

1. (10 pts) For each of the following equations, state the order of the equation, whether it is nonlinear, linear inhomogeneous or linear homogeneous. You do *not* have to justify your answer:

$$u_{tt} + u_{xxxx} = 0, \quad (\text{a})$$

$$u_t + uu_x + u_{xxx} = 0, \quad (\text{b})$$

$$u_{ttxx} + u_{ttyy} + u_{ttzz} + u_{zz} = \cos(t). \quad (\text{c})$$

2. (20 pts) Consider the first order equation:

$$u_t + tu_x = 0. \quad (1)$$

- (i) Find the characteristic curves and sketch them in the (x, t) plane.
 (ii) Write the general solution.
 (iii) Solve equation (1) with initial condition $u(x, 0) = \sin(x)$. Explain why the solution is fully determined by the initial condition.

3. (15 pts) Solve the wave equation with the following initial conditions

$$\begin{cases} u_{tt} - 16u_{xx} = 0, & -\infty < x < \infty \\ u(x, 0) = \frac{1}{2 + \cos(x)}, \\ u_t(x, 0) = \frac{\sin(x)}{2 + \cos(x)} \end{cases}$$

4. (20 pts) Consider the PDE with boundary conditions:

$$\begin{aligned} u_{tt} - c^2u_{xx} + \omega^2u &= 0, & 0 < x < L, \\ (u_x - \alpha u_t)(0, t) &= 0, \\ (u_x + \beta u_t)(L, t) &= 0, \end{aligned}$$

where $\alpha > 0, \beta > 0$ are constants. Prove that the energy $E(t)$ defined as

$$E(t) = \frac{1}{2} \int_0^L (u_t^2 + c^2u_x^2 + \omega^2u^2) dx$$

is non-increasing function of t .

Is it necessarily strictly decreasing?

5. (20 pts) Check that $u = xt + \frac{1}{12}x^3$ satisfies diffusion equation $u_t - 2u_{xx} = 0$ and find

$$M(T) = \max_{0 \leq x \leq L, 0 \leq t \leq T} u(x, t),$$

$$m(T) = \min_{0 \leq x \leq L, 0 \leq t \leq T} u(x, t).$$

Where is the maximum value $u(x, t) = M(T)$ achieved? Where is the minimum $u(x, t) = m(T)$ achieved? Verify the maximum and minimum principle.

6. (20 pts) Write the solution of the diffusion equation on a half line

$$u_t - ku_{xx} = 0, \quad 0 < x < +\infty,$$

$$u(x, 0) = e^{-2x},$$

$$u(0, t) = 0$$