

Partial Differential Equations, 2nd Edition, L.C.Evans

Chapter 3 Nonlinear First-Order PDE*

Yung-Hsiang Huang†

1. Check the definition of complete integral directly.

2. *Proof.* □

3. *Proof.* (a) Differentiating the equation $\sum_i a_i x_i^2 + u(x)^2 = 0$ with respect to x_j , we have

$$2a_j x_j + 2u(x)^2 D_j u(x) = 0. \quad (1)$$

Use this equation, we can rewrite (1) as

$$-\frac{3}{2}u^2(x)x \cdot Du(x) + u(x)^2 = 0,$$

which is the desired PDE.

(b) The sphere can be represented by

$$\|(x_1, x_2, \dots, x_m, u(x)) - (a_1, a_2, \dots, a_n, 0)\|^2 - 1 = 0 \quad (x \in \mathbb{R}^n). \quad (2)$$

Differentiating the equation with respect to x_i , we have

$$(x_i - a_i) + u(x) D_i u(x) = 0.$$

Use this equation, we can rewrite (2) as

$$u^2(|Du|^2 + 1) - 1 = 0,$$

which is the desired PDE. □

4. *Proof.* □

5. *Proof.* □

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