

Engineering Maths For Adv. Studies

Solutions - Final Exam PDE Module

Q.1

For 2D problem of 2nd order linear ODE we

will adopt easier approach of ' $b^2 - 4ac$ ' assessment

Note that we ensure that PDE is represented

so that 'a' is positive. in $au_{xx} + bu_{xy} + cu_{yy} = f(u_x, u_y, u, x, y)$

$$(i) \quad u_{xx} + 2u_{xy} - 3u_{yy} = 0$$

$$a = 1, \quad b = 2, \quad c = -3$$

$$b^2 - 4ac = (2)^2 - 4(1)(-3) = 16$$

$$b^2 - 4ac > 0 \Rightarrow \underline{\text{Hyperbolic equation}}$$

$$(ii) \quad -u_{xx} + u_{yy} + u = 0 \Rightarrow$$

$a > 0$ is one precaution. So we reexpress given PDE

$$u_{xx} - u_{yy} = u \neq 0$$

$$a = 1, \quad b = 0, \quad c = -1$$

$$b^2 - 4ac = (0)^2 - 4(1)(-1) = 4 > 0 \Rightarrow \underline{\text{Hyperbolic Equation}}$$

$$(iii) \quad 4u_{xx} + u_{zz} + 4u_{xz} + u_x + u_z = 3x.$$

$$a = 4, \quad b = 4, \quad c = 1$$

$$b^2 - 4ac = (4)^2 - 4(4)(1) = 0$$

$$b^2 - 4ac = 0 \Rightarrow \underline{\text{Parabolic Equation}}$$

Q.2

Given PDEs are in 3 dimensions. We ensure that those are 2nd order PDEs. (linear!)

Here we use more structured & formal approach of Hessian matrix of coefficients.

In case of 3 dimensions,

$$A u_{xx} + B u_{yy} + C u_{zz} + 2D u_{xy} + 2E u_{xz} + 2F u_{yz} = f$$

(please note '2' in mixed double derivative terms)

$$\text{Hessian matrix} \Rightarrow H = \begin{bmatrix} A & D & E \\ D & B & F \\ E & F & C \end{bmatrix}$$

$$= f(u_x, u_y, u_z, x, y, z)$$

Analyze Hessian matrix eigen values. (Applicable for any dim $n > 0$)

- ① All eigen values have same sign. \Rightarrow Elliptic PDE
(and are non-zero)
- ② At least one of the eigen value is zero
 \Rightarrow Parabolic PDE
- ③ No eigen value zero
and all have same sign Except \Rightarrow Hyperbolic PDE
for precisely one of them
- ④ No eigen value zero
and ~~at~~ two or more of those have sign different than the rest of eigen values
 \Rightarrow Ultra Hyperbolic PDE
(rarely these occur in real life problems)

Note: ① that when $n=3$, i.e. $u = u(x, y, z)$ we only have 3 types of PDEs \rightarrow Elliptic, Parabolic, Hyperbolic.

② We can also leverage linear algebra learning that

- signs of pivots & signs of eigen values sum total to same number.

- positive-definite matrix would have all the upper left submatrices with positive determinant.

- determinant of a matrix is equal to the product of its eigen values.

Hence, if any one eigen value is zero \Rightarrow determinant = 0

③ So, in case of $n=3$ i.e. $u = u(x, y, z)$ & $A > 0$ we can say,

if $|H| = 0 \Rightarrow$ parabolic

if $|H| > 0$ && $|H_2| > 0$ && $|H_1| = A > 0 \Rightarrow$ Elliptic.

Else \Rightarrow Hyperbolic.

Actual answers for 2nd order PDE $u = u(x, y, z)$ starts on next page.

Q. 2

i) $u_{yy} + \sin(y) + 6u_{zz} = u_x$

$u_{yy} + 6u_{zz} = f(z, x, y, u, u_x, u_y)$

$Au_{yy} + Bu_{zz} + Cu_{xx} + Du_{yz} + Eu_{yx} + Fu_{zx} = f(u, u_x, u_y, u, x, y, z)$

$\therefore A = 1, B = 6, C = D = E = F = 0$

(notice we use $u = u(y, z, x)$ instead of typical $u = u(x, y, z)$)

$H = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 6 & 0 \\ 0 & 0 & 0 \end{bmatrix} \Rightarrow |H| = 0 \Rightarrow$ Parabolic PDE

ii) $u_{xx} + u_{zz} + e^x = 4u_{yz} + u_x$

$u = u(x, y, z)$

$u_{xx} + u_{zz} - 4u_{yz} = u_x + e^x$ i.e. $f(u_x, u_y, u_z, u, x, y, z)$

$\therefore A = 1, B = 0, C = 1, D = 0, E = 0, F = -2$

(Compared to $Au_{xx} + Bu_{yy} + Cu_{zz} + Du_{xy} + Eu_{xz} + Fu_{yz} = f(u_x, u_y, u_z, u, x, y, z)$)

$H = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 0 & -2 \\ 0 & -2 & 1 \end{bmatrix} \Rightarrow |H| = -4 \Rightarrow$ Hyperbolic

$|H_2| = \begin{vmatrix} 1 & 0 \\ 0 & 0 \end{vmatrix} = 0$

$|H_1| = 0$

Aside

Characteristic eqn. to get eigen values $\lambda_i \Rightarrow |H - \lambda I| = 0$

$\begin{vmatrix} (1-\lambda) & 0 & 0 \\ 0 & -\lambda & -2 \\ 0 & -2 & (1-\lambda) \end{vmatrix} = 0 \Rightarrow (1-\lambda)[- \lambda(1-\lambda) - 4] = 0 \Rightarrow$ one of eigen value $\lambda = 1$

Hyperbolic. \leftarrow Two of 3 eigen values are +ve & other one is -ve \leftarrow other two should have product -4 as $|H| = -4$

Q.3

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(a) True

(b) True $\nabla^2 u = 0 \Rightarrow u_{xx} + u_{yy} = 0 \Rightarrow u_{\mu\mu} + u_{\eta\eta} = 0$
(see assignment problem)

(c) False.

$x = ax, Y = ay$ say $u = ax$ & $\eta = ay$

$\therefore u_x = u_\mu \cdot \mu_x = a u_\mu$ note $x = x(\mu)$ & $y = y(\eta)$

$u_y = u_\eta \cdot \eta_y = a u_\eta$

$\therefore u_{xx} = a^2 u_{\mu\mu}$ & $u_{yy} = a^2 u_{\eta\eta}$

$\therefore \nabla^2 u = f(x, y) \Rightarrow a^2 \cdot (u_{\mu\mu} + u_{\eta\eta}) = f(x, y).$

$\Rightarrow \nabla^2 u \Big|_{u-\eta} = \frac{1}{a^2} f(x, y) \neq f(x, y).$

Q.4

Given.

$u = u(t, y)$

(a) & $\frac{\partial u}{\partial t} = -2u \Rightarrow$ Governing equation

(b) $\int \frac{\partial u}{u} = -2 \int \partial t$

$\ln(u) = -2[t + h_1(y)] = -2t + h_2(y)$

$\therefore u = e^{-2t + h_2(y)} = h_3(y) \cdot e^{-2t}$

$\therefore u = h(y) \cdot e^{-2t}$

Q.4

Given $u = u(t, y)$ \rightarrow displacement.

Hence, acceleration $\frac{\partial^2 u}{\partial t^2}$.

\therefore Governing Eqn.

$$\frac{\partial^2 u}{\partial t^2} = -2u$$

i.e.

$$u_{tt} = -2u$$

Note that problem involves derivatives with only t as no y term is involved in above PDE. so we can solve it like ODE. (Refer example 2 & 3 before problem set 11.1 in Kreyszig. 8th Edn.)

$$u'' = -2u.$$

$$u'' + 2u = 0$$

assuming solution of the form Ce^{st}

$$u' = s \cdot u \quad \& \quad u'' = s^2 u.$$

$$(s^2 + 2)u = 0 \quad \dots (\because u'' + 2u = 0)$$

$$s = \pm i\sqrt{2}$$

$$u = h_1(y) e^{+i\sqrt{2}t} + h_2(y) e^{-i\sqrt{2}t}.$$

— Note that coefficient are P^n of (y) .

Q.5

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[Refer to the problem 8 in problem set 11.9 in Kreyszig edition 8. (problem Text before the problem 8. ($\alpha(\theta) = 10 \cos^2(\theta)$) lays out the procedure]

From Formulae for polar coordinate system heat diffu Laplace equation ($\nabla^2 E = 0$ & semicircular plate).

$$u(r, \theta) = a_0 + \sum_{n=1}^{\infty} \left[a_n \left(\frac{r}{R}\right)^n \cos(n\theta) + b_n \left(\frac{r}{R}\right)^n \sin(n\theta) \right] \quad \text{--- (5a)}$$

--- (eqn (6) on pg. 628, under problem set 11.9 in Kreyszig.)

Given B.C. $u(\theta) = u(R, \theta) = 4 \cos^2 \theta = 2(2 \cos^2 \theta)$

Boundary Condⁿ: $= 2(\cos 2\theta + 1)$

$\therefore u(R, \theta) = 2 + 2 \cos 2\theta$

... (using trigonometric formula provided in question paper)

--- (5b)

(5a) coefficients a_i & b_i ($i = 1, 2, \dots, \infty$) have to obey

(5b) when $r=R$.

(5a) Reduces to following eqn. for $r=R$.

$$u(R, \theta) = a_0 + \sum_{n=1}^{\infty} \left[a_n \cos(n\theta) + b_n \sin(n\theta) \right]$$

Comparing (5b) & (5c) --- (5c)

$a_0 = 2, a_1 = 0, a_2 = 2,$ & $a_i = 0$ for $i > 2$
 $b_j = 0$ for all $j > 0$.

(5a) becomes $\rightarrow u(r, \theta) = 2 + 2 \left(\frac{r}{R}\right)^2 \cos(2\theta)$

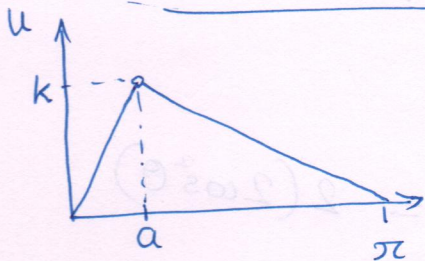
Q.6

Boundary condition in Q.5, prescribes actual value 'u' of the solution at the given boundary \Rightarrow Dirichlet BC.

(Refer. section 11.5 steady state ^{2D} heat flow) in Kreyszig 8th Ed.

Q.7

(Reference \rightarrow Kreyszig 8th Ed., problem set 11.3, solved problem example 1 on previous page in book)



(a) The given problem is a string vibration problem. Hence, 1-D wave equation will govern it:

$$u_{tt} = c^2 u_{xx}$$

(b) Kreyszig, section 11.3: separation of variables ..., pg 591 in 8th Ed. eqn. (12) gives final solution for above wave eqn.

$$u(x,t) = \sum_{n=1}^{\infty} \left(B_n \cos(\lambda_n t) + B_n^* \sin(\lambda_n t) \right) \sin\left(\frac{n\pi x}{L}\right)$$

where $\lambda_n = \frac{cn\pi}{L}$ & B_n & B_n^* coefficients are

$$B_n = \frac{2}{L} \int_0^L f(x) \cdot \sin\left(\frac{n\pi x}{L}\right) dx \quad \dots n=1, 2, 3, \dots \infty$$

$f(x) \rightarrow$ initial displacement

$$B_n^* = \frac{2}{cn\pi} \int_0^L g(x) \cdot \sin\left(\frac{n\pi x}{L}\right) dx \quad \dots n=1, 2, 3, \dots \infty$$

$g(x) \rightarrow$ initial velocity

© Simplify above expression noting that $c^2=1$, $L=\pi$ for the given problem.

Hence,

$$\lambda_n = \frac{cn\pi}{L} = \frac{(1)n \cdot \pi}{\pi} = n$$

$$\& \frac{n\pi x}{L} = nx$$

Simplified: I

$$\therefore u(x,t) = \sum_{n=1}^{\infty} (B_n \cos(nt) + B_n^* \sin(nt)) \sin(nx)$$

where

$$B_n = \frac{2}{\pi} \int_0^{\pi} f(x) \cdot \sin(nx) dx$$

$$B_n^* = \frac{2}{n\pi} \int_0^{\pi} g(x) \cdot \sin(nx) dx$$

$n=1, 2, \dots, \infty$

d) Given that initial velocity is zero $\Rightarrow g(x)=0$.

$$g(x) = 0$$

Hence

$$B_n^* = 0 \quad \text{for } n=1, 2, \dots, \infty.$$

Simplified Eqn.: II

$$u(x,t) = \sum_{n=1}^{\infty} B_n \cos(nt) \sin(nx)$$

where,

$$B_n = \frac{2}{\pi} \int_0^{\pi} f(x) \sin(nx) dx$$

Q. 7

continued...

$$\textcircled{e} \quad f(x) = \frac{kx}{a} \quad \dots \text{ if } 0 \leq x \leq a$$

$$= \left(\frac{\pi-x}{\pi-a} \right) k \quad \dots \text{ if } a < x \leq \pi$$

\textcircled{f} Only remaining exercise is to evaluate integrals for estimation of B_n coefficients noting the function $f(x)$ is given differently for $x \leq a$ & for $x > a$.

$$B_n = \frac{2}{\pi} \int_0^{\pi} f(x) \cdot \sin(nx) dx$$

$$= \frac{2}{\pi} \left[\int_0^a \frac{kx}{a} \sin(nx) dx + \int_a^{\pi} \frac{(\pi-x)k}{(\pi-a)} \sin(nx) dx \right]$$

$$= \frac{2k}{\pi a} \int_0^a x \cdot \sin(nx) dx + \frac{2\pi k}{\pi(\pi-a)} \int_a^{\pi} \sin(nx) dx$$

$$\text{---} \frac{2k}{\pi(\pi-a)} \int_a^{\pi} x \sin(nx) dx$$

$$= \frac{2k}{\pi a} I_1 + \frac{2\pi k}{(\pi-a)} I_2 + \frac{2k}{\pi(\pi-a)} I_3.$$

where I_1 , I_2 & I_3 are integrals given as below: follows:

$$I_1 = \int_0^a x \cdot \sin(nx) dx$$

$$I_2 = \int_a^\pi \sin(nx) dx = \frac{-\cos(nx)}{n} \Big|_a^\pi = \frac{\cos(an)}{n} - \frac{\cos(\pi n)}{n}$$

$$= \frac{1}{n} \left[\cos(an) - (-1)^n \right]$$

$$I_3 = \int_a^\pi x \cdot \sin(nx) dx.$$

⑨ Now we need to evaluate $\int x \cdot \sin(nx) dx$.

we will use $\int u v' = uv - \int u'v$

Here $v' = \sin(nx) \Rightarrow v = \left(\frac{-\cos(nx)}{n} \right)$.

$$\therefore \int x \cdot \sin(nx) dx = \int_{s_1}^{s_2} x \cdot \frac{d}{dx} \left(\frac{-\cos(nx)}{n} \right) dx$$

$$= \left. \frac{-x \cos(nx)}{n} \right|_{s_1}^{s_2} - \int_{s_1}^{s_2} \frac{-\cos(nx)}{n} dx$$

$$= \left. \frac{-x \cos(nx)}{n} \right|_{s_1}^{s_2} + \frac{1}{n^2} (\sin(nx)) \Big|_{s_1}^{s_2}$$

$$= \frac{1}{n^2} \left[n s_1 \cos(s_1 n) - n s_2 \cos(s_2 n) + \sin(s_2 n) - \sin(s_1 n) \right]$$

$$I_1 = \int_0^a x \cdot \sin(nx) = \frac{1}{n^2} \left[\sin(an) - an \cos(an) \right]$$

$$I_3 = \int_{-\infty}^{\infty} x \cdot \sin(nx)$$

$$= \frac{1}{n^2} \left[an \cos(an) - \pi n \cos(\pi n) + \cancel{\sin(\pi n)} - \sin(an) \right]$$

$$= \frac{1}{n^2} \left[an \cos(an) - \pi n (-1)^n - \sin(an) \right]$$

Q.8

$$xu_{xx} + (x-y)u_{xy} + yu_{yy} = 0 \quad x, y > 0$$

(a) 2 Dimensional, linear, second-order PDE

$$a = x, \quad b = (x-y), \quad c = y \dots$$

(Note - for $b^2 - 4ac$ approach we need to ensure that $a > 0$ which is ensured in this problem)

$$\therefore b^2 - 4ac > 0 \Rightarrow \text{Hyperbolic PDE.}$$

$$\therefore (x-y)^2 - 4xy > 0 \Rightarrow \text{Necessary condition for PDE being hyperbolic.}$$

(b) Suggested transformation $\rightarrow u = x-y$
 $\eta = xy$

we need to change variables to express u_{xx}, u_{yy}, u_{xy} in terms of $u_{\mu\mu}, u_{\eta\eta}, u_{\mu}, u_{\eta}, u$.

Given, transformation shows that $x = x(\mu, \eta)$
 $y = y(\mu, \eta)$.

$$\therefore \frac{\partial u}{\partial x} = u_x = u_{\mu} \frac{\partial \mu}{\partial x} + u_{\eta} \frac{\partial \eta}{\partial x}$$

similarly

$$\frac{\partial u}{\partial y} = u_y = u_{\mu} \frac{\partial \mu}{\partial y} + u_{\eta} \frac{\partial \eta}{\partial y}$$

Lets evaluate $\frac{\partial \mu}{\partial x}, \mu_y, \eta_x$ & η_y

$$\mu_x = \frac{\partial \mu}{\partial x} = 1, \quad \mu_y = \frac{\partial \mu}{\partial y} = -1, \quad \eta_x = \frac{\partial \eta}{\partial x} = y, \quad \eta_y = \frac{\partial \eta}{\partial y} = x$$

$$\therefore \underline{u_x = 1, \quad u_y = -1, \quad \eta_x = y, \quad \eta_y = x}$$

$$\therefore \# u_x = u_{\mu} \cdot (1) + u_{\eta} (y) = u_{\mu} + u_{\eta} y$$

$$u_y = u_{\mu} (-1) + u_{\eta} (x) = -u_{\mu} + u_{\eta} \cdot x$$

$$\therefore u_{xx} = (u_{\mu} + y u_{\eta})_x$$

$$= u_{\mu\mu} \cdot u_x + \cancel{u_{\mu\eta}} \cdot \eta_x + y (u_{\eta\mu} \cdot u_x + u_{\eta\eta} \cdot \eta_x)$$

$$= \# u_{\mu\mu} + u_{\mu\eta} \cdot y + y u_{\eta\mu} + y^2 u_{\eta\eta}$$

$$\underline{u_{xx} = u_{\mu\mu} + 2y u_{\mu\eta} + y^2 u_{\eta\eta}}$$

$$u_{yy} = (u_y)_y = (-u_{\mu} + u_{\eta} x)_y$$

$$= -(u_{\mu\mu} \cdot u_y + u_{\mu\eta} \eta_y) + x (u_{\eta\mu} \cdot u_y + u_{\eta\eta} \eta_y)$$

$$= u_{\mu\mu} - x u_{\mu\eta} \# - x u_{\eta\mu} + x^2 u_{\eta\eta}$$

$$\underline{u_{yy} = u_{\mu\mu} - 2x u_{\mu\eta} + x^2 u_{\eta\eta}}$$

$$u_{xy} = (u_{\mu} + u_{\eta} y)_y$$

$$= u_{\mu\mu} u_y + u_{\mu\eta} \eta_y + y (u_{\eta\mu} \cdot u_y + u_{\eta\eta} \eta_y) + \# u_{\eta} \cdot (1)$$

$$= -u_{\mu\mu} + x u_{\mu\eta} - y \# u_{\eta\mu} + xy u_{\eta\eta} + u_{\eta}$$

$$\underline{u_{xy} = -u_{\mu\mu} + (x-y) u_{\mu\eta} + xy u_{\eta\eta} + u_{\eta}}$$

Putting u_{xx} , u_{yy} , u_{xy} back in given PDE

$$x u_{xx} + (x-y) u_{xy} + y u_{yy} = 0$$

$$x (u_{\mu\mu} + 2y u_{\mu\eta} + y^2 u_{\eta\eta}) + (x-y) (-u_{\mu\mu} + (x-y) u_{\mu\eta} + xy u_{\eta\eta} + u_{\eta}) + y (u_{\mu\mu} - 2x u_{\mu\eta} + x^2 u_{\eta\eta}) = 0$$

Note \rightarrow Due to typo in question ~~last~~ +ve sign occurred for $y u_{yy}$ term in the last. It should have been +ve to arrive at Canonical form in terms of μ & η . We don't arrive at that here. However, Full marks ^{will be} awarded any student who reached above stage.

$$2x u_{\mu\mu} + (x-y)^2 u_{\mu\eta} + 2x^2 y u_{\eta\eta} + (x-y) u_{\eta} = 0$$

$$2x u_{\mu\mu} + \mu^2 u_{\mu\eta} + 2x\eta u_{\eta\eta} + \mu u_{\eta} = 0$$

\rightarrow Not a canonical form.

For additional in.

With correct PDE $x u_{xx} + (x-y) u_{xy} - y u_{yy} = 0$

we would get, after substitution

$$(x^2 + 2xy + y^2) u_{\mu\eta} + (x-y) u_{\eta} = 0$$

$$((x-y)^2 + 4xy) u_{\mu\eta} + (x-y) u_{\eta} = 0$$

since $x-y = \mu$ & $xy = \eta$,

$$(\mu^2 + 4\eta) u_{\mu\eta} + \mu u_{\eta} = 0 \Rightarrow \text{Canonical Form.}$$

Q.9

(a) False. $\nabla^2 u = 0$ is Laplace eqn. Canonical form

(b) True $\nabla^2 u = u_t$ is heat equation.

Q.10

$$\rho_{\text{correct}} = 4 \rho_{\text{erroneous}} \quad \text{say} \quad \rho_{\text{new}} = 4 \rho_{\text{old}}$$

Refer section 11.5: 'Heat equation: Solution by Fourier Series' in Kreyszig, (pg. 602 in 8th Ed.)

$$u_n(x, t) = B_n \sin\left(\frac{n\pi x}{L}\right) e^{-\lambda_n^2 t}$$

$$f u(x, t) = \sum_{n=1}^{\infty} u_n(x, t) = \sum_{n=1}^{\infty} B_n \sin\left(\frac{n\pi x}{L}\right) \cdot e^{-\lambda_n^2 t}$$

$$\text{where } B_n = \frac{2}{L} \int_0^L f(x) \cdot \sin\left(\frac{n\pi x}{L}\right) dx.$$

Note that B_n is not dependent on ρ (density) as none of the variables are related to material property. Same argument applies for $\sin\left(\frac{n\pi x}{L}\right)$ term. Hence, for the sake of comparison of ρ_{new} & ρ_{old} we treat those as constant. Let's same say t_0 is the specified time at which τ value of u at point x_0 is to be estimated. to reach value T .

Q.10

$$T = \sum_{n=1}^{\infty} c_n e^{-\lambda_{old}^2 t_{old}}$$

However $n \lambda_{old} = \frac{cn\pi}{L} = \sqrt{\frac{K}{\rho g_{old}}} \cdot \frac{n\pi}{L} \dots (c^2 = \frac{K}{\rho g})$

$$n \lambda_{new} = \sqrt{\frac{K}{\rho g_{new}}} \cdot \frac{n\pi}{L} = \sqrt{\frac{K}{4\rho g_{old}}} \cdot \frac{n\pi}{L} = \frac{\lambda_{old}}{2}$$

$$\therefore n \lambda_{old}^2 = 4 n \lambda_{new}^2$$

$$\therefore T = \sum_{n=1}^{\infty} c_n \cdot e^{-n \lambda_{old}^2 t_{old}} = \sum_{n=1}^{\infty} c_n \cdot e^{-4 n \lambda_{new}^2 t_{old}} \quad (\because \rho_{new} = 4 \rho_{old})$$

Also

$$T = \sum_{n=1}^{\infty} c_n \cdot e^{-n \lambda_{new}^2 t_{new}} \neq$$

subtraction gives:

$$\therefore \sum c_n \left(e^{-n \lambda_{new}^2 t_{new}} - e^{-4 n \lambda_{new}^2 t_{old}} \right) = 0$$

$$\therefore \sum c_n \left(A_n^{t_{new}} - A_n^{-4 t_{old}} \right) = 0$$

where $A_n = e^{-n \lambda_{new}^2}$

\therefore We land-up on an implicit equation, relating t_{new} with t_{old} . However, explicit expression is difficult if not impossible!

Q.11

a) TRUE - Similarity solution approach can solve nonlinear PDE.

b) TRUE.