M412 Assignment 3, due Friday September 16

1. [10 pts] Use the method of characteristics to solve the PDE

$$u_x - u_y + 2y = 0$$

 $u(x, y) = xy$ on the line $x + 2y = 1$.

2. [10 pts] For the PDE

$$u_t + f(u)_x = 0$$
$$u(0, x) = g(x),$$

use the method of characteristics to show that solutions satisfy the implicit relationship

$$u(t,x) = g(x - f'(u(t,x))t)$$

3. [20 pts] Use the methods of characteristics and diagonalization to solve the PDE system

$$u_{1_t} - u_{1_x} - u_{2_x} = 0; \quad u_1(0, x) = f(x)$$
$$u_{2_t} - u_{1_x} = 0; \quad u_2(0, x) = g(x).$$

- 4. [10 pts] Haberman Problem 12.4.4.
- 5. [10 pts] Haberman Problem 12.4.6. (The solution to this one is in the back.)