1. Identify as linear, quasilinear, or nonlinear and prove it:

a.
$$y^3 u_{xx} + x u_y = u$$

b. $u u_x - 2xy u_y = 0$

c.
$$u_x^2 + uu_y = 1$$

d.
$$x^4 u_{xxxx} + 2u_{xxyy} + u_{yyyy} = 0$$

e.
$$u_{xx} + 2u_{xy} + u_{yy} = \sin x$$

f.
$$u_{xxx} + u_{yyy} + (\log x)u = 0$$

2. Determine region in which given equation is hyperbolic, parabolic, or elliptic and prove it:

a.
$$xu_{xx} + xu_{xy} + yu_{yy} = 0$$

b.
$$xu_{xx} + yu_{xy} + K = 0$$

c.
$$x^2 y u_{xx} + x y u_{xy} - y^2 u_{yy} = 0$$

d.
$$x^2 u_{xx} - 2xy u_{xy} + y^2 u_{yy} = e^x$$

e.
$$(\sin^2 x)u_{xx} + (\sin 2x)u_{xy} + (\cos^2 x)u_{yy} = x$$

3. Find the Fourier series for the following functions (values in parentheses are the ranges) and plot both the actual function and your Fourier series approximation:

a.
$$f(x) = 0$$
 (-pi < x < 0); x^2 (0 ≤ x ≤ pi)

b.
$$f(x) = 1(-5 < x < 0); 1+x(0 \le x < 5)$$

c.
$$f(x) = -1 (-pi < x < 0); 2 (0 \le x < pi)$$

- 4. Coleman Text: Exercises 1.6 #6, 10, 19
- 5. Solve the wave equation

$$u_{tt} = a^2 u_{xx}$$
 with $0 < x < L$ and $t > 0$ with following conditions

$$u(0,t) = 0$$
, $u(L,t) = 0$, $u(x,0) = (1/4)(x(L-x))$, and $u_t(x,0) = 0$

- 6. Coleman Text: Exercises 4.2 #3a, b
- 7. Coleman Text: Exercises 6.1 #1a, b
- 8. Coleman Text: Exercises 6.3 #1b, e
- 9. Coleman Text: Exercises 11.2 #1a, b, c
- 10. Demonstrate the use of the FFT on a multi-sine signal with at least three frequencies. Then demonstrate the concept of Aliasing. Your presentation and discussion of results will be very important.