Prob 1 (3 points) For u(x, t) defined on the infinite domain, $-\infty < x < \infty$, and $t \ge 0$, consider the PDE,

$$\frac{\partial u}{\partial t} + \frac{\partial u}{\partial x} + u \frac{\partial u}{\partial x} = 0.5 \quad ,$$

with the boundary condition,

 $u(x, 0) = \mathbf{P}(x) \; ,$

where

P(x) = 1 , if x < 0 $= 1 - x , \text{ if } 0 \le x \le 1$ = 0 , if x > 1 .

(a) Find the analytic solution that is valid for t < 1. Plot the solution as a function of x at t = 0 (initial state), 0.5, and 0.8.

(b) Evaluate u(x, t) at (x = 0.9, t = 0.4) and (x = 1.6, t = 0.5).

(c) Plot selected characteristics of this problem in the *x*-*t* plane and use them to discuss the behavior of the solution. In particular, discuss the behavior of the solution as $t \rightarrow 1$.

Prob 2 (2 points) For u(x, t) defined on the infinite interval, $-\infty < x < \infty$, and for $t \ge 0$, solve the PDE,

$$\frac{\partial u}{\partial t} - t \frac{\partial u}{\partial x} - x = 0 \quad ,$$

with the boundary condition,

 $u(x, 0) = \mathbf{P}(x) \; ,$

where

$$P(x) = 0 , \text{ if } x < 0 = x^2 , \text{ if } 0 \le x \le 1 = 1 , \text{ if } x > 1$$

Plot the solution as a function of x at t = 0 (initial state), 0.5, and 1.

Prob 3 (2 points)

For u(x, t) defined on the infinite interval, $-\infty < x < \infty$, and for $t \ge 0$, find the solution of the PDE,

$$0.5 \ \frac{\partial u}{\partial t} + x \ (\frac{\partial u}{\partial x} + 1) = 0 \quad ,$$

with the boundary condition,

 $u(x,0)=\mathbf{P}(x)\;,$

where

$$P(x) = 1$$
, if $x \le 0$
= e^{-x} , if $x > 0$

Plot the solution as a function of x at t = 0 (initial state), 0.1, and 0.3.