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4 1. The Physical Origins of Partial Differential Equations. The initial condition is  $u(x,0) = 0$  and the boundary condition is  $u(0,t) = 0$ . To solve the equation go to characteristic coordinates  $\xi = x - ct$  and  $\eta = t$ . Then the PDE for  $N = N(\xi, \eta)$  is  $N_{,\eta} = \hat{r} \hat{s} N$ . Separate variables and integrate to get  $2 \hat{s} N = \hat{r} \hat{i}_{,\eta} + \hat{t}(\hat{s})$ .

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These notes are written for a one-quarter (pilot) course in elementary partial differential equations. It is assumed that the student has a good background in calculus, vector calculus, and ordinary differential equations. No prior knowledge of any partial differential equations concepts is assumed, nor any required.

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An ordinary differential equation (ode) is a differential equation for a function of a single variable, e.g.,  $x(t)$ , while a partial differential equation (pde) is a differential equation for a function of several variables, e.g.,  $v(x,y,z,t)$ . An ode contains ordinary derivatives and a pde contains partial derivatives.

**Introduction to Differential Equations**

Let  $u_1(x,t)$  denote the solution in Exercise 5 and  $u_2(x,t)$  the solution in Exercise 7. It is straightforward to verify that  $u = u_1 + u_2$  is the desired solution. Indeed, because of the linearity of derivatives, we have  $u_{tt} = (u_1)_{tt} + (u_2)_{tt} = c^2(u_1)_{xx} + c^2(u_2)_{xx}$ , because  $u_1$  and  $u_2$  are solutions of the wave equation.

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