

1. Solve $u_t + u_x + u = e^{x+2t}$ with $u(x, 0) = 0$.

2. Consider the Laplace equation on the square D : $0 < x < 1$, $0 < y < 1$ with the boundary conditions $u = 0$ on the top and bottom and the side $x = 1$, and $u(0, y) = y(1 - y)$ for $0 \leq y \leq 1$.
 - (i) Find the maximum and minimum values of u on the closed square $0 \leq x \leq 1$, $0 \leq y \leq 1$? Where do they occur?
 - (ii) Find an approximate value for $u(1/2, 1/2)$.

3. Find the general solution of the equation

$$u_{xx} - u_{tt} + u_x - u_t = 0.$$

4. Solve $u_{tt} = 4u_{xx}$ for $0 < x < \infty$, $u(0, t) = 0$, $u(x, 0) = 1$, $u_t(x, 0) = 0$. This solution has singularity; find its location.

5. Use the following steps to solve

$$\begin{aligned} u_{tt} - c^2 u_{xx} &= x^2 && \text{for } t > 0 \text{ and all } x \\ u &= x, \quad u_t = 0 && \text{for } t = 0 \end{aligned}$$

- (i) Find a particular solution of the form $u = u_p(x)$ for the equation $u_{tt} - c^2 u_{xx} = x^2$;
- (ii) Let $u_h(x, t)$ be the general solution of $u_{tt} - c^2 u_{xx} = 0$. The general solution of $u_{tt} - c^2 u_{xx} = x^2$ is given by

$$u(x, t) = u_h(x, t) + u_p(x).$$

Use the initial data to determine the arbitrary functions in this general solution.

6. Verify that the function

$$u(x, t) = xt^{-3/2} e^{-x^2/4t} \quad -\infty < x < \infty, \quad t > 0$$

satisfies the heat equation $u_t = u_{xx}$. What is $\lim_{t \rightarrow 0^+} u(x, t)$ for each $x \in (-\infty, \infty)$?