

$$\frac{\partial^2 u}{\partial t^2} - c^2 \frac{\partial^2 u}{\partial x^2} = 0.$$

$$\left( \frac{\partial}{\partial t} - c \frac{\partial}{\partial x} \right) \left( \frac{\partial}{\partial t} + c \frac{\partial}{\partial x} \right) u = 0$$

$$\left( \frac{\partial}{\partial t} + c \frac{\partial}{\partial x} \right) \left( \frac{\partial}{\partial t} - c \frac{\partial}{\partial x} \right) u = 0$$

Let

$$w = \frac{\partial u}{\partial t} + c \frac{\partial u}{\partial x}$$

$$v = \frac{\partial u}{\partial t} - c \frac{\partial u}{\partial x}$$

the result is a system of first order PDEs

$$\left( \frac{\partial}{\partial t} + c \frac{\partial}{\partial x} \right) w = 0$$

$$\left( \frac{\partial}{\partial t} - c \frac{\partial}{\partial x} \right) v = 0$$

$\partial w$

$$\frac{\partial w}{\partial t} + c \frac{\partial w}{\partial x} = 0$$

solved this for  
w last time

$$\frac{\partial v}{\partial t} - c \frac{\partial v}{\partial x} = 0$$

for review  
solve this one

Method of characteristics to reduce the first order PDE into a system of 1st order ODEs

Suppose  $x = x(t)$  and consider  $V(x(t), t)$

↑ this assumption may not always work...  
maybe try  $t = t(x)$  otherwise...

Note  $V(x(t), t)$  is only a function of  $t$ .

$$\frac{d}{dt} V(x(t), t) = \frac{\partial V}{\partial x}(x(t), t) x'(t) + \frac{\partial V}{\partial t}(x(t), t)$$

Compare to the PDE

$$\frac{\partial v}{\partial t} - c \frac{\partial v}{\partial x} = 0$$

Let  $x'(t) = -c$  then  $x(t) = -ct + x_0$

$$\frac{dV(x(t), t)}{dt} = \frac{\partial V}{\partial x}(x(t), t) (-c) + \frac{\partial V}{\partial t}(x(t), t) = 0$$

provided  $v$  is a solution to the PDE

Two ODEs.

$$\begin{cases} x'(t) = -c \\ \frac{d}{dt} V(x(t), t) = 0 \end{cases}$$

solution

$$\begin{cases} x(t) = -ct + x_0 \\ v(x(t), t) = \text{const.} \end{cases}$$

Thus

$$V(-ct + x_0, t) = \text{const}$$

put  $t=0$  to find the constant from the initial condition  $v(x, 0) = g(x)$ .

Thus,

$$v(x_0, 0) = g(x_0)$$

and

$$v(\underbrace{-ct + x_0}_x, t) = g(x_0)$$

to obtain rewrite this setting  $x = -ct + x_0$   
 $x_0 = x + ct$

$$v(x, t) = g(x + ct)$$

last time

$$w(x, t) = f(x - ct)$$

Use these to solve the original PDE, i.e., the wave equation... Thus...

$$w = \frac{\partial u}{\partial t} + c \frac{\partial u}{\partial x}$$

$$v = \frac{\partial u}{\partial t} - c \frac{\partial u}{\partial x}$$

Plug in to get

$$\begin{cases} f(x - ct) = \frac{\partial u}{\partial t} + c \frac{\partial u}{\partial x} \\ g(x + ct) = \frac{\partial u}{\partial t} - c \frac{\partial u}{\partial x} \end{cases}$$

Simplify

$$\begin{cases} f(x - ct) + g(x + ct) = 2 \frac{\partial u}{\partial t} \\ f(x - ct) - g(x + ct) = 2c \frac{\partial u}{\partial x} \end{cases}$$

$$2(u(x,t) - u(x,0)) = \int_0^t 2 \frac{\partial u}{\partial z}(x,s) ds$$

$$2c(u(x,0) - u(0,0)) = \int_0^x 2c \frac{\partial u}{\partial x}(y,0) dy$$

Thus

$$2(u(x,t) - u(x,0)) = \int_0^t (f(x-cs) + g(x+cs)) ds$$

$$\begin{aligned} 2c(u(x,0) - u(0,0)) &= \int_0^x (f(y-c0) - g(y+c0)) dy \\ &= \int_0^x f(y) dy - \int_0^x g(y) dy \end{aligned}$$

and

$$2(u(x,t) - u(x,0)) = \int_0^t (f(x-cs) + g(x+cs)) ds$$

$$= \int_0^t f(x-cs) ds + \int_0^t g(x+cs) ds$$

$$\int_0^t f(x-cs) ds = -\frac{1}{c} \int_x^{x-ct} f(z) dz$$

$$z = x - cs$$

$$dz = -c ds$$

$$\int_0^t g(x+cs) ds = \frac{1}{c} \int_x^{x+ct} g(z) dz$$

$$z = x + cs$$

$$dz = c ds$$

$$2(u(x,t) - u(x,0)) = -\frac{1}{c} \int_x^{x-ct} f(z) dz + \frac{1}{c} \int_x^{x+ct} g(z) dz$$

$$2c(u(x,0) - u(0,0)) = \int_0^x f(y) dy - \int_0^x g(y) dy$$

Solve for  $u(x,t)$

$$2c(u(x,t) - u(x,0)) = -\int_x^{x-ct} f(z) dz + \int_x^{x+ct} g(z) dz$$

$$2c(u(x,0) - u(0,0)) = \int_0^x f(y) dy - \int_0^x g(y) dy$$

$$2c(u(x,t) - u(0,0)) = -\int_0^{x-ct} f(z) dz + \int_0^{x+ct} g(z) dz$$

$$u(x,t) = u(0,0) - \frac{1}{2c} \left[ \int_0^{x-ct} f(z) dz + \int_0^{x+ct} g(z) dz \right]$$

const.

function of  $x-ct$

function of  $x+ct$

In the end

$$u(x,t) = F(x-ct) + G(x+ct)$$

for example

$$F(x-ct) = u(0,0) - \frac{1}{2c} \int_0^{x-ct} f(z) dz$$

$$G(x+ct) = \frac{1}{2c} \int_0^{x+ct} g(z) dz$$

or if you like symmetry

$$F(x-ct) = \frac{1}{2} u(0,0) - \frac{1}{2c} \int_0^{x-ct} f(z) dz$$

$$G(x+ct) = \frac{1}{2} u(0,0) + \frac{1}{2c} \int_0^{x+ct} g(z) dz$$

(forget these  
f's and g's.)

Solution to

$$\frac{\partial^2 u}{\partial t^2} - c^2 \frac{\partial^2 u}{\partial x^2} = 0.$$

for  $x \in \mathbb{R}$   
and  $t \geq 0$

can be written

$$u(x,t) = F(x-ct) + G(x+ct)$$

General solution where  $F$  and  $G$  are chosen to satisfy the initial conditions...

$$u(x,t) = F(x-ct) + G(x+ct),$$

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Initial conditions...

$$u(x, 0) = f(x),$$

$$-\infty < x < \infty$$

$$\frac{\partial u}{\partial t}(x, 0) = g(x),$$

$$-\infty < x < \infty.$$

note these  $f$ 's and  $g$ 's are different than the ones before

$$\text{also } \frac{\partial u}{\partial t} = \frac{\partial}{\partial t} (F(x-ct) + G(x+ct)) \\ = -cF'(x-ct)$$

$$u(x, 0) = F(x) + G(x) = f(x)$$

Solve these for  $F$  and  $G$

$$\text{also } \frac{\partial u}{\partial t} = \frac{\partial}{\partial t} (F(x-ct) + G(x+ct))$$

$$\frac{\partial u}{\partial t} = -cF'(x-ct) + cG'(x+ct)$$

$$\text{and } \frac{\partial u}{\partial t}(x, 0) = -cF'(x) + cG'(x) = g(x)$$

$$F'(x) + G'(x) = f'(x)$$

$$-F'(x) + G'(x) = \frac{g(x)}{c}$$

so

$$2F'(x) = f'(x) - \frac{g(x)}{c}$$

$$2G'(x) = f'(x) + \frac{g(x)}{c}$$

Integrate to get  $F(x)$  and  $G(x)$

$$2(F(x) - F(0)) = \int_0^x 2F'(y) dy$$

$$= \int_0^x \left( f'(y) - \frac{g(y)}{c} \right) dy$$

$$= f(x) - f(0) - \frac{1}{c} \int_0^x g(y) dy$$

$$F(x) = F(0) + \frac{1}{2} f(x) - \frac{1}{2} f(0) - \frac{1}{2c} \int_0^x g(y) dy$$

Same thing to solve for  $G$ ...

$$2G'(x) = f'(x) + \frac{g(x)}{c}$$

$$G(x) = G(0) + \frac{1}{2} f(x) - \frac{1}{2} f(0) + \frac{1}{2c} \int_0^x g(y) dy$$

Solution is

$$u(x,t) = F(x-ct) + G(x+ct)$$

$$= F(0) + \frac{1}{2} f(x-ct) - \frac{1}{2} f(0) - \frac{1}{2c} \int_0^{x-ct} g(y) dy$$

$$+ G(0) + \frac{1}{2} f(x+ct) - \frac{1}{2} f(0) + \frac{1}{2c} \int_0^{x+ct} g(y) dy$$

Evaluate again at  $t=0$



$$u(x,0) \approx F(0) + \frac{1}{2}f(x) - \frac{1}{2}f(0) - \frac{1}{2c} \int_0^x g(y) dy$$

$$+ G(0) + \frac{1}{2}f(x) - \frac{1}{2}f(0) + \frac{1}{2c} \int_0^x g(y) dy = f(x)$$

Thus  $F(0) + G(0) - f(0) + f(x) = f(x)$

$$F(0) + G(0) = f(0)$$

and

$$u(x,t) = F(x-ct) + G(x+ct)$$

$$= F(0) + \frac{1}{2}f(x-ct) - \frac{1}{2}f(0) - \frac{1}{2c} \int_0^{x-ct} g(y) dy$$

$$+ G(0) + \frac{1}{2}f(x+ct) - \frac{1}{2}f(0) + \frac{1}{2c} \int_0^{x+ct} g(y) dy$$

Final solution

$$u(x,t) = \frac{1}{2}f(x-ct) + \frac{1}{2}f(x+ct) - \frac{1}{2c} \int_0^{x-ct} g(y) dy + \frac{1}{2c} \int_0^{x+ct} g(y) dy$$

to

$$\frac{\partial^2 u}{\partial t^2} - c^2 \frac{\partial^2 u}{\partial x^2} = 0.$$

$$u(x,0) = f(x),$$

$$-\infty < x < \infty$$

$$\frac{\partial u}{\partial t}(x,0) = g(x),$$

$$-\infty < x < \infty.$$