

E: Easy; M: Moderate; D: Difficult

1(E, 20%, 2006, Fall). Use the Fourier transform method to solve the initial value problem

$$\begin{aligned} u_t &= u_{xx}, & -\infty < x < \infty, t > 0; \\ u(x, 0) &= f(x), & -\infty < x < \infty. \end{aligned}$$

And prove that the solution  $u$  satisfies the inequality

$$\|u\|_p(t) \leq \frac{1}{(4\pi t)^{\frac{1}{2}(\frac{1}{q}-\frac{1}{p})}} \|f\|_q, \quad t > 0,$$

for  $1 \leq q \leq p \leq \infty$ . (Note that the  $L^p$ ,  $L^q$  norms are respect to  $x$ .)

2(E, 20%, 2006, Fall). Let  $u(r, \theta)$  be a harmonic function in the disk

$$D = \{(r, \theta) \mid 0 \leq r < R, -\pi < \theta \leq \pi\},$$

such that  $u$  is continuous in the closed disk  $\bar{D}$  and satisfies

$$u(R, \theta) = \begin{cases} \sin^2(2\theta), & |\theta| \leq \pi/2, \\ 0, & \pi/2 < \theta \leq \pi. \end{cases}$$

(a) Evaluate  $u(0, 0)$ .

(b) Show that  $0 < u(r, \theta) < 1$  holds at each point  $(r, \theta)$  in the disk.

3(E, 20%, 2001, Fall). Let  $u$  be a solution of the wave equation in all of  $\mathbb{R}^3 \times \mathbb{R}$ . Suppose that  $a > 0$  and that  $u(x, 0) = u_t(x, 0) = 0$  for  $|x| \geq a$ .

(a) Show that  $u(x, t) = 0$  in the double cone  $|x| \leq |t| - a$  for  $|t| \geq a$ .

(b) Show that there is a constant  $C > 0$  such that

$$\int_{\mathbb{R}^3} u^2(x, t) dx \leq C$$

for all  $t > 0$ .

4(M, 20%, 2017, Fall). Consider the heat equation  $u_t(x, t) = u_{xx}(x, t)$  with the boundary condition

$$\begin{cases} u(x, 0) = U_1, & x < 0, \\ u(x, 0) = U_2, & x > 0, \end{cases}$$

where  $U_1$  and  $U_2$  are constants. (1) Please solve the problem. Is the solution unique? (2)

Please find  $\lim_{t \rightarrow \infty} u(x, t)$  for each  $x \in \mathbb{R}$ .

5(E, 20%, 2007, Fall). Let  $f \in C^1(\mathbb{R}^n)$  and suppose that for each open ball  $B$ , there exists a solution of the bounded value problem

$$\begin{cases} -\Delta u = f & \text{in } B \\ \frac{\partial u}{\partial n} = 0 & \text{on } \partial B, \end{cases}$$

where  $n$  is the outward unit normal vector field to  $\partial B$ . Show that  $f \equiv 0$ .