

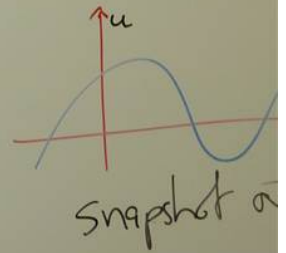
$$\textcircled{H} \begin{cases} u_t = \Delta u \\ + \text{initial/body cond.}^n \text{s.} \end{cases}$$

Examples: physical evolution models/problems, e.g. heat flow, reaction/diffusion.

\textcircled{H} is well posed for suitable Ω & u_0 .

$$\textcircled{W} \begin{cases} u_{tt} = \Delta u \\ u(x,0) = \\ u_t(x,0) = \end{cases}$$

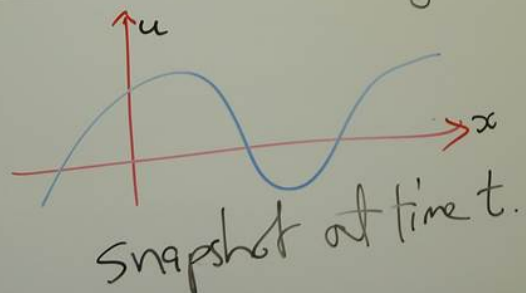
\textcircled{W} models:
 $n=1$: vibrat



$$\textcircled{W} \begin{cases} u_{tt} = \Delta u \text{ on } \mathbb{R}^n \times (0, \infty) \\ u(x,0) = u_0(x) \quad x \in \mathbb{R}^n \\ u_t(x,0) = g_0(x) \quad x \in \mathbb{R}^n \end{cases}$$

$n=2$: vibrating water waves,
 $n=3$: sound.

\textcircled{W} models:
 $n=1$: vibrating string.



\textcircled{W} is well
Each of \textcircled{D} , \textcircled{W} linear.
 \textcircled{D} prototypical
 \textcircled{H} " "
 \textcircled{W} " "

$n=2$: vibrating membrane, surface water waves, earthquakes.
 $n=3$: sound waves, light waves.
 (W) is well posed for "nice" u & g.
 Each of (D) , (W) & (H) is 2nd order linear.
 (D) prototypical elliptic eq.
 (H) " " parabolic "
 (W) " " hyperbolic "

$(*)$ Korteweg de Vries
 $u_t + u_{xxx} + 6uu_x = 0$
 $u: \mathbb{R} \times (0, \infty) \rightarrow \mathbb{R}$
 3rd order, semilinear.
 Models shallow water waves (1895).

$(*)$ Monge-Ampère
 $\det(D^2 u)$
 for $n=2$:
 $u_{xx}u_{yy} - u_{xy}^2$
 2nd order non-linear.

ies

⊛ Monge-Ampère




$$\det(D^2 u(x)) = f(x).$$

for $n=2$: → max of 2nd partials

$$u_{xx} u_{yy} - u_{xy}^2 = f.$$

2nd order, fully non-linear.

Stuff models a "cost" Monge 17

Stuff models mass transport (minimize a "cost functional".

Monge 1784, Ampère 1820

Transport eq.ⁿ:

$$u_t + bu_x = 0 \quad (\text{T})$$

b constant $\neq 0$.

$$u: \mathbb{R} \times (0, \infty) \rightarrow \mathbb{R}$$

models transfer of "stuff,"

e.g. heat, fluid, mass,
information in 1-space dim.

Suppose
of (T) .

Define

$$z(s) = u$$

$$z'(s) =$$

$$=$$

$\Rightarrow z$ is a

Suppose we have a sol.ⁿ
of (T) .

Define $z: \mathbb{R} \rightarrow \mathbb{R}$

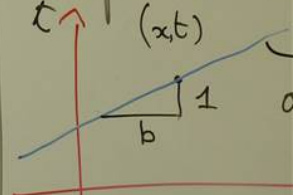
$$z(s) = u(x+bs, t+s)$$

$$z'(s) = bu_x(x+bs, t+s) + u_t(x+bs, t+s)$$

$$= 0 \text{ by } (\text{T}).$$

$\Rightarrow z$ is a constant f.ⁿ of s .

So given a
 u is constant
slope $\frac{1}{b}$ th



So, given
initial value
problem

stuff,

dim.

So given any $(x,t) \in \mathbb{R} \times (0, \infty)$,
 u is constant on the line of
 slope $1/b$ through (x,t) .

u is constant $= u(x,t)$
 on this line.

So, given a solution of the
 initial value problem (I) $\begin{cases} \textcircled{T} & \text{on } \mathbb{R} \times (0, \infty) \\ u(x,0) = g(x) & x \in \mathbb{R}, \end{cases}$
 initial condition.

The above shows:

$u(x,t) = g(x-bt)$


Conversely, if we have
 $g \in C^1(\mathbb{R})$ (for example:
 can get away with less),
 then u given by $\textcircled{\text{I}}$
 solves $\textcircled{\text{I}}$

What if $g \notin C^1$?
 It may still
 sense for
 by $\textcircled{\text{I}}$ to
 a weak solⁿ

Weak solⁿ's are
 connection with

What if $g \notin C^1(\mathbb{R})$?



It may still make sense for u given by  to be called a weak solⁿ of \textcircled{I}

Weak solⁿs also arise in connection with Laplace's eqⁿ

To solve $\Delta u = 0$ by trying to

$$E(u) = \frac{1}{2}$$

Minimize $E \Rightarrow$ points of E .

$$\Rightarrow \left. \frac{d}{d\varepsilon} E(u + \varepsilon \phi) \right|_{\varepsilon=0}$$

+ medium amt of

2)?

ke

en

alled

\textcircled{I}

e in

e's eqⁿ

To solve $\Delta u = 0$, can start by trying to minimize "energy"

$$E(u) = \frac{1}{2} \int_{\Omega} |\nabla u|^2 dx$$

Minimize $E \Rightarrow$ look for critical points of E .

$$\Rightarrow \left. \frac{d}{d\varepsilon} E(u + \varepsilon \phi) \right|_{\varepsilon=0} = 0$$

perturbation, i.e. ϕ^n defined on a subset of Ω

+ medium amt of work $\Rightarrow \Delta u = 0$.