

PARTIAL DIFFERENTIAL EQUATIONS

O. Knill, Math 21a, Fall 2005

FUNCTIONS OF TWO VARIABLES. We consider functions $f(x, t)$ in two variables. Thinking about the variable t as time, we can think of the functions of one variables $x \mapsto f(x, t)$ as they evolve in time. The describing equation will now be a **partial differential equation** (PDE), a differential equation which involves the derivatives with respect to both space x and time t . The function $f(x, t)$ could denote the **temperature of a stick** or the **height of a water wave** at position x and time t

PARTIAL DERIVATIVES. We write $f_x(x, t)$ and $f_t(x, t)$ for the **partial derivatives** with respect to x or t . The notation $f_{xx}(x, t)$ means that we differentiate twice with respect to x .

Example: for $f(x, t) = \cos(x + 4t^2)$, we have

- $f_x(x, t) = -\sin(x + 4t^2)$
- $f_t(x, t) = -8t \sin(x + 4t^2)$.
- $f_{xx}(x, t) = -\cos(x + 4t^2)$.

One also uses the notation $\frac{\partial f(x, y)}{\partial x}$ for the partial derivative with respect to x . Tired of all the "partial derivative signs", we always write $f_x(x, y)$ or $f_t(x, y)$ in this handout. This is an official abbreviation in the scientific literature.

PARTIAL DIFFERENTIAL EQUATIONS. A partial differential equation is an equation for an unknown function $f(x, t)$ in which at least two different partial derivatives occur.

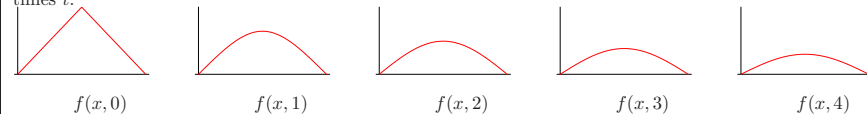
- $f_t(x, t) + f_x(x, t) = 0$ with $f(x, 0) = \sin(x)$ has a solution $f(x, t) = \sin(x - t)$.
- $f_t(x, t) = f(x, t)$ has the solution $f(x, 0)e^t$. The equation is **not** a PDE. Why not?
- $f_{tt}(x, t) - f_{xx}(x, t) = 0$ has a solution $f(x, t) = \sin(x - t) + \sin(x + t)$. Check it!

EXAMPLE: THE HEAT EQUATION. The temperature distribution $f(x, t)$ in a metal wire satisfies the **heat equation**

$$f_t(x, t) = \mu f_{xx}(x, t)$$

This PDE tells that the rate of change of the temperature at the point x is proportional to the second space derivative of $f(x, t)$ at x . A function $f(x) = f(x, 0)$ defines an initial temperature distribution. The constant μ depends on the **heat conductivity** of the material. Metals for example conduct heat well and have a large μ .

VISUALIZATION. We can plot the graph of the function $f(x, t)$ or plot the temperature distribution for different times t .

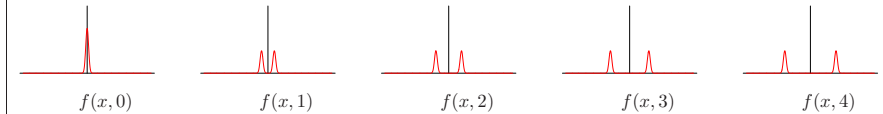


EXAMPLE: THE WAVE EQUATION. The height of a wave $f(x, t)$ at time t and position x satisfies the **wave equation**

$$f_{tt}(x, t) = c^2 f_{xx}(x, t),$$

where c is a constant, the **speed** of the waves.

VISUALIZATION. We can plot the wave height $f(x, t)$ as a function of x for different but fixed times t .

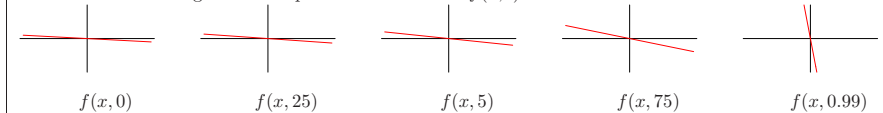


EXAMPLE: THE BURGERS EQUATION. If waves approach the shore, their dynamics changes. Low amplitude waves slow down and high altitude waves move faster. Additionally, waves start to dissipate and lose energy. A model is the **Burgers equation**

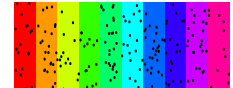
$$f_t(x, t) + f(x, t)f_x(x, t) = \mu f_{xx}(x, t),$$

This partial differential equation can have **shocks**: the waves break. You see that at the beach. With positive μ , one can give explicit traveling waves $f(t, x) = (1 + e^{(2x-t)/(4\mu)})^{-1}$. Waves $f(t, x) = \frac{x}{t-1} \frac{\sqrt{\frac{1}{1-t}} e^{-x^2/(4\mu(t-1))}}{1 + \sqrt{\frac{1}{1-t}} e^{-x^2/(4\mu(t-1))}}$ become discontinuous at $t = 1$.

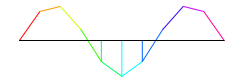
VISUALIZATION. Again we can plot the water waves $f(x, t)$ for fixed times t :



TO THE DERIVATION OF THE HEAT EQUATION. The temperature $f(x, t)$ is proportional to the kinetic energy at x . Divide the stick into n adjacent cells and assume that in each time step, a fraction of the particles moves randomly to the right or to the left. If $f_k(t)$ is the **energy** of particles in cell k at time t , then the energy of particles at time $t + 1$ is proportional the sum of $f_{k+1}(t) - f_k(t)$ and $f_{k-1}(t) - f_k(t)$ which is $(f_{k-1}(t) - 2f_k(t) + f_{k+1}(t))$. This is a discrete version of the second derivative because $dx^2 f_{xx}(x, t) \sim (f(x + dx, t) - 2f(x, t) + f(x - dx, t))$.



TO THE DERIVATION OF THE WAVE EQUATION. A wave can be modeled by n particles linked by springs. Assume that the water particles move up and down only. If $f_i(t)$ is the **height** of the particles, then the right particle pulls with a force $f_{i+1} - f_i$, the left particle with a force $f_{i-1} - f_i$. Again, $(f_{i-1}(t) - 2f_i(t) + f_{i+1}(t))$ is a discrete version of the second derivative f_{xx} . By Newton's law, the acceleration $f_{tt}(t, x)$ at position x is proportional to f_{xx} .



TO THE DERIVATION OF BURGERS EQUATION. Assume $\mu = 0$ for a moment. If the wave f has height close to c , we see that $f_t(x, t) + cf_x(x, t) = 0$ which has the solution $f(x, t) = f(x - ct, 0)$. The waves travel forward with a speed which depends on the height of the wave. Higher waves travel faster. The additional term μf_{xx} plays the same role as in the heat equation. The potential energy (which is proportional to the height of the wave) dissipates into the neighborhood.

