

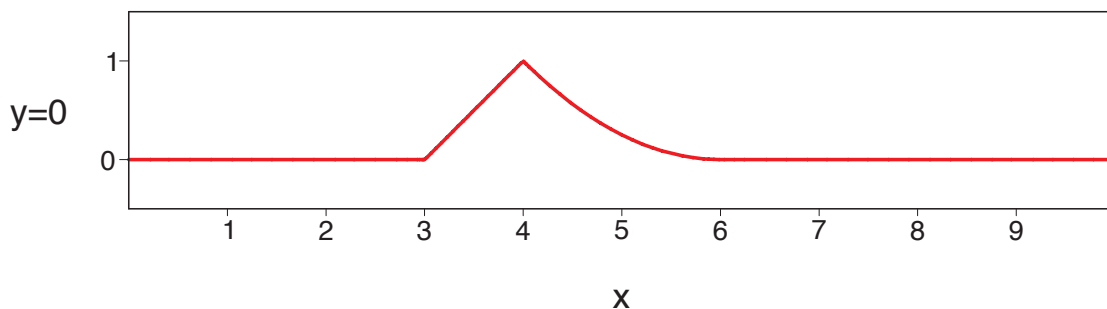
**Directions:** Show **ALL** work for credit; Give **EXACT** answers when possible; Start each problem on a **SEPARATE** page; Use only **ONE** side of each page; Be neat; Leave margins on the left and top for the **STAPLE**; Nothing written on this page will be graded;

1. Let  $f(x) = \sin(\pi x) - 5 \sin(3\pi x)$ , and  $g(x) = \cos(\pi x) - 5 \cos(3\pi x)$ . Match the PDE problem with its solution. Note there are twice as many solutions (grouped in pairs) than equations. Each pair will be matched once. (We have  $c^2 = L = a = b = 1$ .)

A. $u_{xx} = u_{tt}$ $u(0, t) = 0$ $u(1, t) = 0$ $u(x, 0) = f(x)$ $u_t(x, 0) = 0$	B. $u_{xx} = u_{tt}$ $u(0, t) = 0$ $u(1, t) = 0$ $u(x, 0) = 0$ $u_t(x, 0) = f(x)$	C. $u_{xx} = u_t$ $u(0, t) = 0$ $u(1, t) = 0$ $u(x, 0) = f(x)$	D. $u_{xx} = u_t$ $u_x(0, t) = 0$ $u_x(1, t) = 0$ $u(x, 0) = g(x)$	E. $u_{xx} + u_{tt} = 0$ $u(0, t) = 0$ $u(1, t) = 0$ $u(x, 0) = 0$ $u(x, 1) = f(x)$
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1a	$u(x, t) = \cos(\pi x) \exp(-\pi^2 t) - 5 \cos(3\pi x) \exp(-9\pi^2 t)$
1b	$u(x, t) = \cos(\pi x) \exp(-\pi^2 t) - 5 \cos(3\pi x) \exp(-3\pi^2 t)$
2a	$u(x, t) = \sin(\pi x) \exp(-\pi^2 t) - 5 \sin(3\pi x) \exp(-3\pi^2 t)$
2b	$u(x, t) = \sin(\pi x) \exp(-\pi^2 t) - 5 \sin(3\pi x) \exp(-9\pi^2 t)$
3a	$u(x, t) = \sin(\pi x) \sinh(\pi t) / \sinh(\pi) - 5 \sin(3\pi x) \sinh(3\pi t) / \sinh(3\pi)$
3b	$u(x, t) = \sin(\pi x) \sinh(\pi t) / \sinh(\pi) - 5 \sin(3\pi x) \sinh(3\pi t) / \sinh(\pi)$
4a	$u(x, t) = \sin(\pi x) \sin(\pi t) / \pi - 5 \sin(3\pi x) \sin(3\pi t) / \pi$
4b	$u(x, t) = \sin(\pi x) \sin(\pi t) / \pi - 5 \sin(3\pi x) \sin(3\pi t) / 3\pi$
5a	$u(x, t) = \sin(\pi x) \cos(\pi t) - 5 \sin(3\pi x) \cos(3\pi t) / 3$
5b	$u(x, t) = \sin(\pi x) \cos(\pi t) - 5 \sin(3\pi x) \cos(3\pi t)$

2. Show  $u(x, y) = f(x - y)$  is a solution to the PDE  $u_x + u_y = 0$ . If  $u(x, 0)$  looks like the graph below, graph  $u(x, 2)$ .



3. Find the steady state solution of the non-homogeneous problem  $u_t = u_{xx} + H$ , when the constant  $H = 2$ , with boundary conditions  $u(0, t) = 0$  and  $u(1, t) = 5 \neq 0$  (note the non-homogeneous end-point).
4. Find the Fourier integral of  $f(x) = \begin{cases} -5x & |x| < 2 \\ 0 & \text{otherwise} \end{cases}$  (Don't forget the Even/Odd Rule.)

There are True/False questions on the other side.

5. True or False and a brief reason why or why not. The following trig identities might be useful

$$\sin A \sin B = [\cos(A - B) - \cos(A + B)]/2$$

$$\sin A \cos B = [\sin(A + B) + \sin(A - B)]/2$$

$$\cos A \cos B = [\cos(A + B) + \cos(A - B)]/2$$

- (a) Since  $2 \sin x \sin nx = \cos[(1 - n)x] - \cos[(1 + n)x]$  then  $\int_0^\pi 2 \sin x \sin nx \, dx = 0$  for  $n = 1, 2, 3, \dots$
- (b) D'Alembert's solution of the wave equation problem in 1A (above) is  $u(x, t) = f(x - t) + f(x + t)$
- (c) The standing wave  $\sin n\pi x/L$  oscillates at  $n$  times the speed of the standing wave  $\sin \pi x/L$
- (d)  $u_{xx} + u_{xy} + u_{yy} = 0$  is parabolic.
- (e)  $u_{xx} = yu_{yy}$  is hyperbolic for  $y > 0$  and elliptic for  $y < 0$
- (f) The characteristics of  $u_{xx} - 5u_{xy} - 6u_{yy} = 0$  are  $\Phi = y + x$  and  $\Psi = y - 6x$
- (g) The characteristics of  $u_{xx} + 25u_{yy} = 0$  are  $\Phi = y + 5ix$  and  $\Psi = y - 5ix$
- (h) All solutions of the form  $u(x, y) = X(x)Y(y)$  of  $u_x + u_y = 0$  are  $u = C \exp(k(x - y))$
- (i) If  $X''(x) = -\omega^2 X(x)$  has the boundary conditions  $X(0) = 0$  and  $X'(L) = 0$  then  $X(x) = C \sin \omega x$  where  $\omega L = n\pi/2$  for odd  $n = 1, 3, 5, \dots$
- (j) The PDE  $u_{xx} + u_x u_y + u_{yy} = 0$  is linear.