

Math 568-172

HW # 2

Problem #1 solve the following problem

$$u_{xx} + 3u_{xy} - 4u_{yy} = xy, \quad -\infty < x, y < +\infty$$

$$u(x, 0) = \sin x, \quad u_x(x, 0) = 0.$$

Problem #2 check if the operator given by

$$Lu = \sum_{1 \leq i < j \leq n} \frac{\partial^2 u}{\partial x_i \partial x_j} \quad \text{is elliptic}$$

Problem #3: in \mathbb{R}^2 , the Laplace operator is given by

$$\Delta u = u_{xx} + u_{yy}. \quad \text{Show that in polar coordinates,}$$

$$\Delta u = u_{rr} + \frac{1}{r} u_r + \frac{1}{r^2} u_{\theta\theta}, \quad r > 0$$

Remember that $x = r \cos \theta$, $y = r \sin \theta$.

Problem #4 Given the equation

$$(1+x^2)^2 u_{xx} + u_{yy} + 2x(1+x^2)u_x = 0$$

1) show that the pde is elliptic

2) Find the Canonical form

3) Find the solution, if $u(0, y) = y$, $u_x(0, y) = 2y$