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Notes, books, and calculators are not authorized. Show all your work in the blank space you are given on the exam sheet. Answers with no justification will not be graded.

Question 1: Let $\Phi \in C^1(\mathbb{R}^3; \mathbb{R})$ and $\Psi \in C^1(\mathbb{R}^3; \mathbb{R})$ be defined by $\Phi(x_1, x_2, x_3) := x_1^3 - \sin(x_2 - x_3)$ and $\Psi(x_1, x_2, x_3) := \log(1 + x_1^2 + x_2^4 + x_3^6) + x_1$. (a) Compute $\nabla \Phi$ and $\nabla \Psi$.

Applying the chain rule we obtain

 $\nabla \Phi(x_1, x_2, x_3) = (3x_1^2, -\cos(x_2 - x_3), \cos(x_2 - x_3)),$

and

$$\nabla\Psi(x_1, x_2, x_3) = \left(1 + \frac{2x_1}{1 + x_1^2 + x_2^4 + x_3^6}, \frac{4x_2^3}{1 + x_1^2 + x_2^4 + x_3^6}, \frac{6x_3^5}{1 + x_1^2 + x_2^4 + x_3^6}\right).$$

Question 2: Let $A \in C^0(\mathbb{R}^3; \mathbb{R}^3)$ and $\varphi \in C^0(\mathbb{R}^3; \mathbb{R})$. Let D be a subset of \mathbb{R}^3 with a smooth boundary ∂D and unit outward normal n. Compute $\int_{\partial D} A \cdot (n \times (\varphi A)) ds$. (*Hint:* recall that $(E \times F) \cdot G = E \cdot (F \times G)$.)

Using the definitions, and recalling that ${m E}{ imes}{m E}={m 0}$ for all ${m E}\in \mathbb{R}^3$, we have

$$\int_{\partial D} \mathbf{A} \cdot (\mathbf{n} \times (\varphi \mathbf{A})) ds = \int_{\partial D} (\mathbf{n} \times (\varphi \mathbf{A})) \cdot \mathbf{A} ds = \int_{\partial D} \mathbf{n} \cdot ((\varphi \mathbf{A}) \times \mathbf{A}) ds = \int_{\partial D} (\mathbf{n} \cdot (\mathbf{A} \times \mathbf{A})) \varphi ds = 0$$

Question 3: Let $\nabla \times$ denote the curl operator acting on vector fields: i.e., let $\mathbf{A} = (A_1, A_2, A_3) \in C^1(\mathbb{R}^3; \mathbb{R}^3)$ be a three-dimensional vector field over \mathbb{R}^3 , then $\nabla \times \mathbf{A} := (\partial_2 A_3 - \partial_3 A_2, \partial_3 A_1 - \partial_1 A_3, \partial_1 A_2 - \partial_2 A_1)$. (a) Let $\varphi \in C^2(\mathbb{R}^3; \mathbb{R})$. Compute $\nabla \times (\nabla \varphi^2)$. (*Hint:* Recall that $\partial_{ij}\psi = \partial_{ji}\psi$, for all $i, j \in \{1, 2, 3\}$ and all $\psi \in C^1(\mathbb{R}^3; \mathbb{R})$.)

The definitions imply that $\nabla \varphi = (\partial_1 \varphi, \partial_2 \varphi, \partial_3 \varphi)$. Hence,

$$\nabla \times (\nabla \varphi^2) = (\partial_2 \partial_3 \varphi^2 - \partial_3 \partial_2 \varphi^2, \partial_3 \partial_1 \varphi^2 - \partial_1 \partial_3 \varphi^2, \partial_1 \partial_2 \varphi^2 - \partial_2 \partial_1 \varphi^2) = \partial_{31} \varphi^2 - \partial_{13} \varphi^2, \partial_{12} \varphi^2 - \partial_{21} \varphi^2) = \mathbf{0}$$

(b) Show that $2\psi\nabla\psi = \nabla(\psi^2)$ for all $\psi \in C^1(\mathbb{R}^3; \mathbb{R})$.

Let $\psi \in C^1(\mathbb{R}^3; \mathbb{R})$. Then by the chain rule

$$\nabla\psi^2 = (\partial_1\psi^2, \partial_2\psi^2, \partial_3\psi^2) = (2\psi\partial_1\psi, 2\psi\partial_2\psi, 2\psi\partial_3\psi) = 2\psi(\partial_1\psi, \partial_2\psi, \partial_3\psi) = 2\psi\nabla\psi$$

(c) Let φ and ψ in $C^2(\mathbb{R}^3; \mathbb{R})$. Let D be a subset of \mathbb{R}^3 with a smooth boundary ∂D and unit outward normal \boldsymbol{n} . Compute $\int_{\partial D} (2\psi\nabla\varphi\times\nabla\psi)\cdot\boldsymbol{n}\mathrm{d}s$. (*Hint:* Accept as a fact that $\nabla\cdot(\boldsymbol{A}\times\boldsymbol{B}) = \boldsymbol{B}\cdot\nabla\times\boldsymbol{A} - \boldsymbol{A}\cdot\nabla\times\boldsymbol{B}$ for all $\boldsymbol{A}, \boldsymbol{B} \in C^1(\mathbb{R}^3; \mathbb{R}^3)$.)

We first observe that

$$\int_{\partial D} (2\psi \nabla \varphi \times \nabla \psi) \cdot \boldsymbol{n} \mathrm{d}s = \int_{\partial D} (\nabla \varphi \times \nabla \psi^2) \cdot \boldsymbol{n} \mathrm{d}s.$$

Then using the divergence theorem we infer that

$$\int_{\partial D} (\nabla \varphi \times \nabla \psi^2) \cdot \boldsymbol{n} \mathrm{d}s = \int_D \nabla \cdot (\nabla \varphi \times \nabla \psi^2) \mathrm{d}x.$$

Then using the hint we have

$$\int_{\partial D} (\nabla \varphi \times \nabla \psi^2) \mathrm{d}s = \int_D \left(\nabla \times (\nabla \varphi) \cdot \nabla \psi^2 - \nabla \varphi \cdot \nabla \times (\nabla \psi^2) \right) \mathrm{d}x$$

But $\nabla \times (\nabla \varphi) = \mathbf{0}$ and $\nabla \times (\nabla \psi^2) = \mathbf{0}$. Hence

$$\int_{\partial D} (2\psi \nabla \varphi \times \nabla \psi) \cdot \boldsymbol{n} \mathrm{d} s = 0.$$

Question 4: Let u solve $\partial_t u - \partial_x \left(\cos(\frac{\pi x}{2L})u + (\sin(\frac{\pi x}{L}) + 2)\partial_x u \right) = f(x)e^{-2t}$, $x \in (0, L)$, with $2\partial_x u(0, t) + u(0, t) = 2$, $\partial_x u(L, t) = 1$, $u(x, 0) = u_0(x)$, where f and u_0 are two smooth functions. (a) Compute $\frac{d}{dt} \int_0^L u(x, t) dx$ as a function of t.

Integrate the equation over the domain (0, L) and apply the fundamental Theorem of calculus:

$$\begin{split} \frac{d}{dt} \int_0^L u(x,t) dx &= \int_0^L \partial_t u(x,t) dx = \int_0^L \partial_x \big(\cos(\pi x/2L)u + (\sin(\pi x/L) + 2) \partial_x u \big) dx + e^{-2t} \int_0^L f(x) dx \\ &= \cos(\pi L/2L)u(L,t) + (\sin(\pi L/L) + 2) \partial_x u(L,t) - \cos(0)u(0,t) - (\sin(0) + 2) \partial_x u(0,t) + e^{-2t} \int_0^L f(x) dx \\ &= 2 \partial_x u(L,t) - u(0,t) - 2 \partial_x u(0,t) + e^{-2t} \int_0^L f(x) dx = 2 - 2 + e^{-2t} \int_0^L f(x) dx \\ &= e^{-2t} \int_0^L f(x) dx. \end{split}$$

That is

$$\frac{d}{dt}\int_0^L u(x,t)dx = e^{-2t}\int_0^L f(x)dx.$$

(b) Use (a) to compute $\int_0^L u(x,T) dx$ as a function of the time T.

Applying the fundamental Theorem of calculus again gives

$$\int_0^L u(x,T)dx = \int_0^L u(x,0)dx + \int_0^T \frac{d}{dt} \int_0^L u(x,t)dxdt$$
$$= \int_0^L u_0(x)dx + \frac{1}{2}(1-e^{-2T})\int_0^L f(x)dx.$$

(c) What is the limit of $\int_0^L u(x,T)dx$ as $T \to +\infty$?

The above formula gives

$$\lim_{T \to +\infty} \int_0^L u(x,T) dx = \int_0^L u_0(x) dx + \frac{1}{2} \int_0^L f(x) dx.$$

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We have

$$\partial_t \int_{-\infty}^{+\infty} \left(\partial_t u(x,t)\right)^2 \mathrm{d}x = \int_{-\infty}^{+\infty} \partial_t \left(\partial_t u(x,t)\right)^2 \mathrm{d}x = \int_{-\infty}^{+\infty} 2\partial_t u(x,t) \partial_{tt} u(x,t) \mathrm{d}x.$$

(b) Show that
$$\partial_t \int_{-\infty}^{+\infty} (\frac{2+|x|}{1+|x|} [\partial_{xx} u(x,t)]^2) \mathrm{d}x = \int_{-\infty}^{+\infty} 2(\frac{2+|x|}{1+|x|}) \partial_{xx} u(x,t) \partial_{xx} (\partial_t u(x,t)) \mathrm{d}x.$$

We have

$$\partial_t \int_{-\infty}^{+\infty} (\frac{2+|x|}{1+|x|} [\partial_{xx} u(x,t)]^2) \mathrm{d}x = \int_{-\infty}^{+\infty} (\frac{2+|x|}{1+|x|}) \partial_t [\partial_{xx} u(x,t)]^2 \mathrm{d}x = \int_{-\infty}^{+\infty} (\frac{2+|x|}{1+|x|}) 2\partial_{xx} u(x,t) \partial_t \partial_{xx} u(x,t) \mathrm{d}x$$
$$= \int_{-\infty}^{+\infty} (\frac{2+|x|}{1+|x|}) 2\partial_{xx} u(x,t) \partial_{xx} (\partial_t u(x,t)) \mathrm{d}x.$$

(c) Show that $\int_{-\infty}^{+\infty} \left(\frac{2+|x|}{1+|x|}\right) \partial_{xx} u(x,t) \partial_{xx} (\partial_t u(x,t)) dx = \int_{-\infty}^{+\infty} \partial_{xx} \left(\left(\frac{2+|x|}{1+|x|}\right) \partial_{xx} u(x,t) \right) \partial_t u(x,t) dx.$ (*Hint:* Integrate by parts two times and use the boundary conditions at infinity: $\partial_{tx} u(\pm\infty,t) = 0$ and $\partial_t u(\pm\infty,t) = 0.$)

We integrate by parts two times and use the boundary conditions at infinity.

$$\begin{split} \int_{-\infty}^{+\infty} &(\frac{2+|x|}{1+|x|})\partial_{xx}u(x,t)\partial_{xx}(\partial_{t}u(x,t))\mathsf{d}x = -\int_{-\infty}^{+\infty}\partial_{x}\left((\frac{2+|x|}{1+|x|})\partial_{xx}u(x,t)\right)\partial_{x}(\partial_{t}u(x,t))\mathsf{d}x \\ &\int_{-\infty}^{+\infty}\partial_{xx}\left((\frac{2+|x|}{1+|x|})\partial_{xx}u(x,t)\right)\partial_{t}u(x,t)\mathsf{d}x. \end{split}$$

(d) Use the energy method to compute $\partial_t \int_{-\infty}^{+\infty} ([\partial_t u(x,t)]^2 + \frac{2+|x|}{1+|x|} [\partial_{xx} u(x,t)]^2) dx$. Give all the details. (Hint: Multiply the equation by $\partial_t u(x,t)$, integrate over space and use (a), (c) and (b)).

Using the hint we have

$$0 = \int_{-\infty}^{+\infty} \left(\partial_{tt} u(x,t) \partial_t u(x,t) + \partial_{xx} \left(\frac{2+|x|}{1+|x|} \partial_{xx} u(x,t) \right) \partial_t u(x,t) \right) \mathrm{d}x$$

Using (a) and (c) we obtain

$$0 = \int_{-\infty}^{+\infty} (\partial_t \frac{1}{2} (\partial_t u(x,t))^2 + \left(\frac{2+|x|}{1+|x|}\right) \partial_{xx} u(x,t) \partial_t \partial_{xx} u(x,t)) \mathrm{d}x$$

Using (b) we obtain

$$0 = \int_{-\infty}^{+\infty} (\partial_t \frac{1}{2} (\partial_t u(x,t))^2 + \frac{1}{2} \frac{2+|x|}{1+|x|} \partial_t (\partial_{xx} u(x,t))^2) \mathrm{d}x$$

Switching the derivative with respect to t and the integration with respect to x, this finally gives

$$0 = \frac{1}{2} \partial_t \int_{-\infty}^{+\infty} ([\partial_t u(x,t)]^2 + \frac{2+|x|}{1+|x|} [\partial_{xx} u(x,t)]^2) \mathrm{d}x.$$

Question 6: Let $k : [-1, +1] \longrightarrow \mathbb{R}$ be such that k(x) = 2, if $x \in [-1, 0]$ and k(x) = 1 if $x \in (0, 1]$. Solve the boundary value problem $-\partial_x(k(x)\partial_xT(x)) = 0$ with $-\partial_xT(-1) + T(-1) = -1$ and T(1) = 3. (i) What should be the interface conditions at x = 0 for this problem to make sense?

The function T and the flux $k(x)\partial_x T(x)$ must be continuous at x = 0. Let T^- denote the solution on [-1,0] and T^+ the solution on [0,+1]. One should have $T^-(0) = T^+(0)$ and $k^-(0)\partial_x T^-(0) = k^+(0)\partial_x T^+(0)$, where $k^-(0) = 2$ and $k^+(0) = 1$.

(ii) Solve the problem, i.e., find $T(x), x \in [-1, +1]$.

On [-1,0] we have $k^-(x) = 1$, which implies $\partial_{xx}T^-(x) = 0$. This in turn implies $T^-(x) = a + bx$. The Robin boundary condition at x = -1 implies $-\partial_x T^-(-1) + T^-(-1) = -1 = -2b + a$. This gives a = 2b - 1 and $T^-(x) = 2b - 1 + bx$.

We proceed similarly on [0, +1] and we obtain $T^+(x) = c + dx$. The Dirichlet boundary condition at x = +1 gives $T^+(1) = 3 = c + d$. This implies c = 3 - d and $T^+(x) = 3 - d + dx$.

The interface conditions $T^{-}(0) = T^{+}(0)$ and $k^{-}(0)\partial_{x}T^{-}(0) = k^{+}(0)\partial_{x}T^{+}(0)$ give

$$2b - 1 = 3 - d$$
, and $2b = d$.

This implies d = 2 and b = 1. In conclusion

$$T(x) = \begin{cases} x+1 & \text{if } x \in [-1,0], \\ 2x+1 & \text{if } x \in [0,+1]. \end{cases}$$

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Question 7: Consider the triangular domain $D = \{(x, y); x \ge 0, y \ge 0, 1 - x - y \ge 0\}$. Let $f(x, y) = x^2 - y^2 - 3$. Let $u \in C^2(D) \cap C^0(\overline{D})$ solve $-\Delta u = 0$ in D and $u|_{\partial D} = f$. (a) Compute $\min_{(x,y)\in\overline{D}} f(x,y)$ and $\max_{(x,y)\in\overline{D}} f(x,y)$.

A point (x, y) is at the boundary of D if and only if $\{x = 0 \text{ and } y \in [0, 1]\}$ or $\{y = 0 \text{ and } x \in [0, 1]\}$, or $\{1 - y - x = 0 \text{ and } x \in [0, 1]\}$.

(i) In the first case, x = 0 and $y \in [0, 1]$, we have

$$f(x,y) = -y^2 - 3, \qquad y \in [0,1].$$

The maximum is -3 and the minimum is -4.

(ii) In the second case, y = 0 and $x \in [0, 1]$, we have

$$f(x,y) = x^2 - 3, \qquad x \in [0,1].$$

The maximum is -2 and the minimum is -3.

(iii) In the third case, 1-x=y and $x\in [0,1],$ we have

$$f(x,y) = x^2 - (1-x)^2 - 3 = 2x - 4, \qquad x \in [0,1]$$

The maximum is -2 and the minimum is -4. We finally can conclude

$$\min_{(x,y)\in\partial D} f(x,y) = -4, \quad \max_{(x,y)\in\partial D} f(x,y) = -2.$$

(b) Compute $\min_{(x,y)\in\overline{D}} u(x,y)$ and $\max_{(x,y)\in\overline{D}} u(x,y)$.

We use the maximum principle (u is harmonic and has the required regularity). Then

$$\min_{(x,y)\in\overline{D}}u(x,y)=\min_{(x,y)\in\partial D}f(x,y),\quad\text{and}\quad\max_{(x,y)\in\overline{D}}u(x,y)=\max_{(x,y)\in\partial D}f(x,y).$$

In conclusion

$$\min_{(x,y)\in\overline{D}} u(x,y) = -4, \quad \max_{(x,y)\in\overline{D}} u(x,y) = -2$$

Question 8: Consider the differential equation $-\frac{d^2\phi}{dt^2} = \lambda\phi$, $t \in (0,\pi)$, supplemented with the boundary conditions $\phi(0) = 0, 5\phi(\pi) = -\phi'(\pi)$.

(a) Prove that it is necessary that λ be positive for a non-zero solution to exist.

(i) Let ϕ be a non-zero solution to the problem. Multiply the equation by ϕ and integrate over the domain.

$$\int_0^{\pi} (\phi'(t))^2 dt - \phi'(\pi)\phi(\pi) + \phi'(0)\phi(0) = \lambda \int_0^{\pi} \phi^2(t) dt$$

Using the BCs, we infer

$$\int_0^{\pi} (\phi'(t))^2 dt + 5\phi(\pi)^2 = \lambda \int_0^{\pi} \phi^2(t) dt,$$

which means that λ is non-negative since ϕ is non-zero.

(ii) If $\lambda = 0$, then $\int_0^{\pi} (\phi'(t))^2 dt = 0$ and $\phi(\pi)^2 = 0$, which implies that $\phi'(t) = 0$ and $\phi(\pi) = 0$. The fundamental theorem of calculus implies $\phi(t) = \phi(\pi) + \int_{\pi}^{t} \phi'(\tau) d\tau = 0$. Hence, ϕ is zero if $\lambda = 0$. Since we want a nonzero solution, this implies that λ cannot be zero.

(iii) In conclusion, it is necessary that λ be positive for a nonzero solution to exist.

(b) Find the equation that λ must solve for the above problem to have a nonzero solution (do not try to solve it).

Since λ is positive, ϕ is of the following form

$$\phi(t) = c_1 \cos(\sqrt{\lambda}t) + c_2 \sin(\sqrt{\lambda}t).$$

The boundary condition $\phi(0) = 0$ implies $c_1 = 0$. The other boundary condition $\phi'(\pi) = -5\phi(\pi)$ implies

$$\sqrt{\lambda}c_2\cos(\sqrt{\lambda}\pi) = -5c_2\sin(\sqrt{\lambda}\pi)$$

The constant c_2 cannot be zero since we want ϕ to be nonzero; as a result, λ must solve the following equation

$$\sqrt{\lambda}\cos(\sqrt{\lambda}\pi) + 5\sin(\sqrt{\lambda}\pi) = 0,$$

for a nonzero solution ϕ to exist.

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Question 9: Let L be a positive real number. Let $\mathbb{P}_1 = \operatorname{span}\{1, \cos(\pi t/L), \sin(\pi t/L)\}$ and consider the norm $||f||_{L^2} := \left(\int_{-L}^{L} f(t)^2 \mathrm{d}t\right)^{\frac{1}{2}}$.

(a) Compute the best approximation of $h(t) = 5 + \pi^2 \cos(\pi t/L) + 5 \sin(6\pi t/L)$ in \mathbb{P}_1 .

Recall that the best approximation of h in \mathbb{P}_1 , say p, is such that $p \in \mathbb{P}_1$ and $\int_{-L}^{L} (h(t) - p(t))p(t) dt = 0$ for all $p \in \mathbb{P}_1$.

The function $p(t) := 5 + \pi^2 \cos(\pi t/L)$ is in \mathbb{P}_1 and the function $h(t) - p(t) = h(t) - 5 - \pi^2 \cos(\pi t/L) = 5 \sin(6\pi t/L)$ is orthogonal to all the members of \mathbb{P}_1 since the functions $\cos(m\pi t/L)$ and $\sin(m\pi t/L)$ are orthogonal to both $\cos(n\pi t/L)$ and $\sin(n\pi t/L)$ for all $m \neq m$; as a result, the best approximation of h in \mathbb{P}_1 is $p(t) = 5 + \pi^2 \cos(\pi t/L)$. In conclusion

$$p(t) = 5 + \pi^2 \cos(\pi t/L).$$

(b) Compute the best approximation of $1 + t^2$ in \mathbb{P}_1 with respect to the above norm. (Hint: $\int t^2 \cos(t) dt = 2t \cos(t) + (t^2 - 2) \sin(t)$.)

We know from class that the truncated Fourier series

$$FS_1(t) = a_0 + a_1 \cos(\pi t/L) + b_1 \sin(\pi t/L)$$

is the best approximation. Now we compute a_0 , a_1 , a_2

$$a_{0} = \frac{1}{2L} \int_{-L}^{L} (1+t^{2}) dt = 1 + \frac{2L^{3}}{6L} = 1 + \frac{1}{3}L^{2},$$

$$a_{1} = \frac{1}{L} \int_{-L}^{L} (1+t^{2}) \cos(\pi t/L) dt = \frac{1}{L} \frac{L^{3}}{\pi^{3}} \int_{-\pi}^{\pi} t^{2} \cos(t) dt = \frac{1}{L} \frac{L^{3}}{\pi^{3}} (-4\pi) = -4\frac{L^{2}}{\pi^{2}}$$

$$b_{1} = \frac{1}{L} \int_{-L}^{L} (1+t^{2}) \sin(\pi t/L) dt = 0.$$

As a result

$$FS_1(t) = 1 + \frac{1}{3}L^2 - \frac{4L^2}{\pi^2}\cos(\pi t/L)$$

Question 10: Let $p, q: [-1, +1] \to \mathbb{R}$ be smooth functions. Assume that $p(x) \ge 0$ and $q(x) \ge q_0$ for all $x \in [-1, +1]$, where $q_0 > 0$. Let $f \in C^0([-1, 1]; \mathbb{R})$ and consider the boundary value problem $-\partial_x(p(x)\partial_x u(x)) + q(x)u(x) = f(x)$, supplemented with the boundary conditions $\partial_x u(-1) = 0$ and $-\partial_x u(1) = 2u(1)$.

(a) Assume that the problem has a solution. Using the energy method, prove that this solution is unique. (*Hint:* $q_0 \int_{-1}^{+1} \phi^2(x) dx \le \int_{-1}^{+1} q(x) \phi^2(x) dx$.)

Let u_1 and u_2 be two solutions. Then letting $\phi:=\phi_2-\phi_1,$ we have

 $-\partial_x(p(x)\partial_x\phi(x)) + q(x)\phi(x) = 0, \qquad \partial_x\phi(-1) = 0, \qquad -\partial_x\phi(1) = 2\phi(1).$

As usual we use the energy method. We multiply the equation by ϕ and integrate over the domain:

$$\int_{-1}^{+1} (-\partial_x (p(x)\partial_x \phi(x))\phi(x) + q(x)\phi^2(x)) \mathrm{d}x = 0.$$

After integration by parts and using the boundary conditions, we obtain

$$0 = \int_{-1}^{+1} (p(x)\partial_x \phi(x)\partial_x \phi(x) + q(x)\phi^2(x))dx - 2p(x)\partial_x \phi(x)\phi(x)|_{-1}^{+1}$$
$$= \int_{-1}^{+1} (p(x)\partial_x \phi(x)\partial_x \phi(x) + q(x)\phi^2(x))dx + 2p(1)\phi(1)^2$$

which, using the hint, can also be re-written

$$q_0 \int_{-1}^{+1} \phi^2(x) \mathrm{d}x \le \int_{-1}^{+1} (p(x)\partial_x \phi(x)\partial_x \phi(x) + q_0 \phi^2(x)) \mathrm{d}x + 2p(1)\phi(1)^2 \le 0.$$

Then using that $q_0 > 0$ we obtain

$$0 \le \int_{-1}^{+1} \phi^2(x) \mathsf{d}x \le 0,$$

which in turn implies that $\phi = 0$. Whence $u_1 = u_2$.