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Evans PDE Solutions, Chapter 2

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Problem 1. Write down an explicit formula for a function u solving the initial-value problem

$$\begin{cases} u_t + b \cdot Du + cu = 0 & \text{on } \mathbb{R}^n \times (0, \infty) \\ u = g & \text{on } \mathbb{R}^n \times \{t = 0\} \end{cases}$$

Here $c \in \mathbb{R}$ and $b \in \mathbb{R}^n$ are constants.

Sol: Fix x and t , and consider $z(s) := u(x + bs, t + s)$

Then

$$\begin{aligned} z'(s) &= b \cdot Du + u_t \\ &= -cu(x + bs, t + s) \\ &= -cz(s) \end{aligned}$$

Therefore, $z(s) = De^{-cs}$, for some constant D . We can solve for D by letting $s = -t$. Then,

$$\begin{aligned} z(-t) &= u(x - bt, 0) \\ &= g(x - bt) \\ &= De^{ct} \end{aligned}$$

i.e. $D = g(x - bt)e^{-ct}$

Thus, $u(x + bs, t + s) = g(x - bt)e^{-c(t+s)}$

and so when $s = 0$, we get $u(x, t) = g(x - bt)e^{-ct}$

□

Problem 2. Prove that Laplace's equation $\Delta u = 0$ is rotation invariant; that is, if O is an orthogonal $n \times n$ matrix and we define

$$v(x) := u(Ox) \quad (x \in \mathbb{R}^n)$$

then $\Delta v = 0$.

Solution:

Let $y := Ox$, and write $O = (a_{ij})$. Thus,

$$\begin{aligned} v(x) &= u(Ox) \\ &= u(y) \end{aligned}$$

where $y_j = \sum_{i=1}^n a_{ij}x_i$. This then gives that

$$\begin{aligned} \frac{\partial v}{\partial x_i} &= \sum_{j=1}^n \frac{\partial u}{\partial y_j} \frac{\partial y_j}{\partial x_i} \\ &= \sum_{j=1}^n \frac{\partial u}{\partial y_j} a_{ji} \end{aligned}$$

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