

Canonical Forms:

$$\begin{aligned}
 Au_{xx} + Bu_{xy} + Cu_{yy} + Du_x + Eu_y + Fu &= G \\
 A^* &= A\xi_x^2 + B\xi_x\xi_y + C\xi_y^2 \\
 B^* &= 2A\xi_x\xi_y + B(\xi_x\xi_y + \xi_y\xi_x) + 2C\xi_y^2 \\
 C^* &= A\xi_x^2 + B\xi_x\xi_y + C\xi_y^2 \\
 D^* &= A\xi_{xx} + B\xi_{xy} + C\xi_{yy} + D\xi_x + E\xi_y \\
 E^* &= A\xi_{xx} + B\xi_{xy} + C\xi_{yy} + D\xi_x + E\xi_y \\
 F^* &= F \\
 G^* &= G \\
 H^* &= -D^*u_\xi - E^*u_\eta - F^*u + G^* \\
 \frac{dy}{dx} &= \frac{B \pm \sqrt{\Delta}}{2A}
 \end{aligned}$$

Fourier Transforms:

$$\begin{aligned}
 F(\omega) &= \mathcal{F}[f](\omega) = \frac{1}{2\pi} \int_{-\infty}^{\infty} f(x)e^{-i\omega x} dx \\
 f(x) &= \mathcal{F}^{-1}[F](x) = \int_{-\infty}^{\infty} F(\omega)e^{i\omega x} d\omega
 \end{aligned}$$

$f(x)$	$F(\omega)$
$u_t(x, t)$	$U_t(\omega, t)$
$u_x(x, t)$	$i\omega U(\omega, t)$
$u_{xx}(x, t)$	$-\omega^2 U(\omega, t)$
$e^{-\alpha x^2}$	$\frac{1}{\sqrt{4\pi\alpha}} e^{-\frac{\omega^2}{4\alpha}}$
$\frac{1}{2\pi} \int_{-\infty}^{\infty} f(\xi)g(x - \xi) d\xi$	$F(\omega)G(\omega)$
$\delta(x - x_0)$	$\frac{1}{2\pi} e^{-i\omega x_0}$
$f(x - \beta)$	$e^{-i\omega\beta} F(\omega)$
$xf(x)$	$iF_\omega(\omega)$
$\frac{2\alpha}{x^2 + \alpha^2}$	$e^{- \omega \alpha}$
$f(x) = \begin{cases} 0 & x > a \\ 1 & x < a \end{cases}$	$\frac{\sin a\omega}{\pi\omega}$

Famous PDEs:

$$\begin{aligned}
 u_t &= ku_{xx} && \text{heat equation} \\
 u_{tt} - c^2 u_{xx} &= 0 && \text{wave equation} \\
 \nabla^2 u &= 0 && \text{Laplace's Equation}
 \end{aligned}$$

Fourier Series:

$$\begin{aligned}
 f(x) &= \frac{a_0}{2} + \sum_{k=1}^{\infty} a_k \cos \frac{k\pi}{L} x + b_k \sin \frac{k\pi}{L} x \\
 a_0 &= \frac{1}{L} \int_{-L}^L f(x) dx \\
 a_k &= \frac{1}{L} \int_{-L}^L f(x) \cos \frac{k\pi}{L} x dx \\
 b_k &= \frac{1}{L} \int_{-L}^L f(x) \sin \frac{k\pi}{L} x dx
 \end{aligned}$$

If $f(x) = \sum_{k=1}^{\infty} a_n \cos \frac{n\pi x}{L}$ then

$$f'(x) = \sum_{k=1}^{\infty} -\left(\frac{n\pi}{L}\right) a_n \sin \frac{n\pi x}{L}.$$

If $f(x) = \sum_{k=1}^{\infty} b_n \sin \frac{n\pi x}{L}$ then

$$\begin{aligned}
 f'(x) &= \frac{1}{L} [f(L) - f(0)] \\
 &+ \sum_{k=1}^{\infty} \left[\frac{n\pi}{L} b_n + \frac{2}{L} ((-1)^n f(L) - f(0)) \right] \cos \frac{n\pi x}{L}.
 \end{aligned}$$

ODEs:

The solution of $\phi' = \mu\phi$ is

$$\phi(x) = Ae^{\mu x}.$$

The solution of $\phi'' = \mu^2\phi$ is

$$\begin{aligned}
 \phi(x) &= Ae^{\mu x} + Be^{-\mu x} \\
 &= C \cosh \mu x + D \sinh \mu x.
 \end{aligned}$$

The solution of $\phi'' = -\mu^2\phi$ is

$$\phi(x) = A \cos \mu x + B \sin \mu x.$$

The solution of $x(x\phi')' - \mu^2\phi = 0$ ($\mu \neq 0$) is

$$\phi(x) = Ax^{-\mu} + Bx^\mu.$$

The solution of $x(x\phi)' = 0$ is

$$\phi(x) = A \log x + B.$$

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Soru 1 (Separation of Variables)

[25p] Explain the method of *Separation of Variables* for partial differential equations.

[25p] *Değişkenleri Ayırma Yöntemini* kısmi türevli diferansiyel denklemleri için açıklayınız.

Imagine that you are explaining the method of *Separation of Variables* to someone who hasn't studied this course. How would you explain it? This question should take you ≈ 25 minutes.

You might like to include:

- the main concepts of this method;
- an explanation of the *separation constant*
- an explanation of *eigenvalues* and *eigenfunctions*;
- an example of your choosing.

Bu dersi almamış birisine *Değişkenleri Ayırma Yöntemini* anlatmanız gerektiğini varsayalım. Bu yöntemi nasıl anlattınız? Bu soruyu cevaplamak yaklaşık 25 dakikanızı alacaktır.

Bu soruyu cevaplarken aşağıdaki noktalara da yer veriniz:

- bu yöntemin temel kavramları;
- *ayırma sabitinin* açıklaması;
- *özdeğer* ve *özışlev*'in açıklamaları;
- sizin seçtiğiniz bir örnek.

Soru 2 (Method of Characteristics) Consider

$$\frac{\partial u}{\partial t} + t^2 u \frac{\partial u}{\partial x} = 5. \quad (1)$$

(a) [1p] Equation (??) is

linear; non-linear AND quasilinear; non-linear, but not quasilinear;

(b) [17p] Use the method of characteristics to solve

$$\begin{cases} \frac{\partial u}{\partial t} + t^2 u \frac{\partial u}{\partial x} = 5 \\ u(x, 0) = x. \end{cases} \quad (2)$$

Therefore

$$u(x, t) =$$

$$\frac{\partial u}{\partial t} + t^2 u \frac{\partial u}{\partial x} = 5 \quad (??)$$

- (c) [7p] Check your answer to part (b) by differentiating your solution $u(x, t)$ and calculating $(u_t + t^2 uu_x)$.

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Soru 3 (The Parallelogram Rule) Consider the wave equation on a string, of length L , with fixed ends:

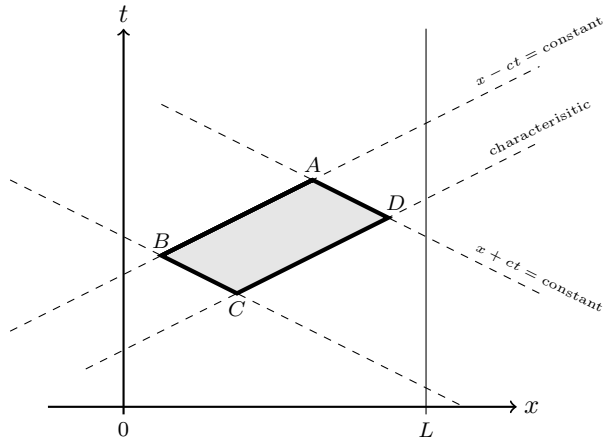
$$\begin{cases} u_{tt} - c^2 u_{xx} = 0 & 0 < x < L \quad t > 0 \\ u(x, 0) = f(x) & f : (0, L) \rightarrow \mathbb{R} \\ u_t(x, 0) = g(x) & g : (0, L) \rightarrow \mathbb{R} \\ u(0, t) = 0 \\ u(L, t) = 0 \end{cases} \quad (3)$$

where $c > 0$.

(a) [5p] First show that

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

solves the wave equation, $u_{tt} - c^2 u_{xx} = 0$, for any twice differentiable functions $F : (0, L) \rightarrow \mathbb{R}$ and $G : (0, L) \rightarrow \mathbb{R}$.



$$\begin{aligned} A &= (x_1, t_1) \\ B &= (x_2, t_2) \\ C &= (x_3, t_3) \\ D &= (x_4, t_4) \end{aligned}$$

Suppose that

- the parallelogram $ABCD$ is contained in $[0, L] \times [0, \infty)$;
- each of the edges of the parallelogram lies on characteristics of the wave equation; and
- $u(x, t) = F(x - ct) + G(x + ct)$.

(b) [20p] Prove that

$$u(A) + u(C) = u(B) + u(D).$$

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Soru 4 (Fourier Transforms) Let \mathcal{F} denote the Fourier Transform operator with respect to x .

(a) [7p] Suppose that $v : \mathbb{R}^2 \rightarrow \mathbb{R}$ is differentiable. Show that

$$\mathcal{F} \left[\frac{\partial v}{\partial t} \right] (\omega, t) = \frac{\partial}{\partial t} \mathcal{F}[v](\omega, t)$$

for all $\omega, t \in \mathbb{R}$.

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(b) [18p] Use the Fourier Transform to solve

$$\begin{cases} \frac{\partial^2 u}{\partial t^2} + u \frac{\partial^2 u}{\partial x^2} - \left(\frac{\partial u}{\partial x}\right)^2 = 0, & -\infty < x < \infty, \quad 0 < t < \infty, \\ u(x, 0) = f(x) \\ u_t(x, 0) = 0. \end{cases} \quad (4)$$

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Soru 5 (Fourier Sine Series) Define the function $f : [0, 1] \rightarrow \mathbb{R}$ by

$$f(x) = \begin{cases} \frac{1}{2} & x = 0, x = 1, \\ -\frac{1}{2} & 0 < x \leq \frac{1}{2} \\ x & \frac{1}{2} < x < 1. \end{cases} \quad (5)$$

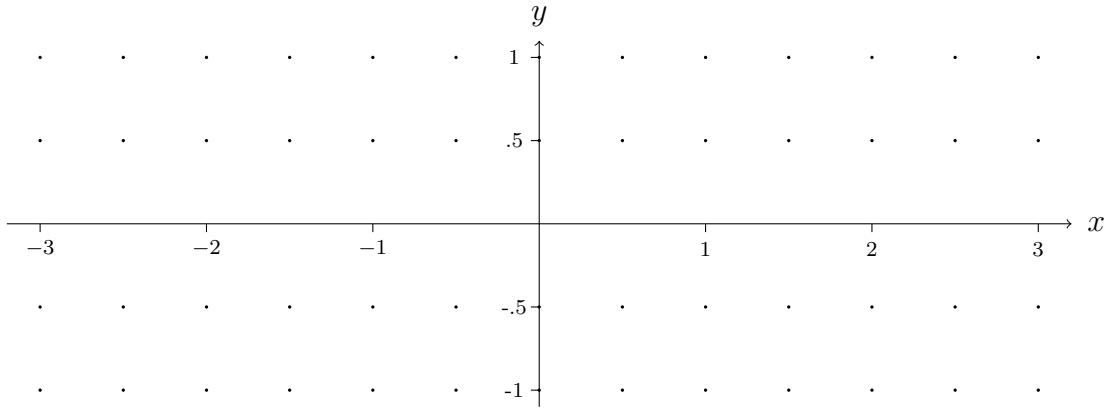
(a) [7p] Show that

$$\{\sin n\pi x : n \in \mathbb{N}\}$$

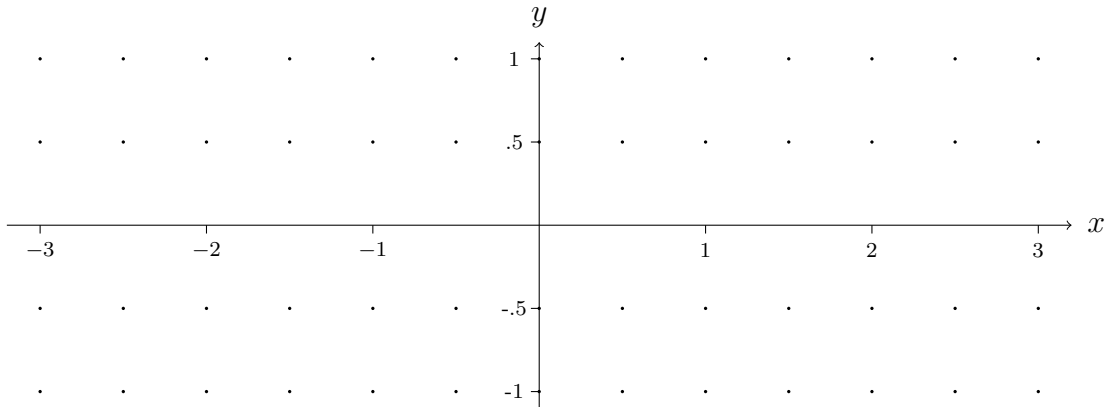
is an orthogonal system on $[-1, 1]$.

[HINT: $\cos(A + B) = \cos A \cos B - \sin A \sin B$, so $\cos(A + B) + \cos(A - B) = ?$ and $\cos(A + B) - \cos(A - B) = ?$]

(b) [1p] Sketch f .



(c) [7p] Sketch the Fourier **Sine** Series of f .



$$f(x) = \begin{cases} \frac{1}{2} & x = 0, x = 1, \\ -\frac{1}{2} & 0 < x \leq \frac{1}{2} \\ x & \frac{1}{2} < x < 1. \end{cases}$$

- (d) [10p] Calculate the coefficients ($b_k, k = 1, 2, 3, \dots$) of the Fourier **Sine** Series of f .

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