2 u}{\partial x^2} - y^2 \frac{\partial^2 u}{\partial y^2} = 0$

c) $y \frac{\partial^2 u}{\partial x^2} + x^2 \frac{\partial^2 u}{\partial y^2} = 0$

d) $(x^2 + y^2) \frac{\partial^2 u}{\partial x^2} - 2 \frac{\partial^2 u}{\partial x \partial y} + \frac{\partial^2 u}{\partial y^2} - 2 \frac{\partial u}{\partial x} = 0$

Odpowiedzi

a)

typ eliptyczny – półpłaszczyzna $x > 0$

typ hiperboliczny - półpłaszczyzna $x < 0$

typ paraboliczny: ($x = 0$)

b)

typ eliptyczny: ($x < 0 \wedge y \neq 0$)

typ hiperboliczny: ($x > 0 \wedge y \neq 0$)

typ paraboliczny: ($x = 0$ oraz $y = 0$)

c)

typ eliptyczny: [$(x > 0 \wedge y > 0) \vee (x < 0 \wedge y < 0)$]

typ hiperboliczny: [$(x > 0 \wedge y < 0) \vee (x < 0 \wedge y > 0)$]

typ paraboliczny: ($x = 0 \wedge y = 0$)

d)

typ hiperboliczny: ($x^2 + y^2 < 1$)

typ paraboliczny: ($x^2 + y^2 = 1$)

typ eliptyczny: ($x^2 + y^2 > 1$)

Zadanie 2. Wyznacz charakterystyki równania:

a) $\frac{\partial^2 u}{\partial x^2} + 6 \frac{\partial^2 u}{\partial x \partial y} + 5 \frac{\partial^2 u}{\partial y^2} = 0$

b) $\frac{\partial^2 u}{\partial x^2} + 6 \frac{\partial^2 u}{\partial x \partial y} + 10 \frac{\partial^2 u}{\partial y^2} = 0$

c) $\frac{\partial^2 u}{\partial x^2} - 4 \frac{\partial^2 u}{\partial x \partial y} + 4 \frac{\partial^2 u}{\partial y^2} = 0$

d) $x^2 \frac{\partial^2 u}{\partial x^2} - y^2 \frac{\partial^2 u}{\partial y^2} = 0$

Odpowiedzi

$$a) y - 5x = C_1; y - x = C_2$$

$$b) y - (-3 - 4i)x = C_1; -y(3 + 4i)x = C_2$$

$$c) y = -2x + C_1$$

$$d) \frac{y}{x} = C_1; xy = C_2$$

Zadanie 3. Sprowadź do postaci kanonicznej równania:

$$a) \frac{\partial^2 u}{\partial x^2} + 6 \frac{\partial^2 u}{\partial x \partial y} + 5 \frac{\partial^2 u}{\partial y^2} = 0$$

$$b) \frac{\partial^2 u}{\partial x^2} + 4 \frac{\partial^2 u}{\partial x \partial y} + 8 \frac{\partial^2 u}{\partial y^2} = 0$$

$$c) \frac{\partial^2 u}{\partial x^2} + 6 \frac{\partial^2 u}{\partial x \partial y} + 9 \frac{\partial^2 u}{\partial y^2} + u = 0$$

$$d) \frac{\partial^2 u}{\partial x^2} - 2 \frac{\partial^2 u}{\partial x \partial y} + \frac{\partial^2 u}{\partial y^2} + \frac{\partial u}{\partial y} = 0$$

$$e) \frac{\partial^2 u}{\partial x^2} + 2 \frac{\partial^2 u}{\partial x \partial y} - 3 \frac{\partial^2 u}{\partial y^2} + 2 \frac{\partial u}{\partial x} + 6 \frac{\partial u}{\partial y} = 0$$

$$f) \frac{\partial^2 u}{\partial x^2} + 4 \frac{\partial^2 u}{\partial x \partial y} + 5 \frac{\partial^2 u}{\partial y^2} + \frac{\partial u}{\partial x} + 2 \frac{\partial u}{\partial y} = 0$$

Odpowiedzi

$$a) \xi = y - 6x, \eta = -4x; \frac{\partial^2 u}{\partial \xi^2} - \frac{\partial^2 u}{\partial \eta^2}$$

$$b) \xi = 2y + 4x, \eta = 4x; \frac{\partial^2 u}{\partial \xi^2} + \frac{\partial^2 u}{\partial \eta^2} = 0$$

$$c) \xi = y - 3x, \eta = x; \frac{\partial^2 u}{\partial \eta^2} + u = 0$$

$$d) \xi = y - x, \eta = x; \frac{\partial^2 u}{\partial \eta^2} + \frac{\partial u}{\partial \xi} = 0$$

$$e) \xi = x + y, \eta = 3x - y; \frac{\partial^2 u}{\partial \xi \partial \eta} + \frac{1}{2} \frac{\partial u}{\partial \xi} = 0$$

$$f) \xi = 2x - y, \eta = x; \frac{\partial^2 u}{\partial \xi^2} + \frac{\partial^2 u}{\partial \eta^2} + \frac{\partial u}{\partial \eta} = 0$$

Zadanie 4 Sprowadź do postaci kanonicznej równania:

$$a) \operatorname{tg}^2 x \frac{\partial^2 u}{\partial x^2} - 2y \operatorname{tg} x \frac{\partial^2 u}{\partial x \partial y} + y^2 \frac{\partial^2 u}{\partial y^2} + \operatorname{tg}^3 x \frac{\partial u}{\partial x} = 0$$

$$b) y \frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = 0$$

$$c) x^2 \frac{\partial^2 u}{\partial x^2} + 2xy \frac{\partial^2 u}{\partial x \partial y} - 3y^2 \frac{\partial^2 u}{\partial y^2} - 2x \frac{\partial u}{\partial x} + 4y \frac{\partial u}{\partial y} + 16x^4 u = 0$$

$$d) \frac{\partial^2 u}{\partial x^2} - 2 \cos x \frac{\partial^2 u}{\partial x \partial y} - (3 + \sin^2 x) \frac{\partial^2 u}{\partial y^2} = 0$$

$$e) \frac{\partial^2 u}{\partial x^2} + 2 \frac{\partial^2 u}{\partial x \partial y} + 5 \frac{\partial^2 u}{\partial y^2} = 0$$

Odpowiedzi :

$$a) \xi = y \sin x, \quad \eta = y; \quad \frac{\partial^2 u}{\partial \eta^2} - \frac{2\xi}{\eta^2} \cdot \frac{\partial u}{\partial \xi} = 0$$

$$b) \xi = x, \quad \eta = \frac{2}{3} y^{\frac{3}{2}}; \quad \frac{\partial^2 u}{\partial \xi^2} + \frac{\partial^2 u}{\partial \eta^2} + \frac{1}{3\eta} \cdot \frac{\partial u}{\partial \eta} = 0$$

$$c) \xi = xy, \quad \eta = \frac{x^3}{y}; \quad \frac{\partial^2 u}{\partial \xi \partial \eta} + \frac{1}{4\eta} \frac{\partial u}{\partial \xi} - \frac{1}{\xi} \cdot \frac{\partial u}{\partial \eta} + u = 0$$

$$d) 12 \frac{\partial^2 u}{\partial \xi \partial \eta} + \sin \frac{\eta - \xi}{4} \left(\frac{\partial u}{\partial \xi} + \frac{\partial u}{\partial \eta} \right) = 0$$

$$e) \frac{\partial^2 u}{\partial \xi^2} + \frac{\partial^2 u}{\partial \eta^2} = 0$$

Zadanie 5 Wyznacz ogólne rozwiązanie następujących równań:

$$a) \frac{\partial^2 u}{\partial x \partial y} - 2y \frac{\partial u}{\partial x} = 0$$

$$b) \frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial x \partial y} = 0$$

$$c) \frac{\partial^2 u}{\partial x \partial y} + 4x^3 = 0$$

$$d) \frac{\partial^2 u}{\partial x^2} - 2 \sin x \frac{\partial^2 u}{\partial x \partial y} - \cos^2 x \frac{\partial^2 u}{\partial y^2} - \cos x \frac{\partial u}{\partial y} = 0$$

$$e) x^2 \frac{\partial^2 u}{\partial x^2} - y^2 \frac{\partial^2 u}{\partial y^2} - 2y \frac{\partial u}{\partial y} = 0$$

$$f) \frac{\partial^2 u}{\partial x \partial y} + \frac{\partial u}{\partial y} = 0$$

$$g) \frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial x \partial y} = 0$$

$$h) \frac{\partial^2 u}{\partial x^2} - \frac{\partial u}{\partial x} - y = 0$$

Odpowiedzi:

- a) $u(x, y) = A(x)e^{y^2} + \int_0^y \varphi(t)e^{y^2-t^2} dt$
- b) $u(x, y) = A(y) + B(x - y)$
- c) $u(x, y) = -x^4 y + f(x) + g(y)$
- d) $u(x, y) = \varphi(x + y - \cos x) + \psi(x - y + \cos x)$
- e) $u(x, y) = \sqrt{\frac{x}{y}} \varphi(x, y) + \psi\left(\frac{y}{x}\right)$
- f) $u(x, y) = A(y)e^{-x} + F(x) \quad F(x) = \int_0^x \varphi(t)e^{t-x} dt$
- g) $u(x, y) = F(y) + G(x - y)$
- h) $u(x, y) = A(y)e^x - (x + 1)y + \varphi(y)$

Zadanie 6 Wyznacz rozwiązanie równania spełniające dane warunki:

- a) $\frac{\partial^2 u}{\partial x \partial y} - 2x \sin y = 0 \quad u(x, 0) = x^2 \quad u(0, y) = \sin y$
- b) $\frac{\partial^2 u}{\partial x \partial y} + \frac{\partial^2 u}{\partial y^2} = 0 \quad u(x, 0) = x^5 \quad u(0, y) = y^3$
- c) $\frac{\partial^2 u}{\partial x \partial y} - \frac{\partial u}{\partial y} = 0 \quad u(x, 0) = x^3 \quad u(0, y) = y^7$
- d) $\frac{\partial^2 u}{\partial x \partial y} = 1 \quad u(x, 0) = x^5 \quad u(0, y) = y^2$
- e) $\frac{\partial^2 u}{\partial x \partial y} - 3x^2 \frac{\partial u}{\partial y} = 0 \quad u(x, 0) = 5x^4 + x^2 \quad u(0, y) = 3y^3$

Odpowiedzi :

- a) $u(x, y) = x^2(2 - \cos y) + \sin y$
- b) $u(x, y) = x^5 + x^3 + (y - x)^3$
- c) $u(x, y) = e^x y^7 + x^3$
- d) $u(x, y) = x^5 + xy + y^2$
- e) $u(x, y) = 5x^4 + x^2 + 3y^3 e^{x^3}$

Zadanie 7 Znajdź rozwiązanie równania spełniające podane warunki:

- a) $\frac{\partial^2 u}{\partial x^2} + 2 \frac{\partial^2 u}{\partial x \partial y} - 3 \frac{\partial^2 u}{\partial y^2} = 0 \quad u(x, 0) = 3x^2 \quad \frac{\partial u(x, 0)}{\partial y} = 0$
- b) $\frac{\partial^2 u}{\partial x^2} + 2 \frac{\partial^2 u}{\partial x \partial y} - 3 \frac{\partial^2 u}{\partial y^2} = 0 \quad u(x, x) = 0 \quad \frac{\partial u(x, x)}{\partial y} = 3x^2$
- c) $\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial x \partial y} - 2 \frac{\partial^2 u}{\partial y^2} = 0 \quad u(0, y) = y^5 - 5y \quad \frac{\partial u}{\partial x}(0, y) = -2y - 10$
- d) $\frac{\partial^2 u}{\partial x^2} - 2 \frac{\partial^2 u}{\partial x \partial y} - 3 \frac{\partial^2 u}{\partial y^2} = 0 \quad u(x, -x) = 0 \quad \frac{\partial u}{\partial y}(x, -x) = 4x^3$

Odpowiedzi:

a) $u(x, y) = 3x^2 + y^2$

b) $u(x, y) = \frac{1}{8}[(y+x)^3 + (y-3x)^3]$

c) $u(x, y) = x^2 - 2xy + y^2 - 10x - 5y$

d) $u(x, y) = \frac{1}{16}[(y+3x)^4 - (y-x)^4]$