

1. Let  $u(x, t) = x^2e^{tx} + \sqrt{t}$ 
  - (a) Find  $u_x(x, t)$ ,  $u_t(x, t)$ ,  $u_{xx}(x, t)$ ,  $u_{xt}(x, t)$ ,  $u_{tx}(x, t)$ , and  $u_{tt}(x, t)$ .
  - (b) Find  $u_x(5, 3)$ ,  $u_t(x, 2t)$ ,  $u_{xx}(x^2, 9)$ ,  $u_{xt}(2x, 3t)$ ,  $u_{tx}(r + s, 0)$ , and  $u_{tt}(r, r)$ .
2. Show directly that the polynomial  $p(x, t) = ax^2 + bxt + ct^2 + dx + et + f$  satisfies  $p_{xt} = p_{tx}$ .
3. Verify that  $u(x, t) = -2xt - x^2$  is a solution of the equation  $u_t = xu_{xx}$ .
4. Consider the equation  $3u_x + 2u_t = 0$ .
  - (a) Find a particular solution of the form  $u(x, t) = e^{rx+st}$ .
  - (b) Discuss the geometric method to find the general solution. What are the characteristic curves? Draw a picture.
  - (c) Discuss the coordinate method to find the general solution. Draw a picture.
  - (d) Find a solution considering the auxiliary condition  $u(0, t) = t^2$ .
5. Find the general solution of the following PDEs. Which of them are linear, homogeneous? What are their orders?
  - (a)  $u_x = t \sin x$ ;
  - (b)  $u_{xx} = 1$ ;
  - (c)  $u_{xxt} = 1$ ;
  - (d)  $u_{xx} = u$ .
6. Consider the equation  $u_{xx} + u_{tt} = 0$ .
  - (a) Find a particular solution of the form  $u(x, t) = e^{rx+st}$ .
  - (b) Do Separation of Variables.
7. Separate the variables in
  - (a)  $x^2u_{xx} + xu_x - u_t = 0$ ;
  - (b)  $u_x - u_y + 2u_z = 0$ .
8. Consider  $au_x + bu_y + cu_z + du = 0$ .
  - (a) Find the general solution using the geometric method.
  - (b) Find the general solution using the coordinate method.
  - (c) Find a solution with  $a = 2$ ,  $b = 3$ ,  $c = 1$ , and  $u(x, 0, z) = \sin z$ .
9. Consider the PDE  $u_x + u_t = u$ .
  - (a) Apply the geometric method to obtain an idea how the general solution looks like.
  - (b) Find the general solution.
  - (c) Find the solution  $u$  with  $u(0, t) = 0$ .
  - (d) Find the solution  $u$  with  $u(0, t) = e^t$ .
  - (e) Find the solution  $u$  with  $u(0, t) = g(t)$ , where  $g$  is an arbitrary differentiable function.
  - (f) Find the solution  $u$  with  $u(x, 0) = g(x)$ , where  $g$  is an arbitrary differentiable function.