

1. The principal part is

$$u_{xx} + 8u_{xy}$$

$$au_{xx} + 2bu_{xy} + cu_{yy} = 0$$

with $a=1, b=4, c=0$

using the new coordinates

$$\begin{cases} x' = x \\ y' = -4x + y \end{cases}$$

then

$$\begin{aligned} \frac{\partial}{\partial x} &= \frac{\partial}{\partial x'} \frac{\partial x'}{\partial x} + \frac{\partial}{\partial y'} \frac{\partial y'}{\partial x} \\ &= \frac{\partial}{\partial x'} - 4 \frac{\partial}{\partial y'} \end{aligned}$$

$$\begin{aligned} \frac{\partial}{\partial y} &= \frac{\partial}{\partial x'} \frac{\partial x'}{\partial y} + \frac{\partial}{\partial y'} \frac{\partial y'}{\partial y} \\ &= 0 + \frac{\partial}{\partial y'} \\ &= \frac{\partial}{\partial y'} \end{aligned}$$

So the principal part becomes

$$\begin{aligned} u_{xx} + 8u_{xy} &= \left(\frac{\partial}{\partial x'} - 4 \frac{\partial}{\partial y'} \right) \left(\frac{\partial}{\partial x'} - 4 \frac{\partial}{\partial y'} \right) u + 8 \left(\frac{\partial}{\partial x'} - 4 \frac{\partial}{\partial y'} \right) \frac{\partial}{\partial y'} u \\ &= \left(\frac{\partial}{\partial x'} - 4 \frac{\partial}{\partial y'} \right) (u_{x'} - 4u_{y'}) + 8 \left(\frac{\partial}{\partial x'} - 4 \frac{\partial}{\partial y'} \right) u_{y'} \\ &= u_{x'x'} - 4u_{x'y'} - 4u_{x'y'} + 16u_{y'y'} + 8u_{x'y'} - 32u_{y'y'} \\ &= u_{x'x'} - 16u_{y'y'} \end{aligned}$$

and the equation is hyperbolic.

2. Integrate both sides with respect to x ,

$$\text{get } u_y = xy + f(y)$$

Integrate again with respect to y .

$$\text{get } u(x, y) = \frac{xy^2}{2} + F(y) + G(x)$$

for any differentiable function F, G .

3. The characteristic curve is

$$\frac{dt}{dx} = -2, \quad t = -2x + C, \quad t + 2x = C$$

Along the characteristic curve, the PDE becomes

$$\frac{d}{dx} u(x, t(x)) = e^{-u}$$

$$e^u \cdot u' = 1$$

$$(e^u)' = 1$$

$$e^u = x + f(C)$$

$$u = \ln[x + f(C)]$$

the general solution is

$$u(x, t) = \ln[x + f(t + 2x)]$$

when $t=0$, we have $2x=c$, $x=\frac{c}{2}$

$$0 = \ln [x + f(t+2x)] = \ln \left[\frac{c}{2} + f(0) \right]$$

$$e^0 = \frac{c}{2} + f(0)$$

$$f(0) = e^0 - \frac{c}{2} = 1 - \frac{c}{2}$$

plug into the general solution, we get

$$\begin{aligned} u(x,t) &= \ln \left[x + 1 - \frac{t+2x}{2} \right] \\ &= \ln \left[1 - \frac{t}{2} \right] \end{aligned}$$

4. The general solution is

$$u(x,t) = F(x+t) + G(x-t)$$

At $x-t=0$, we have $x=t$ and thus

$$4x^2 = F(2x) + G(0)$$

plug in $x=\frac{s}{2}$ we get $F(s) = 4\left(\frac{s}{2}\right)^2 - G(0) = s^2 - G(0)$

At $x+t=0$, we have $x=-t$ and thus

$$4x = F(0) + G(2x)$$

plug in $x=\frac{s}{2}$ we get $G(s) = 4 \cdot \frac{s}{2} - F(0) = 2s - F(0)$

At $(0,0)$ we have $0 = F(0) + G(0)$.

plug into the general solutions we get

$$\begin{aligned} u(x,t) &= (x+t)^2 - G(0) + 2(x-t) - F(0) \\ &= (x+t)^2 + 2(x-t). \end{aligned}$$

5. First consider solutions of the form

$$u(x,t) = X(x)T(t),$$

The PDE becomes

$$X\ddot{T} - c^2 X''T = 0$$

$$\frac{\ddot{T}}{c^2 T} = \frac{X''}{X} = -\lambda \in \text{constant}$$

The eigenvalue for X becomes

$$\textcircled{1} \begin{cases} X'' = -\lambda X \\ X'(0) = 0, X(L) = 0 \end{cases}$$

claim: $\lambda \geq 0$.

proof of claim: Multiply Equation $\textcircled{1}$ by X and integrate, we get

$$\int_0^L X(x)X''(x)dx = -\lambda \int_0^L |X(x)|^2 dx$$

$$X(L)X'(L) - \int_0^L |X'(x)|^2 dx = -\lambda \int_0^L |X(x)|^2 dx$$

$$X(L)X'(L) - X(0)X'(0) - \int_0^L |X'(x)|^2 dx = -\lambda \int_0^L |X(x)|^2 dx$$
$$- \int_0^L |X'(x)|^2 dx = -\lambda \int_0^L |X(x)|^2 dx$$

Thus $\lambda \geq 0$.

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so the algebraic equation of $\textcircled{1}$ is

$$X^2 = -\lambda,$$

it has 2 roots $X = i\sqrt{\lambda}, -i\sqrt{\lambda}$

The general solution for X is

$$X(x) = C_1 \cos(\sqrt{\lambda}x) + C_2 \sin(\sqrt{\lambda}x)$$

$X'(0) = 0$ implies

$$0 = -C_1 \sqrt{\lambda} \sin 0 + C_2 \sqrt{\lambda} \cos 0$$

thus $C_2 = 0$

$X(L) = 0$ implies

$$\cos(\sqrt{\lambda}L) = 0, \quad \sqrt{\lambda}L = \frac{1}{2}L + nL, \quad n=1, 2, \dots$$

Thus eigen values and eigenfunctions are

$$\lambda_n = \left(\frac{1}{2} + n\right)^2, \quad X_n(x) = \cos\left[\left(\frac{1}{2} + n\right)x\right]$$

Given λ_n , we solve for T and get

$$T_n(t) = a_n \cos\left[\left(\frac{1}{2} + n\right)ct\right] + b_n \sin\left[\left(\frac{1}{2} + n\right)ct\right]$$

The general solutions are

$$u(x,t) = \sum_{n=1}^{\infty} a_n \cos\left[\left(\frac{1}{2} + n\right)x\right] \cos\left[\left(\frac{1}{2} + n\right)ct\right] + b_n \cos\left[\left(\frac{1}{2} + n\right)x\right] \sin\left[\left(\frac{1}{2} + n\right)ct\right]$$

Differentiate with respect to t we get

$$u_t(x,0) = \sum_{n=1}^{\infty} b_n \cdot \left(\frac{1}{2} + n\right) \cdot c \cdot \cos\left[\left(\frac{1}{2} + n\right)x\right]$$

we have by the initial conditions that

$$0 = \sum_{n=1}^{\infty} a_n \cos\left[\left(\frac{1}{2} + n\right)x\right],$$

$$-12c \cdot \cos\left(\frac{3}{2}x\right) = \sum_{n=1}^{\infty} b_n \left(\frac{1}{2} + n\right) \cdot c \cdot \cos\left[\left(\frac{1}{2} + n\right)x\right]$$

We observe that $a_n = 0$ for all n , $b_n = 0$ except for $n=1$,

$$\text{and } -12c = b_1 \cdot \left(\frac{1}{2} + 1\right) \cdot c, \quad b_1 = -8$$

So the solution is

$$u(x,t) = -8 \cos\left(\frac{3}{2}x\right) \sin\left(\frac{3}{2}ct\right)$$