

1. Consider the Cauchy problem

$$yu_x - xu_y = 0$$

with two Cauchy data

$$u(\cos(\theta), \sin(\theta)) = g(\theta), -\frac{\pi}{2} < \theta < \frac{\pi}{2}$$

$$u(0, y) = f(y), -1 < y < 1$$

- (a). Does the solution exist for any $f(y)$ and $g(\theta)$? (10 %)
 (b). If (a) is not correct, then what is the condition of $f(y)$ and $g(\theta)$ which can confirm that there is a solution. Also, solve the solution $u(x, y)$. (10 %)

2. Consider the nonlinear first order PDE as shown below:

$$u_x u_y = 1$$

- (a). Find the Monge cone. (10 %)
 (b). Given the Cauchy data, $u(s, s) = 2.5s$, find all the solutions. (10 %)

3. Solve the nonlinear first order PDE as shown below (15 %) :

$$u_t + uu_x + 2ux = 0, \quad 0 < x < 1, 0 < t$$

Given the Cauchy data,

$$u(x, 0) = 4 - x^2, \quad 0 < x < 1$$

$$u(0, t) = 1, \quad t > 0$$

4. Explain the characteristic value, characteristic vector, characteristic line(or curve) and characteristic strips. (10 %)
 5. Determine the family of circles for Mohr-Columb failure criterion envelope. (10 %)

$$\tau = c + \sigma \tan(\phi), \quad c \text{ and } \phi \text{ are constants}$$

6. Derive the D'Alembert solution (15 %) :

Governing equation

$$u_{tt} = c_1^2 u_{xx}, \quad -\infty < x < \infty, \quad t > 0$$

where c_1 is wave velocity and the Cauchy data are

$$u(x, 0) = \phi(x), \quad \dot{u}(x, 0) = \psi(x),$$

D'Alembert's solution :

$$u(x, t) = \frac{1}{2}\phi(x + c_1 t) + \frac{1}{2}\phi(x - c_1 t) + \frac{1}{2c_1} \int_{x-c_1 t}^{x+c_1 t} \psi(x) dx$$

7. Prove the diamond rule. (10 %)

$$u_A + u_C = u_B + u_D$$

8. Explain the paradox in the course using the results of 6 and 7. (10 %)

