

Describe general method, for a problem of the form $a(x, y)u_x + b(x, y)u_y = c(x, y)$, u given along some curve.

That is: $u = U(z)$ on some curve $x = X(z)$ and $y = Y(z)$.

Equations: $dx/ds = a$, $dy/ds = b$, and $du/ds = c$, to be solved with the conditions $x = X(z)$, $y = Y(z)$ and $u = U(z)$ for $s = 0$.

Leads to solution expressed in the form $u = u(s, z)$, with $x = x(s, z)$ and $y = y(s, z)$.
where:

- $z =$ parameter/label for the characteristic curves.
- $s =$ parameter that results from solving o.d.e.'s above = parameter along each characteristic curve.

(s, z) is a curvilinear, coordinate system. Characteristic coordinates.

To get the solution must solve for s and z as functions of x and y .

Illustrate the coordinates (s, z) graphically.

Another example: $x^2u_x + x^2y^2u_y = y$, with conditions on circle $u = U(\zeta)$ for $x = \cos(\zeta)$, $y = \sin(\zeta)$.

$$dx/ds = x^2 \quad \text{and} \quad dy/ds = x^2y^2 \quad \text{and} \quad du/ds = y$$
$$x = \cos(\zeta) \quad y = \sin(\zeta) \quad u = U(\zeta) \quad \text{for } s=0.$$

$$x = \cos(\zeta)/(1-s*\cos(\zeta)) = r*\cos(\zeta); \quad r = 1/(1-s*\cos(\zeta));$$
$$y = \sin(\zeta)/(1-s*\cos(\zeta)) = r*\sin(\zeta);$$
$$u = -\tan(\zeta)*\ln(1-s*\cos(\zeta)) + U(\zeta);$$

In all the examples, the characteristic curves are independent of the solution. This follows from the equations being LINEAR. That is a , b , and c do NOT depend on u .

Next we move up to NONLINEAR PROBLEMS

Example 4: General kinematic wave equation $u_t + c(u)u_x = 0$, with $u(x, 0) = f(x)$.

1. Characteristic form and characteristic speed.
2. Solution generally cannot be written explicitly.
3. Geometrical interpretation of the solution. Leads to a clear picture of how conservation is achieved: "SLIDING SLABS" image.
4. Wave distortion/steepening and wave breaking.
5. Smooth solutions do not exist for all time.
6. Show that the characteristics can/do cross in space-time.
7. Derivatives become infinity at time of first crossing.

NOTE: $dc/du < 0$ for traffic flow, and $dc/du > 0$ for river flows.

Consequences for wave steepening: waves steepen backwards (TF) or forwards (RF). Matches observations.

MIT OpenCourseWare
<http://ocw.mit.edu>

18.311 Principles of Applied Mathematics
Spring 2014

For information about citing these materials or our Terms of Use, visit: <http://ocw.mit.edu/terms>.