

1. (**20 Points**) Classify the following PDEs as linear (L), semi-linear (SL), quasi-linear (QL), and fully-nonlinear (FN),

(a)  $u_t + x^2 u_x = 0$

(b)  $u_t + u_{xxx} + uu_x = 0$

(c)  $u_t + a(u)u_x = 0$

(d)  $u_x^2 + u_y^2 = 1$

(e)  $\operatorname{div} \left( \frac{\nabla \mathbf{u}}{\sqrt{1+|\nabla \mathbf{u}|^2}} \right) = 0$

2. (**60 Points**) (a) Verify that the equation,

$$3u_{xx} + 7u_{xy} + 2u_{yy} = 0 \quad (1)$$

is hyperbolic for all  $x$  and  $y$ , (b) find the new characteristic coordinates  $\eta, \xi$ , and (c) express the PDE in the canonical form (find  $\Phi$ ),

$$U_{\xi\eta} = \Phi(\xi, \eta, u, u_\xi, u_\eta) \quad (2)$$

3. (**10 Points**) Determine the type of Tricomi PDE based on the coordinate values  $(x, y)$  in terms of being hyperbolic, parabolic, and elliptic,

$$\frac{\partial^2 u}{\partial x^2} + y \frac{\partial^2 u}{\partial y^2} = 0 \quad (3)$$

4. (**20 Points**) Determine the type (hyperbolic, parabolic, or elliptic) of the following constant-coefficient PDE,

$$u_{xx} + 2u_{xy} - 3u_{yz} + 5u_{zz} = 0 \quad (4)$$

5. (**60 Points**) Consider the initial value problem for the equation,

$$u_t + au_x = f(x, t) \quad (5)$$

with  $u(0, x) = 0$  and

$$f(x, t) = \begin{cases} 1 & x \geq 0 \\ 0 & \text{otherwise} \end{cases} \quad (6)$$

Assume that  $a$  is positive. Show that the solution is given by,

$$u(x, t) = \begin{cases} 0 & x \leq 0 \\ \frac{x}{a} & x \geq 0 \text{ and } x - at \leq 0 \\ t & x \geq 0 \text{ and } x - at \geq 0 \end{cases} \quad (7)$$

6. (**80 Points**) Find a solution to the initial-value problem.

$$\begin{bmatrix} u_1 \\ u_2 \end{bmatrix}_t + \begin{bmatrix} 1 & 4 \\ 4 & 1 \end{bmatrix} \begin{bmatrix} u_1 \\ u_2 \end{bmatrix}_x = \begin{bmatrix} 0 \\ 0 \end{bmatrix} \quad (8a)$$

$$\begin{bmatrix} u_1(x, 0) \\ u_2(x, 0) \end{bmatrix} = \begin{bmatrix} \sin x \\ \cos x \end{bmatrix} \quad (8b)$$

Note: You need to express  $u_1(x, t)$ , and  $u_2(x, t)$ . For example,  $u_1(x, t) = \frac{1}{2}\sin(x - 5t) + \dots$ . Do not turn the system to a second order PDE. Solve it as a system of first order PDEs by deriving characteristics  $\omega_1, \omega_2$ , and finally expression the solution in terms of  $(x, t)$ .