

Exercice 01(6 pts)

Le système caractéristique est

$$\begin{cases} \frac{\partial x}{\partial s} = x \\ \frac{\partial x}{\partial t} = 1 \quad \dots(0.75) \\ \frac{\partial s}{\partial u} = 1 \\ \frac{\partial s}{\partial s} = 1 \end{cases} \Rightarrow \begin{cases} x = c_1 e^s \\ t = s + c_2 \quad \dots(0.75) \\ u = s + c_3 \end{cases}$$

de la condition initiale

$$\begin{cases} x(0, \tau) = 1 \\ t(0, \tau) = \tau \quad \dots(0.75) \\ u(0, \tau) = 2 \cosh(\tau) \end{cases} \Rightarrow \begin{cases} x(s, \tau) = e^s \\ y(s, \tau) = s + \tau \quad \dots(0.75) \\ u(s, \tau) = s + 2 \cosh(\tau) \end{cases}$$

puisque $J = \begin{vmatrix} \frac{dx}{dS} & \frac{dx}{d\tau} \\ \frac{dy}{dS} & \frac{dy}{d\tau} \end{vmatrix} = \begin{vmatrix} e^s & 0 \\ 1 & 1 \end{vmatrix} =_{(0, \tau)} 1 \neq 0 \dots(1)$

donc, on peut écrire s et τ en fonction de x et y

$$\begin{cases} s = \ln(x) \\ \tau = t - \ln(x) \end{cases} \dots(1)$$

d'où

$$u(x, y) = \ln(x) + 2 \cosh(t - \ln(x)) \dots(1)$$

Exercice 02(10 pts)

1)

$$u_{xx} - 2 \sin(x)u_{xy} - \cos^2(x)u_{yy} - \cos(x)u_y = 0, \quad y > 0$$

$$\Delta = (-2 \sin(x))^2 - 4(1)(-\cos^2(x)) = 4 > 0, \dots(0.5)$$

alors l'équation est hyperbolique sur tout $R \times R^+ \dots(0.5)$

L'équation caractéristique est

$$\frac{dy}{dx} = \frac{B \pm \sqrt{\Delta}}{2A} = \frac{-2 \sin(x) \pm 2}{2(1)} = -\sin(x) \pm 1 \dots(0.5) \Rightarrow \cos(x) \pm x - y = c \dots(0.5)$$

Les courbes caractéristiques associées est donc

$$\begin{cases} \zeta(x, y) = \cos(x) + x - y \\ \eta(x, y) = \cos(x) - x - y \end{cases} \dots(0.5)$$

Par la règle de chaînes, on a

$$\frac{\partial u}{\partial x} = \frac{\partial u}{\partial \zeta} \frac{\partial \zeta}{\partial x} + \frac{\partial u}{\partial \eta} \frac{\partial \eta}{\partial x} = (1 - \sin(x)) \frac{\partial u}{\partial \zeta} - (1 + \sin(x)) \frac{\partial u}{\partial \eta} \dots(0.5)$$

$$\begin{aligned} \frac{\partial^2 u}{\partial x^2} &= \frac{\partial u_x}{\partial \zeta} \frac{\partial \zeta}{\partial x} + \frac{\partial u_x}{\partial \eta} \frac{\partial \eta}{\partial x} = -\cos(x) \frac{\partial u}{\partial \zeta} + (1 - \sin(x)) \frac{\partial u_\zeta}{\partial x} - \cos(x) \frac{\partial u}{\partial \eta} - (1 + \sin(x)) \frac{\partial u_\eta}{\partial x} \end{aligned}$$

$$\begin{aligned}
&= -\cos(x)\left(\frac{\partial u}{\partial \zeta} + \frac{\partial u}{\partial \eta}\right) + (1 - \sin(x))^2 u_{\zeta\zeta} - 2(1 - \\
&\sin^2(x))u_{\zeta\eta} + (1 + \sin(x))^2 u_{\eta\eta} \dots (0.75) \\
\frac{\partial u}{\partial y} &= \frac{\partial u}{\partial \zeta} \frac{\partial \zeta}{\partial y} + \frac{\partial u}{\partial \eta} \frac{\partial \eta}{\partial y} = -\frac{\partial u}{\partial \zeta} - \frac{\partial u}{\partial \eta} \dots (0.5) \\
\frac{\partial^2 u}{\partial y^2} &= \frac{\partial u_y}{\partial \zeta} \frac{\partial \zeta}{\partial y} + \frac{\partial u_y}{\partial \eta} \frac{\partial \eta}{\partial y} = \frac{\partial^2 u}{\partial \zeta^2} + 2 \frac{\partial^2 u}{\partial \zeta \partial \eta} + \frac{\partial^2 u}{\partial \eta^2} \dots (0.5) \\
\frac{\partial^2 u}{\partial x \partial y} &= \frac{\partial u_y}{\partial x} = \frac{\partial u_y}{\partial \zeta} \frac{\partial \zeta}{\partial x} + \frac{\partial u_y}{\partial \eta} \frac{\partial \eta}{\partial x} = -(1 - \sin(x))\left(\frac{\partial^2 u}{\partial \zeta^2} + \frac{\partial^2 u}{\partial \zeta \partial \eta}\right) + (1 + \\
&\sin(x))\left(\frac{\partial^2 u}{\partial \zeta \partial \eta} + \frac{\partial^2 u}{\partial \eta^2}\right) \dots (0.5)
\end{aligned}$$

d'où la forme canonique de cette équation est donnée par

$$\frac{\partial^2 u}{\partial \zeta \partial \eta} = 0 \dots (1)$$

4) On a $u_{\zeta\eta} = 0 \Rightarrow u(\zeta, \eta) = F(\zeta) + G(\eta) \dots (0.5)$ où $F, G \in C^2(R)$, Par conséquent, la solution générale de l'équation est

$$u(x, y) = F(\cos(x) + x - y) + G(\cos(x) - x - y) \dots (0.5)$$

5) On a $u(0, y) = F(1 - y) + G(1 - y) = e^y \dots (0.5)$ et $u_x(0, y) = (1 - \sin(0))F'(1 - y) + (-1 - \sin(0))G'(1 - y) = 4 \dots (0.5)$, on obtient

$$\begin{cases} F' + G' = -e^y \\ F' - G' = 4 \end{cases} \dots (0.25) \Rightarrow \begin{cases} 2F' = 4 - e^y \\ F' - G' = 4 \end{cases} \Rightarrow \begin{cases} F' = \frac{4 - e^y}{2} = 2 - \frac{1}{2}e^y \\ G' = \frac{4 - e^y}{2} - 4 = -2 - \frac{1}{2}e^y \end{cases} \dots (0.25) \Rightarrow \begin{cases} F(1 - y) = 2y - \frac{1}{2}e^y \\ G(1 - y) = -2y - \frac{1}{2}e^y \end{cases} \dots (0.5)$$

on effectuant le changement de variable ($a = 1 - y \Rightarrow y = 1 - a \dots (0.25)$

on obtient

$$\begin{cases} F(a) = 2(1 - a) - \frac{1}{2}e^{(1-a)} \\ G(a) = -2(1 - a) - \frac{1}{2}e^{(1-a)} \end{cases} \dots (0.5)$$

avec $c_1 + c_2 = 0$, d'où la solution est

$$\begin{aligned}
u(x, y) &= 2(1 - \cos(x) + x - y) - \frac{1}{2}e^{(1-\cos(x)+x-y)} - 2(1 - \cos(x) - x - y) - \frac{1}{2}e^{(1-\cos(x)-x-y)} \\
&= 4x - \frac{1}{2}(e^{(1-\cos(x)+x-y)} + e^{(1-\cos(x)-x-y)}) \dots (0.5)
\end{aligned}$$

$$\begin{cases} u_{xx} + u_{yy} = 0, (x, y) \in \Omega, \\ u(0, y) = u(1, y) = 0, 0 \leq y \leq 1, \\ u(x, 0) = x(x^2 - 2x + 1), 0 \leq x \leq 1, \\ u(x, 1) = 1 - \cos(\pi x), 0 \leq x \leq 1. \end{cases}$$

Déterminer les réels α et β tels que:

$$\alpha \leq u(x, y) \leq \beta, \forall (x, y) \in \bar{\Omega}.$$

Exercice 03 (10 pts)

D'après le principe du maximum la solution u atteint le max et le min sur la frontière de Ω ; ce qui implique

$$\max_{(x,y) \in \bar{\Omega}} u(x, y) \leq u(x, y) \leq \min_{(x,y) \in \bar{\Omega}} u(x, y), \forall (x, y) \in \bar{\Omega} \dots (1)$$

$$\min_{x \in [0,1]} u(x, y) = \min_{x \in [0,1]} \{0, x(x^2 - 2x + 1), 1 - \cos(\pi x)\} = 0 \dots (0.5)$$

$$\max_{x \in [0,1]} u(x, y) = \max_{x \in [0,1]} \{0, x(x^2 - 2x + 1), 1 - \cos(\pi x)\} = \max_{x \in [0,1]} \{0, x(x^2 - 2x + 1), 1\} \dots (0.5)$$

Calcule de $\max_{x \in [0,1]} \{x^3 - 2x^2 + x\}$

$$f(x) = x^3 - 2x^2 + x$$

$$f'(x) = 3x^2 - 4x + 1 = 0 \Rightarrow x = 1/3 \dots (1)$$

$$f(1/3) = 4/27 \dots (0.5)$$

d'où

$$\max_{x \in [0,1]} u(x, y) = \max_{x \in [0,1]} \{0, x(x^2 - 2x + 1), 1 - \cos(\pi x)\} = 4/27 \dots (0.5)$$