

Differential Equations II for Engineering Students

Homework sheet 4

Exercise 1: See lecture page 52.

Determine the type of the following partial differential equations

- a) $2u_{xx} - 8u_{xy} + 8u_{yy} + u_y = u ,$
- b) $2u_{xy} + u_{yy} + xu_x = \cos(y) ,$
- c) $3u_{xx} + 2u_{xy} + u_{yy} = 0 ,$
- d) $u_{xx} + e^x u_{yy} + \sin(x)(u_x + u_y) = y + x ,$
- e) $(x^2 + y^2)u_{xx} + 2(x + y)u_{xy} + u_{yy} = 0 .$

Exercise 2: See lecture pages 59-70.

Let u be a harmonic function in $\Omega := \left\{ \begin{pmatrix} x \\ y \end{pmatrix} \in \mathbb{R}^2 : x^2 + y^2 < 4 \right\}$. Determine the value of $u(0,0)$ for

- a) $u(x,y) = \frac{x+y+1}{4}$ on the boundary of $\Omega = \partial\Omega$ using the Poisson integral representation of the solution.
- b) $u(x,y) = x^2y + 2$ on $\partial\Omega$, using the mean value property of harmonic functions.
- c) $u(x,y) = x^2 - y^2$ on $\partial\Omega$, using the uniqueness property of the solution.
- d) $u(x,y) = x^2 + y^2$ on $\partial\Omega$, without calculation, using the maximum/minimum principle.

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