

國立台灣師範大學數學系  
103 學年度下學期博士班資格考試題  
科目：微分方程/PDEs

Time and Date: 9-12, April 22, 2015

1. (10 pt.) Let  $u : \mathbb{R}^2 \rightarrow \mathbb{R}$  satisfy

$$\frac{\partial u}{\partial x} - \frac{\partial u}{\partial t} + u = e^{x+2t}$$

with  $u(x, 0) = 0$ . Find the explicit solution of this equation.

2. (10 pt.) Solve the wave equation of  $u : \mathbb{R}^2 \rightarrow \mathbb{R}$ ,

$$\frac{\partial^2 u}{\partial t^2} - \frac{\partial^2 u}{\partial x^2} = e^{2x}, \quad \forall (x, t) \in \mathbb{R}^2,$$

with the conditions,  $u(x, 0) = 0 = u(0, t), \forall t, x \in \mathbb{R}$ .

3. (20 pt.) Let

$$\Phi(x, t) = \frac{1}{(4\pi t)^{n/2}} e^{-\frac{|x|^2}{4t}}$$

for all  $x \in \mathbb{R}^n$  and  $t > 0$ . Let  $g \in C(\mathbb{R}^n) \cap L^\infty(\mathbb{R}^n)$  be a real-valued function, and

$$u(x, t) = \int_{\mathbb{R}^n} \Phi(x - y, t) g(y) dy.$$

Show with details that

(a)

$$\int_{\mathbb{R}^n} \Phi(x, t) dx = 1, \quad \forall t > 0.$$

(b) For any fixed  $x \in \mathbb{R}^n$ ,

$$\lim_{t \rightarrow +0} u(x, t) = g(x).$$

4. (10 pt.) Let  $\mathbb{R}_+^2$  be the set of upper half-plane. Let  $u : \mathbb{R}_+^2 \rightarrow \mathbb{R}$  be a harmonic function satisfying  $u(x, y) = f(x/y)$ , and the boundary conditions  $u(x, 0) = 1$  for  $x > 0$  and  $u(x, 0) = 0$  for  $x < 0$ . Find the explicit formula of the solution  $u(x, y)$ .

5. (30 pt.) Let  $u : \mathbb{R}^n \rightarrow \mathbb{R}$  be a smooth harmonic function, i.e.  $\Delta u = 0$ . Denote the gradient of  $u$  by  $\nabla u$ , and the Hessian (matrix) of  $u$  by  $\nabla^2 u$ .

(a) Show that  $|\nabla u|^2$  is subharmonic, i.e.  $\Delta |\nabla u|^2 \geq 0$ .

(b) Show that for any  $k \in [0, n]$ ,

$$\frac{d}{dr} \left( \frac{1}{r^k} \int_{\mathbb{B}_r(0)} |\nabla u|^2 dx \right) \geq 0$$

where  $\mathbb{B}_r(0) := \{x \in \mathbb{R}^n : |x| < r\}$ .

(c) Let  $n = 2$ , and assume that  $\det \nabla^2 u \neq 0$  at a point  $p \in \mathbb{R}^2$ . Show that  $\det \nabla^2 u$  is superharmonic (i.e.  $\Delta \det \nabla^2 u \leq 0$ ) in a neighborhood of  $p$ .

6. (20 pt.) Let  $\Omega \subset \mathbb{R}^n$  be an open and bounded simply-connected subset.

(a) Give the definition of Sobolev spaces  $W^{1,2}(\Omega)$  in terms of the notion of weak derivatives. Is  $W^{1,2}(\Omega)$  a Hilbert space (explain your answer)?

(b) Let  $p \in [1, n)$ . If we want to establish an estimate of the form

$$\|u\|_{L^q(\mathbb{R}^n)} \leq C \|\nabla u\|_{L^p(\mathbb{R}^n)}$$

for any function  $u \in C_c^\infty(\mathbb{R}^n)$  and certain constants  $C > 0$ ,  $q \in [1, \infty)$ , what should the algebraic relation of  $p$ ,  $q$ , and  $n$  be?

(Hint: scaling of  $u$  in either the domain or the range would provide the information)

國立台灣師範大學數學系  
104 學年度上學期博士班資格考試題  
科目：偏微分方程

Math/NTNU Qualifying Exam of PDEs in Oct. 2015

Time and Date: 2-5 PM, October 31, 2015

1. (15 pt.)

Let  $u : [0, \pi] \times (\mathbb{R}_+ \cup \{0\}) \rightarrow \mathbb{R}$  fulfill

$$\frac{\partial^2 u}{\partial t^2} - \frac{\partial^2 u}{\partial x^2} = 0, \quad \forall (x, t) \in (0, \pi) \times \mathbb{R}_+$$

with the initial data

$$u(x, 0) = \sum_{n=1}^{\infty} \alpha_n \sin nx, \quad \frac{\partial u}{\partial t}(x, 0) = \sum_{n=1}^{\infty} \beta_n \sin nx,$$

and boundary conditions

$$u(0, t) = 0 = u(\pi, t), \quad \forall t > 0.$$

Represent the solution  $u$  as a Fourier series

$$u(x, t) = \sum_{n=1}^{\infty} \gamma_n(t) \sin nx,$$

and compute the coefficients  $\gamma_n(t)$ .

2. (25 pt.)

Let

$$K(x, t) = \frac{1}{\sqrt{4\pi t}} e^{-\frac{|x|^2}{4t}}, \quad \forall (x, t) \in \mathbb{R} \times \mathbb{R}_+.$$

Assume that there exist constant numbers,  $M > 0$  and  $\alpha \in (0, 1)$ , such that the real-valued function  $f \in C(\mathbb{R} \times \mathbb{R}) \cap L^\infty(\mathbb{R} \times \mathbb{R})$  fulfills

$$|f(x_2, t_2) - f(x_1, t_1)| \leq M \cdot (|x_2 - x_1|^\alpha + |t_2 - t_1|^{\alpha/2})$$

for all  $(x_1, t_1), (x_2, t_2) \in \mathbb{R}^2$ . Let

$$z(x, t) = \int_0^t \int_{-\infty}^{\infty} K(x - y, t - \tau) \cdot f(y, \tau) dy d\tau.$$

Show with details that

(a) (20 pt.)  $z, \frac{\partial z}{\partial x}, \frac{\partial z}{\partial t}, \frac{\partial^2 z}{\partial x^2}$  are continuous in  $\mathbb{R} \times (\mathbb{R}_+ \cup \{0\})$ .

(b) (5 pt.) The equation

$$\frac{\partial z}{\partial t} = \frac{\partial^2 z}{\partial x^2} + f$$

holds in the domain  $\mathbb{R} \times \mathbb{R}_+$ .

**Hint:** Consider the family of functions,

$$z_h(x, t) = \int_0^{t-h} \int_{-\infty}^{\infty} K(x - y, t - \tau) \cdot f(y, \tau) dy d\tau,$$

where  $h \in (0, t/2)$ .

3. (30 pt.) The following is a standard procedure to establish regularity of weak solutions of elliptic PDEs.

Let  $\Omega \subset \mathbb{R}^d$  be an open, bounded, and simply-connected subset. Assume that  $\Gamma : \mathbb{R} \rightarrow \mathbb{R}$  is smooth and bounded (i.e.,  $|\Gamma| \leq M$  for some constant  $M > 0$ ). Suppose that  $v : \Omega \rightarrow \mathbb{R}$  is a weak solution of

$$\Delta u + \Gamma(u)|\nabla u|^2 = 0 \tag{1}$$

in the Sobolev space  $W^{1,2}(\Omega)$ . If  $v$  is a weak solution of Eq.(1) in  $W^{1,2}(\Omega) \cap W^{1,p}(\Omega)$ , where  $p > d$ , then the  $L^p$ -theory of elliptic PDEs implies

$$v \in W^{2,q}(\Omega')$$

for some  $q \in (1, \infty)$  and any proper open set  $\Omega' \subset \Omega$ . The so-called bootstrapping argument is to proceed this procedure until one derives the interior smoothness of  $v$ , i.e.  $v \in C^\infty(\Omega)$ .

(a) (10 pt.) Give the definitions of weak derivatives and weak solutions of Eq.(1) in  $W^{1,2}(\Omega)$ .

(b) (20 pt.) Explain how to apply the boot-strapping argument to derive interior smoothness of  $v$ , i.e. prove that  $v \in C^\infty(\Omega)$ .

**Hints: You should first figure out 'q = ?' in each step stated above. In other words, in the  $L^p$ -theory,  $\Delta v = f \in L^r$  for some  $r > 1$  implies that  $v \in W^{2,s}(\Omega')$ , where  $s = ?$**

4. (30 pt.) Denote by  $\mathbb{B}_R := \{x \in \mathbb{R}^d : |x| < R\}$  the open ball of radius  $R > 0$  with center at the origin of  $\mathbb{R}^d$ . Let  $u : \mathbb{R}^d \rightarrow \mathbb{R}^d$  be defined by

$$u(x) = \frac{x}{|x|}.$$

(a) As  $d = 1$ , is it true that  $u \in W^{1,p}(\mathbb{B}_1)$  for some  $p \in [1, \infty)$ ? If it is yes, what is the range of  $p$ ? If it is not, explain why.

(b) As  $d = 2$ , is it true that  $u \in W^{1,p}(\mathbb{B}_1)$  for some  $p \in [1, \infty)$ ? If it is yes, what is the range of  $p$ ? If it is not, explain why.

(c) As  $d = 3$ , is it true that  $u \in W^{1,p}(\mathbb{B}_1)$  for some  $p \in [1, \infty)$ ? If it is yes, what is the range of  $p$ ? If it is not, explain why.

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104 學年度下學期博士班資格考試題  
科目：偏微分方程

Math/NTNU Qualify Exam of PDEs on April 30, 2016

Time and Date: 3 hours, April 30, 2016

總共 5 大題，滿分 110 分。

1. (20 pt.) Denote by  $\mathbb{U}_R := \{x \in \mathbb{R}^d : |x| < R\}$  the open ball of radius  $R > 0$  with center at the origin of  $\mathbb{R}^d$ . Let  $u : \mathbb{R}^d \rightarrow \mathbb{R}$  be defined by

$$u(x) = \frac{x_1}{\sqrt{\sum_{j=1}^d x_j^2}}.$$

- (a) As  $d = 1$ , is it true that  $u \in W^{1,p}(\mathbb{U}_1)$  for some  $p \in [1, \infty)$ ? If the answer is positive, what is the range of  $p$ ? If it is negative, explain why.
- (b) As  $d = 2$ , is it true that  $u \in W^{1,p}(\mathbb{U}_1)$  for some  $p \in [1, \infty)$ ? If the answer is positive, what is the range of  $p$ ? If it is negative, explain why.
2. (20 pt.) Denote by  $C_c^\infty(\mathbb{R}^d)$  the class of smooth real-valued functions with compact support in  $\mathbb{R}^d$ .

- (a) Show that any function  $u \in C_c^\infty(\mathbb{R}^d)$  satisfies

$$\int_{\mathbb{R}^d} (\Delta u)^2 dx = \sum_{i,j=1}^d \int_{\mathbb{R}^d} \left( \frac{\partial^2 u}{\partial x_i \partial x_j} \right)^2 dx, \quad (1)$$

where  $\Delta$  denotes the Laplace operator in  $\mathbb{R}^d$ .

- (b) Explain why Eq.(1) also holds for any function  $u \in C_c^2(\mathbb{R}^d)$ .

3. (10 pt.) Let  $u : \mathbb{R}^2 \rightarrow \mathbb{R}$  satisfy

$$\frac{\partial u}{\partial x} - \frac{\partial u}{\partial t} + u = e^{2x-t}$$

with  $u(x, 0) = 0$ . Find the explicit solution of this equation.

4. (30 pt.) Denote by  $\mathbb{U}_R := \{x \in \mathbb{R}^2 : |x| < R\}$  the open ball of radius  $R > 0$  with center at the origin of  $\mathbb{R}^2$ , and by  $\mathbb{B}_R := \{x \in \mathbb{R}^2 : |x| \leq R\}$  the closed ball of radius  $R > 0$  with center at the origin of  $\mathbb{R}^2$ . Suppose the functions  $g$  and  $u : \mathbb{B}_R \rightarrow \mathbb{R}$  are continuous and  $u$  satisfies the Poisson equation,

$$\Delta u = 0, \text{ in } \mathbb{U}_R,$$

with boundary value  $g$ , i.e.

$$\lim_{x \rightarrow x_0} u(x) = g(x_0), \forall x_0 \in \partial \mathbb{B}_R.$$

Answer the following questions with sufficient details.

(a) The fundamental solution of Laplace equation is given by

$$\Gamma(x, y) = \frac{1}{2\pi} \log |x - y|,$$

where  $x, y \in \mathbb{R}^2$ . Show that the Poisson representation formula is given by

$$u(x) = \frac{R^2 - |x|^2}{2\pi R} \int_{y \in \partial \mathbb{B}_R} \frac{g(y)}{|x - y|^2} do(y), \forall x \in \mathbb{U}_R,$$

where  $do(y)$  represents the arclength element of  $\partial \mathbb{B}_R$  at  $y$ . (Hint: you might need Schwartz reflection principle to construct the so-called Green's functions and apply Green's identity.)

(b) Show that

$$\lim_{x \rightarrow x_0} u(x) = g(x_0),$$

for any  $x_0 \in \partial \mathbb{B}_R$ .

(c) There are several methods to prove Maximum Principle for harmonic functions. Could you just use the Poisson representation formula to prove the strong Maximum Principle of the harmonic function  $u$ ? Namely, if

$$\sup_{\mathbb{B}_R} u = u(p), \text{ for some } p \in \mathbb{U}_R,$$

then  $u$  is a constant function.

5. (30 pt.) Let

$$\Phi(x,t) = \frac{1}{(4\pi t)^{1/2}} e^{-\frac{|x|^2}{4t}}$$

for all  $x \in \mathbb{R}$  and  $t > 0$ . Let  $g \in C(\mathbb{R}) \cap L^\infty(\mathbb{R})$  be a real-valued function, and

$$u(x,t) = \int_{\mathbb{R}} \Phi(x-y,t)g(y) dy.$$

Show with details that

(a) the function  $u$  satisfies the heat equation,

$$\frac{\partial u}{\partial t} - \frac{\partial^2 u}{\partial x^2} = 0,$$

in  $\mathbb{R} \times \mathbb{R}_+$ .

(b) For any fixed  $x \in \mathbb{R}$ ,

$$\lim_{t \rightarrow +0} u(x,t) = g(x).$$

(c) if

$$\int_{\mathbb{R}} |g(x)|^2 dx \leq M,$$

for some constant  $M > 0$ , then there exists a constant  $C$  such that

$$|u(x,t)| \leq \frac{C}{t^{1/4}},$$

for all  $(x,t) \in \mathbb{R} \times \mathbb{R}_+$ ,



## PDE Qualify Exam

2016/10/31

1. Solve following problems. (10 points for each problem)

$$(1). \begin{cases} \frac{1}{(1+x)^2} \frac{\partial^2 u}{\partial t^2} - \frac{\partial^2 u}{\partial x^2} = 0 & \text{for } 0 < x < 1, t > 0; \\ u(0, t) = 0; \\ u(1, t) = 0; \\ u(x, 0) = 0; \\ \frac{\partial u}{\partial t}(x, 0) = g(x). \end{cases}$$

$$(2). \begin{cases} \frac{\partial^2 u}{\partial r^2} + \frac{1}{r} \frac{\partial u}{\partial r} + \frac{1}{r^2} \frac{\partial^2 u}{\partial \theta^2} = 0 & \text{for } r < 1; \\ u(1, \theta) = \sin^2 \theta. \end{cases}$$

$$(3). \begin{cases} \Delta u - u = 0 & \text{for } 0 < x < \pi, 0 < y < \pi/2, 0 < z < 1; \\ u = 0 & \text{for } x = 0, y = 0, z = 1; \\ \frac{\partial u}{\partial x} = 0 & \text{for } x = \pi; \\ \frac{\partial u}{\partial x} = 0 & \text{for } y = \frac{\pi}{2}; \\ \frac{\partial u}{\partial z}(x, y, 0) = 2x - \pi. \end{cases}$$

2. (a). Show that if

$$\begin{cases} \frac{\partial u}{\partial t} - k \frac{\partial^2 u}{\partial x^2} = 0 & \text{for } 0 < x < l; \\ \frac{\partial u}{\partial x}(0, t) = 0. \end{cases} \quad \text{the maximum of } u \text{ for } 0 \leq x \leq l \text{ and}$$

$0 \leq t \leq t_1$  must occur at  $t = 0$  or at  $x = l$ . (10 points)

(b). Show that there is no maximal principle for the wave equation. (10 points)

(c). Let  $u(x) \in C^2(\Omega) \cap C(\bar{\Omega})$  be a solution of

$$\Delta u + \sum_{k=1}^n a_k(x) \frac{\partial u}{\partial x_k} + c(x)u = 0, \text{ where } c(x) < 0 \text{ in } \Omega.$$

Show that  $u = 0$  on  $\partial\Omega$  implies  $u = 0$  in  $\Omega$ . (10 points)

3. Show that the modified Green's function for the boundary value problem

$$-u'' = f, \quad 0 < x < 1, \quad u(0) = u(1), \quad u'(0) = u'(1),$$

$$\text{where } f \in L^2(\bar{\Omega}), \text{ and satisfies } \int_0^1 f(x) dx = 0$$

$$\text{is } g(x, \xi) = \frac{1}{12} + \frac{(x-\xi)^2}{2} - \frac{1}{2}|x-\xi|. \quad (15 \text{ points})$$

4. Suppose that  $L$  is strongly elliptic of order  $2m$  on a bounded domain  $\bar{\Omega}$  and satisfies  $(-1)^m \operatorname{Re} \sum_{|\alpha|=2m} a_\alpha(x) \xi^\alpha \geq C |\xi|^{2m}$  for all  $\xi \in R^n$ ,  $x \in \bar{\Omega}$ , and that

$$L = L^*.$$

(a). Show that there is an orthonormal basis  $\{u_j\}$  for  $H_0(\Omega)$  consisting of eigenfunctions for  $L$  such that  $u_j \in C^\infty(\bar{\Omega})$  for all  $j$  and  $u_j$  satisfies boundary conditions  $\partial_\nu^i u_j = 0$  on  $\partial\Omega$  for  $i = 1, 2, \dots, m-1$ . The eigenvalues are real and only accumulate only at  $+\infty$ . (15 points)

(b) Show that there is an orthonormal basis  $\{u_j\}$  for  $L^2(\Omega)$  consisting of eigenfunctions for the Laplacian such that  $u_j \in C^\infty(\bar{\Omega})$  and  $u_j = 0$  on  $\partial\Omega$  for all  $j$ . The eigenvalues are all negative. (10 points)

國立台灣師範大學數學系  
105 學年度下學期博士班資格考試題  
科目：偏微分方程

**You have to answer the problems 1~5. You may do any one problem of 6 or 7 as a bonus.**

1. Consider the initial-boundary value problem for the backwards heat equation in one spatial dimension:

$$\partial_t u = -\partial_x^2 u, \quad (t, x) \in [0, 1] \times [0, 1]. \quad (1)$$

- (a) Find all solutions to the equation (1) that satisfy the boundary condition  $u(t, 0) = u(t, 1) = 0$   $t \in [0, 1]$  and the initial condition  $u(0, x) = f(x)$ , where  $f(x)$  be a *smooth* function (i.e., it is infinitely differentiable) on  $[0, 1]$ . (15 points)
- (b) If  $\max_{x \in [0, 1]} |f(x)| \leq \varepsilon$ , where  $\varepsilon$  is a very small positive number, explain what conclusions can be reached about the “size” of the solution at  $t = 1$ . The term “size” is defined here to be  $\max_{x \in [0, 1]} |u(t, x)|$ . (8 points)
- (c) Does this initial-boundary value problem well-posed? Explain your viewpoint. (7 points)

2. Suppose that  $u \in C^\infty(\mathbb{R}^3)$  be a harmonic function on  $\mathbb{R}^3$ :

$$\Delta u(x) = 0, \quad x \in \mathbb{R}^3.$$

Assume that  $|u(x)| \leq \sqrt{\|x\|}$  for all  $x$ , where  $\|\cdot\|$  be the Euclidean norm on  $\mathbb{R}^3$ .

Show that  $u(x) = 0$  for all  $x \in \mathbb{R}^3$ . (15 points)

3. Solve following initial value problem:

$$u_{xx} - 3u_x - 4u = 0,$$

$$u(0, x) = x^2, \quad u_t(0, x) = e^x. \quad (15 \text{ points})$$

4. Let  $u(t, x) \in C^{1,2}([0, 2] \times [0, 1])$  be a solution to the following initial-boundary value problem:

$$\partial_t u - \partial_x^2 u = -u, \quad (t, x) \in [0, 2] \times [0, 1],$$

$$u(0, x) = f(x), \quad x \in [0, 1],$$

$$u(t, 0) = g(t), \quad u(t, 1) = h(t), \quad t \in [0, 2].$$

Assume that  $f(x) \leq 0$  for  $x \in [0, 1]$  and  $g(t) \leq 0$ ,  $h(t) \leq 0$  for  $t \in [0, 2]$ . Prove that  $u(t, x) \leq 0$  holds for all  $(t, x) \in [0, 2] \times [0, 1]$ . (15 points)

5. Let  $u(t, x) \in C^{1,2}([0, 2] \times [0, 1])$  be a solution to the following initial-boundary value problem:

$$\partial_t u - \partial_x^2 u = -u, \quad (t, x) \in [0, \infty) \times [0, 1],$$

$$u(0, x) = f(x), \quad x \in [0, 1],$$

$$u_x(t, 0) = 0, \quad u_x(t, 1) = 0, \quad t \in [0, \infty).$$

Define

$$T(t) = \int_0^1 u(t, x) dx.$$

- (a) Show that  $T(t)$  is constant in time (i.e.,  $T(t) = T(0)$  for all  $t \geq 0$ ). (12 points)
- (b) What happens to  $u(t, x)$  as  $t \rightarrow \infty$ ? Prove your guess. (13 points)

6. Assume that  $h(t, x) \in C^2([0, \infty) \times R)$ , that  $f(x) \in C^2(R) \cap L^2(R)$ , and that  $g(x) \in C^1(R) \cap L^2(R)$ . Let  $u(t, x) \in C^2([0, \infty) \times R)$  be the solution to the following global Cauchy problem for an inhomogeneous wave equation:

$$\begin{aligned} -\partial_t^2 u(t, x) + \partial_x^2 u(t, x) &= h(t, x), \quad (t, x) \in [0, \infty) \times R, \\ u(0, x) &= f(x), \quad \partial_t u(0, x) = g(x). \end{aligned}$$

Assume that at each fixed  $t$ ,

$$\|h(t, \cdot)\|_{L^2} \leq \frac{1}{1+t^2}.$$

Also assume that at each fixed  $t$ , there exists a positive number  $R(t)$  such that  $u(t, x) = 0$  whenever  $|x| \geq R(t)$ . Define

$$E^2(t) = \int_R ((\partial_t u(t, x))^2 + (\partial_x u(t, x))^2) dx.$$

(a) Show that

$$\frac{d}{dt} E^2(t) = -2 \int_R h(t, x) \partial_t u(t, x) dx. \quad (10 \text{ points})$$

(b) Show that  $E(t) \leq E(0) + C$  for all  $t \geq 0$ , where  $C > 0$  is a constant. (10 points)

7. Let  $f: R^n \rightarrow R$  be a smooth compactly supported function. Let  $u(t, x)$  be the unique smooth solution to the following global Cauchy problem:

$$\begin{aligned} -\partial_t^2 u(t, x) + \Delta u(t, x) &= 0, \quad (t, x) \in [0, \infty) \times R^n, \\ u(0, x) &= f(x), \quad x \in R^n, \\ \partial_t u(0, x) &= 0, \quad x \in R^n. \end{aligned}$$

Let

$$\hat{u}(t, \xi) = \int_{R^n} e^{-2\pi i \xi \cdot x} f(x) d^n x$$

be the Fourier transform of  $u(t, x)$  with respect to the spatial variable only.

(a) Show that  $\hat{u}(t, \xi)$  is a solution to the following initial value problem:

$$\begin{aligned} \partial_t^2 \hat{u}(t, \xi) &= -4\pi^2 |\xi|^2 \hat{u}(t, \xi), \quad (t, \xi) \in [0, \infty) \times R^n, \\ \hat{u}(0, \xi) &= \hat{f}(\xi), \quad \xi \in R^n, \\ \partial_t \hat{u}(0, \xi) &= 0, \quad \xi \in R^n. \quad (10 \text{ points}) \end{aligned}$$

(b) Find an expression for the solution  $\hat{u}(t, \xi)$  of above initial value problem in terms of  $\hat{f}(\xi)$  (and some other functions of  $(t, \xi)$ ). (Hint: If done correctly and simplified, your answer should involve a trigonometric function.) (10 points)

**109 學年度上學期博士班資格考試題**  
**科目：偏微分方程**  
 2020 年 10 月 30 日

1. Solve the following initial boundary value problem

$$\begin{aligned} u_t &= u_{xx} + 5, & 0 < x < \pi, & \quad t > 0 \\ u(0, t) &= 1, & u(\pi, t) &= 6, & \quad t > 0 \\ u(x, 0) &= 1 + \frac{5}{\pi}x + 2 \sin 3x, & 0 < x < \pi. \end{aligned}$$

2. (a) State any version of maximum principle for heat equation in a bounded domain.  
 (b) Let  $\Omega$  denote an open bounded set of  $\mathbf{R}^n$  and  $T > 0$  be a fix number. Prove a uniqueness theorem for the following initial boundary value problem

$$\begin{aligned} u_t - \Delta u &= f, & \text{in } \Omega \times (0, T) \\ u(x, 0) &= g(x), & \text{in } \Omega \\ u &= 0, & \text{on } \partial\Omega \times (0, T) \end{aligned}$$

where  $f$  and  $g$  are continuous such that  $g = 0$  on  $\partial\Omega$ .

3. Let  $\Omega$  be a region in  $\mathbf{R}^n$  and  $u \in C^2(\Omega)$ . Show that  $\Delta u \geq 0$  in  $\Omega$  if and only if for each  $\xi \in \Omega$  :

$$u(\xi) \leq \frac{1}{\omega_n \rho^{n-1}} \int_{|x-\xi|=\rho} u(x) dS_x$$

for all  $\rho$  sufficiently small, where  $\omega_n$  is the surface area of the unit sphere in  $\mathbf{R}^n$ .

4. (a) Define the notion of distribution.  
 (b) Let  $u$  be a distribution on  $\mathbf{R}$  and suppose that  $u' = 0$  on  $\mathbf{R}$ . Show that  $u = \text{constant}$ ; i.e. show that there is a number  $a$  such that

$$u(\phi) = \int_{\mathbf{R}} a\phi dx \text{ for all } \phi \in C_0^\infty(\mathbf{R}).$$

5. (a) Let  $u \in W_0^{1,2}$  satisfy

$$\int_{\Omega} \nabla u \cdot \nabla \phi dx \geq 0 \quad \forall \phi \in W_0^{1,2}, \quad \phi \geq 0.$$

Show that  $u \geq 0$  a.e. in  $\Omega$ .

- (b) Let  $u \in W_0^{1,2}$  satisfy the inequality in (a), show that

$$\inf_{\Omega} u \geq \inf_{\partial\Omega} u \quad (\text{essinf})$$