

Solutions of H.W. 6:

1. ① Compute the discriminant: $B^2 - 4AC = 9y^2 > 0$ when $y \neq 0$.

② characteristic eq.: $\frac{dy}{dx} = \frac{B \pm \sqrt{B^2 - 4AC}}{2A} = \frac{3y \pm 3y}{2y}$

\Rightarrow characteristic curves: (i) $\frac{dy}{dx} = 0 \Rightarrow y = \text{const.}$ (ii) $\frac{dy}{dx} = 3 \Rightarrow y - 3x = \text{const.}$

③ Variable transformation: $\begin{cases} \xi = y - 3x \\ \eta = y \end{cases} \Rightarrow \begin{aligned} u_x &= -3u_\xi, & u_{xy} &= -3u_{\xi\xi} - 3u_{\xi\eta}, \\ u_{xx} &= -3u_{\xi\xi}, & \xi_x &= 9u_{\xi\xi} \end{aligned}$

④ Canonical form: $y u_{xx} + 3y u_{xy} + 3u_x = 9\eta u_{\xi\xi} + 3\eta(-3u_{\xi\xi} - 3u_{\xi\eta}) - 9u_\xi = 0$,
i.e. $\eta u_{\xi\eta} + u_\xi = 0$.

⑤ general solⁿ: Let $u_\xi = v$, then v satisfies $\eta v_\eta + v = 0$ and the solⁿ of v is $v = C \cdot \frac{1}{\eta}$, where C is an arbitrary function of ξ . Therefore, $u_\xi = C(\xi) \cdot \frac{1}{\eta}$ and general solⁿ of u is $u = \varphi(\xi) \cdot \frac{1}{\eta} + \psi(\eta)$, which means that $u = \frac{1}{y} \varphi(y - 3x) + \psi(y)$, where φ and ψ are arbitrary functions.

2. ① The discriminant is: $B^2 - 4AC = 4x^2y^2 - 4x^2y^2 = 0$.

② characteristic curve: $\frac{dy}{dx} = \frac{B}{2A} = \frac{y}{x} \Rightarrow \frac{y}{x} = \text{const.}$

③ Variable transformation: $\begin{cases} \xi = \frac{y}{x} \\ \eta = x \end{cases} \Rightarrow \begin{aligned} u_x &= -\frac{\xi^2}{\eta} u_\xi + u_\eta \cdot \eta_x \\ &= -\frac{\xi}{x^2} u_\xi + u_\eta = -\frac{\xi}{\eta} u_\xi + u_\eta \end{aligned}$

$u_y = u_\xi \cdot \xi_y = \frac{1}{\eta} u_\xi$, $u_{xx} = \left(\frac{\xi}{\eta}\right)^2 u_{\xi\xi} - 2\frac{\xi}{\eta} u_{\xi\eta} + u_{\eta\eta} + \frac{2\xi}{\eta^2} u_\xi$

$u_{xy} = -\frac{\xi}{\eta^2} u_{\xi\xi} + \frac{1}{\eta} u_{\xi\eta} - \frac{1}{\eta^2} u_\xi$, $u_{yy} = \frac{1}{\eta^2} u_{\xi\xi}$

④ canonical form: $x^2 u_{xx} + 2xy u_{xy} + y^2 u_{yy} = \eta^2 \left\{ \left(\frac{\xi}{\eta}\right)^2 u_{\xi\xi} - 2\frac{\xi}{\eta} u_{\xi\eta} + u_{\eta\eta} + \frac{2\xi}{\eta^2} u_\xi \right\}$
 $+ 2\eta^2 \xi \left(-\frac{\xi}{\eta^2} u_{\xi\xi} + \frac{1}{\eta} u_{\xi\eta} - \frac{1}{\eta^2} u_\xi \right) + (\xi\eta)^2 \cdot \frac{1}{\eta^2} u_{\xi\xi} = \eta^2 u_{\eta\eta} = 0$

⑤ general solⁿ: $u_{\eta\eta} = 0 \Rightarrow u_\eta = C_1(\xi)$ and $u = \eta \varphi(\xi) + \psi(\xi)$, which means that $u = x \varphi\left(\frac{y}{x}\right) + \psi\left(\frac{y}{x}\right)$, where φ and ψ are arbitrary functions.