

1.

$$u'' = f, \quad u(0) = 0, \quad u(1) = 0, \quad f = \begin{cases} 1 & 0.4 \leq x \leq 0.6 \\ 0 & \text{o.w.} \end{cases}$$

$$0 \leq x \leq 0.4:$$

$$\begin{aligned} u_1(x) &= Ax + B \\ \downarrow u_1(0) = 0 & \\ u_1(x) &= Ax \end{aligned}$$

$$x=0.4:$$

$$\begin{aligned} u_1(0.4) &= u_2(0.4) \Rightarrow 0.4A = 0.08 + 0.4C + D \\ u_1'(0.4) &= u_2'(0.4) \Rightarrow C = A - 0.4 \end{aligned} \quad \left. \begin{aligned} u_2(x) &= \frac{1}{2}x^2 + Cx + D \quad (\text{by integral}) \\ u_2'(x) &= Ex + F \end{aligned} \right\} \Rightarrow D = 0.08$$

$$x=0.6:$$

$$\begin{aligned} u_2(0.6) &= u_3(0.6) \Rightarrow 0.18 + 0.6C + D = 0.4E \\ u_2'(0.6) &= u_3'(0.6) \Rightarrow 0.6 + C = E \end{aligned} \quad \left. \begin{aligned} A &= -0.1 \\ C &= A - 0.4 = 0.5 \\ E &= A + 0.2 = 0.1 \end{aligned} \right\}$$

$$u(x) = \begin{cases} -0.1x & 0 \leq x \leq 0.4 \\ \frac{1}{2}x^2 - \frac{1}{2}x + 0.08 & 0.4 \leq x \leq 0.6 \\ 0.1x - 0.1 & 0.6 \leq x \leq 1 \end{cases}$$

2.

Uniqueness:

Let  $u, v$  be the two solutions, define  $w = u - v$ ,then  $w$  satisfies  $w'' - 2w' + w = 0$ B.C. becomes  $w(0) = 0, w'(1) = 0$ Homogeneous solution:  $w(x) = C_1 e^x + C_2 x e^x$ 

$$w(0) = 0 \Rightarrow C_1 = 0$$

$$w'(1) = 0 \Rightarrow (C_1 + 2C_2)e = 2C_2e = 0 \Rightarrow C_2 = 0$$

$$\Rightarrow w \equiv 0$$

$$\Rightarrow u = v$$

 $\Rightarrow$  the solution is unique.For  $u''(x) - 2u'(x) + u(x) = 1, u(0) = 0, u'(1) = 1$ We have  $u_h(x) = (C_1 + C_2 x)e^x$ Let  $u_p(x) = A$  and we get  $A = 1$ , so  $u(x) = (C_1 + C_2 x)e^x + 1$

$$u(0)=0 \Rightarrow C_1+1=0 \Rightarrow C_1=-1$$

$$u(x) = (C_1 + C_2 + C_2 x) e^x$$

$$u'(1)=1 \Rightarrow (C_1 + 2C_2) e = 1$$

$$\Rightarrow -1 + 2C_2 = e^{-1}$$

$$\Rightarrow C_2 = \frac{1 + e^{-1}}{2}$$

$$\text{So } u(x) = \left(-1 + \frac{1 + e^{-1}}{2} x\right) e^x + 1 \quad \#$$

3.

$$u''(x) = \sin(2\pi x), u'(0)=0, u'(1)=0$$

$$\text{For } u''=f, \text{ the necessary condition is } u'(1)-u'(0) = \int_0^1 u''(x) dx = \int_0^1 f(x) dx$$

$$\text{In this case, } f(x) = \sin(2\pi x)$$

$$\int_0^1 \sin(2\pi x) dx = -\frac{\cos(2\pi x)}{2\pi} \Big|_0^1 = 0 = u'(1)-u'(0)$$

So the consistency condition is satisfied, and the solution exists.

$$u'(x) = u'(0) + \int_0^x \sin(2\pi s) ds = 0 + \frac{1-\cos(2\pi x)}{2\pi}$$

$$\Rightarrow u(x) = C + \int_0^x \frac{1-\cos(2\pi t)}{2\pi} dt$$

$$= \frac{x}{2\pi} - \frac{\sin(2\pi x)}{4\pi^2} \quad (\text{Let } C=0)$$

4.

$$u''(x) = e^{\sin x}, u'(0)=0, u'(1)=\alpha$$

$$\text{The necessary condition is } \alpha-0 = \int_0^1 e^{\sin x} dx$$

So  $\alpha = \int_0^1 e^{\sin x} dx$  can make the problem has at least one solution.

$$u'' = e^{\sin x}$$

$$\Rightarrow u'(x) = \int_0^x e^{\sin t} dt + C_1$$

$$\Rightarrow u'(x) = \int_0^x e^{\sin t} dt \quad (\because u'(0)=0)$$

$$\Rightarrow u(x) = \int_0^x \left( \int_0^s e^{\sin t} dt \right) ds + C \quad (C \text{ is arbitrary so we can choose } C=0)$$

$$\Rightarrow u(x) = \int_0^x \left( \int_0^s e^{\sin t} dt \right) ds \text{ is one of the solution.}$$

5.

$$\varepsilon u'' + (1+\varepsilon)u' + u = 0, \quad u(0) = 0, \quad u(1) = 1, \quad \varepsilon = 0.01$$

characteristic equation:  $\varepsilon r^2 + (1+\varepsilon)r + 1 = 0$

$$r = \frac{-(1+\varepsilon) \pm \sqrt{(1+\varepsilon)^2 - 4\varepsilon}}{2\varepsilon}$$

$$= \frac{-0.02}{0.02}, \quad \frac{-2}{0.02}$$

$$= -1, \quad -100$$

$$u(x) = C_1 e^{-x} + C_2 e^{-100x}$$

$$u(0) = 0 \Rightarrow C_2 = -C_1$$

$$\Rightarrow u(x) = C_1 (e^{-x} - e^{-100x})$$

$$u(1) = 1 \Rightarrow C_1 (e^{-1} - e^{-100}) = 1$$

$$\Rightarrow C_1 = \frac{1}{e^{-1} - e^{-100}}$$

$$\text{So } u(x) = \frac{e^{-x} - e^{-100x}}{e^{-1} - e^{-100}}$$