

1.

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

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

$$u_1(x) = Ax + B$$

$$\Downarrow u(0) = 0$$

$$u_1(x) = Ax$$

$$0.4 \leq x \leq 0.6:$$

$$u_2(x) = \frac{1}{2}x^2 + Cx + D \quad (\text{by integral})$$

$$0.6 \leq x \leq 1:$$

$$u_3(x) = Ex + F$$

$$\Downarrow u(1) = 0$$

$$u_3(x) = Ex - E$$

$$x = 0.4:$$

$$\left. \begin{aligned} u_1(0.4) &= u_2(0.4) \Rightarrow 0.4A = 0.08 + 0.4C + D \\ u_1'(0.4) &= u_2'(0.4) \Rightarrow C = A - 0.4 \end{aligned} \right\} \Rightarrow D = 0.08$$

$$x = 0.6:$$

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

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

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: $w(x) = C_1 e^x + C_2 x e^x$

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

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

$$\Rightarrow w \equiv 0$$

$$\Rightarrow u = v$$

\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.

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

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

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.

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

$$\begin{aligned} \Rightarrow u(x) &= C + \int_0^x \frac{1 - \cos(2\pi t)}{2\pi} dt \\ &= \frac{x}{2\pi} - \frac{\sin(2\pi x)}{4\pi^2} \quad (\text{Let } C=0) \end{aligned}$$

4.

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

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

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

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

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

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

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

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

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

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

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