## King Fahd University of Petroleum & Minerals Department of Math. & Stat.

Exam I - Math 568 (142) Time: 2 hours

Please show all work. No credit for a result without work

Problem 1	/7
Problem 2	/14
Problem 3	/14
Total	/35

**Problem # 1.** (7 marks) Solve the problem

$$\frac{u_x}{x} - \frac{u_y}{y} = 4u, \ x \neq 0, \ y \neq 0$$
$$u(x, x) = 1$$

**Problem # 2.** (14 marks) Use the characteristic method to find **two** solutions of

$$u_x u_y = u, \qquad u(x, 2x) = \frac{9}{4}x^2$$

**Problem # 3.** (14 marks) Let

$$u_{xx} - 2e^y u_{xy} + e^{2y} \left( u_{yy} + u_y \right) = 0$$

a. Show that the PDE is parabolic

b. By a convenient change of variable, reduce it its canonical form

c. Find the solution u(x,y) and its domain of definition, if u(0,y) = -y and  $u_x(0,y) = 2e^y$ .