

Exercise 1

- (a) Use direct differentiation to check that (4) solves (3).
 (b) Check directly that (5) solves the initial condition $u(x, 0) = x^3$.

Solution**Part (a)**

The PDE in (3) is

$$u_t + e^{x+t}u_x = 0. \quad (3)$$

We have to check that the solution in (4) is the correct one.

$$u(x, t) = f(e^{-x} + e^t) \quad (4)$$

Find the first derivatives of u with respect to t and x .

$$\begin{aligned} u_t &= e^t \cdot f' \\ u_x &= (-e^{-x}) \cdot f' \end{aligned}$$

Now plug these terms into the PDE.

$$u_t + e^{x+t}u_x = e^t f' + e^x e^t (-e^{-x}) f' = e^t f' - e^t f' = 0$$

Therefore, the general solution in (4) is the correct solution to the PDE in (3).

Part (b)

We have to check that the solution in (5) gives us the initial condition, $u(x, 0) = x^3$, when we plug in $t = 0$.

$$u(x, t) = -[\ln(e^{-x} + e^t - 1)]^3 \quad (5)$$

Set $t = 0$.

$$u(x, 0) = -[\ln(e^{-x} + e^0 - 1)]^3$$

What remains is

$$u(x, 0) = -[\ln(e^{-x})]^3.$$

Use the property of logarithms that allows us to turn the exponent of the argument to the coefficient.

$$u(x, 0) = -(-x \ln e)^3 = -(-x)^3 = -(-x^3)$$

Therefore,

$$u(x, 0) = x^3.$$