LINKÖPINGS TEKNISKA HÖGSKOLA Matematiska institutionen Vladimir Kozlov

Svar till Tentamen TATA 27/TEN1 Partial Differential Equations 28 May 2011, 08-13

1. We are looking for u in the form u = 1 + v. Then v satisfies

$$v_{tt} = 4v_{xx}$$
 for $x > 0$ and $t > 0$,
 $v(0,t) = 0$ for $t > 0$

and

$$v(x,0) = x - 1$$
 and $v_t(x,0) = x^2$ for $x > 0$.

Now we can use the odd extension and d'Alembert's formula, as the result we obtain

$$v(x,t) = x - 1 + \frac{1}{12} ((x+2t)^3 - (x-2t)^3)$$
 for $x > 2t$

and

$$v(x,t) = x + \frac{1}{12} ((x+2t)^3 - (2t-x)^3)$$
 for $x < 2t$.

Therefore, $u(1,1) = 2 + \frac{1}{12}(3^3 - 1) = \frac{25}{6}$.

2. We are looking for the solution u in the form u = 1 - x + v. Then v satisfies

$$v_t = 4v_{xx}$$
 for $0 < x < 2$ and $t > 0$,
 $v(0,t) = 0$ and $v_x(2,t) = 0$ for $t > 0$

and

$$v(x,0) = x - 1$$
 for $0 < x < 2$.

Now, we can use the method of separation of variables, which gives

$$v(x,y) = \sum_{k=0}^{\infty} A_k e^{-4\lambda_k t} \sin \sqrt{\lambda_k} x_k$$

where

$$\lambda_k = \pi/4 + k\pi/2, k = 0, 1, 2, \dots$$
 and $A_k = \int_0^2 (x-1) \sin \sqrt{\lambda_k} x dx.$

3. We cannot apply the maximum principle for the non-homogeneous Poisson equation. We represent u as $u = x^2 + y^2 + v$. Then v satisfies

$$v_{xx} + v_{yy} = 0$$
 for $0 < x < 1$ and $0 < y < 2$

and is subject to the Dirichlet boundary conditions

$$u(x,0) = x - x^{2} \text{ for } 0 < x < 1, \ u(1,y) = 2y - y^{2} \text{ for } 0 < y < 2,$$

$$u(x,2) = 3x - 2 - x^{2} \text{ for } 0 < x < 1 \text{ and } u(0,y) = y - y^{2} \text{ for } 0 < y < 2.$$

Applying the maximum principle we get $-2 \le v(x, y) \le 1$ which implies

$$-2 + x^2 + y^2 \le u(x, y) \le 1 + x^2 + y^2$$

4. Equation for u is $u'' - u = e^x/2$. Its general solution is

$$u(x) = \frac{xe^x}{4} + ae^x + be^{-x}.$$

Using the first boundary condition, we obtain

$$u(x) = \frac{(x-1)e^x}{4} + a(e^{x-1} - e^{-x+1}).$$

Taking into account the second boundary condition we get

$$a = \frac{4(e^{-3} - e^3)}{3e^4}$$

5. The answer is

$$f'' = g(x) + 2\delta(x-2) + 2\delta(x-3),$$

where g(x) = 2 if x < 2 or x > 3 and g(x) = -2 if 2 < x < 3.

6. Assume that there are two solutions u_1 and u_2 of the problem. Then $u = u_2 - u_1$ satisfies

$$u_{tt} - u_{xx} - u_{yy} = 0 \quad \text{for } x^2 + y^2 < 2 , t > 0,$$
(1)
$$u(x, y, t) = 0 \quad \text{for } x^2 + y^2 = 2, t > 0$$

and

$$u(x, y, 0) = u_t(x, y, 0) = 0$$
 for $x^2 + y^2 < 2$.

Multiplying (1) by u_t and integrating over the disc $D = \{(x, y) : x^2 + y^2 < 2\}$ we get

$$\int_{D} (u_{tt} - u_{xx} - u_{yy}) u_t dx dy = 0.$$
⁽²⁾

Using that

$$\int_D u_{tt} u_t dx dy = \frac{1}{2} \frac{d}{dt} \int_D u_t^2 dx dy$$

and

$$-\int_{D} (u_{xx} + u_{yy}) \ u_t dx dy = \int_{D} (u_x \ u_{xt} + u_y \ u_{yt}) dx dy = \frac{1}{2} \frac{d}{dt} \int_{D} (u_x^2 + u_y^2) dx dy,$$

we derive from (2) that

$$\frac{d}{dt}\Big(\int_D (u_t^2 + u_x^2 + u_y^2)dxdy\Big) = 0,$$

which implies

$$\int_D (u_t^2 + u_x^2 + u_y^2) dx dy = c \quad \text{for all } t,$$

where c is a constant. Using zero initial conditions for u we conclude that the left-hand side of the last equality is zero for t = 0 and hence the constant c is also zero. This implies that $u_t = 0$ and $u_x = u_y = 0$ and therefore u is a constant. Since u = 0 on the boundary we obtain u = 0 everywhere.