

1.1: 3

$$u(x, y) = \log(x^2 + y^2)$$

$$u_{xx} = \frac{\partial^2}{\partial x^2} u(x, y) = \frac{\partial}{\partial x} \frac{2x}{x^2 + y^2} = \frac{2}{x^2 + y^2} - 2x \frac{2x}{(x^2 + y^2)^2} = 2 \frac{y^2 - x^2}{(x^2 + y^2)^2}$$

$$u_{yy} = \text{"same same, different name"} = 2 \frac{x^2 - y^2}{(x^2 + y^2)^2} = -u_{xx}$$

$\downarrow$   
 $u_{xx} + u_{yy} = 0$

1.2: 5c

$$\varphi_n(x, y) = \sin(n\pi x) \sinh(n\pi y) \quad n \in \{1, 2, 3, \dots\}$$

$$\frac{\partial^2}{\partial x^2} \varphi_n = -n^2 \pi^2 \sin(n\pi x) \sinh(n\pi y)$$

$$\frac{\partial^2}{\partial y^2} \varphi_n = n^2 \pi^2 \sin(n\pi x) \sinh(n\pi y)$$

$$\Rightarrow \frac{\partial^2}{\partial x^2} \varphi_n + \frac{\partial^2}{\partial y^2} \varphi_n = 0$$

$$\varphi_n(0, y) = 0$$

$$\varphi_n(1, y) = \sin(n\pi) \sinh(n\pi y) = 0$$

$$\varphi_n(x, 0) = 0 \quad \text{since } \sinh(0) = 0.$$

1.3: 1

$$(a) \quad y u_{xx} + u_y = 0$$

$$u = \xi(x) \eta(y) \Rightarrow \begin{cases} u_y = \xi(x) \eta'(y) \\ u_{xx} = \xi''(x) \eta(y) \end{cases}$$

$$\left( y \xi''(x) \eta(y) + \xi(x) \eta'(y) = 0 \right) \frac{1}{\xi(x) \eta(y) y}$$

$$\frac{\xi''(x)}{\xi(x)} + \frac{\eta'(y)}{y \eta(y)} = 0$$

$\underbrace{\hspace{10em}}_{= -\lambda}$

gives

$$\xi''(x) - \lambda \xi(x) = 0$$
$$\eta'(y) + \lambda y \eta(y) = 0$$

$$(b) \quad x^2 u_{xx} + x u_x + u_{yy} + u = 0$$

$$u(x, y) = \xi(x) \eta(y)$$

$$x^2 \xi''(x) \eta(y) + x \xi'(x) \eta(y) + \xi(x) \eta''(y) + \xi(x) \eta(y) = 0$$

$$x^2 \frac{\xi''(x)}{\xi(x)} + x \frac{\xi'(x)}{\xi(x)} + \frac{\eta''(y)}{\eta(y)} + 1 = 0$$

$$x^2 \frac{\xi''(x)}{\xi(x)} + x \frac{\xi'(x)}{\xi(x)} = - \frac{\eta''(y)}{\eta(y)} - 1 = -\lambda$$

$\underbrace{\hspace{10em}}_{\text{Does not depend on } y}$

$\underbrace{\hspace{10em}}_{\text{Does not depend on } x}$

$$x^2 \xi''(x) + x \xi'(x) + \lambda \xi(x) = 0 \quad (\text{Euler equation})$$

$$\eta''(y) + (1-\lambda)\eta(y) = 0$$

$$(c) \quad u_{xx} + u_{xy} + u_{yy} = 0$$

↑  
"Mixed derivative"

$$u(x, y) = \xi(x)\eta(y)$$

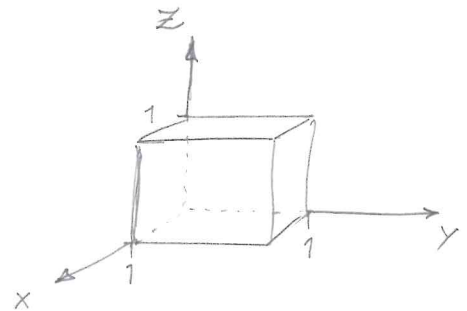
$$\frac{\xi''(x)}{\xi(x)} + \frac{\xi'(x)\eta'(y)}{\xi(x)\eta(y)} + \frac{\eta''(y)}{\eta(y)} = 0$$

$$(d) \quad u_{xx} + u_{xy} + u_y = 0$$

$$u = \xi\eta \quad \Rightarrow \quad \xi''(x)\eta(y) + \xi'(x)\eta'(y) + \xi(x)\eta'(y) = 0$$

1.3: 6

$$\begin{cases} \nabla^2 u = 0, & u = u(x, y, z) \\ u(0, y, z) = u(1, y, z) = 0 \\ u_y(x, 0, z) = u_y(x, 1, z) = 0 \end{cases}$$



$$u(x, y, z) = \xi(x) \eta(y) \zeta(z)$$

$$\nabla^2 = \frac{\partial^2}{\partial x^2} + \frac{\partial^2}{\partial y^2} + \frac{\partial^2}{\partial z^2}$$

$$\frac{\xi''(x)}{\xi(x)} + \frac{\eta''(y)}{\eta(y)} + \frac{\zeta''(z)}{\zeta(z)} = 0$$

$$\begin{cases} \xi''(x) + \lambda \xi(x) = 0 \\ \eta''(y) + \mu \eta(y) = 0 \\ \zeta''(z) - (\lambda + \mu) \zeta(z) = 0 \end{cases}$$

Boundary conditions:

$$\begin{cases} \xi(0) \eta(y) \zeta(z) = \xi(1) \eta(y) \zeta(z) = 0 \\ \xi(x) \eta'(0) \zeta(z) = \xi(x) \eta'(1) \zeta(z) = 0 \end{cases}$$

$$\begin{cases} \xi(0) = \xi(1) = 0 \\ \eta'(0) = \eta'(1) = 0 \end{cases}$$

$$\xi''(x) + \lambda \xi(x) = 0 \quad \xi(x) = A e^{i\sqrt{\lambda}x} + B e^{-i\sqrt{\lambda}x} \quad (\lambda > 0)$$

$$0 = \xi(0) = A + B = \xi(1) = A e^{i\sqrt{\lambda}} + B e^{-i\sqrt{\lambda}}$$

$$\eta''(y) + \mu \eta(y) = 0 \quad \eta(y) = C e^{i\sqrt{\mu}y} + D e^{-i\sqrt{\mu}y} \quad (\mu > 0)$$

$$0 = \eta'(0) = i\sqrt{\mu}C - i\sqrt{\mu}D = \eta'(1) = i\sqrt{\mu}C e^{i\sqrt{\mu}} - i\sqrt{\mu}D e^{-i\sqrt{\mu}}$$

$$\begin{cases} 0 = A(e^{i\sqrt{\lambda}} - e^{-i\sqrt{\lambda}}) = 2iA \sin(\sqrt{\lambda}) \\ 0 = i\sqrt{\mu}D(e^{i\sqrt{\mu}} - e^{-i\sqrt{\mu}}) = -2\sqrt{\mu}D \sin(\sqrt{\mu}) \end{cases}$$

$$\sqrt{\lambda} = \pi n, \quad n \in \mathbb{Z}$$

$$\sqrt{\mu} = \pi m, \quad m \in \mathbb{Z}$$

$$\xi(x) = A(e^{i\pi n x} - e^{-i\pi n x}) = 2iA \sin(\pi n x)$$

$$\eta(y) = C(e^{i\pi m y} + e^{-i\pi m y}) = 2C \cos(\pi m y)$$

$$\xi''(z) - \pi^2(n^2 + m^2)\xi(z) = 0$$

$$\xi(z) = \tilde{\alpha} e^{\pi\sqrt{n^2+m^2}z} + \tilde{\beta} e^{-\pi\sqrt{n^2+m^2}z}$$

$$u(x, y, z) = \xi(x)\eta(y)\xi(z) =$$

$$= \alpha \sin(\pi n x) \cos(\pi m y) e^{\pi\sqrt{n^2+m^2}z} + \\ + \beta \sin(\pi n x) \cos(\pi m y) e^{-\pi\sqrt{n^2+m^2}z}$$