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So, since $a^2 + b^2 u^2 = 0$,
the equation takes the form
 $u_x = 0$ in the new
(primed) variables. Thus the
solution is $u = f(y)$
 $= f(bx - ay)$, with f an
arbitrary function of one

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variable. This is exactly
the same answer as before!
Example 1.

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$x+ct$ $x-ct$. $\psi(s)ds$. (8) This
is the solution formula for

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the initial-value problem, due to d'Alembert in 1746. Assuming ϕ to have a continuous second derivative (written $\phi \in C^2$) and ψ to have a continuous first derivative ($\psi \in C^1$), we see from (8) that u itself has continuous

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Separation of variables

$u(r, \theta) = v(r)q(\theta)$, where
 $v(R) = 0$ and $q(\theta)$ is
periodic with period 2π
since $u(r, \theta)$ is single
valued. This leads to $-1/r$
 $\mu (rv\theta)\theta q + 1/r vq\theta\theta. \nabla =$
 λvq . Dividing by vq ,

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provided $v_0 = 0$, we obtain
 $-1/r \mu (rv_0(r))_0$.

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Thus the solution of the
partial differential equation
is $u(x, y) = f(y + \cos x)$. To

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verify the solution, we use the chain rule and get $u_x = -\sin x f_0(y + \cos x)$ and $u_y = f_0(y + \cos x)$. Thus $u_x + \sin x u_y = 0$, as desired.

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The partial differential equation takes the form.

$$Lu = \sum_{\nu=1}^n A_{\nu} \frac{\partial u}{\partial x_{\nu}} + B = 0,$$

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where the coefficient matrices A_v and the vector B may depend upon x and u . If a hypersurface S is given in the implicit form.

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ext. (s) ds: Notice that from the oddity of $f(x)$, the integral over the interval $[x - ct; x]$ will be zero, while by periodicity, we can bring the interval $[x - ct; x]$ into the interval $(0; l)$ by subtracting one

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period $2l$. Thus, the solution can be written as

$$u(x;t) = \frac{1}{2} [\phi(x+ct) + \phi(ct-x)] + \frac{1}{2c} \psi(x, t).$$

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2 Partial Differential

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Equations Some examples of PDEs (all of which occur in Physics) are: 1. $u_x + uy = 0$ (transport equation) 2. $u_x + uuy = 0$ (shock waves) 3. $u_i + ut = 1$ (eikonal equation) 4. $utt - u_{xx} = 0$ (wave equation) 5. $ut -$

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$u_{,x} = 0$ (heat or diffusion equation) 6. $u_{,xx} + u_{yy} = 0$ (Laplace equation) 7. $u_{,xxx} + 2u_{xxy} +$

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