

PDE Preliminary Examination: Spring 2012

Name: _____

There are 5 problems. Each problem is worth 25 points. You are required to do 4 of them. Please indicate which 4 you choose. Only 4 problems will be graded. A sheet of convenient formula provided.

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

$$0 < x < 1; t > 0; a > 0$$

$$0 < x < 1; \quad (1)$$

0:

principle.

$$u(x; t) = \int_0^1 g(x; y; t) f(y) dy. \text{ In the case that } F(x; t)$$

$$x; z; t - s) g(z; y; s) dz \text{ for } t > s > 0.$$

ess of solutions to (1).

2. Fourier Series.

- (a) Show explicitly a Fourier series and an open interval $S = (a; b)$ such that the series converges pointwise in S but does not converge uniformly in S .
- (b) State the Weierstrass approximation theorem with any assumptions necessary.
- (c) Suppose $f(x)$ is a continuous 2-periodic function. Prove that

$$\lim_{N \rightarrow \infty} \frac{1}{N} \sum_{n=1}^N f(2n\alpha) = \frac{1}{2} \int_0^2 f(x) dx \quad (2)$$

for any irrational α .

3. Method of Characteristics.

Solve $(t^2 + 1) u_t(t; x) + x u_x(t; x) = u$, with the initial condition $u(0; x) = e^x$. (Solve all problems in terms of the original VARIABLES!)

TURN OVER

4. Wave equation.

Consider the forced wave equation

$$u_{tt} = u_{xx} + e^{-x}; \quad t > 0; \quad 0 \leq x \leq L; \quad (3)$$

with initial conditions $u(x; 0) = g(x); u_t(x; 0) = 0$; and boundary conditions $u(0; t) = u(L; t) = 0$.

- (a) Find a formal solution in terms of the function g .
- (b) Find conditions on g that guarantee that the expression you found in (a) is a solution of the system

5. Laplace's Equation

Let $B = B_a(0) \subset \mathbb{R}^2; a > 0$. Consider the