

Assignment 2

2025–26

Assignment due in via Blackboard or on paper by the end of Friday 7th November.

1. Classify the following equations as parabolic, elliptic or hyperbolic:

$$\begin{aligned} (a) \quad & u_{xx} - u_{xy} + 2u_y + 3u_{yy} - 5u_{yx} + 8u = 0; \\ (b) \quad & 9u_{xx} + 6u_{xy} + u_{yy} + u_x = 0; \\ (c) \quad & u_{xx} - 4u_{xy} + 4u_{yy} = 0. \end{aligned}$$

2. Consider the Cauchy problem

$$\begin{cases} u_{tt} = u_{xx}, & x \in \mathbb{R}, t > 0, \\ u(x, 0) = f(x), & u_t(x, 0) = g(x). \end{cases}$$

- (a) Find the domain of dependence of u at $(x, t) = (2, 1)$.
- (b) Let $f(x) = 0$ outside the interval $[-1, 2]$ and $g(x) = 0$ outside the interval $[1, 6]$. Find the set E of points (x, t) such that $u(x, t)$ must be zero for $(x, t) \in E$.
3. Find the solution $u(x, t)$ of the one-dimensional wave equation on an infinite string

$$\begin{cases} u_{tt} - c^2 u_{xx} = 0, & x \in \mathbb{R}, t > 0, \\ u(x, 0) = f(x), & u_t(x, 0) = g(x). \end{cases}$$

with

- (a) $f(x) = x$ and $g(x) = \cos(x)$.
- (b) $f(x) = \ln(x^2 + 6)$ and $g(x) = 3x^3$.
- (c) $f(x) = \sin(x^3)$ and $g(x) = \frac{x^2}{x^2 + 4x + 8}$.
4. Using the method of characteristics, solve the equations
 - (a) $2u_x + (\cos x)u_y = 0$, $u(0, y) = e^{-y}$,
 - (b) $u_x + 2u_y + (2x - y)u = 2x^2 + 3xy - 2y^2$, $u(x, 0) = x$ (harder!).