
Homework #7

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Problem 1

- (a) Use separation of variables to find the eigenvalues λ and eigenfunctions $u(x, y)$ of the Dirichlet Laplacian on the unit square that satisfy

$$\begin{aligned} -(u_{xx} + u_{yy}) &= \lambda u & 0 < x < 1, 0 < y < 1 \\ u(x, 0) &= 0, & u(x, 1) = 0 & 0 \leq x \leq 1 \\ u(0, y) &= 0, & u(1, y) = 0 & 0 \leq y \leq 1. \end{aligned}$$

- (b) What is the smallest eigenvalue that is not a simple eigenvalue?

Problem 2

- (a) Let $\vec{x} = (x, y)$, $\vec{\xi} = (\xi, \eta)$, and $\vec{\xi}^* = (\xi, -\eta)$ where $\eta > 0$. Show that

$$G(\vec{x}, \vec{\xi}) = -\frac{1}{2\pi} \log \left(\frac{|\vec{x} - \vec{\xi}|}{|\vec{x} - \vec{\xi}^*|} \right)$$

is the solution of

$$\begin{aligned} -(G_{xx} + G_{yy}) &= \delta(\vec{x} - \vec{\xi}) & \text{in } -\infty < x < \infty, & y > 0 \\ G(\vec{x}, \vec{\xi}) &= 0 & \text{on } y = 0. \end{aligned}$$

- (b) Write down the Green's function representation for the solution $u(x, y)$ of the Dirichlet problem for the Laplacian in the upper half plane

$$\begin{aligned} u_{xx} + u_{yy} &= 0 & \text{in } -\infty < x < \infty, & y > 0 \\ u(x, 0) &= f(x). \end{aligned}$$

You can assume that $u(x, y) \rightarrow 0$ sufficiently rapidly as $|(x, y)| \rightarrow \infty$.

- (c) Use the Green's function representation to show that

$$u(x, y) = \frac{y}{\pi} \int_{-\infty}^{\infty} \frac{f(t)}{(x-t)^2 + y^2} dt.$$