

MA 523: Homework, Midterms and Practice Problems Solutions

Carlos Salinas

Last compiled: October 8, 2016

Contents

1	Midterms and Qualifying Exams	2
1.1	Qualifying Exam, August '04	2
1.2	Qualifying Exam, August '05	4
1.3	Qualifying Exam, January '14	6

1 Homework Solutions

1.1 Homework 1

PROBLEM 1.1 (Taylor's formula). Let $f: \mathbf{R}^n \rightarrow \mathbf{R}$ be smooth, $n \geq 2$. Prove that

$$f(x) = \sum_{|\alpha| \leq k} \frac{1}{\alpha!} D^\alpha f(0) x^\alpha + O(|x|^{k+1})$$

as $x \rightarrow \mathbf{0}$ for each $k = 1, 2, \dots$, assuming that you know this formula for $n = 1$.

Hint: Fix $x \in \mathbf{R}^n$ and consider the function of one variable $g(t) := f(tx)$. Prove that

$$\frac{d^m}{dt^m} g(t) = \sum_{|\alpha|=m} \frac{m!}{\alpha!} D^\alpha f(tx) x^\alpha,$$

by induction on m .

SOLUTION. ■

PROBLEM 1.2. Write down the characteristic equation for the PDE

$$u_t + b \cdot Du = f \tag{*}$$

on $\mathbf{R}^n \times (0, \infty)$, where $b \in \mathbf{R}^n$. Using the characteristic equation, solve (??) subject to the initial condition

$$u = g$$

on $\mathbf{R}^n \times \{t = 0\}$. Make sure the answer agrees with formula (5) in §2.1.2 of [E].

SOLUTION. ■

PROBLEM 1.3. Solve using the characteristics:

(a) $x_1^2 u_{x_1} + x_2^2 u_{x_2} = u^2$, $u = 1$ on the line $x_2 = 2x_1$;

(b) $u u_{x_1} + u_{x_2} = 1$, $u(x_1, x_1) = x_1/2$;

(c) $x_1 u_{x_1} + 2x_2 u_{x_2} + u_{x_3} = 3u$, $u(x_1, x_2, 0) = g(x_1, x_2)$.

SOLUTION. ■

PROBLEM 1.4. For the equation

$$u = x_1 u_{x_1} + x_2 u_{x_2} + \frac{1}{2}(u_{x_1}^2 + u_{x_2}^2)$$

find a solution with $u(x_1, 0) = (1 - x_1^2)/2$.

SOLUTION. ■

1.2 Homework 2

PROBLEM 1.5. Verify assertion (36) in [E, §3.2.3], that when Γ is not flat near x^0 the noncharacteristic condition is

$$D_p F(p^0, z^0, x^0) \cdot \nu(x^0) \neq 0.$$

(Here $\nu(x^0)$ denotes the normal to the hypersurface Γ at x^0).

SOLUTION. ■

PROBLEM 1.6. Show that the solution of the quasilinear PDE

$$u_t + a(u)u_x = 0$$

with initial conditions $u(x, 0) = g(x)$ is given implicitly by

$$u = g(x - a(u)t).$$

Show that the solution develops a shock (becomes singular) for some $t > 0$, unless $a(g(x))$ is a nondecreasing function of x .

SOLUTION. ■

PROBLEM 1.7. Show that the function $u(x, t)$ defined for $t \geq 0$ by

$$u(x, t) = \begin{cases} -\frac{2}{3} \left(t + \sqrt{3x + t^2} \right) & \text{for } 4x + t^2 > 0 \\ 0 & \text{for } 4x + t^2 < 0 \end{cases}$$

is an (unbounded) entropy solution of the conservation law $u_t + (u^2/2)_x = 0$ (*inviscid Burgers' equation*).

SOLUTION. ■

1.3 Homework 3

PROBLEM 1.8. Consider the initial value problem

$$u_t = \sin u_x; \quad u(x, 0) = \frac{\pi}{4}x.$$

Verify that the assumptions of the Cauchy–Kovalevskaya theorem are satisfied and obtain the Taylor series of the solution about the origin.

SOLUTION. ■

PROBLEM 1.9. Consider the Cauchy problem for $u(x, y)$

$$\begin{aligned} u_y &= a(x, y, u)u_x + b(x, y, u) \\ u(x, 0) &= 0 \end{aligned}$$

let a and b be analytic functions of their arguments. Assume that $d^\alpha a(0, 0, 0) \geq 0$ and $d^\alpha b(0, 0, 0) \geq 0$ for all α . (Remember by definition, if $\alpha = 0$ then $D^\alpha f = f$.)

- (a) Show that $D^\beta u(0, 0) \geq 0$ for all $|\beta| \leq 2$.
- (b) Prove that $D^\beta u(0, 0) \geq 0$ for all $\beta = (\beta_1, \beta_2)$. (*Hint:* Argue as in the proof of the Cauchy–Kovalevskaya theorem; i.e., use induction in β_2)

SOLUTION. ■

PROBLEM 1.10. (Kovalevskaya’s example) show that the line $\{t = 0\}$ is characteristic for the heat equation $u_t = u_{xx}$. Show there does not exist an analytic solution u of the heat equation in $\mathbf{R} \times \mathbf{R}$, with $u = 1/(1 + x^2)$ on $\{t = 0\}$. (*Hint:* assume there is an analytic solution, compute its coefficients, and show instead that the resulting power series diverges in any neighborhood of $(0, 0)$.)

SOLUTION. ■

2 Midterms and Qualifying Exams

2.1 Qualifying Exam, August '04

PROBLEM 2.1. Consider the initial value problem

$$\begin{cases} a(x, y)u_x + b(x, y)u_y = -u, \\ u = f \end{cases} \quad \text{on } S^1 = \{x^2 + y^2 = 1\},$$

where a and b satisfy

$$a(x, y) + b(x, y)y > 0$$

for any $x, y \in \mathbb{R}^n \setminus \{(0, 0)\}$.

- (a) Show that the initial value problem has a unique solution in a neighborhood of S^1 . Assume that a , b , and f are smooth.
- (b) Show that the solution of the initial value problem actually exists in $\mathbb{R}^2 \setminus \{(0, 0)\}$.

SOLUTION. ■

PROBLEM 2.2. Let $u \in C^2(\mathbb{R} \times [0, \infty))$ be a solution of the initial value problem for the one-dimensional wave equation

$$\begin{cases} u_{tt} - u_{xx} = 0 & \text{on } \mathbb{R} \times (0, \infty), \\ u = f, \quad u_t = g & \text{in } \mathbb{R} \times 0, \end{cases}$$

where f and g have compact support. Define the kinetic energy by

$$K(t) = \frac{1}{2} \int_{-\infty}^{\infty} u_t^2(x, t) dx,$$

and the potential energy by

$$P(t) = \frac{1}{2} \int_{-\infty}^{\infty} u_x^2(x, t) dx.$$

Show that

- (a) $K(t) + P(t)$ is constant in t ,
- (b) $K(t) = P(t)$ for all large enough times t .

SOLUTION. ■

PROBLEM 2.3. Use Kirchhoff's formula and Duhamel's principle to obtain an integral representation of the solution of the following Cauchy problem

$$\begin{cases} u_{tt} - \Delta u = e^{-t}g(x) & \text{for } x \in \mathbb{R}^3, t > 0, \\ u(x, 0) = u_t(x, 0) = 0 & \text{for } x \in \mathbb{R}^3. \end{cases}$$

Verify that the integral representation reduces to the obvious solution $u = e^{-t} + t - 1$ when $g(x) = 1$.

SOLUTION. ■

PROBLEM 2.4. Let Ω be a bounded open set in \mathbb{R}^n and $g \in C_0^\infty(\Omega)$. Consider the solutions of the initial boundary value problem

$$\begin{cases} \Delta u - u_t = 0 & \text{for } x \in \Omega, t > 0, \\ u(x, 0) = g(x) & \text{for } x \in \Omega, \\ u(x, t) = 0 & \text{for } x \in \partial\Omega, t \geq 0, \end{cases}$$

and the Cauchy problem

$$\begin{cases} \Delta v - v_t = 0 & \text{for } x \in \mathbb{R}^n, t > 0, \\ v(x, 0) = |g(x)| & \text{for } x \in \mathbb{R}^n, \end{cases}$$

where we put $g = 0$ outside Ω .

(a) Show that

$$-v(x, t) \leq u(x, t) \leq v(x, t)$$

for any $x \in \Omega, t > 0$.

(b) Use (a) to conclude that

$$\lim_{t \rightarrow \infty} u(x, t) = 0,$$

for any $x \in \Omega$.

SOLUTION. ■

PROBLEM 2.5. Let $P_k(x)$ and $P_m(x)$ be homogeneous harmonic polynomials in \mathbb{R}^n of degrees k and m respectively; i.e.,

$$P_k(\lambda x) = \lambda^k P_k(x), \quad P_m(\lambda x) = \lambda^m P_m(x),$$

for any $x \in \mathbb{R}^n, \lambda > 0$,

$$\Delta P_k = 0, \quad \Delta P_m = 0$$

in \mathbb{R}^n .

(a) Show that

$$\frac{\partial P_k(x)}{\partial \nu} = k P_k(x), \quad \frac{\partial P_m(x)}{\partial \nu} = m P_m(x)$$

on ∂B_1 , where $B_1 = \{ |x| < 1 \}$ and ν is the outward normal on ∂B_1 .

(b) Use (a) and Green's second identity to prove that

$$\int_{\partial B_1} P_k(x) P_m(x) dS = 0,$$

if $k \neq m$.

SOLUTION. ■

2.2 Qualifying Exam, August '05

PROBLEM 2.6.

- (a) Find a solution of the Cauchy problem

$$\begin{cases} yu_x + xu_y = xy, \\ u = 1 \end{cases} \quad \text{on } S^1 = \{x^2 + y^2 = 1\}.$$

- (b) Is the solution unique in a neighborhood of the point $(1, 0)$? Justify your answer.

SOLUTION. ■

PROBLEM 2.7. Consider the second order PDE in $\{x > 0, y > 0\} \subset \mathbb{R}^2$

$$x^2 u_{xx} - y^2 u_{yy} = 0.$$

- (a) Classify the equation and reduce it to the canonical form.
 (b) Show that the general solution of the equation is given by the formula

$$u(x, y) = F(x, y) + \sqrt{xy}G(x/y).$$

SOLUTION. ■

PROBLEM 2.8. Let Φ be the fundamental solution of the Laplace equation in \mathbb{R}^3 and $f \in C_0^\infty(\mathbb{R}^n)$. Then the convolution

$$u(x) := (\Phi * f)(x) = \int_{\mathbb{R}^n} \Phi(x - y)f(y) dy$$

is a solution of the Poisson equation $-\Delta u = f$ in \mathbb{R}^n . Show that if f is radial (i.e., $f(y) = f(|y|)$) and supported in $B_R = \{|x| < R\}$, then

$$u(x) = c\Phi(x),$$

for any $x \in \mathbb{R}^n \setminus B_R$, where

$$c = \int_{\mathbb{R}^n} f(y) dy.$$

[Hint: Use spherical (polar) coordinates and the mean value property.]

SOLUTION. ■

PROBLEM 2.9. Consider the so-called 2-dimensional wave equation with dissipation

$$\begin{cases} u_{tt} - \Delta u + \alpha u_t = 0 & \text{in } \mathbb{R}^2 \times (0, \infty), \\ u(x, 0) = g(x), \quad u_t(x, 0) = h(x) & \text{for } x \in \mathbb{R}^2, \end{cases}$$

where $g, h \in C_0^\infty(\mathbb{R}^2)$ and $\alpha \geq 0$ is a constant.

- (a) Show that for an appropriate choice of constant λ and μ the function

$$v(x_1, x_2, x_3, t) := e^{\lambda t + \mu x_3} u(x_1, x_2, t)$$

solves the 3-dimensional wave equation $v_{tt} - \Delta v = 0$.

- (b) Use (a) to prove the following domain of dependence result: for any point $(x_0, t_0) \in \mathbb{R}^2 \times (0, \infty)$ the value $u(x_0, t_0)$ is uniquely determined by values of g and h in $\overline{B_{t_0}(x_0)} := \{|x - x_0| \leq t_0\}$. (You may use the corresponding result for the wave equation without proof.)

SOLUTION. ■

PROBLEM 2.10. Let $u(x, t)$ be a bounded solution of the heat equation $u_t = u_{xx}$ in $\mathbb{R} \times (0, \infty)$ with the initial condition

$$u(x, 0) = u_0(x)$$

for $x \in \mathbb{R}$, where $u_0 \in C^\infty$ is 2π -periodic, i.e., $u_0(x + 2\pi) = u_0(x)$. Show that

$$\lim_{t \rightarrow \infty} u(x, t) = a_0,$$

uniformly in $x \in \mathbb{R}$, where

$$a_0 := \frac{1}{2\pi} \int_0^{2\pi} u_0(x) dx.$$

SOLUTION. ■

2.3 Qualifying Exam, January '14

PROBLEM 2.11. Consider the first order equation in \mathbb{R}^2

$$x_2 u_{x_1} + x_1 u_{x_2} = 0.$$

- (a) Find the characteristic curves of the equation.
- (b) Consider the Cauchy problem for this equation prescribed on the line $x_1 = 1$:

$$u(1, x_2) = f(x_2).$$

Find a necessary condition on f so that the problem is solvable in a neighborhood of the point $(1, 0)$.

SOLUTION. ■

PROBLEM 2.12. Let u be a continuous bounded solution of the initial value problem for the Laplace equation

$$\begin{cases} \Delta u = 0 & \text{in } \{x_n > 0\}, \\ u(x', 0) = g(x') & \text{for } x' \in \mathbb{R}^{n-1}, \end{cases}$$

where g is a continuous function with compact support in \mathbb{R}^{n-1} . Here $n \geq 2$. Prove that

$$u(x) \longrightarrow 0, \quad \text{as } |x| \longrightarrow \infty,$$

for $x \in \{x_n > 0\}$.

SOLUTION. ■

PROBLEM 2.13. Let u be a bounded solution of the heat equation

$$\Delta u - u_t = 0 \quad \text{in } \mathbb{R} \times (0, \infty),$$

with the initial conditions $u(x, 0) = g(x)$, where g is a bounded continuous function on \mathbb{R} satisfying the Hölder condition

$$|g(x) - g(y)| \leq M|x - y|^\alpha, \quad x, y \in \mathbb{R}$$

with a constant $\alpha \in (0, 1]$. Show that

$$\begin{aligned} |u(x, t) - u(y, t)| &\leq M|x - y|^\alpha, & x, y \in \mathbb{R}, t > 0, \\ |u(x, t) - u(x, s)| &\leq C_\alpha M|t - s|^{\alpha/2}, & x \in \mathbb{R}, t, s > 0. \end{aligned}$$

[*Hint:* For the last inequality, in the representation formula of $u(x, t)$ as a convolution with the heat kernel $\Phi(y, t)$, make a change of variables $z = y/\sqrt{t}$ and use that $|\sqrt{t} - \sqrt{s}| \leq \sqrt{|t - s|}$.]

SOLUTION. ■

PROBLEM 2.14. Let u be a positive harmonic function in the unit ball B_1 in \mathbb{R}^n . Show that

$$|D(\ln u)| \leq M \quad \text{in } B_{1/2}$$

for a constant M depending only on the dimension n .

[*Hint:* Use the interior derivative estimate $|Du(x)| \leq (C_n/r) \sup_{B_r(x)} |u|$ for $B_r(x) \subset B_1$ as well as the Harnack inequality for harmonic functions.]

SOLUTION. ■

PROBLEM 2.15. Let u be a C^2 solution of the initial value problem

$$\begin{cases} u_{tt} - \Delta u = |x|^k & \text{in } \mathbb{R}^n \times (0, \infty), \\ u = 0, \quad u_t = 0 & \text{on } \mathbb{R}^n \times \{0\}. \end{cases}$$

for some $k \geq 0$. Prove that there exists a function $\varphi(r)$ such that

$$u(x, t) = t^{k+2} \varphi(|x|/t).$$

[*Hint:* As one of the steps show that u is $(k+2)$ -homogeneous in (x, t) variables, i.e., $u(\lambda x, \lambda t) = \lambda^{k+2} u(x, t)$ for any $\lambda > 0$.]

SOLUTION. ■