

Problem # 1. (5 marks) Let $u \in C(\bar{\Omega})$ be the solution of the problem

$$\begin{cases} \Delta u(x, y) = 0, & \text{in } \Omega \\ u(x, y) = y^2, & \text{on } \partial\Omega \end{cases} ,$$

where $\Omega = \{(x, y) / x^2 + y^2 < 1\}$

a. Find

$$\max_{\bar{\Omega}} u \text{ and } \min_{\bar{\Omega}} u$$

b. Find $u(0, 0)$ and

$$\int \int_{\Omega} u(x, y) dx dy$$

Hint: Do not forget the mean value property

Problem # 2. (8 marks) Given the problem

$$\begin{cases} u_t(x, t) - \Delta u(x, t) = 0, & \text{in } \mathbb{R}^2 \times (0, +\infty) \\ u(x, 0) = u_0(x), & \text{in } \Omega \end{cases}$$

where

$$u_0(x) = \begin{cases} x_1^2 + x_2^2, & x_1^2 + x_2^2 \leq 1 \\ 1, & x_1^2 + x_2^2 > 1 \end{cases}$$

Find $u(0, t)$ and $\lim_{t \rightarrow +\infty} u(0, t)$

Problem # 3. (12 marks) In a cylindrical body, the temperature distribution is given by

$$(P1) \begin{cases} u_t(r, z, t) - [u_{rr}(r, z, t) + 2(u_r(r, z, t)/r) + u_{zz}(r, z, t)] = 0, & \text{in } (0, 1) \times (0, \pi) \times (0, +\infty) \\ u(r, 0, t) = u(r, \pi, t) = 0, & \text{in } [0, 1] \times [0, +\infty) \\ u(1, z, t) = 0, & \text{in } [0, \pi] \times [0, +\infty) \\ u(r, z, 0) = 2(\sin \pi r \sin 2z)/r, & \text{in } (0, 1] \times [0, \pi] \end{cases}$$

a. Show that $v = ru$ satisfies

$$(P2) \begin{cases} v_t - (v_{rr} + v_{zz}) = 0, & \text{in } (0, 1) \times (0, \pi) \times (0, +\infty) \\ v(r, 0, t) = v(r, \pi, t) = 0, & \text{in } [0, 1] \times [0, +\infty) \\ v(0, z, t) = v(1, z, t) = 0, & \text{in } [0, \pi] \times [0, +\infty) \\ v(r, z, 0) = 2 \sin \pi r \sin 2z, & \text{in } (0, 1] \times [0, \pi] \end{cases}$$

b. Solve (P2) and then write the solution u of (P1)

c. Find the temperature $u(0, z, t)$ at the z -axis.

Problem # 4. (12 marks) Given the initial-boundary value problem

$$(P3) \begin{cases} u_{tt}(x, t) - 4u_{xx}(x, t) = 16x^2 + 4, & \text{in } (0, 1) \times (0, +\infty) \\ u_x(0, t) = u(1, t) = 0, & t \geq 0 \\ u(x, 0) = -\frac{x^4}{3} - \frac{x^2}{2} + \frac{5}{6} + 2 \cos(5\pi x/2), & 0 \leq x \leq 1 \\ u_t(x, 0) = \pi \cos(\pi x/2), & 0 \leq x \leq 1 \end{cases}$$

a. Let $v = u + f(x)$. Find f so that v satisfies

$$(P4) \begin{cases} v_{tt}(x, t) - 4v_{xx}(x, t) = 0, & \text{in } (0, 1) \times (0, +\infty) \\ v_x(0, t) = v(1, t) = 0, & t \geq 0 \\ v(x, 0) = v_0(x), & 0 \leq x \leq 1 \\ v_t(x, 0) = v_1(x), & 0 \leq x \leq 1 \end{cases}$$

for v_0 and v_1 to be determined.

b. Solve (P4) and write down the solution of (P3)

Problem # 5. (8 marks) Solve

$$\begin{cases} u_{tt}(x, t) - 9\Delta u(x, t) = 0, & \mathbb{R}^2 \times (0, +\infty) \\ u(x, 0) = 1 + x_1x_2, & u_t(x, 0) = x_2^2, & \text{in } \Omega \end{cases}$$

Use

$$\int_0^1 \frac{r^3 dr}{\sqrt{1-r^2}} = \frac{2}{3} \text{ and } \int_0^1 \frac{r dr}{\sqrt{1-r^2}} = 1$$