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

Applying the chain rule we obtain

$$
\nabla \Phi\left(x_{1}, x_{2}, x_{3}\right)=\left(3 x_{1}^{2},-\cos \left(x_{2}-x_{3}\right), \cos \left(x_{2}-x_{3}\right)\right)
$$

and

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

Question 2: Let $\boldsymbol{A} \in C^{0}\left(\mathbb{R}^{3} ; \mathbb{R}^{3}\right)$ and $\varphi \in C^{0}\left(\mathbb{R}^{3} ; \mathbb{R}\right)$. Let $D$ be a subset of $\mathbb{R}^{3}$ with a smooth boundary $\partial D$ and unit outward normal $\boldsymbol{n}$. Compute $\int_{\partial D} \boldsymbol{A} \cdot(\boldsymbol{n} \times(\varphi \boldsymbol{A})) \mathrm{d} s$. (Hint: recall that $(\boldsymbol{E} \times \boldsymbol{F}) \cdot \boldsymbol{G}=\boldsymbol{E} \cdot(\boldsymbol{F} \times \boldsymbol{G})$.)
Using the definitions, and recalling that $\boldsymbol{E} \times \boldsymbol{E}=\mathbf{0}$ for all $\boldsymbol{E} \in \mathbb{R}^{3}$, we have

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

Question 3: Let $\nabla \times$ denote the curl operator acting on vector fields: i.e., let $\boldsymbol{A}=\left(A_{1}, A_{2}, A_{3}\right) \in C^{1}\left(\mathbb{R}^{3} ; \mathbb{R}^{3}\right)$ be a three-dimensional vector field over $\mathbb{R}^{3}$, then $\nabla \times \boldsymbol{A}:=\left(\partial_{2} A_{3}-\partial_{3} A_{2}, \partial_{3} A_{1}-\partial_{1} A_{3}, \partial_{1} A_{2}-\partial_{2} A_{1}\right)$.
(a) Let $\varphi \in C^{2}\left(\mathbb{R}^{3} ; \mathbb{R}\right)$. Compute $\nabla \times\left(\nabla \varphi^{2}\right)$. (Hint: Recall that $\partial_{i j} \psi=\partial_{j i} \psi$, for all $i, j \in\{1,2,3\}$ and all $\psi \in C^{1}\left(\mathbb{R}^{3} ; \mathbb{R}\right)$.) The definitions imply that $\nabla \varphi=\left(\partial_{1} \varphi, \partial_{2} \varphi, \partial_{3} \varphi\right)$. Hence,

$$
\left.\nabla \times\left(\nabla \varphi^{2}\right)=\left(\partial_{2} \partial_{3} \varphi^{2}-\partial_{3} \partial_{2} \varphi^{2}, \partial_{3} \partial_{1} \varphi^{2}-\partial_{1} \partial_{3} \varphi^{2}, \partial_{1} \partial_{2} \varphi^{2}-\partial_{2} \partial_{1} \varphi^{2}\right)=\partial_{31} \varphi^{2}-\partial_{13} \varphi^{2}, \partial_{12} \varphi^{2}-\partial_{21} \varphi^{2}\right)=\mathbf{0}
$$

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

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

$$
\nabla \psi^{2}=\left(\partial_{1} \psi^{2}, \partial_{2} \psi^{2}, \partial_{3} \psi^{2}\right)=\left(2 \psi \partial_{1} \psi, 2 \psi \partial_{2} \psi, 2 \psi \partial_{3} \psi\right)=2 \psi\left(\partial_{1} \psi, \partial_{2} \psi, \partial_{3} \psi\right)=2 \psi \nabla \psi
$$

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

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

Then using the divergence theorem we infer that

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

Then using the hint we have

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

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

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

Question 4: Let $u$ solve $\partial_{t} u-\partial_{x}\left(\cos \left(\frac{\pi x}{2 L}\right) u+\left(\sin \left(\frac{\pi x}{L}\right)+2\right) \partial_{x} u\right)=f(x) e^{-2 t}, x \in(0, L)$, 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 $\frac{d}{d t} \int_{0}^{L} u(x, t) d x$ as a function of $t$.

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

$$
\begin{aligned}
\frac{d}{d t} \int_{0}^{L} u(x, t) d x & =\int_{0}^{L} \partial_{t} u(x, t) d x=\int_{0}^{L} \partial_{x}\left(\cos (\pi x / 2 L) u+(\sin (\pi x / L)+2) \partial_{x} u\right) d x+e^{-2 t} \int_{0}^{L} f(x) d x \\
& =\cos (\pi L / 2 L) u(L, t)+(\sin (\pi L / L)+2) \partial_{x} u(L, t)-\cos (0) u(0, t)-(\sin (0)+2) \partial_{x} u(0, t)+e^{-2 t} \int_{0}^{L} f(x) d x \\
& =2 \partial_{x} u(L, t)-u(0, t)-2 \partial_{x} u(0, t)+e^{-2 t} \int_{0}^{L} f(x) d x=2-2+e^{-2 t} \int_{0}^{L} f(x) d x \\
& =e^{-2 t} \int_{0}^{L} f(x) d x
\end{aligned}
$$

That is

$$
\frac{d}{d t} \int_{0}^{L} u(x, t) d x=e^{-2 t} \int_{0}^{L} f(x) d x
$$

(b) Use (a) to compute $\int_{0}^{L} u(x, T) d x$ as a function of the time $T$.

Applying the fundamental Theorem of calculus again gives

$$
\begin{aligned}
\int_{0}^{L} u(x, T) d x & =\int_{0}^{L} u(x, 0) d x+\int_{0}^{T} \frac{d}{d t} \int_{0}^{L} u(x, t) d x d t \\
& =\int_{0}^{L} u_{0}(x) d x+\frac{1}{2}\left(1-e^{-2 T}\right) \int_{0}^{L} f(x) d x
\end{aligned}
$$

(c) What is the limit of $\int_{0}^{L} u(x, T) d x$ as $T \rightarrow+\infty$ ?

The above formula gives

$$
\lim _{T \rightarrow+\infty} \int_{0}^{L} u(x, T) d x=\int_{0}^{L} u_{0}(x) d x+\frac{1}{2} \int_{0}^{L} f(x) d x
$$

Question 5: Consider the vibrating beam equation $\partial_{t t} u(x, t)+\partial_{x x}\left(\frac{2+|x|}{1+|x|} \partial_{x x} u(x, t)\right)=0, x \in(-\infty,+\infty), t>0$ with $u( \pm \infty, t)=0, \partial_{x} u( \pm \infty, t)=0, \partial_{x x} u( \pm \infty, t)=0$.
(a) Show that $\partial_{t} \int_{-\infty}^{+\infty}\left(\partial_{t} u(x, t)\right)^{2} \mathrm{~d} x=\int_{-\infty}^{+\infty} 2 \partial_{t t} u(x, t) \partial_{t} u(x, t) \mathrm{d} x$.

We have

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

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

We have

$$
\begin{aligned}
\partial_{t} \int_{-\infty}^{+\infty}\left(\frac{2+|x|}{1+|x|}\left[\partial_{x x} u(x, t)\right]^{2}\right) \mathrm{d} x & =\int_{-\infty}^{+\infty}\left(\frac{2+|x|}{1+|x|}\right) \partial_{t}\left[\partial_{x x} u(x, t)\right]^{2} \mathrm{~d} x=\int_{-\infty}^{+\infty}\left(\frac{2+|x|}{1+|x|}\right) 2 \partial_{x x} u(x, t) \partial_{t} \partial_{x x} u(x, t) \mathrm{d} x \\
& =\int_{-\infty}^{+\infty}\left(\frac{2+|x|}{1+|x|}\right) 2 \partial_{x x} u(x, t) \partial_{x x}\left(\partial_{t} u(x, t)\right) \mathrm{d} x
\end{aligned}
$$

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

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

(d) Use the energy method to compute $\partial_{t} \int_{-\infty}^{+\infty}\left(\left[\partial_{t} u(x, t)\right]^{2}+\frac{2+|x|}{1+|x|}\left[\partial_{x x} u(x, t)\right]^{2}\right) \mathrm{d} x$. 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

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

Using (a) and (c) we obtain

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

Using (b) we obtain

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

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

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

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 $-\partial_{x}\left(k(x) \partial_{x} T(x)\right)=0$ with $-\partial_{x} T(-1)+T(-1)=-1$ 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 $\partial_{x x} T^{-}(x)=0$. This in turn implies $T^{-}(x)=a+b x$. The Robin boundary condition at $x=-1$ implies $-\partial_{x} T^{-}(-1)+T^{-}(-1)=-1=-2 b+a$. This gives $a=2 b-1$ and $T^{-}(x)=2 b-1+b x$.

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

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

$$
2 b-1=3-d, \quad \text { and } \quad 2 b=d
$$

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

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

Question 7: Consider the triangular domain $D=\{(x, y) ; x \geq 0, y \geq 0,1-x-y \geq 0\}$. Let $f(x, y)=x^{2}-y^{2}-3$. Let $u \in \mathcal{C}^{2}(D) \cap \mathcal{C}^{0}(\bar{D})$ solve $-\Delta u=0$ in $D$ and $\left.u\right|_{\partial D}=f$. (a) Compute $\min _{(x, y) \in \bar{D}} f(x, y)$ and $\max _{(x, y) \in \bar{D}} f(x, y)$.
A point $(x, y)$ is at the boundary of $D$ if and only if $\{x=0$ and $y \in[0,1]\}$ or $\{y=0$ and $x \in[0,1]\}$, or $\{1-y-x=0$ and $x \in[0,1]\}$.
(i) In the first case, $x=0$ and $y \in[0,1]$, we have

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

The maximum is -3 and the minimum is -4 .
(ii) In the second case, $y=0$ and $x \in[0,1]$, we have

$$
f(x, y)=x^{2}-3, \quad x \in[0,1]
$$

The maximum is -2 and the minimum is -3 .
(iii) In the third case, $1-x=y$ and $x \in[0,1]$, we have

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

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 $\min _{(x, y) \in \bar{D}} u(x, y)$ and $\max _{(x, y) \in \bar{D}} u(x, y)$.

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

$$
\min _{(x, y) \in \bar{D}} u(x, y)=\min _{(x, y) \in \partial D} f(x, y), \quad \text { and } \max _{(x, y) \in \bar{D}} u(x, y)=\max _{(x, y) \in \partial D} f(x, y)
$$

In conclusion

$$
\min _{(x, y) \in \bar{D}} u(x, y)=-4, \quad \max _{(x, y) \in \bar{D}} u(x, y)=-2
$$

Question 8: Consider the differential equation $-\frac{d^{2} \phi}{d t^{2}}=\lambda \phi, t \in(0, \pi)$, supplemented with the boundary conditions $\phi(0)=0,5 \phi(\pi)=-\phi^{\prime}(\pi)$.
(a) Prove that it is necessary that $\lambda$ be positive for a non-zero solution to exist.
(i) Let $\phi$ be a non-zero solution to the problem. Multiply the equation by $\phi$ and integrate over the domain.

$$
\int_{0}^{\pi}\left(\phi^{\prime}(t)\right)^{2} d t-\phi^{\prime}(\pi) \phi(\pi)+\phi^{\prime}(0) \phi(0)=\lambda \int_{0}^{\pi} \phi^{2}(t) d t
$$

Using the BCs, we infer

$$
\int_{0}^{\pi}\left(\phi^{\prime}(t)\right)^{2} d t+5 \phi(\pi)^{2}=\lambda \int_{0}^{\pi} \phi^{2}(t) d t
$$

which means that $\lambda$ is non-negative since $\phi$ is non-zero.
(ii) If $\lambda=0$, then $\int_{0}^{\pi}\left(\phi^{\prime}(t)\right)^{2} d t=0$ and $\phi(\pi)^{2}=0$, which implies that $\phi^{\prime}(t)=0$ and $\phi(\pi)=0$. The fundamental theorem of calculus implies $\phi(t)=\phi(\pi)+\int_{\pi}^{t} \phi^{\prime}(\tau) d \tau=0$. Hence, $\phi$ is zero if $\lambda=0$. Since we want a nonzero solution, this implies that $\lambda$ cannot be zero.
(iii) In conclusion, it is necessary that $\lambda$ be positive for a nonzero solution to exist.
(b) Find the equation that $\lambda$ must solve for the above problem to have a nonzero solution (do not try to solve it).

Since $\lambda$ is positive, $\phi$ 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 $\phi^{\prime}(\pi)=-5 \phi(\pi)$ implies

$$
\sqrt{\lambda} c_{2} \cos (\sqrt{\lambda} \pi)=-5 c_{2} \sin (\sqrt{\lambda} \pi)
$$

The constant $c_{2}$ cannot be zero since we want $\phi$ to be nonzero; as a result, $\lambda$ must solve the following equation

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

for a nonzero solution $\phi$ to exist.

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 $\int_{-L}^{L}(h(t)-p(t)) p(t) \mathrm{d} t=0$ 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: $\int t^{2} \cos (t) \mathrm{d} t=2 t \cos (t)+$ $\left(t^{2}-2\right) \sin (t)$.)
We know from class that the truncated Fourier series

$$
F S_{1}(t)=a_{0}+a_{1} \cos (\pi t / L)+b_{1} \sin (\pi t / L)
$$

is the best approximation. Now we compute $a_{0}, a_{1}, a_{2}$

$$
\begin{aligned}
& a_{0}=\frac{1}{2 L} \int_{-L}^{L}\left(1+t^{2}\right) \mathrm{d} t=1+\frac{2 L^{3}}{6 L}=1+\frac{1}{3} L^{2} \\
& a_{1}=\frac{1}{L} \int_{-L}^{L}\left(1+t^{2}\right) \cos (\pi t / L) \mathrm{d} t=\frac{1}{L} \frac{L^{3}}{\pi^{3}} \int_{-\pi}^{\pi} t^{2} \cos (t) \mathrm{d} t=\frac{1}{L} \frac{L^{3}}{\pi^{3}}(-4 \pi)=-4 \frac{L^{2}}{\pi^{2}} \\
& b_{1}=\frac{1}{L} \int_{-L}^{L}\left(1+t^{2}\right) \sin (\pi t / L) \mathrm{d} t=0
\end{aligned}
$$

As a result

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

Question 10: Let $p, q:[-1,+1] \longrightarrow \mathbb{R}$ be smooth functions. Assume that $p(x) \geq 0$ and $q(x) \geq q_{0}$ 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 $-\partial_{x}\left(p(x) \partial_{x} u(x)\right)+q(x) u(x)=f(x)$, supplemented with the boundary conditions $\partial_{x} u(-1)=0$ and $-\partial_{x} u(1)=2 u(1)$.
(a) Assume that the problem has a solution. Using the energy method, prove that this solution is unique. (Hint: $q_{0} \int_{-1}^{+1} \phi^{2}(x) \mathrm{d} x \leq \int_{-1}^{+1} q(x) \phi^{2}(x) \mathrm{d} x$.)
Let $u_{1}$ and $u_{2}$ be two solutions. Then letting $\phi:=\phi_{2}-\phi_{1}$, we have

$$
-\partial_{x}\left(p(x) \partial_{x} \phi(x)\right)+q(x) \phi(x)=0, \quad \partial_{x} \phi(-1)=0, \quad-\partial_{x} \phi(1)=2 \phi(1)
$$

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

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

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

$$
\begin{aligned}
0 & =\int_{-1}^{+1}\left(p(x) \partial_{x} \phi(x) \partial_{x} \phi(x)+q(x) \phi^{2}(x)\right) \mathrm{d} x-\left.2 p(x) \partial_{x} \phi(x) \phi(x)\right|_{-1} ^{+1} \\
& =\int_{-1}^{+1}\left(p(x) \partial_{x} \phi(x) \partial_{x} \phi(x)+q(x) \phi^{2}(x)\right) \mathrm{d} x+2 p(1) \phi(1)^{2}
\end{aligned}
$$

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

$$
q_{0} \int_{-1}^{+1} \phi^{2}(x) \mathrm{d} x \leq \int_{-1}^{+1}\left(p(x) \partial_{x} \phi(x) \partial_{x} \phi(x)+q_{0} \phi^{2}(x)\right) \mathrm{d} x+2 p(1) \phi(1)^{2} \leq 0
$$

Then using that $q_{0}>0$ we obtain

$$
0 \leq \int_{-1}^{+1} \phi^{2}(x) \mathrm{d} x \leq 0
$$

which in turn implies that $\phi=0$. Whence $u_{1}=u_{2}$.

