

This is a closed book test. No books, papers, calculators.  
There are [60] total points.

|       |       |          |
|-------|-------|----------|
| 1.    | _____ | /15      |
| 2.    | _____ | /15      |
| 3.    | _____ | /15      |
| 5.    | _____ | /15      |
| Total |       | _____/60 |

1. Solve the equation  $2yu_x + u_y = 1$  with the condition  $u(x, 0) = e^x$ .
2. Show that disturbances propagate at finite speed in the wave equation. Let  $u(x, t) \in \mathcal{C}^2((-\infty, \infty) \times [0, \infty))$  be a solution of

$$\begin{aligned} \text{(P.D.E.)} \quad & u_{tt} - c^2 u_{xx} = 0, & \text{for } -\infty < x < \infty, 0 \leq t; \\ \text{(I. C.)} \quad & u(x, 0) = f(x), \quad u_t(x, 0) = g(x), & \text{for } -\infty < x < \infty; \end{aligned}$$

Find the solution to this problem. Assuming  $f(x) = g(x) = 0$  if  $|x| > 1$ , show that  $u(x, t) = 0$  for  $|x| > 1 + ct$ .

3. Let  $c, h$  be positive constants and  $f(x)$  and  $g(x)$  be  $\mathcal{C}^2$  functions of compact support. Consider the initial value problem for the telegrapher's equation

$$\begin{aligned} \text{(P.D.E.)} \quad & u_{tt} = c^2 u_{xx} - hu, & \text{for } -\infty < x < \infty, 0 \leq t; \\ \text{(I. C.)} \quad & u(x, 0) = f(x), \quad u_t(x, 0) = g(x), & \text{for } -\infty < x < \infty. \end{aligned}$$

Show that a solution  $u(x, t) \in \mathcal{C}^2((-\infty, \infty) \times [0, \infty))$  is unique. Hint: Consider the function

$$E(t) = \int_{-\infty}^{\infty} u_t^2(s, t) + c^2 u_x^2(s, t) + hu^2(s, t) ds.$$

4. Consider the problem of finding  $u(x, t) \in \mathcal{C}^2((-\infty, \infty) \times [0, \infty))$  so that

$$\begin{aligned} \text{(P.D.E.)} \quad & u_{xx} + u_{xy} = 0, & \text{for } -\infty < x < \infty, 0 \leq y; \\ \text{(I. C.)} \quad & u(x, 0) = f(x), \quad u_y(x, 0) = g(x), & \text{for } -\infty < x < \infty. \end{aligned}$$

- (a) What type is this partial differential equation?
- (b) Find a change of variables to reduce this equation to normal form.
- (c) State what it means for this problem to be well posed.
- (d) Determine whether this problem is well posed. Assume that  $f(x) \in \mathcal{C}^2$  and  $g(x) \in \mathcal{C}^1$  but are otherwise arbitrary functions.