

Canonical Forms:

$$\begin{aligned}
 Au_{xx} + Bu_{xy} + Cu_{yy} + Du_x + Eu_y + Fu &= G \\
 A^* &= A\xi_x^2 + B\xi_x\xi_y + C\xi_y^2 \\
 B^* &= 2A\xi_x\xi_y + B(\xi_x\xi_y + \xi_y\xi_x) + 2C\xi_x\xi_y \\
 C^* &= A\xi_x^2 + B\xi_x\xi_y + C\xi_y^2 \\
 D^* &= A\xi_{xx} + B\xi_{xy} + C\xi_{yy} + D\xi_x + E\xi_y \\
 E^* &= A\xi_{xy} + B\xi_{yy} + C\xi_{xx} + D\xi_x + E\xi_y \\
 F^* &= F \\
 G^* &= G \\
 H^* &= -D^*u_\xi - E^*u_\eta - F^*u + G^* \\
 \frac{dy}{dx} &= \frac{B \pm \sqrt{\Delta}}{2A}
 \end{aligned}$$

Fourier Transforms:

$$\begin{aligned}
 F(\omega) &= \mathcal{F}[f](\omega) = \frac{1}{2\pi} \int_{-\infty}^{\infty} f(x)e^{-i\omega x} dx \\
 f(x) &= \mathcal{F}^{-1}[F](x) = \int_{-\infty}^{\infty} F(\omega)e^{i\omega x} d\omega
 \end{aligned}$$

$f(x)$	$F(\omega)$
$u_t(x, t)$	$U_t(\omega, t)$
$u_x(x, t)$	$i\omega U(\omega, t)$
$u_{xx}(x, t)$	$-\omega^2 U(\omega, t)$
$e^{-\alpha x^2}$	$\frac{1}{\sqrt{4\pi\alpha}} e^{-\frac{\omega^2}{4\alpha}}$
$\frac{1}{2\pi} \int_{-\infty}^{\infty} f(\xi)g(x - \xi) d\xi$	$F(\omega)G(\omega)$
$\delta(x - x_0)$	$\frac{1}{2\pi} e^{-i\omega x_0}$
$f(x - \beta)$	$e^{-i\omega\beta} F(\omega)$
$xf(x)$	$iF_\omega(\omega)$
$\frac{2\alpha}{x^2 + \alpha^2}$	$e^{- \omega \alpha}$
$f(x) = \begin{cases} 0 & x > a \\ 1 & x < a \end{cases}$	$\frac{\sin a\omega}{\pi\omega}$

Famous PDEs:

$u_t = ku_{xx}$	heat equation
$u_{tt} - c^2u_{xx} = 0$	wave equation
$\nabla^2 u = 0$	Laplace's Equation

Fourier Series:

$$\begin{aligned}
 f(x) &= \frac{a_0}{2} + \sum_{k=1}^{\infty} a_k \cos \frac{k\pi}{L}x + b_k \sin \frac{k\pi}{L}x \\
 a_0 &= \frac{1}{L} \int_{-L}^L f(x) dx \\
 a_k &= \frac{1}{L} \int_{-L}^L f(x) \cos \frac{k\pi}{L}x dx \\
 b_k &= \frac{1}{L} \int_{-L}^L f(x) \sin \frac{k\pi}{L}x dx
 \end{aligned}$$

If $f(x) = \sum_{k=1}^{\infty} a_n \cos \frac{n\pi x}{L}$ then

$$f'(x) = \sum_{k=1}^{\infty} -\left(\frac{n\pi}{L}\right) a_n \sin \frac{n\pi x}{L}.$$

If $f(x) = \sum_{k=1}^{\infty} b_n \sin \frac{n\pi x}{L}$ then

$$\begin{aligned}
 f'(x) &= \frac{1}{L} [f(L) - f(0)] \\
 &+ \sum_{k=1}^{\infty} \left[\frac{n\pi}{L} b_n + \frac{2}{L} ((-1)^n f(L) - f(0)) \right] \cos \frac{n\pi x}{L}.
 \end{aligned}$$

ODEs:

The solution of $\phi' = \mu\phi$ is

$$\phi(x) = Ae^{\mu x}.$$

The solution of $\phi'' = \mu^2\phi$ is

$$\begin{aligned}
 \phi(x) &= Ae^{\mu x} + Be^{-\mu x} \\
 &= C \cosh \mu x + D \sinh \mu x.
 \end{aligned}$$

The solution of $\phi'' = -\mu^2\phi$ is

$$\phi(x) = A \cos \mu x + B \sin \mu x.$$

The solution of $x(x\phi')' - \mu^2\phi = 0$ ($\mu \neq 0$) is

$$\phi(x) = Ax^{-\mu} + Bx^\mu.$$

The solution of $x(x\phi')' = 0$ is

$$\phi(x) = A \log x + B.$$

Soru 1 (Canonical Forms) Consider the partial differential equation

$$xu_{xx} + u_{yy} = x^2 \quad (1)$$

(where u_x means $\frac{\partial u}{\partial x}$ etc).

(a) [1p] Equation (1) is a

1st order PDE; 2nd order PDE; 3rd order PDE; 4th order PDE.

(b) [1p] Equation (1) is a

homogeneous PDE; non-homogeneous PDE.

(c) [1p] Equation (1) is a

linear PDE; quasilinear PDE; non-linear (and not quasilinear) PDE.

(d) [6p] For each $(x, y) \in \mathbb{R}^2$, classify (1) as hyperbolic, parabolic or elliptic.

For parts (e), (f) and (g), suppose that $x > 0$.

(e) [10p] Find the characteristic equation of (1).

$$xu_{xx} + u_{yy} = x^2 \tag{1}$$

(f) [10p] Find the characteristic curves of (1).

(g) [21p] Find a canonical form for (1).

[HINT: I don't want to see x or y in your final answer.]

Soru 2 (The method of characteristics) Consider

$$\begin{cases} \frac{\partial u}{\partial t} - 3t^2 \frac{\partial u}{\partial x} = -u \\ u(x, 0) = 2e^x. \end{cases} \quad (2)$$

(a) [40p] Use the method of characteristics to solve (2).

$$\begin{cases} \frac{\partial u}{\partial t} - 3t^2 \frac{\partial u}{\partial x} = -u \\ u(x, 0) = 2e^x. \end{cases} \quad (2)$$

(b) [10p] To check your answer to part (a), calculate u_t , u_x , $(u_t - 3t^2 u_x)$ and $u(x, 0)$.

$$u(x, t) =$$

$$u_t(x, t) =$$

$$u_x(x, t) =$$

$$u_t(x, t) - 3t^2 u_x(x, t) =$$

$$u(x, 0) =$$



Soru 3 (General Solution) Suppose that $\xi = y - 9x$ and $\eta = y - x$.

(a) [20p] Use the chain rule (e.g. $u_x = u_\xi \xi_x + u_\eta \eta_x$, etc.) to show that

$$u_{xx} + 10u_{xy} + 9u_{yy} = -64u_{\xi\eta}.$$

(b) [5p] Show that

$$y = \frac{9\eta - \xi}{8}.$$

Now consider the second order partial differential equation

$$u_{xx} + 10u_{xy} + 9u_{yy} = y \tag{3}$$

(where u_x means $\frac{\partial u}{\partial x}$ etc).

(c) [5p] Equation (3) is a

hyperbolic PDE; parabolic PDE; elliptic PDE.

(d) [20p] Find the general solution of (3).

[HINT: I don't want to see ξ or η in your final answer.]