

Lecture 27

4/19

Final Exam: Focus on material after midterm
25 pts Ch. 3, Ch. 8, Ch. 12

* Open book, open note

* 4 Qs ~~*~~

* Solve as many Qs as you like

* Instructor will pick your "best 3" sols.
to determine the grade

* Only need to solve 3 Qs
perfectly to earn 25 pts.

Qualitative behavior of sol. of some nonlinear PDEs (in the context of MOC)

Ex:
$$\frac{\partial u}{\partial t} + u \frac{\partial u}{\partial x} = 0$$

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

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

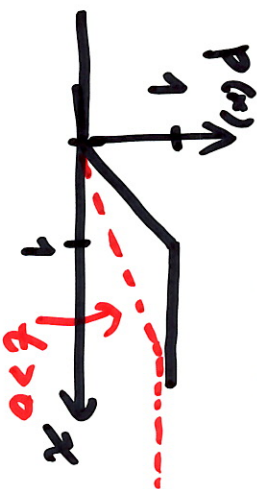
Previous lecture

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

$$t \geq 0$$

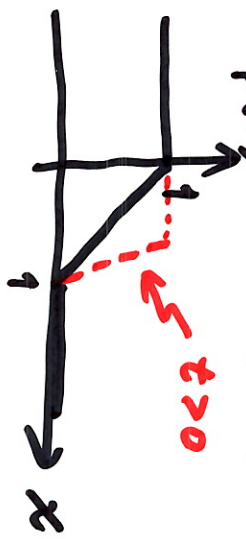
Ex 1

$$P(x) = \begin{cases} 0 & x < 0 \\ x & 0 \leq x \leq 1 \\ 1 & x > 1 \end{cases}$$

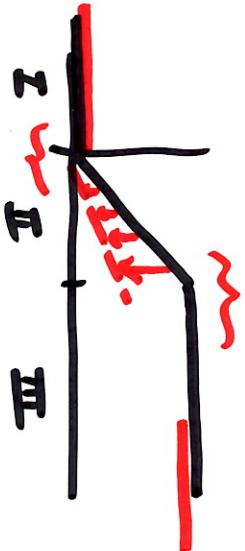


Ex 2

$$P(x) = \begin{cases} 1 & x < 0 \\ 1-x & 0 \leq x \leq 1 \\ 0 & x > 1 \end{cases}$$



Ex 1



t=0

u	0	x	1
u_x	0	1	0
-u \cdot u_x	0	-x	0

Ex 3.

$$\frac{\partial u}{\partial t} + u \frac{\partial u}{\partial x} = 0$$

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

$$t \geq 0$$

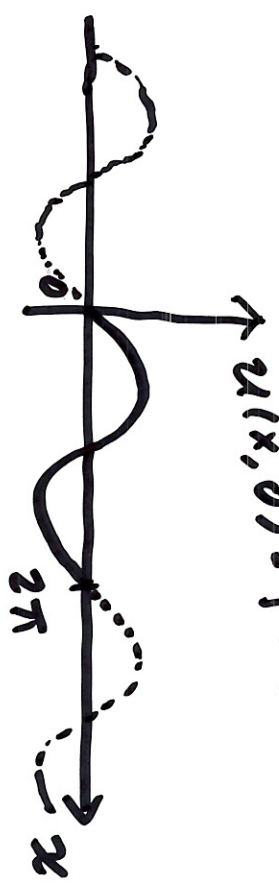
$$u(x, 0) = P(x)$$

Consider $P(x) = \sin(x)$

(No analytic sol.)

Goal: Obtain some qualitative understanding of --

MOC:



switches to consider 1 period over

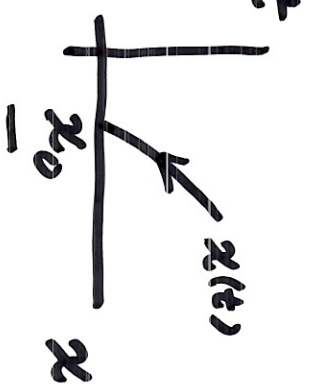
$$\begin{cases} \frac{dx}{dt} = u & \Rightarrow x(t) = x(0) + \underline{u(0)}t \\ \frac{du}{dt} = 0 & \Rightarrow \underline{u(t) = u(0)} \\ & = x(0) + P(x(0)) \cdot t \end{cases}$$

$$u(x(t), t) = u(x(0), 0) = P(x(0))$$

As before, use short hand:

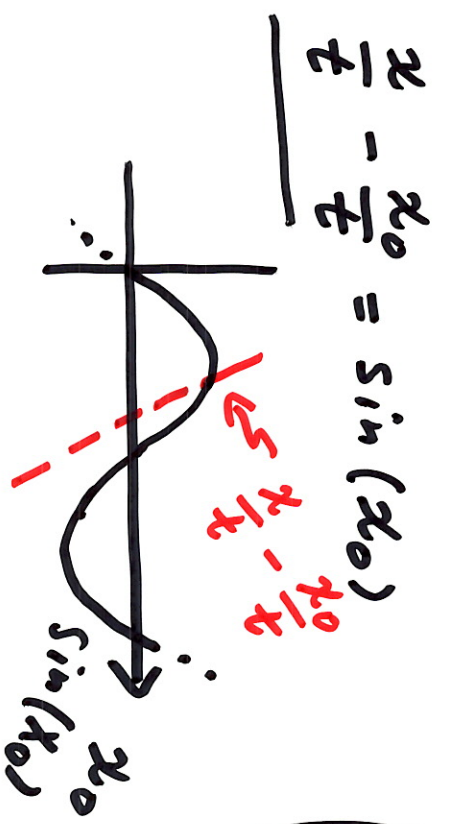
$$x(t) \rightarrow x$$

$$x(0) \rightarrow x_0$$

$$\begin{cases} x = x_0 + P(x_0)t & \text{--- ①} \\ u(x,t) = P(x_0) & \text{--- ②} \end{cases}$$


$$\begin{cases} x = x_0 + \sin(x_0)t & \text{--- ①} \\ u(x,t) = \sin(x_0) & \text{--- ②} \end{cases}$$

①: "given (x,t)
solve x_0 "



$u(0.1, 0.3) = ?$

① ~~$0.1 = x_0 + \sin(x_0) \cdot (0.3)$~~

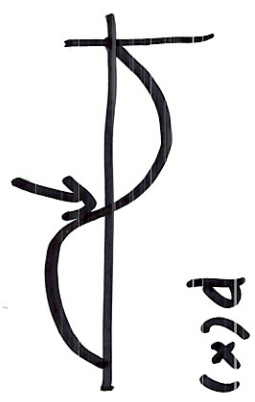
$0.1 = x_0 + \sin(x_0) \cdot 0.3$

↑ solve x_0

← plug it

$= \sin(x_0)$

Consider the behavior of solution
in the vicinity of $x = \pi$



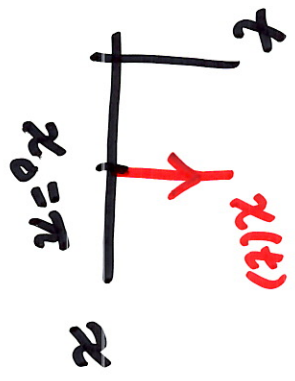
* Claim: nodal point at $x = \pi$

never move, $x(0)$

From ①: Choose $x_0 = \pi$

$$\begin{aligned} \hookrightarrow x &= \pi + \sin(\pi) \cdot t \\ x(t) &= \pi + 0 = \pi \end{aligned}$$

all



$$u(\pi, t) = 0$$

for all time

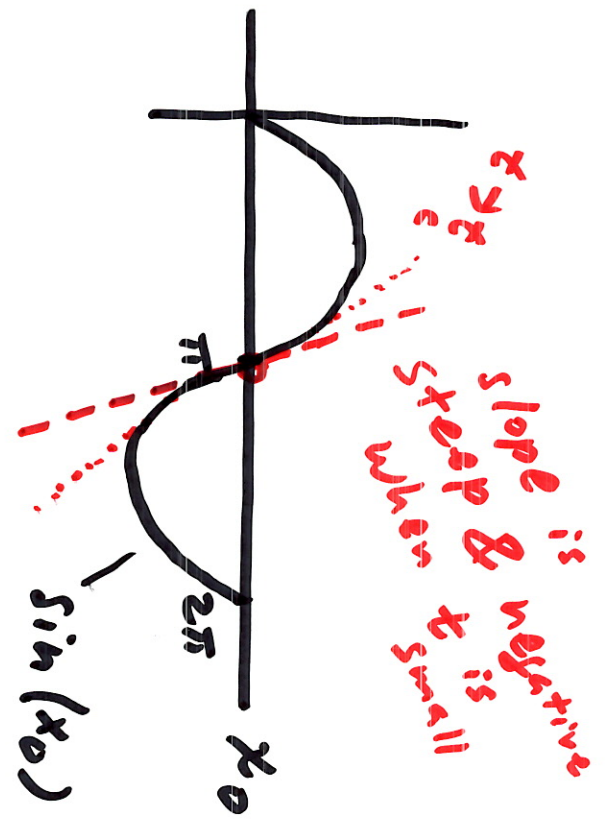
(is a sol.)

not necessarily the "only" sol.

From ①

$$\frac{x}{t} - \frac{x_0}{t} = \sin(x_0)$$

consider the line that runs through $x_0 = \pi$



t small:

1 intersection

\Rightarrow 1 sol. of x_0

for given (x, t)

$$\text{slope} = -\frac{1}{t}$$

$$\frac{x}{t} - \frac{x_0}{t}$$

increasing $t \rightarrow t_c \leftarrow$ when the line $\frac{x}{t} - \frac{x_0}{t}$ becomes the tangent

"finite-time blow up"

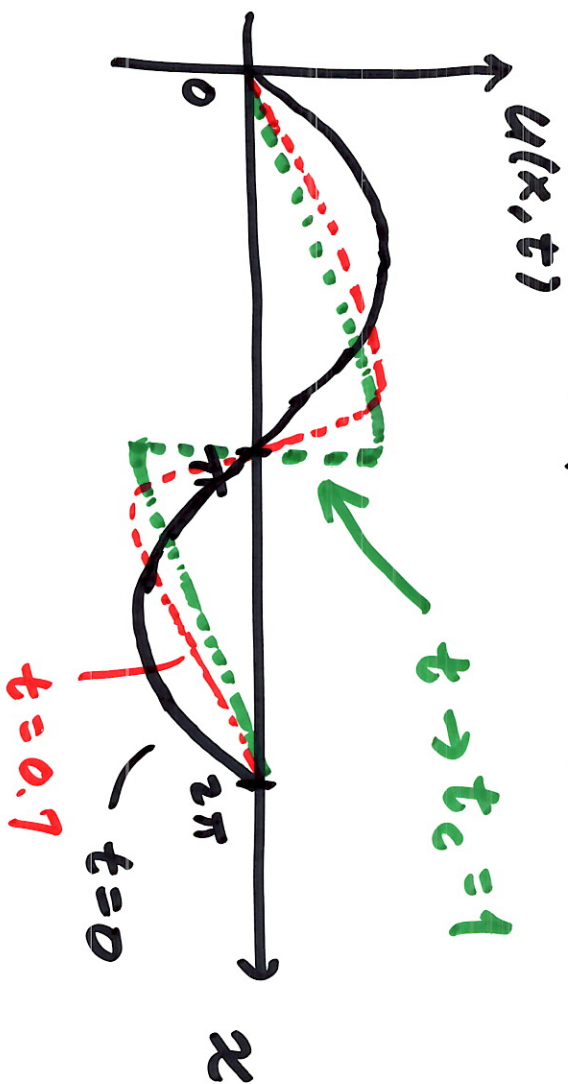
$$t_c = 1$$

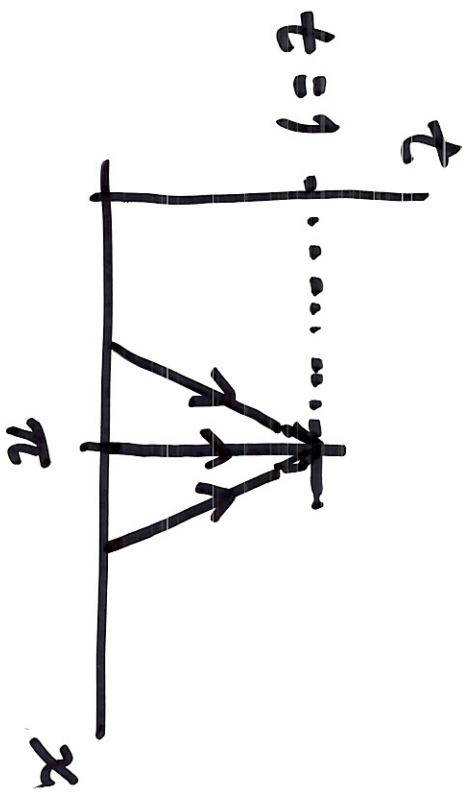
infinite many

of $\sin(x_0)$ at $x_0 = \pi$

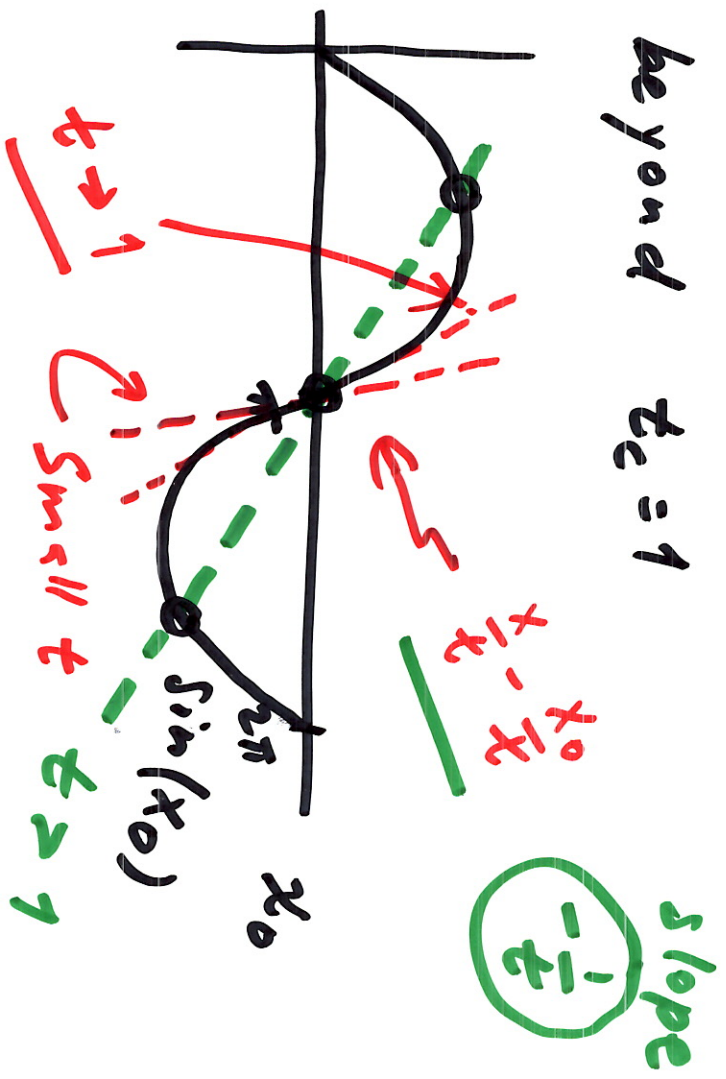
$$\Rightarrow -\frac{1}{t} = \left. \frac{d \sin(x_0)}{dx_0} \right|_{x_0 = \pi} = \cos(\pi) = -1$$

sol. in physical space





increase t beyond $t_c = 1$



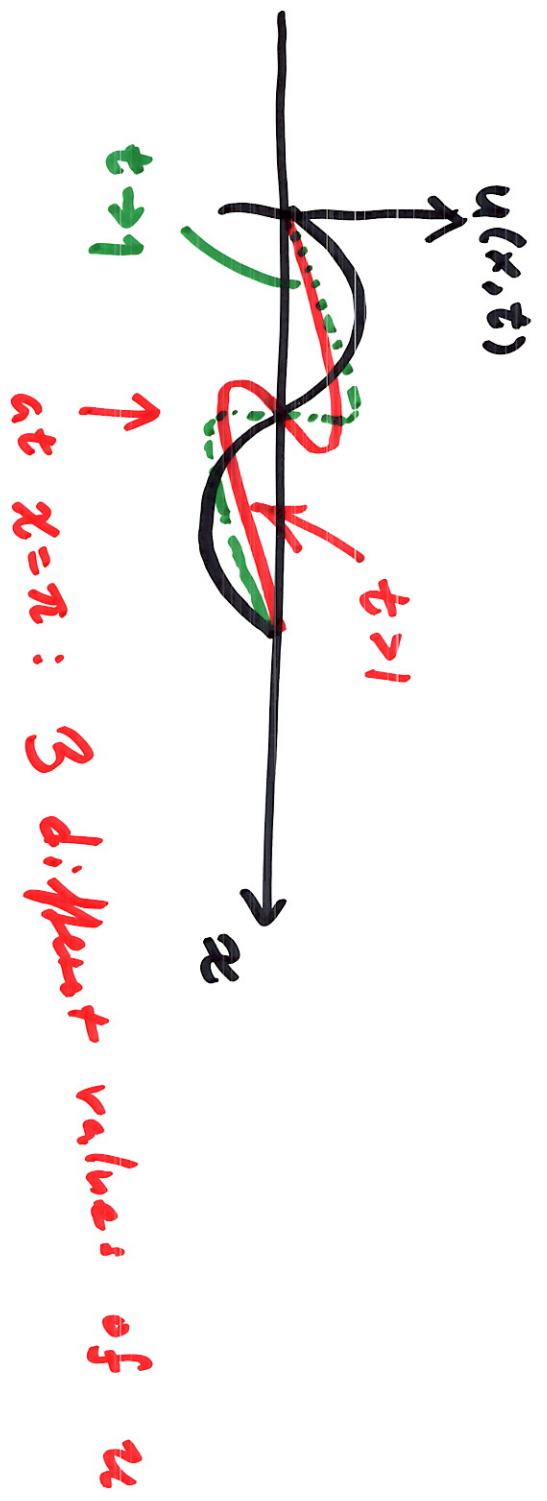
$t > 1$
3 sol. of x_0

for a given pair
of (x, t)

$$u(x, t) = \sin(x_0)$$

→ 3 different
values of x
for the same (x, t)

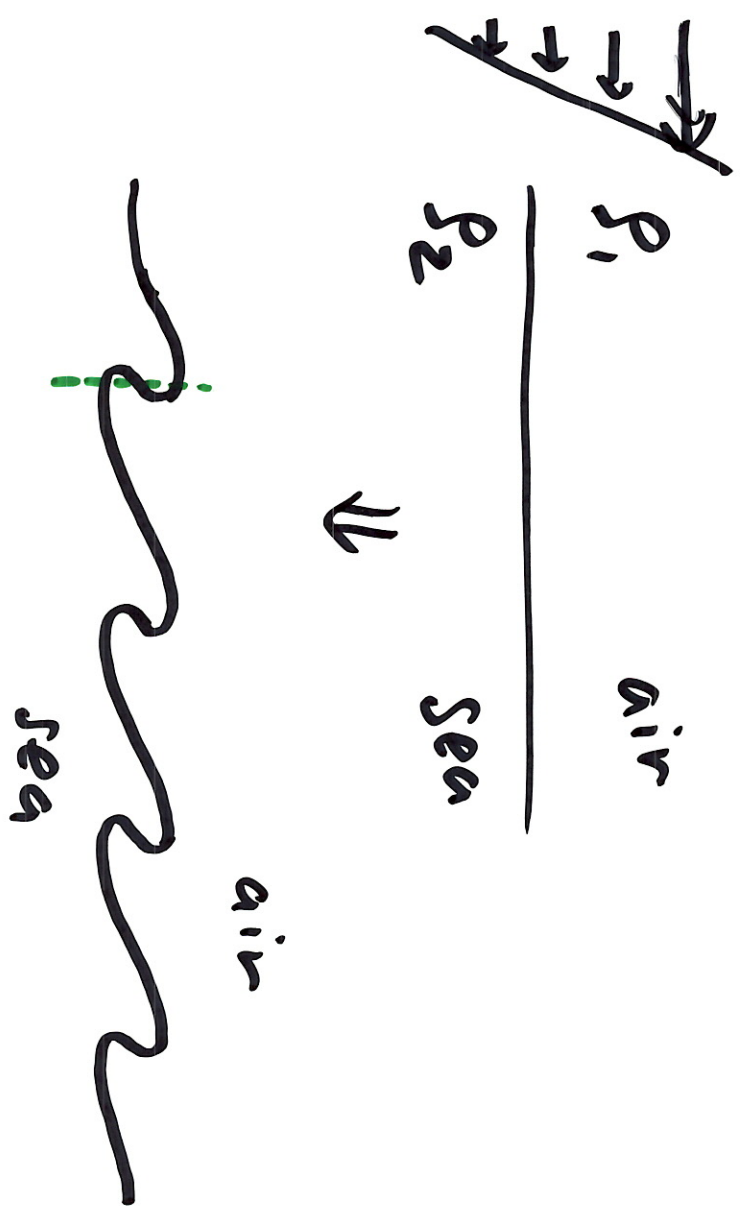
Physical space



real phenomena:

shear flow

Different density



α increasing \rightarrow



$t=0$



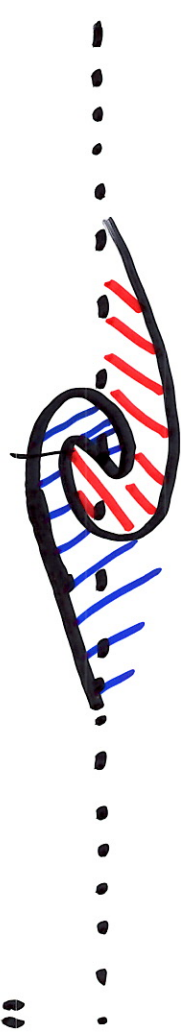
Small $t < 1$

(1 sol.)



$t > 1$

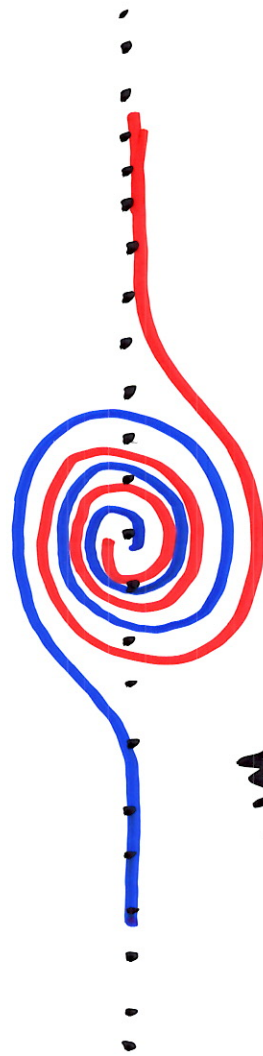
(3 sol.)



Large t

(5 sol.)

"mixing"



Very Large t

many sol