

$$277 \quad \phi(n) = \frac{1}{2} (\ln f(n) + \int_0^n sg(s) ds + C)$$

$$\psi(n) = \frac{1}{2} (\ln f(n) - \int_0^n sg(s) ds - C)$$

$$\begin{aligned} u(n,t) &= \frac{1}{n} (\phi(n+t) + \psi(n-t)) \\ &= \frac{1}{n} \left[\frac{1}{2} ((n+t)f(n+t) + \int_0^{n+t} sg(s) ds) + \frac{1}{2} ((n-t)f(n-t) + \int_0^{n-t} sg(s) ds) \right] \end{aligned}$$

$$\begin{aligned} \frac{\partial^2 \tilde{u}}{\partial t^2} &= \frac{\partial^2 \tilde{u}}{\partial n^2} \quad (n > 0, t > 0) \\ w = n+t & \Rightarrow \frac{\partial^2 u}{\partial w^2} = 0 \Rightarrow u(w,s) = \underline{\phi(w) + \psi(s)} \end{aligned}$$

$$\left\{ \begin{array}{l} \text{a) } \tilde{u} = n u \quad \frac{\partial^2 \tilde{u}}{\partial t^2} = \frac{\partial^2 u}{\partial n^2} \\ \Rightarrow \tilde{u}(n,t) = \phi(n+t) + \psi(n-t) \\ u(n,t) = \frac{1}{n} \tilde{u}(n,t) = \frac{1}{n} (\phi(n+t) + \psi(n-t)) \\ u(n,0) = f(n) \\ \frac{\partial u}{\partial t}(n,0) = g(n) \end{array} \right.$$

No item a), podemos usar resultado da página 69 do EVANS. Usando expansão ímpar das condições iniciais g e h , denotadas por \tilde{g} e \tilde{h} , o

EVANS prova que a solução em \mathbb{R}_+ é dada por

$$\tilde{u}(n,t) = \frac{1}{2} (\tilde{g}(n+t) + \tilde{g}(n-t)) + \frac{1}{2} \int_{n-t}^{n+t} \tilde{h}(y) dy = \underbrace{\frac{1}{2} (\tilde{g}(n+t) + \tilde{H}(n,t))}_{\phi(n+t)} + \underbrace{\frac{1}{2} (\tilde{g}(n-t) - \tilde{H}(n-t))}_{\psi(n-t)}$$

ESCOLHEMOS \tilde{H} T.O. $\tilde{H}' = h$.

Exercício 323. (POLLAND 1.82)

$$\begin{cases} x^2 \frac{\partial u}{\partial x} + y^2 \frac{\partial u}{\partial y} = u^2 \\ u(x, 2x) = 1 \end{cases} \quad \text{y} = 2x$$

$$x_n'(s) = x_n^2(s), \quad x_n(0) = n \quad \rightarrow x_n(s) = \frac{n}{1 - ns}$$

$$y_n'(s) = y_n^2(s), \quad y_n(0) = 2n \quad \rightarrow y_n(s) = \frac{2n}{1 - 2ns}$$

$$z_n'(s) = z_n^2(s), \quad z_n(0) = 1. \quad \rightarrow z_n(s) = \frac{1}{1 - s}$$

$$f' = f^2, \quad f(0) = C.$$

$$\frac{f'}{f^2} = 1 \quad \int_0^s \frac{f'(w)}{f^2(w)} dw = s \quad f = f(w) \\ dt = f'(w)dw$$

$$\frac{f(s)}{f(0)} = \int_0^s \frac{dt}{f^2(t)} = s \Rightarrow -\frac{1}{f^2} \left| \frac{f(s)}{f(0)} \right| = s \Rightarrow \frac{1}{f(0)} - \frac{1}{f(s)} = s$$

$$\Rightarrow \frac{1}{f(s)} = -s + \frac{1}{f(0)} \Rightarrow \boxed{f(s) = \frac{1}{-s + \frac{1}{f(0)}} = \frac{f(0)}{-f(0)s + 1}}$$

$$\boxed{f(s) = \frac{f(0)}{1 - sf(0)}}$$

$$u(x, y) = z(\pi(x, y), s(x, y)) = \frac{1}{1 - s(x, y)}$$

$$x = \frac{n}{1 - ns} \quad (1 - ns)x = n$$

$$y = \frac{2n}{1 - 2ns} \quad (1 - 2ns)y = 2n$$

$$x = n + nsx \Rightarrow x = n(1 + sx) \Rightarrow n = \frac{x}{1 + sx}$$

$$\left(1 - \frac{2sx}{1+sx}\right)y = \frac{2x}{1+sx}$$

$$\frac{(1+sx - 2sx)y}{1+sx} = \frac{2x}{1+sx}$$

$$(1 - sx)y = 2x \Rightarrow y - sxy = 2x \Rightarrow y - 2x = sxy$$

$$\Rightarrow s = \frac{y - 2x}{xy}$$

$$\mu(x, y) = \frac{1}{1-s} = \frac{1}{1 - \frac{y - 2x}{xy}} = \frac{xy}{xy - y + 2x} /$$

Ex: 316 VASY 3.2

$$x \frac{\partial u}{\partial x} + y \frac{\partial u}{\partial y} = u^2$$

$$u(x_1(0)) = \cos(x), \quad (x_1) \text{ REVERSO}$$

$$x_n'(s) + x_1(s) = n \quad , \quad x_1(0) = n \quad \Rightarrow \quad x_1(s) = n e^s$$

$$y_n'(s) = 1 \quad , \quad y_1(0) = 0 \quad \Rightarrow \quad y_1(s) = s$$

$$z_n'(s) = z_1'(s) \quad , \quad z_1(0) = \cos(n)$$

$$\hookrightarrow z_1(s) = \frac{z_1(0)}{1 - s z_1(0)} = \frac{\cos(n)}{1 - s \cos(n)}$$

$$u(x_1 y) = \frac{\cos(x e^{-y})}{1 - y \cos(x e^{-y})}$$

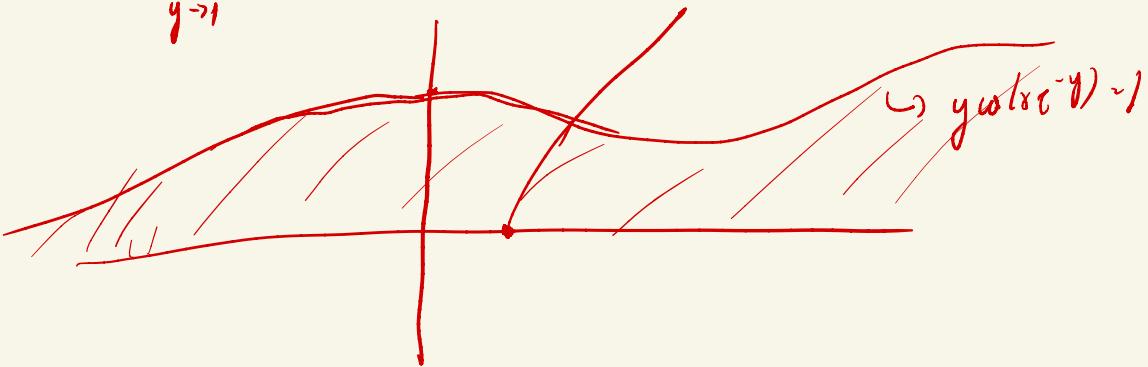
$$y \cos(x e^{-y}) = 1$$

PRECISAMOS $1 - y \cos(x e^{-y}) \neq 0$, $|y|$ REVERSO

$$x=0 \quad y=1 \quad \nearrow$$

$$\lim_{y \rightarrow 1^-} u(0, y) = \infty \quad \text{PRECISAMOS } |y| \text{ REVERSO}$$

$$y \rightarrow 1$$



325 (POLAND 1-8 '94)

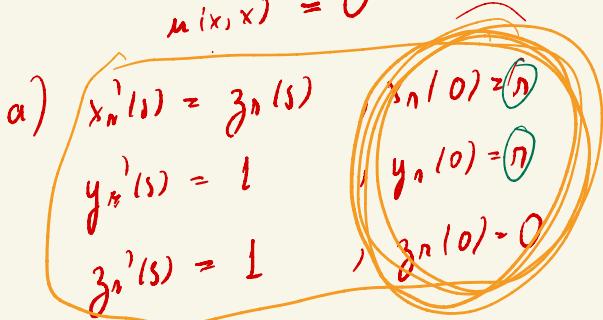
$$\mu \frac{\partial u}{\partial x} + \frac{\partial u}{\partial y} = 1$$

$$u(x_0, y_0) = 0$$

a) $x_n(s) = z_n(s)$

$$y_n(s) = 1$$

$$z_n(s) = 1$$



$$y = x$$

$$x_n(s) = s, x_n(0) = n$$

$$y_n(s) = n + s$$

$$z_n(s) = s$$

$$x_n(s) = n + \frac{s^2}{2}$$

$$y_n(s) = n + s \Rightarrow n = y - s$$

$$\left. \begin{array}{l} x = y - s + \frac{s^2}{2} \\ x = y - s + \frac{s^2}{2} \end{array} \right\} x = y - s + \frac{s^2}{2}$$

$$u(x, y) = z(n(x, y), s(x, y)) = s(x, y)$$

$$\rightarrow s^2 - 2s + 2(y-x) = 0 \quad s = 1 \pm \frac{\sqrt{4 - 8(y-x)^2}}{2}$$

$$s = 1 \pm \sqrt{1 - 2(y-x)^2}$$

Se $s = 0$, então $x_n(0) = n, y_n(0) = n$.

$$0 = 1 \pm \sqrt{1 - 2(y_n(0) - x_n(0))} = 1 \pm 1 = \begin{cases} 0 \\ 2 \end{cases}$$

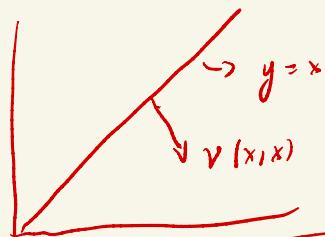
Logo o sinal correto é -

$$\text{Conclusão: } u(x, y) = 1 - \sqrt{1 - 2y + 2x}$$

$$b) \quad u\left(\frac{\partial u}{\partial x}\right) + 0\left(\frac{\partial u}{\partial y}\right) = 1$$

$$u(x_1, x) = 1.$$

Note que $v(x_1, x) = (1, -1)$.



OBSERVE QUE

A NORMAL $v(x_1, x) = (1, -1)$.

$$u(x_1, x) v_1(x_1, x) + 1 v_2(x_1, x)$$

$$= 1 \times 1 + 1 \times -1 = 0.$$

$$\partial(1) = (1, 1) \quad \partial'(1) = (1, 1)$$

A curva (x_1, x) NÃO É CARACTERÍSTICA!

$$x_n(s) = 3n(s), \quad x_n(0) = n \quad x_n(s) = n + s + \frac{s^2}{2}$$

$$y_n(s) = 1, \quad y_n(0) = 1 \quad y_n(s) = 1 + s$$

$$z_n(s) = 1, \quad z_n(0) = 1 \quad z_n(s) = 1 + s$$

$$u(x_1, y) = 1 + s(x_1, y) \quad (x_1(s), y_n(s)) = (n + s, n + s) + \left(\frac{s^2}{2}, 0\right)$$

$$n = y - s \quad x = y - s + s + \frac{s^2}{2} = x - y = \frac{s^2}{2}$$

$$s = \pm 2\sqrt{x-y}$$

$$s=0 \rightarrow x(0)=y(0)=1 \rightarrow \theta = \pm 2\sqrt{6} \text{ ou}$$

NESTE CASO TEMOS 2 SOLUÇÕES

$$u(x_1, y) = \pm 2\sqrt{x-y} \quad x > y$$

9.6.1

POLLAND

1.D.2

$$\frac{\partial^2 \mu}{\partial x_1^2} + \frac{\partial^2 \mu}{\partial x_2^2} = f.$$

$$U_0 = \mu$$

$$U_1 = \frac{\partial \mu}{\partial x_1}$$

$$U_2 = \frac{\partial \mu}{\partial x_2}$$

$$\left\{ \begin{array}{l} \frac{\partial U_0}{\partial x_2} = U_2 = \\ \frac{\partial U_1}{\partial x_2} = - \frac{\partial U_2}{\partial x_1} \\ \frac{\partial U_2}{\partial x_2} = f - \frac{\partial U_1}{\partial x_1} \end{array} \right.$$

360

$$d) u^n = p u^1 + q u$$

$$u(z) = \sum_{m=0}^{\infty} u_m z^m$$

$$\sum_{m=0}^{\infty} (m+2)(m+1) u_{m+2} z^m$$

$$\underbrace{\sum_{m=0}^{\infty} (m+1) u_{m+1} z^m}_{n}$$

$$\sum_{k=0}^{\infty} \sum_{l=0}^{\infty} = \sum_{m=0}^{\infty} \sum_{k+l=m}$$

$$\sum_{m=0}^{\infty} (m+2)(m+1) u_{m+2} z^m = \sum_{k=0}^{\infty} \sum_{l=0}^{\infty} p_k z^k (l+1) u_{l+1} z^l$$

$$+ \sum_{k=0}^{\infty} \sum_{l=0}^{\infty} q_k u_l z^k z^l$$

$$\sum_{m=0}^{\infty} (m+2)(m+1) u_{m+2} z^m = \sum_{m=0}^{\infty} \sum_{k+l=m} \underbrace{(p_k (l+1) u_{l+1} + q_k u_l)}_{\sum_{j=0}^m ((j+1) p_{m-j} u_{j+1} + q_{m-j} u_j)} z^m$$

$$u_{m+2} = \frac{1}{(m+2)(m+1)} \underbrace{\sum_{k+l=m} ((l+1) p_k u_{l+1} + q_k u_l)}$$

$$\left[\sum_{j=0}^m ((j+1) p_{m-j} u_{j+1} + q_{m-j} u_j) \right]$$

b) $P_m \geq |p_m| \Leftrightarrow Q_m \geq |q_m|$

$$P(z) = \sum_{m=0}^{\infty} P_m z^m \quad Q(z) = \sum_{m=0}^{\infty} Q_m z^m$$

$$U(z) \quad U' = PV' + QU', \quad C_0 \geq |c_0|, \quad C_1 \geq |c_1|$$

$$\Rightarrow U(z) = \sum_{m=0}^{\infty} U_m z^m \quad U_m \geq |u_m|$$

SOLUÇÃO: $U_{m+2} = \frac{1}{(m+2)(m+1)} \sum_{j=0}^m [(j+1)U_{j+1}P_{m-j} + U_jQ_{m-j}]$

BASTA USAR INDUÇÃO. $U_0 \geq |\mu_0| \Leftrightarrow U_1 \geq |\mu_1|$ POIS
 $(C_0 \geq |c_0|, C_1 \geq |c_1|)$

$$U_{m+2} = \frac{1}{(m+2)(m+1)} \sum_{j=0}^m [(j+1)|\mu_{j+1}| |p_{m-j}| + |\mu_j| |q_{m-j}|] \geq |\mu_{m+2}|$$

$$c) P_m = K n^{-m}, Q_m = K(m+1) n^{-m}.$$

$\sum_{n=0}^{\infty} p_m z^m$ converge w/ $|z| \leq R$.

$$\text{Logo se } n \in \mathbb{N} \text{ e } \sum_{m=0}^{\infty} |p_m| n^m < \infty.$$

$$\Rightarrow \text{Logo } \exists K \text{ t.a. } |p_m| n^m \leq K, \forall m \Rightarrow |p_m| \leq \frac{K}{n^m}.$$

$$P_m = \frac{K}{n^m} \quad P_m \geq |p_m|.$$

$$\begin{cases} P(z) = K \left(1 - \frac{3}{n}\right)^{-1} = K \sum_{j=0}^{\infty} \left(\frac{3}{n}\right)^j \text{ ou } P_m = K \frac{1}{n^m} \\ Q(z) = K \left(1 - \frac{3}{n}\right)^{-2} = K \sum_{j=0}^{\infty} (j+1) \left(\frac{3}{n}\right)^j \quad Q_m = \frac{K(m+1)}{n^m} \end{cases}$$

$$(1-x)^{-1} = \sum x^j$$

$$+ \frac{1}{(1-x)^2} = \sum_j x^{j-1} = \sum_{j=1}^{\infty} j x^{j-1}$$

$$P \in Q \text{ s.t. t.a. } P_m \geq |p_m| \quad Q_m \geq |q_m|.$$

$$\text{Com essa escolha } \left(1 - \frac{3}{n}\right)^{-1} \leq \left(1 - \frac{3}{n}\right)^0 \text{ se } \text{só solução.}$$

1) Co

CONCLUSÃO PNL:

1) ACHAMOS $u(z) = \sum u_m z^m$. COMO SOLUÇÃO

PROBLEMA: NÃO SABEMOS SE CONVERGE

2) MAJORAMOS $|P| < q$ POR $|P| \in \mathbb{Q}$.

ACHAMOS SOLUÇÃO ANALÍTICA DE

$$U^n = P U + \Theta U$$

3) MOSTRAMOS QUE $|u_m| \leq U_m \Rightarrow u_m$ É MAJORADO

4) CONCLUSÃO $\sum u_m z^m$ CONVERGE E, PORTANTO,

É SOLUÇÃO