

1. Solve  $u(x, y)$ .

$$\begin{cases} u - xu_x - 0.5u_y^2 + x^2 = 0 \\ u(s, 0) = s^2 - \frac{1}{6}s^4 \text{ Cauchy data} \end{cases}$$

$$\Rightarrow F(x, y, u, p, q) = u - xp - 0.5q^2 + x^2 = 0, \Rightarrow \begin{cases} F_x = -p + 2x \\ F_y = 0 \\ F_u = 1 \\ F_p = -x \\ F_q = -q \end{cases}$$

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$$\therefore \begin{cases} u(0, s) - x(0, s)p(0, s) - 0.5[q(0, s)]^2 + [x(0, s)]^2 = 0 \\ p(0, s) + 0 = 2s - \frac{2}{3}s^3 \end{cases} \Rightarrow \begin{cases} p(0, s) = 2s - \frac{2}{3}s^3 \\ q(0, s) = s^2 \text{ or } -s^2 \end{cases}$$

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$$\Rightarrow \begin{cases} \frac{dx}{dt} = F_p = -x, x(0, s) = s \\ \frac{dp}{dt} = -(F_x + F_u p) = -(-p + 2x + p) = -2x, p(0, s) = 2s - \frac{2}{3}s^3 \\ \frac{dq}{dt} = -(F_y + F_u q) = -q, q(0, s) = s^2 \text{ or } -s^2 \\ \frac{dy}{dt} = F_q = -q, y(0, s) = 0 \\ \frac{du}{dt} = F_p p + F_q q = -2x - q^2, u(0, s) = s^2 - \frac{1}{6}s^4 \end{cases}$$

$$\Rightarrow \begin{cases} x(t, s) = se^{-t} \\ p(t, s) = 2se^{-t} - \frac{2}{3}s^3 \\ q(t, s) = s^2 e^{-t} \text{ or } -s^2 e^{-t} \\ y(t, s) = s^2 e^{-t} - s^2 \text{ or } -(s^2 e^{-t} - s^2) \\ u(t, s) = s^2 e^{-2t} - \frac{2}{3}s^4 e^{-t} + \frac{1}{2}s^4 e^{-2t} \end{cases}$$

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$$\text{When } \begin{cases} x(t, s) = se^{-t} \\ y(t, s) = s^2 e^{-t} - s^2 \end{cases} \Rightarrow \begin{cases} e^{-t} = \frac{x}{s} \\ y = sx - s^2 \end{cases} \Rightarrow s = \frac{x \pm \sqrt{x^2 - 4y}}{2}$$

$$\therefore u(t, s) = s^2 e^{-2t} - \frac{2}{3}s^4 e^{-t} + \frac{1}{2}s^4 e^{-2t}$$

$$u(x, y) = x^2 - \frac{2}{3}s^3 x + \frac{1}{2}s^2 x^2 = x^2 - \frac{2}{3}s(sx - y)x + \frac{1}{2}s^2 x^2 = x^2 + \frac{2}{3}sxy - \frac{1}{6}s^2 x$$

$$= x^2 - \frac{1}{12}x^4 + \frac{1}{2}x^2 y + \left(\frac{xy}{3} - \frac{x^3}{12}\right)\sqrt{x^2 - 4y}$$



$$u(x, y) = x^2 - \frac{1}{12}x^4 + \frac{1}{2}x^2y - \left(\frac{xy}{3} - \frac{x^3}{12}\right)\sqrt{x^2 - 4y} \text{ is unmet.}$$

Simile, if  $x(t, s) = se^{-t}$  and  $y(t, s) = -(s^2e^{-t} - s^2)$ , then

$$u(x, y) = x^2 - \frac{1}{12}x^4 + \frac{1}{2}x^2y + \left(\frac{xy}{3} - \frac{x^3}{12}\right)\sqrt{x^2 + 4y} \quad \square$$

2. Solve  $u(x, y)$ .

$$\begin{cases} u_x^2 + u_y^2 = 1 \\ u(s^2, s) = s \quad \text{Cauchy data} \end{cases}$$

$$\Rightarrow F(x, y, u, p, q) = p^2 + q^2 - 1 = 0 \Rightarrow F_x = 0, F_y = 0, F_u = 0, F_p = 2p, F_q = 2q$$

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$$\begin{cases} p^2 + q^2 - 1 = 0 \\ 2sp + q = 1 \end{cases} \Rightarrow \begin{cases} p(0, s) = 0 \\ q(0, s) = 1 \end{cases} \text{ or } \begin{cases} p(0, s) = \frac{4s}{1+4s^2} \\ q(0, s) = \frac{1-4s^2}{1+4s^2} \end{cases}$$

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$$\begin{aligned} & \frac{dp}{dt} = -(F_x + F_u p) = 0, \quad p(0, s) = 0 \quad \text{or} \quad \frac{4s}{1+4s^2} \quad \Rightarrow p(t, s) = 0 \quad \text{or} \quad \frac{4s}{1+4s^2} \\ & \frac{dq}{dt} = -(F_y + F_u q) = 0, \quad q(0, s) = 1 \quad \text{or} \quad \frac{1-4s^2}{1+4s^2} \quad \Rightarrow q(t, s) = 1 \quad \text{or} \quad \frac{1-4s^2}{1+4s^2} \\ \Rightarrow & \begin{cases} \frac{dx}{dt} = F_p = 2p, \quad x(0, s) = s^2 \\ \frac{dy}{dt} = F_q = 2q, \quad y(0, s) = s \\ \frac{du}{dt} = F_p p + F_q q = 2(p^2 + q^2) = 2, \quad u(0, s) = s \end{cases} \quad \Rightarrow x(t, s) = s^2 \quad \text{or} \quad \frac{8s}{1+4s^2}t + s^2 \\ & \quad \Rightarrow y(t, s) = 2t + s \quad \text{or} \quad \frac{2-8s^2}{1+4s^2}t + s \\ & \quad \Rightarrow u(t, s) = 2t + s \end{aligned}$$

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$\therefore u(x, y) = y$ , when  $x(t, s) = s^2$  and  $y(t, s) = 2t + s$  or

$$u(t, s) = 2t + s, \quad \text{when} \quad x(t, s) = \frac{8s}{1+4s^2}t + s^2 \quad \text{and} \quad y(t, s) = \frac{2-8s^2}{1+4s^2}t + s. \quad \square$$

