

312 '10-EXAM 1

October 20, 2010

You may use one page of notes. All problems are weighted equally.

Problem	grade
1	
2	
3	
4	
Total	

1. Solve the PDE

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

2. (a) Classify the following PDE's as elliptic, hyperbolic or parabolic.

$$u_{xx} + u_{xt} + 2u_{tt} = 0 \quad (1)$$

$$u_{xx} + 2u_{xt} + u_{tt} = 0 \quad (2)$$

$$u_{xx} + 3u_{xt} + 2u_{tt} = 0 \quad (3)$$

- (b) If any of the above PDE is hyperbolic, compute the solution to the initial value problem

$$u(x, 0) = \phi(x) , \quad u_t(x, 0) = \psi(x) , \quad -\infty < x < \infty .$$

3. (a) Use separation of variables to solve the initial-boundary value problem:

$$u_t = ku_{xx} \text{ , } u_x(0, t) = u_x(\pi, t) = 0 \text{ , } u(x, 0) = x \text{ , } 0 \leq x \leq \pi \text{ .}$$

- (b) What is the limit of $u(x, t)$ as $t \rightarrow \infty$?

4. Consider the function

$$f(x) = \begin{cases} -1, & 0 < x < \frac{\pi}{2} \\ 1, & \frac{\pi}{2} < x < \pi \end{cases}.$$

- (a) Find the Fourier sine and cosine series expansion for f over the interval $0 \leq x \leq \pi$.
- (b) Give a sketch for the function represented by each over the interval $-2\pi \leq x \leq 2\pi$.