

NATIONAL OPEN UNIVERSITY OF NIGERIA

Plot 91, Cadastral Zone, Nnamdi Azikwe Expressway, Jabi, Abuja

FACULTY OF SCIENCES DEPARTMENT OF MATHEMATICS 2024 1 EXAMINATION

Course Code: MTH 422

Course Title: Partial Differential Equations

Credit Unit: 3

Time Allowed: 3 Hours

Total: 70 Marks

Instruction: Answer Question One and any Other Three Questions

1a. Solve the following Cauchy problems

(i)
$$u_{tt} - 4u_{xx} = 6t$$
, $u(x, 0) = x$, $u_t(x, 0) = 0$
(ii) $u_{tt} = c^2 u_{xx}$, $u(x, 0) = e^x$, $u_t(x, 0) = \sin x$ (5 marks)

b. Evaluate $u\left(1,\frac{1}{2}\right)$ given the Cauchy problem:

$$u_{tt} - u_{xx} = 0, \quad -\infty < x < \infty, \quad t > 0$$

$$u(x,0) = f(x) = \begin{cases} 0, & -\infty < x < -1 \\ x + 1, -1 \le x < 0 \\ 1 - x, & 0 \le x \le 1 \\ 0, & 1 < x < \infty \end{cases}$$

$$u_{t}(x,0) = g(x) = \begin{cases} 0, & -\infty < x < -1 \\ 1, & -1 \le x < 1 \\ 0, & 1 < x < \infty \end{cases}$$

$$(15 \text{ marks})$$

2a. Solve the heat equation:

$$u_{t} - u_{xx} = 0; \ 0 < x < \pi, t > 0$$

$$u(0, t) = u(\pi, t) = 0, \ t \ge 0$$

$$u(x, 0) = f(x) = \begin{cases} x, \ 0 \le x \le \frac{\pi}{2} \\ \pi - x, \ \frac{\pi}{2} < x \le \pi \end{cases}$$
(15marks)

- 3. Consider the equation $u_{tt} c^2 u_{xx} = 0$; $-\infty \le a < x < b \le \infty, t > 0$ Give a canonical form and the general solution of the wave equation. (15 marks)
- 4 (a) Verify that u(x,y) = f(x)g(y) is a solution of the PDE $uu_{xy} = u_x u_y$ for all pairs of (differentiable) functions f and g of one variable (7marks)
 - (b) Show that cos(x ct) is a solution of $u_t + cu_x = 0$. (8 marks)

5a. Solve the first order equation $2u_t + 3u_x = 0$ with the auxiliary condition $u = \sin x$ when t = 0. (7marks)

- b. i) Find the general solution (in terms of arbitrary function) of the first order PDE: $u_t(x,y) + u_y(x,y) = 1$ (4marks)
 - (ii) Discuss the particular solution of the above PDE corresponding to $u(x,0) = \phi(x)$ on the x-axis (4marks)