

Preliminary Exam
Partial Differential Equations
9 AM - 12 PM, Fri. Jan. 11, 2019
Room: Newton Lab (ECCR 257)

#	possible	score
1	25	
2	25	
3	25	
4	25	
5	25	
Total	100	

Student ID: _____

There are five problems. **Solve four of the five problems.** Each problem is worth 25 points. A sheet of convenient formulae is provided.

1. **Method of characteristics.** Solve the following initial-boundary value problem:

$$\begin{aligned} u_t + e^{-x}u_x &= e^x, & x > 0, \quad t > 0, \\ u(x, 0) &= f(x), & x > 0, \\ u(0, t) &= g(t), & t > 0. \end{aligned}$$

You will need to separate the domain into two regions, and be sure to identify the boundary between the two regions.

Solution: First consider the solution emanating from $x_0(s) = s, t_0(s) = 0, z_0(s) = f(s)$ (along the $t = 0$ boundary):

$$\begin{aligned} \frac{dx}{d\tau} &= e^{-x}, & x_0(s) &= s, \\ \frac{dt}{d\tau} &= 1, & t_0(s) &= 0, \\ \frac{dz}{d\tau} &= e^x, & z_0(s) &= f(s). \end{aligned}$$

We guarantee a unique solution by checking the Jacobian is nonzero along the initial curve:

$$J = \begin{vmatrix} 1 & e^{-s} \\ 0 & 1 \end{vmatrix} = 1 > 0.$$

Integrating the t equation, we find $t = \tau$. Next, integrating the x equation, we find

$$e^x = \tau + e^s$$

This we can plug into the z equation

$$\frac{dz}{d\tau} = \tau + e^s \Rightarrow z = \frac{\tau^2}{2} + e^s\tau + f(s).$$

Inverting our expressions for x and t , we find

$$u(x, t) = te^x - \frac{t^2}{2} + f[\ln |e^x - t|],$$

where we require $e^x + 1 > t$ since the argument of $f(s)$ must be positive.

The solution emanating from $x = 0$ is parameterized by $x_0(s) = 0$, $t_0(s) = s$, $z_0(s) = g(s)$:

$$\begin{aligned} \frac{dx}{d\tau} &= e^{-x}, & x_0(s) &= 0, \\ \frac{dt}{d\tau} &= 1, & t_0(s) &= s, \\ \frac{dz}{d\tau} &= e^x, & z_0(s) &= g(s). \end{aligned}$$

We guarantee a unique solution by checking the Jacobian is nonzero along the initial curve:

$$J = \begin{vmatrix} 0 & 1 \\ 1 & 1 \end{vmatrix} = -1 < 0.$$

Integrating the t equation, we find $t = \tau + s$. Next, integrating the x equation, we find

$$e^x = \tau + 1.$$

Plugging into the z equation, we find

$$\frac{dz}{d\tau} = \tau + 1 \Rightarrow z = \frac{\tau^2}{2} + 2\tau + g(s).$$

Inverting our expressions for x and t , we find

$$u(x, t) = \frac{(e^x - 1)^2}{2} + e^x - 1 + g[t + 1 - e^x]$$

where we require $t + 1 > e^x$ since the argument of $g(s)$ must be positive. Ultimately:

$$u(x, t) = \begin{cases} te^x - \frac{t^2}{2} + f[\ln |e^x - t|], & e^x > t + 1 \\ \frac{(e^x - 1)^2}{2} + e^x - 1 + g[t + 1 - e^x], & t + 1 > e^x. \end{cases}$$

2. Heat Equation.

(a) Use energy methods to show the following initial boundary value problem has at most one solution:

$$\begin{aligned} u_t(\mathbf{x}, t) &= f(t)\Delta u(\mathbf{x}, t), & f(t) &> 0, \quad \mathbf{x} \in \Omega, \\ u(\mathbf{x}, 0) &= g(\mathbf{x}), & \mathbf{x} &\in \Omega \\ u(\mathbf{x}, t) &= h(\mathbf{x}, t) & \mathbf{x} &\in \partial\Omega, \quad t > 0. \end{aligned}$$

Assume $f(t) \in C^\infty[0, \infty)$, $g(\mathbf{x}) \in C^\infty(\partial\Omega)$, and $h(\mathbf{x}, t) \in C^\infty(\partial\Omega \times [0, \infty))$ are all integrable functions and the domain Ω is simply connected.

Solution: Assume there are two solutions u_1 and u_2 , and $w = u_1 - u_2$, then $w_t(\mathbf{x}, t) = f(t)\nabla^2 w(\mathbf{x}, t)$ and $w(\mathbf{x}, 0) = 0$ ($\mathbf{x} \in \Omega$) and $w(\mathbf{x}, t) = 0$ on $\mathbf{x} \in \partial\Omega$. Now set

$$E(t) \equiv \int_{\Omega} w^2(\mathbf{x}, t) d\mathbf{x} \geq 0,$$

since the integrand is nonnegative, so then

$$\begin{aligned} \frac{d}{dt} E(t) &= \frac{d}{dt} \int_{\Omega} w^2(\mathbf{x}, t) d\mathbf{x} = \int_{\Omega} 2w(\mathbf{x}, t) w_t(\mathbf{x}, t) d\mathbf{x} \\ &= 2f(t) \int_{\Omega} w(\mathbf{x}, t) \Delta w(\mathbf{x}, t) d\mathbf{x} = -2f(t) \int_{\Omega} |\nabla w(\mathbf{x}, t)|^2 d\mathbf{x} \leq 0, \end{aligned}$$

where we have applied the divergence theorem, homogeneous boundaries, and the fact that $f(t) > 0$. Also, since $w(\mathbf{x}, 0) \equiv 0$, then $E(0) = 0$, and we can conclude $E \equiv 0$, implying $w \equiv 0$ so $u_1 \equiv u_2$ and there can be no more than one solution.

(b) Find the solution to the heat equation on the n -dimensional half space:

$$\begin{aligned} u_t(\mathbf{x}, t) &= \kappa \Delta u(\mathbf{x}, t), & \mathbf{x} \in \Omega &\equiv \{\mathbf{x} \in \mathbb{R}^n | x_n > 0\}, & t > 0, \\ u(\mathbf{x}, 0) &= f(\mathbf{x}), & \mathbf{x} &\in \Omega, \\ \frac{\partial u}{\partial \mathbf{n}}(\mathbf{x}, t) &= 0, & \mathbf{x} &\in \partial\Omega, \\ \lim_{|\mathbf{x}| \rightarrow \infty} u(\mathbf{x}, t) &= 0, & t &> 0, \end{aligned}$$

where $\kappa > 0$ is a positive scalar, $f(\mathbf{x})$ is continuous and L^2 integrable on \mathbb{R}^n , and \mathbf{n} is the unit normal to the boundary $\partial\Omega$.

Solution: The fundamental solution is

$$\Phi(\mathbf{x}, t) = \frac{1}{(4\pi\kappa t)^{n/2}} e^{-|\mathbf{x}|^2/(4\kappa t)},$$

so, defining $\tilde{\mathbf{x}} = (x_1, x_2, \dots, -x_n)$, we can use even reflection to write

$$u(\mathbf{x}, t) = \frac{1}{(4\pi\kappa t)^{n/2}} \int_{\Omega} \left[e^{-|\mathbf{x}-\mathbf{y}|^2/(4\kappa t)} + e^{-|\mathbf{x}-\tilde{\mathbf{y}}|^2/(4\kappa t)} \right] f(\mathbf{y}) d\mathbf{y}.$$

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3. **Wave Equation.** Consider the equation

$$\begin{aligned} u_{tt}(\mathbf{x}, t) &= c^2 \Delta u(\mathbf{x}, t), \\ u(\mathbf{x}, 0) &= f(\mathbf{x}), & \mathbf{x} &\in \mathbb{R}^3 \\ u_t(\mathbf{x}, 0) &= g(\mathbf{x}), & \mathbf{x} &\in \mathbb{R}^3 \end{aligned}$$

where $c > 0$ is a positive scalar, and $f(\mathbf{x})$ and $g(\mathbf{x})$ are rapidly decaying, C^∞ , and L^2 integrable functions.

(a) Find the equation the average of u :

$$\bar{u}(r, t) = \frac{1}{4\pi} \int_0^{2\pi} \int_0^\pi u(\mathbf{x}, t) \sin \phi d\phi d\theta$$

satisfies where $\mathbf{x} = (x, y, z)$ and $x = r \cos \theta \sin \phi$, $y = r \sin \theta \sin \phi$, $z = r \cos \phi \theta$, such that θ and ϕ are angles in spherical coordinates.

Solution: Averaging $u_{tt}(\mathbf{x}, t)$ as such, we simply obtain $\bar{u}_{tt}(r, t)$. Thus, to obtain the new PDE, we integrate the right hand side of the PDE, which we can write in spherical coordinates

$$\begin{aligned} c^2 \overline{\Delta u(\mathbf{x}, t)} &= \frac{c^2}{4\pi} \int_0^{2\pi} \int_0^\pi \left[\frac{1}{r^2} \frac{\partial}{\partial r} \left(r^2 \frac{\partial u}{\partial r} \right) + \frac{1}{r^2 \sin \theta} \frac{\partial}{\partial \phi} \left(\sin \phi \frac{\partial u}{\partial \phi} \right) + \frac{1}{r^2 \sin^2 \phi} \frac{\partial^2 u}{\partial \theta^2} \right] \sin \phi d\theta d\phi \\ &= \frac{c^2}{r^2} \frac{\partial}{\partial r} \left(r^2 \frac{\partial \bar{u}}{\partial r} \right), \end{aligned}$$

where the second term vanishes because $\sin \pi = \sin 0 = 0$ and the third term vanishes due to periodicity in the spherical coordinate ρ , so

$$\bar{u}_{tt}(r, t) = \frac{c^2}{r^2} \frac{\partial}{\partial r} \left(r^2 \frac{\partial \bar{u}}{\partial r} \right) = c^2 \left[\frac{\partial^2 \bar{u}}{\partial r^2} (r, t) + \frac{2}{r} \frac{\partial \bar{u}}{\partial r} (r, t) \right].$$

(b) Assume spherical symmetry of initial conditions ($f = f(r), g = g(r)$) and the solution $u = u(r, t)$, where $r \equiv |\mathbf{x}|$, and write the initial/boundary value problem for the radially symmetric function $v(r, t) = ru(r, t)$.

Solution: In this case,

$$v_{tt} = ru_{tt} = c^2 \left[r \frac{\partial^2 u}{\partial r^2} (r, t) + 2 \frac{\partial u}{\partial r} (r, t) \right] = c^2 \frac{\partial}{\partial r} \left[\left(r \frac{\partial u}{\partial r} \right) + u \right] = c^2 \frac{\partial^2}{\partial r^2} [ru] = c^2 v_{rr}.$$

Also, $v(r, 0) = ru(r, 0) = rf(r)$ and $v_t(r, 0) = rg(r)$, similarly, so

$$\begin{aligned} v_{tt}(r, t) &= c^2 v_{rr}(r, t), & r \in (0, \infty), t \in (0, \infty) \\ v(0, t) &= 0, & t \in (0, \infty) \\ v(r, 0) &= rf(r), & r \in (0, \infty) \\ v_t(r, 0) &= rg(r), & r \in (0, \infty) \end{aligned}$$

(c) Find the solution $v(r, t)$ and hence the solution $u(r, t)$.

Solution: Using d'Alembert's formula for the half line with homogeneous Dirichlet boundaries, using odd extension, we define $F_{\text{odd}}(r) = rf(r)$ for $r > 0$ and $F_{\text{odd}}(-r) = -F_{\text{odd}}(r)$, similarly $G_{\text{odd}}(r) = rg(r)$ for $r > 0$ and $G_{\text{odd}}(-r) = -G_{\text{odd}}(r)$, so

$$v(r, t) = \frac{1}{2} (F_{\text{odd}}(r + ct) + F_{\text{odd}}(r - ct)) + \frac{1}{2c} \int_{r-ct}^{r+ct} G_{\text{odd}}(s) ds,$$

which can be written piecewise as

$$v(r, t) = \begin{cases} \frac{1}{2}((r + ct)f(r + ct) - (ct - r)f(ct - r)) + \frac{1}{2c} \int_{ct-r}^{ct+r} sg(s)ds, & 0 < r < ct \\ \frac{1}{2}((r + ct)f(r + ct) + (r - ct)f(r - ct)) + \frac{1}{2c} \int_{r-ct}^{r+ct} sg(s)ds, & r \geq ct. \end{cases}$$

Lastly, we change variables back to $u(r, t)$ to obtain

$$u(r, t) = \begin{cases} \frac{1}{2r}((r + ct)f(r + ct) - (ct - r)f(ct - r)) + \frac{1}{2cr} \int_{ct-r}^{ct+r} sg(s)ds, & 0 < r < ct \\ \frac{1}{2r}((r + ct)f(r + ct) + (r - ct)f(r - ct)) + \frac{1}{2cr} \int_{r-ct}^{r+ct} sg(s)ds, & r \geq ct. \end{cases}$$

4. Green's Functions.

(a) Consider Poisson's equation on the tilted half plane

$$\begin{aligned} \Delta u &= f(\mathbf{x}), & \mathbf{x} \in \Omega &= \{\mathbf{x} \in \mathbb{R}^2 \mid x_1 + x_2 > 0\}, \\ u(\mathbf{x}) &= g(\mathbf{x}), & \mathbf{x} \in \partial\Omega. \end{aligned} \quad (1)$$

Write the associated Green's function $G_H(\mathbf{x}, \mathbf{y})$ using the method of images, and verify its corresponding boundary value problem.

Solution: Using the method of images, note $\mathbf{x}_H = (-x_2, -x_1)$ maps Ω to $\bar{\Omega}_c$, since for $x_1 + x_2 > 0$, then $-x_2 - x_1 < 0$ and vice versa, so

$$G_H(\mathbf{x}, \mathbf{y}) = \Phi(\mathbf{x} - \mathbf{y}) - \Phi(\mathbf{x}_H - \mathbf{y}).$$

The corresponding boundary value problem is:

$$\begin{aligned} \Delta_{\mathbf{x}} G_H(\mathbf{x}, \mathbf{y}) &= \delta(\mathbf{x} - \mathbf{y}), & \mathbf{x}, \mathbf{y} \in \Omega, \\ G_H(\mathbf{x}, \mathbf{y}) &= 0, & \mathbf{x} \in \partial\Omega, \mathbf{y} \in \Omega. \end{aligned}$$

since $\Delta_{\mathbf{x}} \Phi(\mathbf{x} - \mathbf{y}) = \delta(\mathbf{x} - \mathbf{y})$ since it is the fundamental solution to Laplace's equation, and $\Delta_{\mathbf{x}} \phi^y(\mathbf{x}) = 0$ on $\mathbf{y} \in \Omega$ since $\mathbf{x} \in \Omega$ implies $\mathbf{x}_H \notin \Omega$, then $\Delta_{\mathbf{x}} G_H(\mathbf{x}, \mathbf{y}) = \delta(\mathbf{x} - \mathbf{y})$. Also, when $\mathbf{x} \in \partial\Omega$, then $x_1 = -x_2$ and $x_2 = -x_1$ and $\mathbf{x} = \mathbf{x}_H$ and $G_H(\mathbf{x}, \mathbf{y}) = \Phi(\mathbf{x} - \mathbf{y}) - \Phi(\mathbf{x} - \mathbf{y}) = 0$.

(b) Consider Poisson's equation on the tilted half disc:

$$\begin{aligned} \Delta u &= f(\mathbf{x}), & \mathbf{x} \in \Omega &= \{\mathbf{x} \in \mathbb{R}^2 \mid x_1 + x_2 > 0 \ \& \ |\mathbf{x}| < 1\}, \\ u(\mathbf{x}) &= 0 & \mathbf{x} \in \partial\Omega. \end{aligned} \quad (2)$$

Determine the associated Green's function $G_S(\mathbf{x}, \mathbf{y})$ and show it satisfies the needed boundary conditions. Then, write the solution to Eq. (2) in terms of this Green's function, and show it satisfies $u(\mathbf{x}) = 0$ on $\mathbf{x} \in \partial\Omega$.

Solution: Define $\tilde{\mathbf{x}} = \mathbf{x}/|\mathbf{x}|^2$ and $\tilde{\mathbf{x}}_H = \mathbf{x}_H/|\mathbf{x}|^2$, then

$$G_S(\mathbf{x}, \mathbf{y}) = \Phi(\mathbf{x} - \mathbf{y}) - \Phi(\mathbf{x}_H - \mathbf{y}) - \Phi(|\mathbf{x}|(\tilde{\mathbf{x}} - \mathbf{y})) + \Phi(|\mathbf{x}|(\tilde{\mathbf{x}}_H - \mathbf{y})).$$

When $\mathbf{x} = (x_1, -x_1) \in \partial\Omega$, then we have

$$G_S(\mathbf{x}, \mathbf{y}) = \Phi(\mathbf{x} - \mathbf{y}) - \Phi(\mathbf{x} - \mathbf{y}) + \Phi(|\mathbf{x}|(\tilde{\mathbf{x}} - \mathbf{y})) - \Phi(|\mathbf{x}|(\tilde{\mathbf{x}} - \mathbf{y})) = 0,$$

and when $|\mathbf{x}| = 1$ with $\mathbf{x} \in \partial\Omega$, then $\tilde{\mathbf{x}} = \mathbf{x}$ and $\tilde{\mathbf{x}}_H = \mathbf{x}_H$ and $|\mathbf{x}_H| = 1$, so

$$G_S(\mathbf{x}, \mathbf{y}) = \Phi(\mathbf{x} - \mathbf{y}) - \Phi(\mathbf{x} - \mathbf{y}) + \Phi(\mathbf{x}_H - \mathbf{y}) - \Phi(\mathbf{x}_H - \mathbf{y}) = 0,$$

so $G_Q(\mathbf{x}, \mathbf{y}) \equiv 0$ on $\mathbf{x} \in \partial\Omega$ and $\mathbf{y} \in \Omega$.

Lastly, note that the solution to Eq. (2) in terms of G_S is

$$u(\mathbf{x}) = \int_{\Omega} G_S(\mathbf{x}, \mathbf{y}) f(\mathbf{y}) d\mathbf{y},$$

so when $\mathbf{x} \in \partial\Omega$ then

$$u(\mathbf{x}) = \int_{\Omega} 0 \cdot f(\mathbf{y}) d\mathbf{y} = 0.$$

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5. **Separation of Variables.** Consider the forced, damped wave equation

$$u_{tt} = u_{xx} - 2\gamma u_t + e^{-x}, \quad 0 \leq x \leq L, \quad t > 0,$$

with $\gamma > 0$ and boundary and initial conditions

$$\begin{aligned} u(0, t) &= u(L, t) = 0, & t > 0, \\ u(x, 0) &= f(x), & x \in (0, L), \\ u_t(x, 0) &= 0, & x \in (0, L). \end{aligned}$$

Using separation of variables, find a *formal* solution $u(x, t)$ to the boundary value problem in terms of the function $f(x)$. (You can assume $\frac{\gamma L}{\pi}$ is not an integer.)

Solution: First, we remove the inhomogeneous term e^{-x} by defining $v(x, t) = u(x, t) + e^{-x} - 1 - \frac{x}{L}(e^{-L} - 1)$. We have

$$\begin{aligned} v_t &= u_t, \\ v_{tt} &= u_{tt}, \\ v_{xx} &= u_{xx} + e^{-x}, \\ v(0, t) &= u(0, t) = 0, \\ v(L, t) &= u(L, t) = 0. \end{aligned}$$

So we obtain the boundary value problem

$$\begin{aligned} v_{tt} &= v_{xx} - 2\gamma v_t, & 0 \leq x \leq L, & \quad t > 0, \\ v(0, t) &= v(L, t) = 0, & t > 0, \\ v(x, 0) &= f(x) + e^{-x} - 1 - \frac{x}{L}(e^{-L} - 1), & x \in (0, L), \\ v_t(x, 0) &= 0, & x \in (0, L). \end{aligned}$$

Using separation of variables, we set $v(x, t) = X(x)T(t)$. This gives, with a dot indicating a time derivative and a prime a spatial derivative,

$$X\ddot{T} = TX'' - 2\gamma X\dot{T},$$

from which we get

$$\frac{\ddot{T}}{T} + 2\gamma\frac{\dot{T}}{T} = \frac{X''}{X} = \alpha,$$

where α is a constant. If $\alpha = 0$ the X equation yields $X(x) = E + Dx$, which can't satisfy the boundary conditions unless $E = D = 0$. If $\alpha > 0$, $X(x) = Ee^{\alpha x} + De^{-\alpha x}$ which again can only satisfy the boundary conditions $X(0) = X(L) = 0$ if $E = D = 0$. So we take negative α , $\alpha = -\lambda^2$, with λ real. The boundary conditions are satisfied if $\lambda = \lambda_n = \frac{n\pi}{L}$:

$$X_n = \sin\left(\frac{n\pi x}{L}\right).$$

The equation for T gives $\ddot{T} + 2\gamma\dot{T} + \frac{n^2\pi^2}{L^2}T = 0$, with characteristic roots r_n given by

$$r_n = -\gamma \pm \sqrt{\gamma^2 - \frac{n^2\pi^2}{L^2}}.$$

Assuming $\frac{\gamma L}{\pi}$ is not an integer, the roots are not repeated and we get two cases, depending on whether n is larger or smaller than $M = \frac{\gamma L}{\pi}$:

$$T_n(t) = \begin{cases} e^{-\gamma t}[A_n \sinh(\beta_n t) + B_n \cosh(\beta_n t)], & n < M, \\ e^{-\gamma t}[A_n \sin(\omega_n t) + B_n \cos(\omega_n t)], & n > M, \end{cases}$$

where $\omega_n = \sqrt{\frac{n^2\pi^2}{L^2} - \gamma^2}$ and $\beta_n = \sqrt{\gamma^2 - \frac{n^2\pi^2}{L^2}}$.

Constructing $v(x, t) = \sum_{n=1}^{\infty} X_n(x)T_n(t)$ and $u = v - [e^{-x} - 1 - \frac{x}{L}(e^{-L} - 1)]$ we get

$$\begin{aligned} u(x, t) = & 1 - e^{-x} + \frac{x}{L}(e^{-L} - 1) + e^{-\gamma t} \sum_{n=1}^M \sin\left(\frac{n\pi x}{L}\right) [A_n \sinh(\beta_n t) + B_n \cosh(\beta_n t)] \\ & + e^{-\gamma t} \sum_{n=M+1}^{\infty} \sin\left(\frac{n\pi x}{L}\right) [A_n \sin(\omega_n t) + B_n \cos(\omega_n t)]. \end{aligned} \quad (3)$$

To find the constants we need that the initial conditions be satisfied, namely

$$u(x, 0) = f(x) = \sum_{n=1}^{\infty} \sin\left(\frac{n\pi x}{L}\right) B_n + 1 - e^{-x} + \frac{x}{L}(e^{-L} - 1),$$

which gives, taking B_n as the Fourier coefficients of $f(x) - 1 + e^{-x} - \frac{x}{L}(e^{-L} - 1)$,

$$B_n = \frac{2}{L} \int_0^L \left[f(x) - 1 + e^{-x} - \frac{x}{L}(e^{-L} - 1) \right] \sin\left(\frac{n\pi x}{L}\right) dx. \quad (4)$$

Similarly, we need

$$u_t(x, 0) = 0 = -\gamma \sum_{n=1}^{\infty} \sin\left(\frac{n\pi x}{L}\right) B_n + \sum_{n=1}^M \sin\left(\frac{n\pi x}{L}\right) \beta_n A_n + \sum_{n=M+1}^{\infty} \sin\left(\frac{n\pi x}{L}\right) \omega_n A_n,$$

or, using $f(x) - 1 + e^{-x} - \frac{x}{L}(e^{-L} - 1) = \sum_{n=1}^{\infty} \sin\left(\frac{n\pi x}{L}\right) B_n$,

$$\gamma[f(x) - 1 + e^{-x} - \frac{x}{L}(e^{-L} - 1)] = \sum_{n=1}^M \sin\left(\frac{n\pi x}{L}\right) \beta_n A_n + \sum_{n=M+1}^{\infty} \sin\left(\frac{n\pi x}{L}\right) \omega_n A_n,$$

and we obtain

$$A_n = \begin{cases} \frac{\gamma}{\beta_n} B_n, & n \leq M, \\ \frac{\gamma}{\omega_n} B_n, & n > M. \end{cases} \quad (5)$$

Together, (3), (4), and (5) constitute a formal solution to the problem.