

Homework V

Due Nov 30, 2018.

1 Find the most general solutions $u(x, y)$ to the following equations, consistent with the boundary conditions stated:

$$(a) \quad (y - 2) \frac{\partial u}{\partial x} + (x + 1) \frac{\partial u}{\partial y} = 0, \quad u(x, 0) = x,$$

$$(b) \quad e^y \frac{\partial u}{\partial x} + \frac{\partial u}{\partial y} = 0, \quad u(x, 0) = 1 - x,$$

$$(c) \quad \sin y \frac{\partial u}{\partial x} + x \frac{\partial u}{\partial y} = 0, \quad u(x, 0) = x^2,$$

$$(d) \quad \frac{\partial u}{\partial x} + 3x^2 \frac{\partial u}{\partial y} = 0, \quad u = 1 \text{ on the curve } y = x.$$

2 Find the most general solutions $u(x, y)$ to the following equations, consistent with the boundary conditions stated:

$$(a) \quad (y - 2) \frac{\partial u}{\partial x} + (x + 1) \frac{\partial u}{\partial y} = y - 2, \quad u(x, 0) = x,$$

$$(b) \quad e^y \frac{\partial u}{\partial x} + \frac{\partial u}{\partial y} = yu, \quad u(x, 0) = 1 - x,$$

$$(c) \quad \sin y \frac{\partial u}{\partial x} + x \frac{\partial u}{\partial y} = x \sin y, \quad u(x, 0) = x^2,$$

$$(d) \quad \frac{\partial u}{\partial x} + 3x^2 \frac{\partial u}{\partial y} = x^2, \quad u = 1 \text{ on the curve } y = x.$$

3 Find the most general solutions $u(x, y)$ to

$$(2xy + \sin y) \frac{\partial u}{\partial x} + (e^x - y^2) \frac{\partial u}{\partial y} = 0$$

subject to $u = x$ on $y = 0$.

4 Solve

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

subject to $u = 3x$ and $\partial u / \partial y = 2$ on the line $y = 0$.

5 Solve

$$\frac{\partial^2 u}{\partial x^2} - \frac{\partial^2 u}{\partial x \partial y} - \frac{\partial^2 u}{\partial y^2} = 0,$$

subject to $u = 3$ and $\partial u / \partial x = 1$ on the line $y = x$.

6 Find a formal solution to

$$\frac{\partial^2 u}{\partial x^2} - 2 \frac{\partial^2 u}{\partial x \partial y} + 2 \frac{\partial^2 u}{\partial y^2} = 0.$$