

(1)

1. Classify the PDE:-

(a)  $u_t + u_x + u u_x = u_{xx} t$

Highest order term is 3 and the corresponding coefficient is 1.  
Hence the eqn is a semilinear PDE.

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

Highest order term is 1 and the highest order is nonlinearly depend upon  $u$  Hence nonlinear.

(c)  $u_t + u^2 u_x = 0$

Coefficient of the highest order term contains a power of  $u$ . Hence quasilinear PDE.

(d)  $u_t + x^2 u_x = \sin(x)$

Purely linear Eqn

2(a) Solve  $y u_x - x u_y = 0$ ;  $u(0, y) = 2y^2$  for  $y > 0$ .  
let  $F(r)$  be the data curve given by  $\Gamma(r) = \{(0, r, r^2) : r \in \mathbb{R}\}$  $\therefore$  the Char Eqn are

$$\frac{dx}{ds}(r, s) = y$$

$$x(r, 0) = 0$$

(i)

$$\frac{dy}{ds}(r, s) = -x$$

$$y(r, 0) = r$$

(ii)

$$\frac{dz}{ds}(r, s) = 0$$

$$z(r, 0) = r^2$$

(iii)

From (i) &amp; (ii);

$$x''(r, s) = -x(r, s) \text{ s.t. } x(r, 0) = 0 \text{ \& } x'(r, 0) = r.$$

$$\therefore x(r, s) = r \sin s.$$



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Purely linear Eqn2(a) Solve  $y u_x - x u_y = 0$ ;  $u(0, y) = 2y^2$  for  $y > 0$ .  
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and also,  $y(r,s) = r \cos s$ .

(2)

Hence,  $x^2 + y^2 = r^2$ . — (iv)

Again from (iii) ;  $z(r,s) = 2r^2$ . — (v)

Hence from (iv) & (v) one has

$$z(r,s) = 2(x^2 + y^2).$$

~~Defining~~  $u(x,y) = z(r,s) = 2(x^2 + y^2)$ .

(b)  $u_t + (x+t)u_x = t$  ;  $u(x,0) = e^x$ .

Let the data curve be given by  $\Gamma(x) = \{(x,0,e^x) ; x \in \mathbb{R}\}$ .

The Char Eqn is given by

$$\begin{array}{l|l|l} \frac{dx}{ds}(r,s) = x+t & \frac{dt}{ds}(r,s) = 1 & \frac{dz}{ds}(r,s) = t \\ x(r,0) = r & t(r,0) = 0 & z(r,0) = e^r. \end{array} \quad \text{--- (vi)}$$

From (vi) ;  $t(r,s) = s$ . — (vii)

Using (vii) in (vi) we have

$$\frac{dx}{ds} = x + s ; x(r,0) = r.$$

$$\Rightarrow x(r,s) = e^s \left[ \int s e^{-s} + g_1(r) \right] = -e^s \cdot e^{-s}(s+1) + g_1(r)e^s.$$

Putting  $x(r,0) = r$  we have

$$r = -1 + g_1(r)e^0 \Rightarrow g_1(r) = r+1.$$

$$\therefore x(r,s) = -(s+1) + (r+1)e^s.$$

Again from (iii),  
 $z(r,s) = \frac{s^2}{2} + e^s.$

(3)

$\therefore u(x,t) = \frac{t^2}{2} + \exp((x+s+1)e^{-s} - 1).$

Solve :-  $u_t + xu_x + u = 3x$  ;  $u(x,0) = \tan^{-1}(x).$

The data curve is given by  $\Gamma(r) = \{(r,0, \tan^{-1} r) ; r \in \mathbb{R}\}.$

The Char Eqn are

$\frac{dx(r,s)}{ds} = x$   
 $x(r,0) = r$

(i)

$\frac{dt(r,s)}{ds} = 1$   
 $t(r,0) = 0$

(ii)

$\frac{dz}{ds}(x,s) = 3x - z$   
 $z(r,0) = \tan^{-1} r.$

(iii)

From (i) ;  $x(r,s) = re^s$

From (ii) ;  $t(r,s) = s$

From (iii) ;  $z'(r,s) = 3re^s - z$

$\Rightarrow \frac{dz}{ds} + z = 3re^s.$

$\Rightarrow ze^s = \frac{3}{2} re^{2s} + g_1(r)$

$\Rightarrow z = \frac{3}{2} re^s + g_1(r)e^{-s}.$

$\therefore z(r,0) = \tan^{-1} r.$

$\therefore g_1(r) = \tan^{-1}(r) - \frac{3}{2} r.$

$\therefore u(x,t) = \frac{3x}{2} + \left[ \tan^{-1}(xe^{-t}) - \frac{3}{2} xe^{-t} \right].$



$$(9) \quad x(y^2 - z^2)u_x - y(z^2 + x^2)u_y = (x^2 + y^2)u. \quad (4)$$

The char eqn are

$$\left. \begin{aligned} \frac{dx(s)}{ds} &= x(y^2 - z^2) \\ \frac{dy(s)}{ds} &= -y(z^2 + x^2) \\ \frac{dz(s)}{ds} &= (x^2 + y^2)z \end{aligned} \right\} \text{--- (1)}$$

(1) can also be written as

$$\frac{dx}{x(y^2 - z^2)} = \frac{dy}{-y(z^2 + x^2)} = \frac{dz}{(x^2 + y^2)z}$$

Using property of Ratio's we have,

$$\frac{x dx + y dy + z dz}{x^2(y^2 - z^2) - y^2(z^2 + x^2) + z^2(x^2 + y^2)} = \frac{dz}{(x^2 + y^2)z}$$

$$\text{i.e., } \frac{x dx + y dy + z dz}{0} = \frac{dz}{(x^2 + y^2)z}$$

$$\text{or, } x dx + y dy + z dz = 0.$$

$$\text{or, } d(x^2 + y^2 + z^2) = 0 \Rightarrow x^2 + y^2 + z^2 = c. \quad (c - \text{constant}).$$

$$\text{Again, } \frac{dx}{x} - \frac{dy}{y}$$

$$\frac{y^2 - z^2 + z^2 + x^2}{(x^2 + y^2)z} = \frac{dz}{(x^2 + y^2)z} \Rightarrow \frac{dx}{x} - \frac{dy}{y} = \frac{dz}{z}$$

$$\Rightarrow z = \frac{kx}{y}. \quad (k - \text{constant})$$

$$\therefore \text{General Soln is } u(x, y, z) = \frac{x}{y} f(x^2 + y^2 + z^2).$$

□



(3)  $u_x + u_y = 1$ ;  $u(x, x) = 1$  has no solution (5)

The initial curve in  $\mathbb{R}^3$  is parametrized as  $\Gamma = \{(0, r, 1) : r \in \mathbb{R}\}$  and so the data curve is  $\tilde{\Gamma} = \{(r, r) : r \in \mathbb{R}\}$

$\Gamma$  is non-char ??

$$(a, b) \cdot (-v_2'(r), v_1'(r)) = (1, 1) \cdot (-1, 1) = 0$$

Hence not a non-characteristic  $\Rightarrow$  There is no guarantee of unique soln.

But again the G.S is given by  $u(x, y) = y + f(x - y)$ .  
 And  $u(x, x) = 1 \Rightarrow f(0) = 1 - x$  which is not possible.  
~~Since~~ Hence the problem has no soln.

(4)  $u_x + u_y = 1$ ;  $u(x, x) = x$ .

The initial curve in  $\mathbb{R}^3$  is parametrized as  $\Gamma = \{(x, x, x) : x \in \mathbb{R}\}$  and so the data curve is  $\tilde{\Gamma} = \{(x, x) : x \in \mathbb{R}\}$

Transversality Condition

$$(1, 1) \cdot (-1, 1) = 0$$

$\therefore \Gamma$  is not char.  $\Rightarrow$  There is no guarantee of unique soln.

Again the G.S is  $u(x, y) = y + f(x - y)$ .

$$\text{Now, } u(x, x) = x \Rightarrow x = x + f(0) \Rightarrow f(0) = 0.$$

$\therefore u(x, y) = y + f(x - y)$  is a solution for any  $f \in C^1(\mathbb{R})$ .

$f(0) = 0$ .  $\therefore$  There are infinitely many soln.

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

The Initial Curve is parametrized by  $\Gamma = \{(x, 0, x^2) : x \in \mathbb{R}\}$ . (6)

Transversibility Condition

$$(1, -1) \cdot (0, 1) = -1 \neq 0.$$

$\therefore$  The Cauchy problem has a unique soln in a nbd of  $\Gamma$ .

$\therefore$  The Char Eqns are

$$\begin{cases} \frac{dx}{ds} = 1 \\ y(r,0) = 0 \end{cases} \quad \begin{cases} \frac{dy}{ds}(r,s) = -1 \\ y(r,0) = 0 \end{cases} \quad \begin{cases} \frac{dz}{ds}(r,s) = 1 \\ z(r,0) = r^2. \end{cases}$$

$\therefore$   $x(r,s) = s + r$   
 $\times$   $y(r,s) = -s$   
 $\times$   $z(r,s) = s + r^2$

$\therefore u(x,y) = -y + (x+y)^2$