

Practical 6

Solution of Cauchy problem of First order PDE

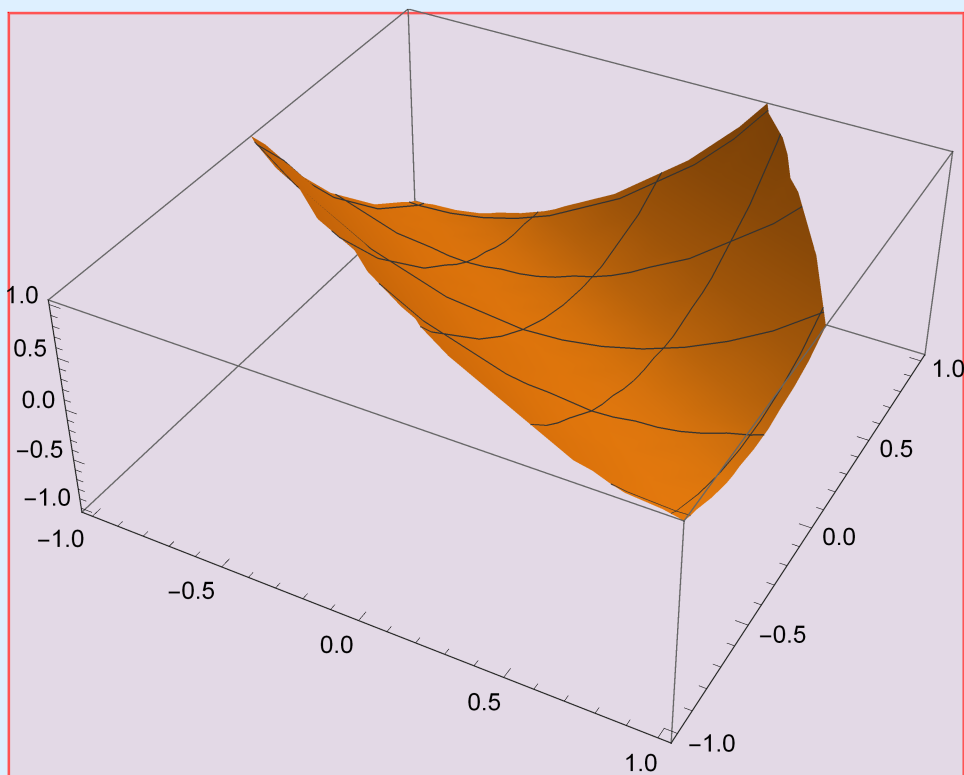
Q1. $u_x - u_y = 1$, $u(x, 0) = x^2$

```
In[1]:= sol = DSolve[{D[u[x, y], x] - D[u[x, y], y] == 1,  
  u[x, 0] == x^2}, u[x, y], {x, y}]
```

```
Out[1]= {{u[x, y] -> x^2 - y + 2 x y + y^2}}
```

```
In[3]:= Plot3D[u[x, y] /. sol, {x, -4, 4}, {y, -4, 4}]
```

Out[3]=



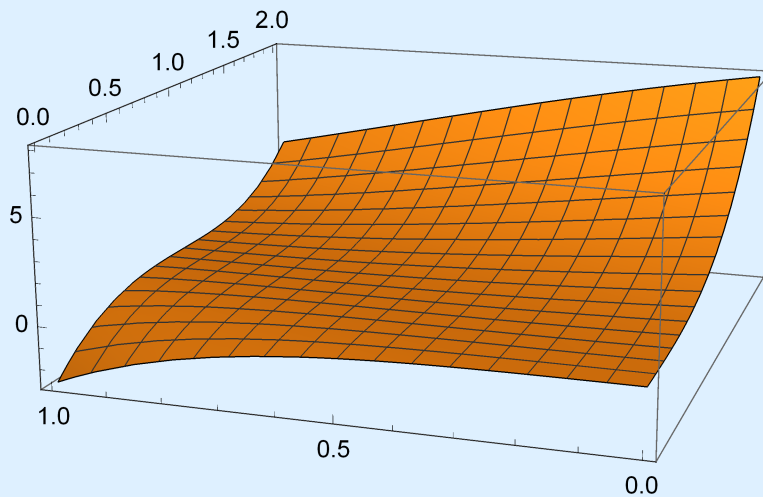
$$u_x + u_y = u, u(x, 0) = x^3$$

```
In[5]:= sol2 = DSolve[{D[u[x, y], x] + D[u[x, y], y] == u[x, y],  
    u[x, 0] == x^3}, u[x, y], {x, y}]
```

```
Out[5]= {{u[x, y] -> -e^y (-x + y)^3}}
```

```
In[6]:= Plot3D[u[x, y] /. sol2, {x, 0, 2}, {y, 0, 1}]
```

```
Out[6]=
```



$$yu_x - xu_y = u, u(0, y) = y^3$$

```
In[7]:= sol11 =  
    DSolve[{y D[u[x, y], x] + x D[u[x, y], y] == u[x, y],  
    u[0, y] == y^3}, u[x, y], {x, y}]
```

```
Out[7]=
```

$$\left\{ \left\{ u[x, y] \rightarrow -\frac{(-x^2 + y^2)^2}{x + \sqrt{y^2}} \right\}, \left\{ u[x, y] \rightarrow -(-x^2 + y^2) \left(x + \sqrt{y^2} \right) \right\} \right\}$$

In[8]:= **sol11[[1, 1]]**

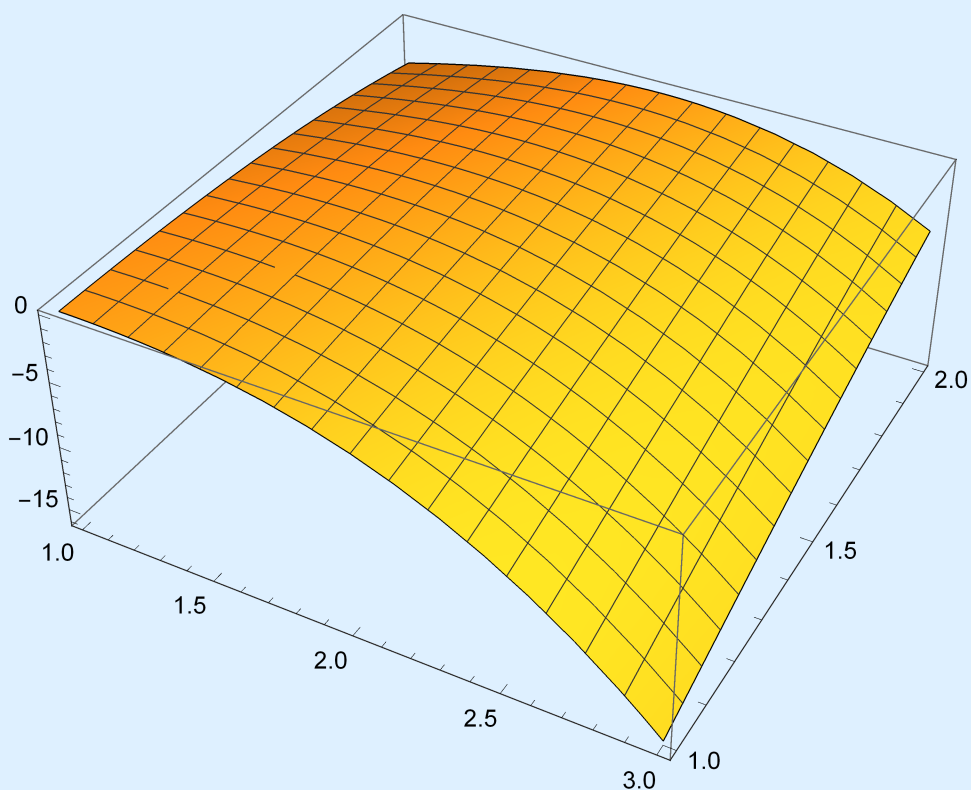
Out[8]=
$$u[x, y] \rightarrow -\frac{(-x^2 + y^2)^2}{x + \sqrt{y^2}}$$

In[9]:= **sol11[[2, 1]]**

Out[9]=
$$u[x, y] \rightarrow -(-x^2 + y^2) \left(x + \sqrt{y^2} \right)$$

In[10]:= **Plot3D[u[x, y] /. sol11[[1, 1]], {x, 1, 3}, {y, 1, 2}]**

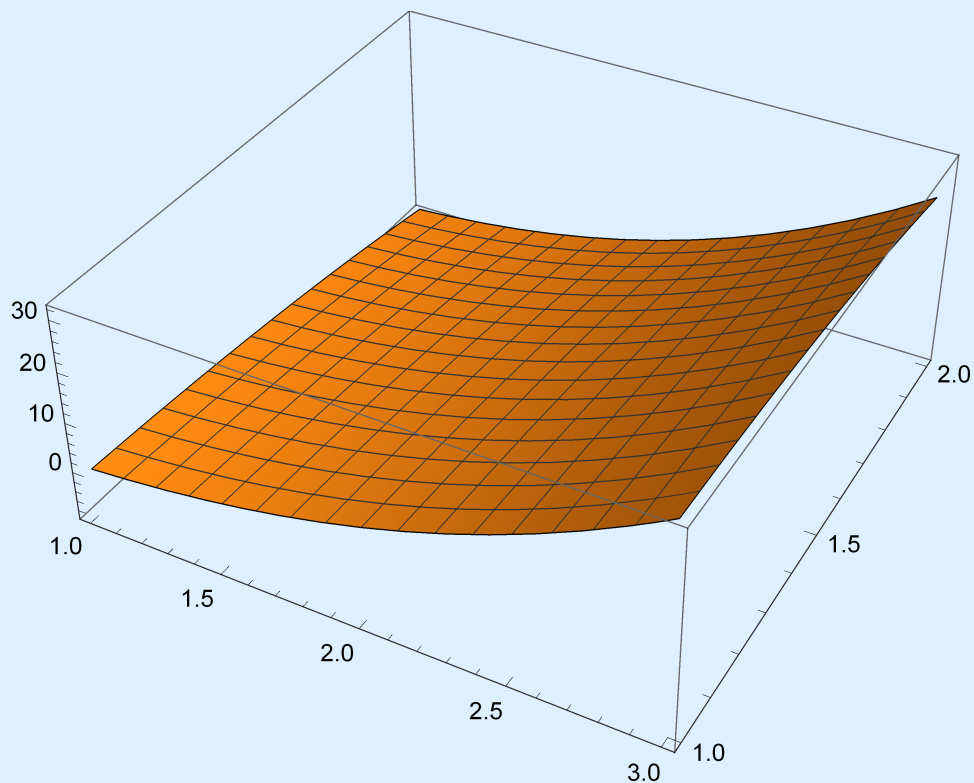
Out[10]=



In[11]:=

```
Plot3D[u[x, y] /. sol11[[2, 1]], {x, 1, 3}, {y, 1, 2}]
```

Out[11]=



In[34]:=

```
ClearAll
```

Out[34]=

```
ClearAll
```

Questions:

Q1. $u_x + xu_y = 0$, $u(0, y) = \sin y$

In[12]:=

```
sol = DSolve[{D[u[x, y], x] - x*D[u[x, y], y] == 0,  
u[0, y] == Sin[y]}, u[x, y], {x, y}]
```

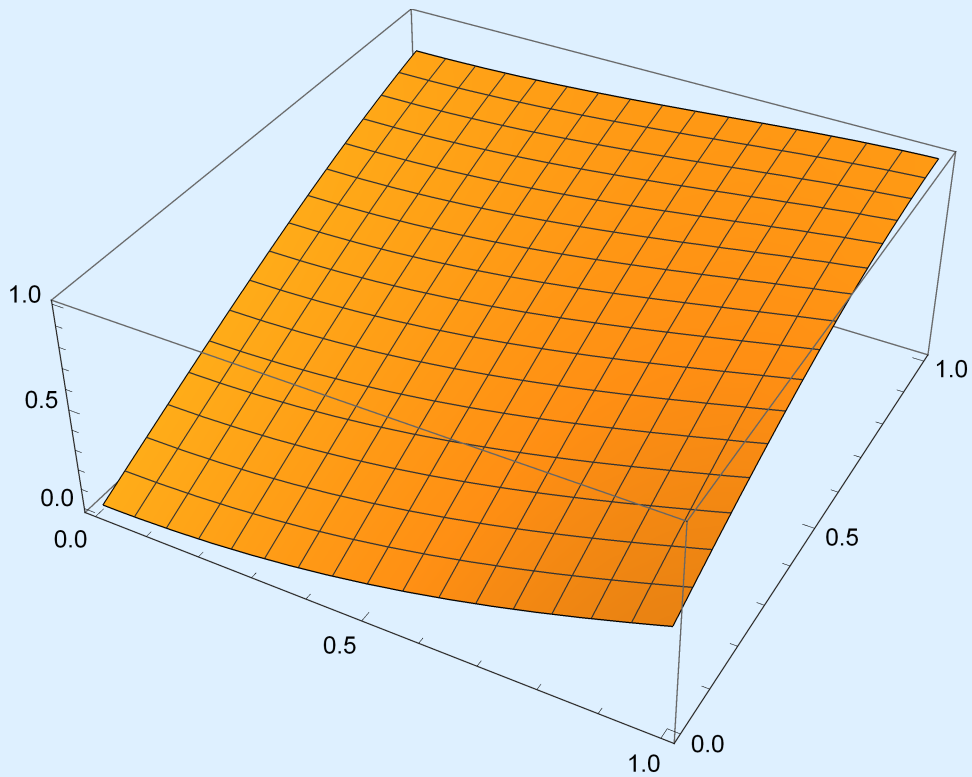
Out[12]=

```
{ { u[x, y] -> Sin[1/2 (x^2 + 2 y)] } }
```

In[13]:=

```
Plot3D[u[x, y] /. sol, {x, 0, 1}, {y, 0, 1}]
```

Out[13]=



Q2. $u(x+y)u_x + u(x-y)u_y = x^2 + y^2$, $u = 0$, $y = 2x$

In[14]:=

```
sol = DSolve[{u[x, y] * (x + y) * D[u[x, y], x] +
             u[x, y] * (x - y) * D[u[x, y], y] == x^2 + y^2,
             u[x, 2 x] == 0}, u[x, y], {x, y}]
```

... **Solve:** Inverse functions are being used by Solve, so some solutions may not be found; use Reduce for complete solution information.

Out[14]=

$$\left\{ \left\{ u[x, y] \rightarrow -\sqrt{\frac{2}{7}} \sqrt{2x^2 + 3xy - 2y^2} \right\}, \right. \\ \left\{ u[x, y] \rightarrow \sqrt{\frac{2}{7}} \sqrt{2x^2 + 3xy - 2y^2} \right\}, \\ \left\{ u[x, y] \rightarrow -\sqrt{\frac{2}{7}} \sqrt{2x^2 + 3xy - 2y^2} \right\}, \\ \left. \left\{ u[x, y] \rightarrow \sqrt{\frac{2}{7}} \sqrt{2x^2 + 3xy - 2y^2} \right\} \right\}$$

In[15]:=

```
sol[[1, 1]]
```

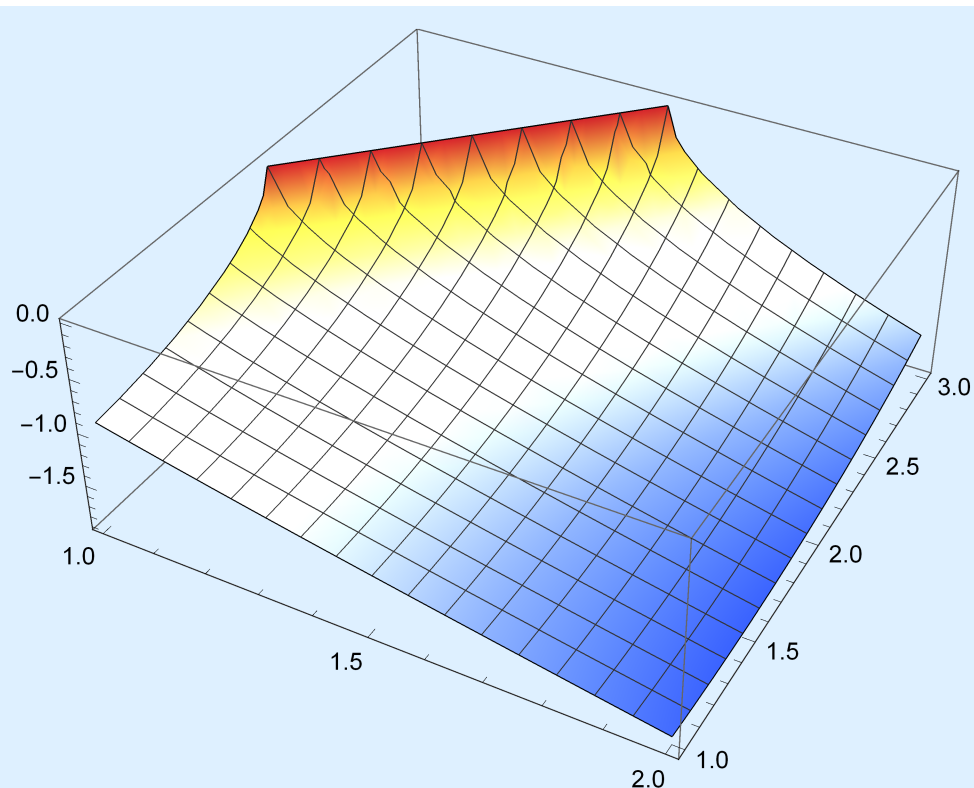
Out[15]=

$$u[x, y] \rightarrow -\sqrt{\frac{2}{7}} \sqrt{2x^2 + 3xy - 2y^2}$$

In[16]:=

```
Plot3D[u[x, y] /. sol[[1, 1]], {x, 1, 2},
{y, 1, 3}, ColorFunction -> "TemperatureMap"]
```

Out[16]=



Q3. $u_x + xu_y = (y - \frac{1}{2}x^2)^2$, $u(0, y) = e^y$

In[17]:=

```
sol =
DSolve[{D[u[x, y], x] + x D[u[x, y], y] == (y - 1/2 x^2)^2,
u[0, y] == Exp[y]}, u[x, y], {x, y}]
```

Out[17]=

$$\left\{ \left\{ u[x, y] \rightarrow \frac{1}{4} e^{-\frac{x^2}{2}} \left(4 e^y + e^{\frac{x^2}{2}} x^5 - 4 e^{\frac{x^2}{2}} x^3 y + 4 e^{\frac{x^2}{2}} x y^2 \right) \right\} \right\}$$

In[18]:=

```
Plot3D[u[x, y] /. sol, {x, 2, 4},  
       {y, 1, 3}, ColorFunction -> Hue]
```

Out[18]=

