

LINKÖPINGS TEKNISKA HÖGSKOLA

Matematiska institutionen

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Tentamen TATA 27 Partial Differential Equations

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You can use on this examination Formelsamlingen i partiella diff.ekv. för M3 av L-E Andersson. No calculators.

1. Consider the following Dirichlet problem for the wave equation on the half-line:

$$u_{tt} - 3u_{xx} = 0 \quad \text{for } t > 0 \text{ and } 0 < x < \infty$$

and

$$u(0, t) = 0 \quad \text{for } t > 0,$$

satisfying the initial conditions $u(x, 0) = 0$ for $x > 0$ and

$$u_t(x, 0) = \begin{cases} 1 & \text{for } 1 \leq x \leq 2 \\ 0 & \text{for } x > 2 \text{ and for } 0 < x < 1. \end{cases}$$

Find the solution to this problem and calculate $u(1/2, 1/3)$.

2. Solve the following boundary value problem for the Laplace equation:

$$u_{xx} + u_{yy} = 0 \quad \text{for } 0 < x < 3 \text{ and } 0 < y < 2,$$

$$u_y(x, 0) = u(x, 2) = 0 \quad \text{for } 0 < x < 3$$

and

$$u_x(0, y) = y^2 - 4 \quad \text{and} \quad u(3, y) = 0 \quad \text{for } 0 < y < 2.$$

3. Consider the function $u = u(x, t)$ which satisfies the heat equation

$$u_t - u_{xx} = 1 \quad \text{for } 0 < x < 1 \text{ and } t > 0,$$

the Dirichlet conditions

$$u(0, t) = u(1, t) = 0 \quad \text{for } t > 0$$

and the initial condition $u(x, 0) = 0$. Show that $x(1-x)/2 - 1/8 \leq u(x, t) \leq x(1-x)/2$ and then improve the lower estimate by showing that u is nonnegative.

4. Find

$$\min \int_0^1 (u^2 + 3u'^2 + xu') dx,$$

where the minimum is taken over all functions satisfying $u(0) = 1$ and $u(1) = 2$.

5. Let

$$f(x) = \begin{cases} x & \text{for } x < 0 \\ 1 & \text{for } 0 < x < 1 \\ x^3 & \text{for } x > 1 \end{cases}$$

Calculate the second derivative of f in distributional sense.

6. Show that the wave equation

$$u_{tt} - 4u_{xx} = \cos(e^t x) \quad \text{for } 0 < x < 1 \text{ and } t > 0$$

supplied with boundary conditions

$$u(0, t) = 0 \quad \text{and} \quad u_x(1, t) = 0 \quad \text{for } t > 0$$

and satisfying the initial conditions

$$u(x, 0) = u_t(x, 0) = 0 \quad \text{for } 0 < x < 1$$

has at most one solution. (Use the energy method for proving this uniqueness result).