

$$\square u = u_{tt} - \Delta u \quad \square_a u = u_{tt} - a^2 \Delta u$$

$$1. \quad \begin{cases} u_{xx} + 2d u_t - u_{xy} = 0 & \text{in } \mathbb{R} \times (0, \infty) \\ u = g, \quad u_t = h & \text{in } \mathbb{R} \times \{t=0\} \end{cases}$$

$$\hat{g}(\lambda) = \int_{\mathbb{R}} g(x) e^{-2\pi i \lambda x} dx$$

$$\hat{h}(\lambda) = \int_{\mathbb{R}} h(x) e^{-2\pi i \lambda x} dx$$

$$\hat{u}(\lambda, 0) = \hat{g}(\lambda)$$

$$\hat{u}_x(\lambda, 0) = \hat{h}(\lambda)$$

$$\frac{d^2}{dt^2} \hat{u}(\lambda, t) + (2d) \frac{d}{dt} \hat{u}(\lambda, t) + 4\pi \lambda^2 \hat{u}(\lambda, t) = 0$$

$$\lambda_{1,2} = -d \pm \sqrt{d^2 - 4\pi \lambda^2} \rightarrow (\text{can be real or imaginary})$$

$$\hat{u}(\lambda, t) = c_1(\lambda) e^{(-d + \sqrt{d^2 - 4\pi \lambda^2})t} + c_2(\lambda) e^{(-d - \sqrt{d^2 - 4\pi \lambda^2})t}$$

$$\hat{g}(\lambda) = c_1(\lambda) + c_2(\lambda)$$

$$\hat{h}(\lambda) = (-d + \sqrt{d^2 - 4\pi \lambda^2}) c_1(\lambda) + (-d - \sqrt{d^2 - 4\pi \lambda^2}) c_2(\lambda)$$

$$c_1(\lambda) = \frac{\hat{h}(\lambda) + (d + \sqrt{d^2 - 4\pi \lambda^2}) \hat{g}(\lambda)}{2\sqrt{d^2 - 4\pi \lambda^2}}, \quad c_2(\lambda) = \frac{\hat{h}(\lambda) + (d - \sqrt{d^2 - 4\pi \lambda^2}) \hat{g}(\lambda)}{-2\sqrt{d^2 - 4\pi \lambda^2}}$$

$$u(x, t) = \int_{\mathbb{R}} \hat{h}(\lambda) \frac{e^{i(-d + \sqrt{d^2 - 4\pi \lambda^2})t} - e^{i(-d - \sqrt{d^2 - 4\pi \lambda^2})t}}{2\sqrt{d^2 - 4\pi \lambda^2}} e^{2\pi i \lambda x} d\lambda$$

$$+ \frac{1}{2} \int_{\mathbb{R}} \hat{g}(\lambda) \left[ \left(1 + \frac{d}{\sqrt{d^2 - 4\pi \lambda^2}}\right) e^{i(-d + \sqrt{d^2 - 4\pi \lambda^2})t} + \left(1 - \frac{d}{\sqrt{d^2 - 4\pi \lambda^2}}\right) e^{i(-d - \sqrt{d^2 - 4\pi \lambda^2})t} \right] \cdot [e^{2\pi i \lambda x}] d\lambda$$

Unfortunately, no explicit formula can be given.

2.  $u(x, y, t)$  be solution to

$$\begin{cases} \square_2 u(x, y, t) = 0, & (x, y) \in \mathbb{R}^2, t > 0 \\ u|_{t=0} = \varphi(x, y) \\ u_t|_{t=0} = \psi(x, y) \end{cases}$$

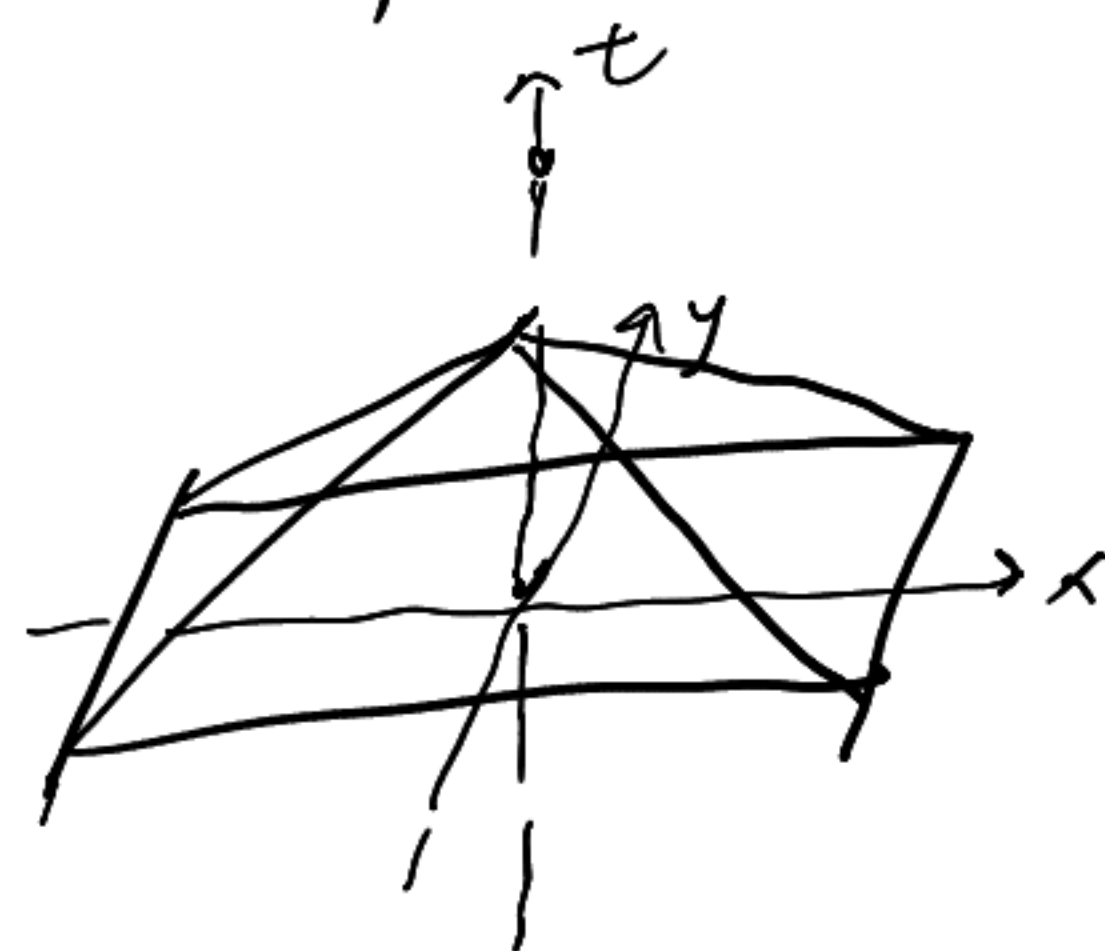
$$\varphi(x, y) = \begin{cases} 0 & (x, y) \in \Omega \\ 1 & \text{else} \end{cases} \quad \Omega = \{(x, y) \mid |x| \leq 1, |y| \leq 1\}$$

Find domain over which  $u(x, y, t) \geq 0$

$$\text{We know } u(x, y, t) = t \Delta \varphi(x, y) + \frac{\partial}{\partial t} [t \Delta \varphi(x, y)]. \quad \varphi \geq 0,$$

Wave equation in 2d follows weak Huygens principle. wave speed = 2

So answer is  $\{(x, y, t) \mid |x| \leq 1-s, |y| \leq 1-s, t = \frac{s}{2}\}$



Cone in  $(x, y, t)$  space

$$3. \begin{cases} u_t = x^2 u_{xx} + a x u_x & x \in (0, \infty), t > 0 \\ u(x, 0) = u_0(x) \end{cases}$$

Hint:  $x = e^{-y}$ ,  $-\infty < y < \infty$   $y = -\log x$

$$u(x, t) := v(y, t) \quad u_t = v_t$$

$$u_x = v_y \quad y_x = -\frac{1}{x} v_y$$

$$u_{xx} = \left(-\frac{1}{x} v_y\right)_x = \frac{1}{x^2} v_y - \frac{1}{x} v_{yy} y_x = \frac{1}{x^2} v_y + \frac{1}{x^2} v_{yy}$$

$$v_t = v_y + v_{yy} - a v_y = (1-a) v_y + v_{yy}$$

$$v(y, 0) = u_0(x) = u_0(e^{-y}) := u_1(y)$$

$$\begin{aligned} \frac{d}{dt} \hat{v}(\xi, t) &= \hat{v}(\xi, t) (1-a) 2\pi i \xi - \hat{v}(\xi, t) 4\pi^2 \xi^2 \\ &= \hat{v}(\xi, t) [(1-a) 2\pi i \xi - 4\pi^2 \xi^2] \end{aligned}$$

$$\hat{v}(\xi, 0) = \hat{u}_1(\xi)$$

$$\hat{v}(\xi, t) = \hat{u}_1(\xi) e^{[(1-a) 2\pi i \xi - 4\pi^2 \xi^2] t}$$

2.  $v = f * u_1$

$$f(y, t) = \int_{\mathbb{R}} e^{[2\pi i (1-a) \xi - 4\pi^2 \xi^2] t} e^{2\pi i \xi y} d\xi$$

$$= \int_{\mathbb{R}} e^{\xi 2\pi i (t(1-a) + y)} e^{-4\pi^2 \xi^2 t} d\xi$$

$$= \int_{\mathbb{R}} e^{-4\pi^2 t \left( \xi - \frac{i(t(1-a) + y)}{4\pi t} \right)^2} e^{-\frac{(t(1-a) + y)^2}{4t}} d\xi$$

$$= \frac{1}{\sqrt{4\pi t}} e^{-\frac{(t(1-a) + y)^2}{4t}}$$

$$u(x, t) = v(y, t) = \int_{\mathbb{R}} u_1(y-s) f(s, t) ds = \int_{\mathbb{R}} u_0\left(\frac{1}{x} e^{-s}\right) e^{-\frac{(t(1-a) + s)^2}{4t}} ds \quad \#$$

4.  $\mu > 0$ , Explicit form of Yukawa potential in  $d=3$

$$-\Delta \gamma_{\mu}(x) + \mu^2 \gamma_{\mu}(x) = \delta(x), \quad x \in \mathbb{R}^3$$

$$4\pi^2 |\lambda|^2 \hat{\gamma}_{\mu}(\lambda) + \mu^2 \hat{\gamma}_{\mu}(\lambda) = 1$$

$$\hat{\gamma}_{\mu}(\lambda) = \frac{1}{4\pi |\lambda|^2 + \mu^2} = \int_0^{\infty} e^{-(4\pi |\lambda|^2 + \mu^2)t} dt$$

$$\gamma_{\mu}(x) = \int_0^{\infty} e^{-\mu^2 t} \int_{\mathbb{R}^3} e^{-4\pi |\lambda|^2 t} \cdot e^{2\pi i \lambda \cdot x} d\lambda$$

$\downarrow$  Heat kernel

$$= \int_0^{\infty} e^{-\mu^2 t - \frac{x^2}{4t}} (4\pi t)^{-\frac{3}{2}} dt$$

$$= \int_0^{\infty} e^{-\frac{x^2}{2} \left( \frac{1}{\sqrt{4t}} - \frac{\mu}{\sqrt{4t}} \right)^2} e^{-\mu^2 t} (4\pi t)^{-\frac{3}{2}} dt$$

$$= \frac{e^{-\mu^2 |x|}}{(2\pi)^{\frac{3}{2}}} \int_0^{\infty} e^{-\frac{x^2}{2} \left( u - \frac{\mu}{\sqrt{4t}} u \right)^2} du$$

Meanwhile,  $\gamma_{\mu}(x) = \frac{e^{-\mu |x|}}{(2\pi)^{\frac{3}{2}}} \int_0^{\infty} e^{-\frac{x^2}{2} \left( s - \frac{\mu}{\sqrt{4t}} s \right)^2} \frac{1}{s^2} \frac{\mu}{\sqrt{4t}} ds$

$$\Rightarrow 2\gamma_{\mu}(x) = \frac{e^{-\mu |x|}}{(2\pi)^{\frac{3}{2}}} \int_0^{\infty} e^{-\frac{x^2}{2} \left( s - \frac{\mu}{\sqrt{4t}} s \right)^2} \left( 1 + \frac{1}{s^2} \frac{\mu}{\sqrt{4t}} \right) ds$$

$$= \frac{e^{-\mu |x|}}{(2\pi)^{\frac{3}{2}}} \int_0^{\infty} e^{-\frac{x^2}{2} \left( s - \frac{\mu}{\sqrt{4t}} s \right)^2} d \left( s - \frac{\mu}{\sqrt{4t}} s \right)$$

$$= \frac{e^{-\mu |x|}}{(2\pi)^{\frac{3}{2}}} \int_0^{\infty} e^{-\frac{x^2}{2} w^2} dw = \frac{e^{-\mu |x|}}{(2\pi)^{\frac{3}{2}}} \sqrt{\frac{2\pi}{|x|}}$$

$$= \frac{e^{-\mu |x|}}{2\pi |x|}$$

$$\Rightarrow \gamma_{\mu}(x) = \frac{e^{-\mu |x|}}{4\pi |x|}$$