

Question

Find and sketch the characteristic curves for

$$2u_{xx} - 5u_{xy} + 2u_{yy} + u_x - 3u = 0$$

For what values of α does it have a unique solution satisfying the conditions

$$u(\cos \theta, \sin \theta) = \theta, \quad u_x(\cos \theta, \sin \theta) = 0 \text{ for } 0 < \theta < \alpha?$$

Answer

1st order derivatives are irrelevant for classification.

Thus:

$$a = 2, \quad b = -\frac{5}{2}, \quad c = 2$$

$$b^2 - ac = \left(\frac{5}{2}\right)^2 - 4 = \frac{9}{4} > 0 \text{ Therefore hyperbolic everywhere}$$

Characteristic equations given by:

$$\frac{Dy}{dx} = \frac{0 \pm \sqrt{\frac{9}{4}}}{2} = \frac{1}{2} \left(-\frac{5}{2} \pm \frac{3}{2} \right) = -\frac{1}{2} \text{ or } -2$$

$$\text{so characteristics or } \begin{cases} y = -\frac{1}{2} + \text{const} \\ y = -2x + \text{const} \end{cases}$$

i.e., 2 sets of straight lines

PICTURE

Now we're given boundary conditions as:

$$u(\cos \theta, \sin \theta) = \theta, \quad u_x(\cos \theta, \sin \theta) = 0 \text{ for } 0 < \theta < 2\pi$$

i.e., on an arc of a circle of radius 1.

Now remember the example of lectures where characteristics carried information from the curve on which boundary conditions are given into the domain of a solution.

Draw first the boundary condition curve. Then superimpose a grid given by the characteristics.

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Now consider the point B . This is where $y = -2x + \text{const}$ is first tangential to the circle.

Any point on the circle between A and B , P_1 , say, has two characteristics passing through it and into the range of influence. However these characteristics given by $y = -2x + \text{const}$ can be seen to encounter the circle at another point in the first quadrant, P_2 , say. If we think of characteristics as propagating information from the curve in which the boundary condition is defined into the range of influence (cf. lecture example), then we have a possible conflict at this second intersection point.

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In other words the information propagated from the boundary condition at P_1 may be different from the information given by the boundary condition at P_2 .

The only way we can be sure things will work out is if we only define the boundary conditions up to \underline{B} (which turns out to be $\left(\frac{2}{\sqrt{5}}, \frac{1}{\sqrt{5}}\right)$). Thus we have a domain of dependence.

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Thus $\alpha = \angle AOB = \tan^{-1}\left(\frac{1}{2}\right)$.