

**PARTIAL DIFFERENTIAL EQUATIONS (701925001, 751944001, 112-2) -
HOMEWORK 3**

Return by: March 21, 2024 (Thursday) 16:00

Total marks: 50

Note. One should try to solve all problems in the lecture note. Here I only choose some of them in this homework.

Exercise 1 (10 points). Given any $f \in C^1(\mathbb{R})$, solve the equation $(1+t^2)\partial_t u + \partial_x u = 0$ with $u(0, x) = f(x)$ and identify the range of x .

Exercise 2 (10 points). Given any $f \in C^1(\mathbb{R})$, solve the equation $t\partial_t u + x\partial_x u = 0$ with $u(0, x) = f(x)$ and identify the range of x .

Exercise 3 (10 points). Solve the equation $x\partial_t u + t\partial_x u = 0$ with $u(0, x) = e^{-x^2}$.

Exercise 4 (10 points). Let $n = 2$. Classify each of the equations:

- (1) $\partial_1^2 u - 5\partial_1 \partial_2 u = 0$;
- (2) $4\partial_1^2 u - 12\partial_1 \partial_2 u + 9\partial_2^2 u + \partial_2 u = 0$;
- (3) $4\partial_1^2 u + 6\partial_1 \partial_2 u + 9\partial_2^2 u = 0$.

Exercise 5 (10 points). Classify each of the equations:

- (1) $-\Delta u + \mathbf{b} \cdot \nabla u + cu = 0$ with $u = u(\mathbf{x})$.
- (2) **Heat equation (or caloric equation, diffusion equation)** $\partial_t u - \Delta u + \mathbf{b} \cdot \nabla u + cu = 0$ with $u = u(t, \mathbf{x})$.
- (3) **Wave equation** $\partial_t^2 u - \Delta u + \mathbf{b} \cdot \nabla u + cu = 0$ with $u = u(t, \mathbf{x})$.