Qualifying Exam: PDE, Fall, 2018

Choose any **Four** out of the five problems. Please indicate your choice. Show all your work.

1. Show that if the C^1 initial data f(x) has $f'(x_0) > 0$ for some x_0 , then the C^1 solution of

$$u_t + (u(2-u))_x = 0, \ x \in \mathbb{R}, t > 0, \ u(x,0) = f(x)$$

must break down at some time t > 0.

2. (i) Solve the initial value problem

 $\begin{array}{l} \underbrace{u_t - x^2 u_x = -u, \quad x \in \mathbb{R}, \quad t > 0,}_{u(x,0), \quad x \in \mathbb{R}, \quad t > 0,} \end{array}$

$$u(x,0) = f(x), \ x \in \mathbb{R}$$

where $f \in C^1(\mathbb{R})$.

- (ii) Over which region in the x-t plane does the solution exist?
- (iii) Write an upwind scheme for the above problem.

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3. Solve the following initial boundary value problem $u_t - ku_{xx} = 0, x > 0, t > 0,$ $u(x, 0) = f(x), x \ge 0,$ $u_x(0, t) = 1, t \ge 0.$ where $k > 0, f \in C^2[0, +\infty)$, is bounded and f'(0) = 1.

- 4. (i) Solve the initial-boundary-value problem
 - $u_t = u_{xx}, \ 0 < x < 1, \ t > 0,$
 - $u(0,t)=1, \ u(1,t)=2, \ t>0,$ $u(x,0) = x^2 + 1, \ 0 \le x \le 1.$
- (ii) What is the limit of the solution as $t \to +\infty$?

5. Solve the initial value problem of the wave equation $u_{tt} - 4u_{xx} = 0, x \in \mathbb{R}, t > 0,$ $u(x,0) = -e^{-x^2}, u_t(x,0) = 12xe^{-x^2}, x \in \mathbb{R}.$