

1. Categorize the following equations by:

- Order
- Number of independent variables
- Linear vs Non-linear. If linear, is it homogeneous or non-homogeneous?

(a) $u_{xx} + u_{yy} + u_{zz} = f(y, t)$

- Second Order
- 4: x, y, z, t
- Linear - Non-homogeneous

(b) $u_{tt} = u_{tx} + t^2 u_x$

- Second Order
- 2: x, t
- Linear, Homogeneous

(c) $(u_y)^4 + (u_x)^5 = 7$

- First Order
- 2: x, y
- Non-linear

(d) $u_t - \sqrt{1 + (u_y)^2} = 0$

- First Order
- 2: y, t
- Non-linear

(e) $u_t + (u^2)_x = 0$

- First order
- 2: x, t
- Non-linear

(f) $u_t + \frac{\partial^2}{\partial x^2} u^3 - \frac{\partial}{\partial y} u^{\frac{5}{2}} = 0$

- Second Order
- 3: x, y, t
- Non-linear

(g) $u_t - uu_y + 6u_{xx} = 4 \cos t$

- Second Order
- 3: x, y, t
- Non-linear

(h) $0 = \nabla \cdot \nabla u$ (Where u is dependent on n variables x_1, x_2, \dots, x_n).

- ?
- ?
- ?

(i) $\left(\frac{\partial^4 u}{\partial t \partial x^2 \partial y} \right)^2 = g(x, t)$

- Fourth order
- 3: x, y, t
- Non-linear

(j) $u_t = \frac{u_{xx}(u_y)^2 - 2u_x u_y u_{xy} + u_{yy}(u_x)^2}{(u_y)^2 + (u_x)^2}$

- Second Order
- 2: x, y
- Non-linear

(k) $\sqrt{u_x + u_y} = e^{xt}$

- First Order
- 3: x, y, t
- Non-linear

2. Derive the heat equation for a 2-D region in the following ways:

- (a) Do this over a differential square $\Delta x \Delta y$, generalizing the argument from the notes.
- (b) Do this over any small area by using the divergence theorem.

The Divergence Theorem

- In 3-D: Let \vec{F} be any vector field, then

$$\int \int \int_{\Omega} \nabla \cdot \vec{F} dV = \int \int_R \vec{F} \cdot \vec{n} \, dA$$

where Ω is any bounded, simple 3-D region, R is the surface of the 3-D region, and \vec{n} is the unit outward normal.

- In 2-D:

$$\int \int_R \nabla \cdot \vec{F} \, da = \oint \vec{F} \cdot \vec{n} \, dS \quad (1)$$

Where R is a simple 2-D region, C is the boundary of the region, and \vec{n} is the unit normal.

- In 1-D: The Fundamental Theorem of Calculus

$$\int_L \frac{\partial f}{\partial x} \, dx = f(b) - f(a) \quad (2)$$

note that here we are integrating along a line segment L which is $[a, b]$