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Second-Order Parabolic Partial Differential Equations > Burgers Equation

$$1. \quad \frac{\partial w}{\partial t} = \frac{\partial^2 w}{\partial x^2} + w \frac{\partial w}{\partial x}.$$

Burgers equation. It is used for describing wave processes in acoustics and hydrodynamics.

1°. Solutions:

$$\begin{aligned}w(x, t) &= \lambda + \frac{2}{x + \lambda t + A}, \\w(x, t) &= \frac{4x + 2A}{x^2 + Ax + 2t + B}, \\w(x, t) &= \frac{6(x^2 + 2t + A)}{x^3 + 6xt + 3Ax + B}, \\w(x, t) &= \frac{2\lambda}{1 + A \exp(-\lambda^2 t - \lambda x)}, \\w(x, t) &= -\lambda + A \frac{\exp[A(x - \lambda t)] - B}{\exp[A(x - \lambda t)] + B},\end{aligned}$$

where A , B , and λ are arbitrary constants.

2°. Other solutions can be obtained using the following formula (Hopf–Cole transformation):

$$w(x, t) = \frac{2}{u} \frac{\partial u}{\partial x},$$

where $u = u(x, t)$ is a solution of the linear heat equation, $u_t = u_{xx}$.

3°. The Cauchy problem with the initial condition:

$$w = f(x) \quad \text{at} \quad t = 0, \quad -\infty < x < \infty.$$

Solution:

$$w(x, t) = 2 \frac{\partial}{\partial x} \ln F(x, t), \quad F(x, t) = \frac{1}{\sqrt{4\pi t}} \int_{-\infty}^{\infty} \exp\left[-\frac{(x - \xi)^2}{4t} - \frac{1}{2} \int_0^{\xi} f(\xi') d\xi'\right] d\xi'.$$

References

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