February 26, 2016

Duration: 60 minutes

Name (Last, First): $\qquad$
Student number: $\qquad$

| For marker's use only |  |
| :---: | ---: |
| Problem | Score |
| 1 | $/ 20$ |
| 2 | $/ 20$ |
| 3 | $/ 20$ |
| 4 | $/ 20$ |
| 5 | $/ 20$ |
| Total | $/ 100$ |

[20 points $=10+7+3$ ] Problem 1. Consider the following PDE

$$
\begin{equation*}
u_{t t}-u_{x x}-\frac{4}{x} u_{x}-\frac{2}{x^{2}} u=0 . \tag{1}
\end{equation*}
$$

The goal of this problem is to solve (1) with initial values $u(0, x)=x, u_{t}(0, x)=0$.
(a) Let $v(t, x)=x^{2} u(t, x)$. Show that $v(t, x)$ satisfy the wave equation

$$
\begin{equation*}
v_{t t}=v_{x x} . \tag{2}
\end{equation*}
$$

(b) Solve the initial value problem given by (2) and suitable initial values.
(c) Deduce $u(t, x)$.
[20 points $=6+7+7]$ Problem 2. Solve the following PDEs.
(a) $u_{t t}(t, x)+u_{t}(t, x)=0$.
(b) $u_{t x}(t, x)=x$.
(c) $u_{t t}(t, x)+u(t, x)=$ sint.
[20 points $=10+10]$ Problem 3. Solve the following initial value problems.
(a) $u_{t t}=4 u_{x x}, u(0, x)=e^{-x^{2}}, u_{t}(0, x)=x$.
(b) $u_{t}-2 u_{x}+3 u=t, u(0, x)=\sin x$.
[20 points] Problem 4. Solve the initial value problem

$$
\| \begin{aligned}
& u_{t t}-6 u_{t x}-7 u_{x x}=0 \\
& u(0, x)=x^{2} \\
& u_{t}(0, x)=e^{x}
\end{aligned}
$$

(Hint: Factor the associated linear differential operator.)
[20 points] Problem 5. Find all separable eigensolutions to the heat equation $u_{t}=u_{x x}$ on the interval $0 \leq x \leq \pi$, subject to Neumann boundary conditions $u_{x}(t, 0)=0, u_{x}(t, \pi)=0$.

