Partial Differential Equations Spring 2017

Assignment 2 Due January 24

(a) Find the general solution to the given partial differential equation and (b) use it to find the solution satisfying the given initial data.

Exercise 1.
$$2\frac{\partial u}{\partial x} - \frac{\partial u}{\partial y} = (x+y)u$$

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

Exercise 2.
$$\frac{\partial u}{\partial x} = -(2x+y)\frac{\partial u}{\partial y}$$
$$u(0,y) = 1 + y^2$$

Exercise 3.
$$y \frac{\partial u}{\partial x} + x \frac{\partial u}{\partial y} = 0$$
 $u(x,0) = x^4$

Exercise 4.
$$\frac{\partial u}{\partial x} + 2y \frac{\partial u}{\partial y} = e^{-x} - u$$

$$u(0,y) = \arctan y$$

Exercise 5.
$$\frac{\partial u}{\partial x} + v \frac{\partial u}{\partial y} = -ru \qquad \text{(here } r \text{ and } v \neq 0 \text{ are constants)}$$
$$u(x,0) = \frac{\sin x}{x}$$