

Math 435 spring 2011- Exam 1, 2/16/2011 No credit for answers without justification. Closed books, closed notes, calculators OK. Time given: 50 min.

1. For the wave equation $u_{tt} - u_{xx} = 0$, $(x, t) \in \mathbb{R} \times \mathbb{R}$, with initial data:

$$u(x, 0) = \varphi(x) = \begin{cases} 1, & |x| \leq 1, \\ 0, & |x| > 1 \end{cases}, \quad u_t(x, 0) \equiv 0.$$

- (i) [12] Sketch the graph of $u(x, t_0)$ vs. x , for a fixed $t_0 > 2$.
 (ii) [12] Sketch the lines in the (x, t) plane where $u(x, t)$ is not continuous. What are their slopes?

2. [25] Let $u(x, t)$ be the solution of the heat equation $u_t - u_{xx} = 0$ on the real line ($x \in \mathbb{R}, t > 0$), with initial condition $u(x, 0) = \varphi(x)$ (where φ is bounded). Show that if φ is an even function of x , then so is u .

Hint: Use uniqueness, or the solution formula:

$$u(x, t) = \int_{-\infty}^{\infty} h(y, t) \varphi(x - y) dy, \quad h(y, t) = \frac{1}{\sqrt{4\pi t}} e^{-\frac{y^2}{4t}}.$$

3. Consider the heat equation $u_t - u_{xx} = 0$ in the interval $x \in (0, 1)$, with boundary conditions $u(0, t) = u(1, t) = 0$ and initial condition $\varphi(x) = 4x(1 - x)$.

- (i) [13] Explain why $0 < u(x, t) < 1$ for all $t > 0$ and $x \in (0, 1)$.
 (ii) [13] Use uniqueness to show that $u(x, t) = u(1 - x, t)$. (*Hint:* Start by verifying that $v(x, t) = u(1 - x, t)$ is also a solution.)

4. Let $f(x)$ be an odd function of $x \in \mathbb{R}$, periodic with period 2π and equal to $\frac{\pi}{2} - x$ in the interval $(0, \pi)$. Consider the Fourier sine series $f(x) \sim \sum_{n \geq 1} b_n \sin nx$ (there is no need to compute the coefficients b_n .)

- (i) [9] Find the pointwise limit of this Fourier series, for each $x \in [-\pi, \pi]$.
 (ii) [8] Does the series converge uniformly in $[-\pi, \pi]$? Justify.
 (iii) [8] Explain what it means to say "the Fourier series converges to f in $L^2[-\pi, \pi]$ ". Is this true in this case? Justify.