

Barnett
6/1/07

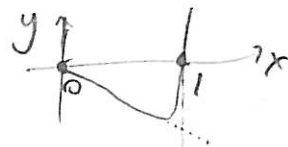
SOLUTIONS

Math 46: Applied Math: Final

3 hours, 80 points total, 10 questions worth wildly varying numbers of points

1. [9 points] Use singular perturbation methods to find a uniform approximate solution to the boundary-value problem

$$\epsilon y'' - 2y' - e^y = 0, \quad \epsilon \ll 1, \quad y(0) = 0, \quad y(1) = 0$$



As always, remember to check and explain the location of any boundary layer(s).

OUTER : (set $\epsilon=0$) $-2y' - e^{y_0} = 0 \Rightarrow -\frac{1}{e^{y_0}} \frac{dy_0}{dx} = -\frac{1}{2}$

$$\Rightarrow -\int e^{-y_0} dy_0 = \int \frac{1}{2} dx$$

$$\Rightarrow e^{-y_0} = \frac{x}{2} + c \xrightarrow{\text{take log}} y_0(x) = -\ln\left(\frac{x}{2} + c\right)$$

INNER : try BL @ $x=0$: $\xi = \frac{x}{\delta}$ get $\frac{\epsilon}{\delta^2} Y'' - \frac{2}{\delta} Y' - e^Y = 0$

$$Y(\xi) = y(x)$$

Dominant balance

slope = -1 so $\delta^{-1}\epsilon = 1, \delta = \epsilon$

subst. $\delta = \epsilon$, divide by ϵ .

$$Y'' - 2Y' + \epsilon e^Y = 0$$

But this has primary exponential only: $Y(\xi) = Ae^{+2\xi} + B$ ignore at leading order. \Rightarrow not valid BL.

\Rightarrow BL @ $x=1$, $\xi = \frac{1-x}{\delta}$ everything same as above except $\frac{\epsilon}{\delta^2} Y'' + \frac{2}{\delta} Y' - e^Y = 0$

\Rightarrow inner gen. soln. $Y_i(\xi) = Ae^{-2\xi} + B$, $\lim_{\xi \rightarrow 100} Y(\xi) = B = c_m$ must have $A = -B$ to match BC at $x=1$.

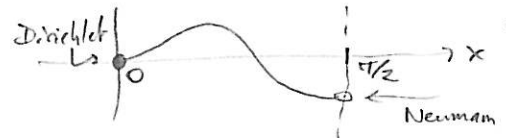
Common limit c_m must match outer $y_0(x) = -\ln\left(\frac{x}{2} + c\right)$ need $c=1$ to make outer match BC @ $x=0$.

$$c_m = \lim_{x \rightarrow 1} y_0(x) = -\ln\left(\frac{1}{2} + 1\right) = -\ln \frac{3}{2}$$

$$y_u(x) = y_0(x) + Y_i\left(\frac{x}{\epsilon}\right) - \underbrace{c_m}_B = -\ln\left(\frac{x}{2} + 1\right) + \left(\ln \frac{3}{2}\right) e^{-2x/\epsilon}$$

↑ cancels B in Y_i

2. [9 points] Consider the differential operator $Ly := -y'' - 4y$ acting on functions obeying *mixed* boundary conditions $y(0) = 0$ and $y'(\pi/2) = 0$ (this might arise for an elastic string stretched over a frictionless hill, fixed at one end and free at the other).



(a) Find the complete set of eigenvalues and eigenfunctions of L .

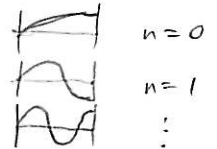
$$Ly = \lambda y \quad \text{so} \quad -y'' - 4y = \lambda y$$

$$\Rightarrow y'' + (\lambda + 4)y = 0$$

\Rightarrow gen. soln. $y(x) = A \sin \sqrt{\lambda+4}x + B \cos \sqrt{\lambda+4}x$
 to obey BC @ $x=0$.
 @ $x=\pi/2$ must be $(2n+1)\pi/2$ to satisfy Neumann BC.

$$\text{so } \sqrt{\lambda+4} \pi/2 = (2n+1)\pi/2 \quad \text{or} \quad \lambda_n = (2n+1)^2 - 4 \quad \text{for } n=0,1,2,\dots$$

with $y_n(x) = \sin(2n+1)x$ eigenfunctions (unnormalized)



(b) Find the Green's function for the inhomogeneous problem $Lu = f$.

Either use eigenfunction expansion since y_n 's need to be normalized.

$$g(x, \xi) = \sum_{n=0}^{\infty} \frac{y_n(x) y_n(\xi)}{\lambda_n}$$

$$= \frac{4}{\pi} \sum_{n=0}^{\infty} \frac{\sin(2n+1)x \sin(2n+1)\xi}{(2n+1)^2 - 4}$$

OR solve $Ly=0$ to get $-y'' - 4y = 0$ i.e. $y(x) = A \sin 2x + B \cos 2x$

$u_1(0) = 0$ so $u_1(x) = \sin 2x$
 $u_2'(1) = 0$ so $u_2(x) = \cos 2x$

$W = 2 \cos^2 2x - (-2 \sin^2 2x) = 2$
 $p(\xi) = 1$

$$\text{so } g(x, \xi) = -\frac{1}{2} \begin{cases} \sin 2x \cos 2\xi & x < \xi \\ \sin 2\xi \cos 2x & x > \xi \end{cases}$$

(c) What is the lowest derivative (zeroth, first, second, ...) of the Green's kernel $g(x, \xi)$ that is discontinuous?

$[g(x, \xi)]$ has a 'kink' in both x & ξ , at $x=\xi$. Obviously this is not clear from eigenfunction expansion, but is from direct solution, or past experience.

(d) [BONUS:] What is the spectrum of the Green's operator $Gu(x) := \int_0^{\pi/2} g(x, \xi) u(\xi) d\xi$?

$G = L^{-1}$ (that's the point of creating it, since $Lu=f$ solved by $u=L^{-1}f = Gf$)
 so spectrum of G is the set $\{\lambda_n^{-1}\}_{n=0,1,\dots}$ Check $Ly_n = \lambda_n y_n$
 so $(GL)y_n = y_n = \lambda_n G y_n$

3. [6 points] Prove that eigenfunctions (with different eigenvalues) of the Laplace operator in a bounded domain Ω , with homogeneous Neumann boundary conditions ($\partial u / \partial n = 0$ on $\partial \Omega$) are orthogonal on the domain.

$$\left. \begin{array}{l} \Delta u = \lambda u \\ \Delta v = \mu v \end{array} \right\} \text{ this says } u, v \text{ are eigenfunctions of } \Delta \text{ with eigenvalues } \lambda, \mu \text{ respectively}$$

$$\left. \begin{array}{l} \text{mult. } u \\ \text{mult. } v \\ u \Delta v = \mu uv \\ v \Delta u = \lambda uv \end{array} \right\} \text{ subtract \& integrate}$$

$$\int_{\Omega} (u \Delta v - v \Delta u) dx = (\mu - \lambda) \int_{\Omega} uv dx$$

Green's 2nd Identity.

$$\int_{\partial \Omega} \left(u \frac{\partial v}{\partial n} - v \frac{\partial u}{\partial n} \right) dA = 0$$

is inner product (u, v)

so $(\mu - \lambda) (u, v) = 0$

if $\mu \neq \lambda$ then $(u, v) = 0$, u orthogonal to v on Ω .

QED.

[BONUS:] The above $\lambda = 0$ eigenfunction has a simple form. Use it to prove that a necessary condition for existence of a solution to the Neumann problem

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

is that the average value of f on the boundary is zero.

namely the constant function eg $v \equiv 1$ with eigenvalue $\mu = 0$.

Green's 2nd Identity:

$$\int_{\Omega} (u \Delta v - v \Delta u) dx = \int_{\partial \Omega} \left(u \frac{\partial v}{\partial n} - v \frac{\partial u}{\partial n} \right) dA$$

$\begin{matrix} 0 \text{ since } v \text{ const.} & 0 \text{ since } u \text{ harmonic in } \Omega & 0 \text{ since } v \text{ const.} & = f, \text{ the BVP.} \end{matrix}$

so $0 = \int_{\partial \Omega} 1 \cdot f dA = \int_{\partial \Omega} f dA$ QED.

4. [8 points] Consider the integral operator $Ku(x) := \int_0^1 (x - 3y)u(y)dy$. [Hint: what type of integral operator is it?] \rightarrow degenerate Fredholm.

(a) Find the eigenvalues of K , and their multiplicities.

2x2 matrix

$$\alpha_1(x) = x \quad \beta_1(y) = 1$$

$$\alpha_2(x) = 1 \quad \beta_2(y) = -3y$$

$$K(x,y) = \sum_{j=1}^2 \alpha_j(x) \beta_j(y)$$

$$A_{ij} = (\beta_i, \alpha_j) = \begin{pmatrix} \int_0^1 x \cdot 1 dx & \int_0^1 1 \cdot 1 dx \\ \int_0^1 -3x \cdot x dx & \int_0^1 -3x dx \end{pmatrix} = \begin{pmatrix} 1/2 & 1 \\ -1 & -3/2 \end{pmatrix}$$

Find λ 's:

$$|A - \lambda I| = \left(\frac{1}{2} - \lambda\right)\left(-\frac{3}{2} - \lambda\right) + 1 = \lambda^2 + \lambda + \frac{1}{4} = \left(\lambda + \frac{1}{2}\right)^2 = 0 \quad \text{so } \lambda = -\frac{1}{2} \text{ twice.}$$

Eigenvalues of K : $\lambda = -1/2$ (twice), $\lambda = 0$ (as multiplicity)

(b) Find an eigenfunction of K corresponding to a nonzero eigenvalue.

$$A - \lambda I = A + \frac{1}{2}I = \begin{pmatrix} 1 & 1 \\ -1 & -1 \end{pmatrix} \quad \text{has only a 1-dimensional nullspace spanned by } \begin{pmatrix} 1 \\ -1 \end{pmatrix} = \vec{e} \text{ eigenvector.}$$

Eigenfunction of K is $\sum_{j=1}^2 \alpha_j(x) c_j = 1 - x$

(c) Is $Ku(x) + \frac{1}{2}u(x) = 1$ (the constant function) soluble? Why? (Don't solve)

\swarrow $+1/2$ is same as $-\lambda$ for the $\lambda = -1/2$ eigenvalue.

So $Ku - \lambda u = 1$ only soluble if 1 in Range of $Ku - \lambda u$

\hookrightarrow equiv. to $A\vec{c} - \lambda\vec{c} = \vec{F}$ \rightarrow the vector $(\beta_j, f) = \begin{pmatrix} 1 \\ -3/2 \end{pmatrix}$

But \vec{F} is not in $\text{Col}(A) = \text{Span}\left\{\begin{pmatrix} 1 \\ -1 \end{pmatrix}\right\}$. \Rightarrow no soln.

(d) Is $Ku(x) + u(x) = 1$ soluble? Why? (Don't solve)

\swarrow $\lambda = -1$.
Yes since $-1 \neq$ eigenvalue, the solution exists and is unique, for any RHS function f .

I gave first 4 for free given my typo, which no-one caught. \checkmark

I'm sorry = I omitted the u_t term here: should be $-\Delta u + u_t = f$

5. (6 points) Use an energy argument to prove uniqueness for the solution to the inhomogeneous heat equation

$$\begin{aligned} -\Delta u(x, t) &= f(x, t) & x \in \Omega, t > 0, \\ u(x, t) &= g(x) & x \in \partial\Omega, \\ u(x, 0) &\equiv 0 & x \in \Omega, \end{aligned}$$

makes inhomogeneous.

in a bounded domain $\Omega \subset \mathbb{R}^n$, where $f(x, t)$ is a heat source term and $g(x)$ is an imposed boundary temperature distribution.

Say u_1, u_2 are solutions, then $w := u_1 - u_2$ satisfies

$$\begin{cases} \Delta w = w_t & \leftarrow \text{note now it's homogeneous heat eqn.} \\ w = 0 & \text{on } \partial\Omega \\ w = 0 & \text{for } t=0, \text{ in } \Omega. \end{cases}$$

We need to show $w(\vec{x}, t) \equiv 0$ is the unique solution.

$$E(t) := \int_{\Omega} w(\vec{x}, t)^2 dx \quad \text{so } E'(t) = 2 \int_{\Omega} w w_t dx$$

$$= 2 \int_{\Omega} w \Delta w dx = -2 \int_{\Omega} \nabla w \cdot \nabla w dx + 2 \int_{\partial\Omega} w \frac{\partial w}{\partial n} dA \leq 0$$

≥ 0

But $E(0) = \int 0^2 dx = 0$

and $E(t) \geq 0$ so $E(t) = 0 \forall t > 0$, so $w \equiv 0$, $u_1 = u_2$ unique.

6. [5 points] Find the convolution of the function $e^{-x^2/2a^2}$ with the function $e^{-x^2/2b^2}$ preferably by using Fourier transforms. (You have just shown how standard deviations add for statistically-independent normal variables!)

$$u_a(x) := e^{-\frac{1}{2a^2}x^2} \xrightarrow{F} \sqrt{2\pi} a e^{-\frac{a^2 \xi^2}{2}} = \hat{u}_a(\xi)$$

\uparrow the "a" from table of FTs.

product by convolution thm.

$$\text{so } u_a \neq u_b \xrightarrow{F} \hat{u}_a(\xi) \hat{u}_b(\xi) = 2\pi ab e^{-(a^2+b^2)\frac{\xi^2}{2}}$$

now inverse transform back to get real-space func.
Use "a" from table = $\frac{1}{\sqrt{2(a^2+b^2)}}$

$$\sqrt{\frac{2\pi ab^2}{a^2+b^2}} e^{-\frac{x^2}{2(a^2+b^2)}} \xleftarrow{F^{-1}} \sqrt{2\pi} \frac{ab^2}{a^2+b^2} \cdot \sqrt{\pi 2(a^2+b^2)} e^{-\frac{x^2}{4} 2(a^2+b^2)}$$

so standard deviations a & b gave $\sqrt{a^2+b^2}$ (Add in quadrature).

7. [13 points] Consider the perturbed initial-value problem for $y(t)$ on $t > 0$,

$$y'' + y = 4\epsilon y(y')^2, \quad \epsilon \ll 1, \quad y(0) = 1, \quad y'(0) = 0$$

- (a) Find a 2-term asymptotic approximation using regular perturbation theory. [Hints: You may find the power-reduction identities on the last page useful. You will get partial credit for leaving the 2nd term as the solution to a clearly-specified IVP.]

Unperturbed $y_0'' + y_0 = 0$ ← resonant freqs $\alpha = \pm i$. ($e^{\alpha t}$)

so $y_0(t) = A \cos t + B \sin t$
 $\uparrow 1$ ↙ $y'(0) = 0$
 $= \cos t$

$$(y_0'' + \epsilon y_1'' + \dots) + (y_0 + \epsilon y_1 + \dots) = 4\epsilon (y_0 + \dots)(y_0' + \dots)^2$$

$$O(\epsilon^1): \quad y_1'' + y_1 = 4y_0 y_0'^2 = 4 \cos t (-\sin t)^2 = \cos t - \cos 3t$$

↘ power-reduction identities.

with ICs $y_1(0) = 0, \quad y_1'(0) = 0$.

Solve this IVP: driving term has on-resonance part $\cos t$ (but $\cos 3t$ is off-resonance)

Method of Undetermined Coeffs try $Y(t) = At \sin t + B \cos 3t$

so $Y' = A \sin t + A t \cos t - 3B \sin 3t$
 $Y'' + Y = 2A \cos t - 8B \cos 3t$ $Y'' = A \cos t + A \cos t - A t \sin t - 9B \cos 3t$

match driving so $2A = 1, A = 1/2$
 and $-8B = -1, B = 1/8$ } so $Y(t) = \frac{1}{2} t \sin t + \frac{1}{8} \cos 3t$

Gen. Soln $y_1(t) = Y(t) + c_1 \cos t + c_2 \sin t$ need $c_1 = -1/8$
 $= \frac{1}{2} t \sin t + \frac{1}{8} (\cos 3t - \cos t)$ } to match ICs, both 0.

So $y_a(t) = \cos t + \epsilon \left[\frac{t \sin t}{2} + \frac{\cos 3t - \cos t}{8} \right] + O(\epsilon^2) \dots$

(b) Is this a uniform approximation for $t \in (0, \infty)$? Why?

No, since $\varepsilon t \sin t$ is unbounded for any fixed ε , as $t \rightarrow \infty$.

(c) Use the Poincaré-Lindstedt method to give a more useful 2-term approximation. [Hint: rescale to $\tau = \omega t$ where ω is perturbed from the value 1]

$$\omega = 1 + \varepsilon \omega_1 + \dots$$

rescale time:

$$\omega^2 y'' + y = 4\varepsilon y (\omega y')^2$$

where prime means $\frac{d}{d\tau}$

$$(1 + \varepsilon \omega_1 + \dots)^2 (y_0'' + \varepsilon y_1'' + \dots) + y_0 + \varepsilon y_1 + \dots = 4\varepsilon (y_0 + \varepsilon y_1 + \dots) (1 + \varepsilon \omega_1 + \dots)^2 (y_0' + \varepsilon y_1' + \dots)^2$$

$O(\varepsilon^0)$ same as before, giving $y_0(\tau) = \cos \tau$

$$O(\varepsilon^1) \text{ gives } \underbrace{2\omega_1 y_0''}_{2\omega_1(-\cos \tau)} + y_1'' + y_1 = 4y_0 y_0'^2 \quad \left. \begin{array}{l} \text{as before} \\ = \cos \tau - \cos 3\tau \end{array} \right\}$$

$$\text{so } y_1'' + y_1 = \underbrace{2\omega_1 \cos \tau + \cos \tau - \cos 3\tau}_{\text{make cancel out if } \omega_1 = -1/2} = -\cos 3\tau$$

which has solution as before:

$$y_1(\tau) = \frac{1}{8} (\cos 3\tau - \cos \tau)$$

$$\text{so } y_a(t) = \cos \tau + \frac{\varepsilon}{8} (\cos 3\tau - \cos \tau) + O(\varepsilon^2) \dots$$

$$\text{where } \tau = \left(1 - \frac{\varepsilon}{2} + O(\varepsilon^2) \dots\right) t$$

(d) Is this a uniform approximation for $t \in (0, \infty)$?

yes... that's the point.
(no secular terms)

This was supposed to be a challenging question, but combines techniques you know.

8. [8 points] Consider the 1D wave equation $u_{tt} = c^2 u_{xx}$ in $x \in \mathbb{R}, t > 0$.

(a) Use the method of Fourier transforms to write a general solution $u(x, t)$ [Hint: when it comes to writing an ODE solution, use complex exponentials]

$$u_{tt} = c^2 u_{xx} \xrightarrow{\text{FT in } x} \hat{u}_{tt}(\xi, t) = c^2 (-i\xi)^2 \hat{u}(\xi, t)$$

$\Rightarrow \hat{u}_{tt} + (c\xi)^2 \hat{u} = 0$, solve the ODE in t (for fixed ξ).

$$\hat{u}(\xi, t) = \hat{a}(\xi) e^{ic\xi t} + \hat{b}(\xi) e^{-ic\xi t}$$

\hat{a}, \hat{b} unknown functions.

Fourier transform back & use convolution thm.

note I suggested you write this rather than $\hat{a}(\xi) \sin(c\xi t) + \hat{b}(\xi) \cos(c\xi t)$

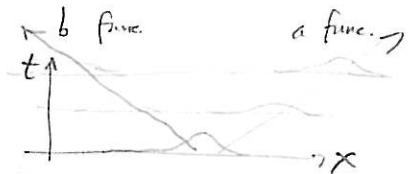
$$u(x, t) = a * \mathcal{F}^{-1}(e^{ict\xi}) + b * \mathcal{F}^{-1}(e^{-ict\xi})$$

look in table, is $\delta(x+ct)$

$$= \int a(x-y) \delta(y-ct) dy + \int b(x-y) \delta(y+ct) dy$$

$$= a(x-ct) + b(x+ct)$$

two traveling general functions.



(b) Use this to find the solution given 'displacement' initial conditions $u(x, 0) = f(x)$ and $u_t(x, 0) = 0$.

Match in Fourier space: $\hat{f}(\xi) = \hat{a}(\xi) + \hat{b}(\xi)$

$$0 = ic\xi \hat{a}(\xi) - ic\xi \hat{b}(\xi)$$

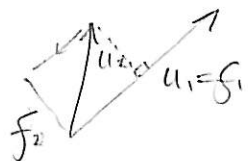
so $\hat{b}(\xi) = +\hat{a}(\xi)$

so $\hat{a}(\xi) + \hat{b}(\xi) = \frac{\hat{f}(\xi)}{2}$

$$\Rightarrow u(x, t) = \frac{1}{2} [f(x-ct) + f(x+ct)]$$

9. [5 points] Consider the set of two functions $\{1, x\}$ on the interval $x \in [0, 1]$.

(a) Replace the second function by one which turns this into an orthogonal set.



Subtract $\frac{(u_1, u_2)}{\|u_1\|^2} u_1$ from u_2 to orthogonalize it against u_1 .

in the span of $\{1, x\}$, I meant (this is reasonably clear by context).

$$f_2 = u_2 - \frac{\int_0^1 u_1 u_2 dx}{\int_0^1 u_1^2 dx} \cdot u_1 = x - \frac{\int_0^1 1 \cdot x dx}{\int_0^1 1^2 dx} \cdot 1 = x - \frac{1}{2}$$

so $\{1, x - \frac{1}{2}\}$ are orthog. set.

(b) Find the best approximation (in the mean-square or $L^2[a, b]$ sense) to the function x^2 using this orthogonal set.

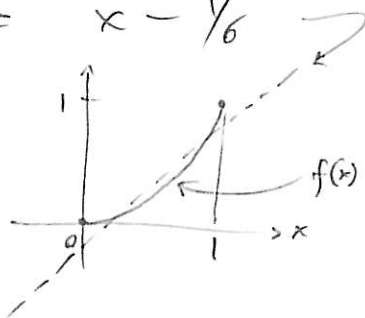
minimum mean-square error given by $\sum_{j=1}^2 c_j f_j(x)$ eg see §4.1

with $c_j = \frac{(f_j, f)}{\|f_j\|^2}$

$$c_1 = \frac{\int_0^1 1 \cdot x^2 dx}{\int_0^1 1^2 dx} = \frac{1}{3}$$

$$c_2 = \frac{\int_0^1 (x - \frac{1}{2}) x^2 dx}{\int_0^1 (x - \frac{1}{2})^2 dx} = \frac{\frac{1}{4} - \frac{1}{2} \cdot \frac{1}{3}}{\int_{-\frac{1}{2}}^{\frac{1}{2}} y^2 dy} = \frac{\frac{1}{12}}{\frac{1}{12}} = 1$$

$$\sum_{j=1}^2 c_j f_j(x) = \frac{1}{3} + (x - \frac{1}{2}) = x - \frac{1}{6}$$



10. [11 points] Short-answer questions—do give a brief explanation if asked for.

- (a) The frequency f of a sinusoidal deep-water wave is related only to its wavelength λ and the acceleration due to gravity g . What does dimensional analysis tell you about this relation?

$$L \begin{bmatrix} f & \lambda & g \\ 0 & 1 & 1 \\ -1 & 0 & -2 \end{bmatrix} \quad \pi_1 = \frac{g}{\lambda f^2} = \text{const. by Buckingham Pi Thm.}$$

or $f = c \sqrt{\frac{g}{\lambda}}$

- (b) Compute the Fourier transform of the 'one-sided exponential' $u(x) = \begin{cases} e^{-ax} & x \geq 0 \\ 0 & x < 0 \end{cases}$

$$\begin{aligned} \tilde{u}(\xi) &:= \int_{-\infty}^{\infty} e^{i\xi x} u(x) dx = \int_0^{\infty} e^{-ax} e^{i\xi x} dx \\ &= \int_0^{\infty} e^{(i\xi - a)x} dx = \frac{1}{i\xi - a} [0 - 1] = \frac{1}{a - i\xi} \end{aligned}$$

- (c) Does a solution to $\int_0^1 \sin x \sin y u(y) dy = x^2$ exist? Is it unique? Why?

No. $\int_0^1 \sin x \sin y u(y) dy$ is always of the form $c \sin x$ so cannot equal x^2 .
 x^2 is not in Range of operator, which is $\text{Span}\{\sin x\}$.

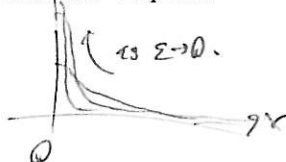
- (d) Can a Green's function exist for the ODE problem $Ly := -y'' = f$ with periodic boundary conditions $y(0) = y(1)$ and $y'(0) = y'(1)$? Why?

Green's func. exists iff 0 is not an eigenvalue of L .

$$Ly = 0 \quad \text{i.e.} \quad y'' = 0 \quad \text{i.e.} \quad y(x) = Ax + B$$

BCs give $B = A + B$ so $A = 0$, & A.A. Any B gives soln. \Rightarrow non-trivial $\Rightarrow \lambda = 0$

- (e) Is $\frac{\epsilon}{\epsilon^2 + x^2}$ pointwise convergent to zero in $x \in (0, \infty)$? Is it uniformly convergent in this same interval? Explain.



is pointwise convergent since for any fixed $x \in (0, \infty)$,

$$\frac{\epsilon}{\epsilon^2 + x^2} \rightarrow 0 \quad \text{as} \quad \epsilon \rightarrow 0.$$

is not uniformly convergent since first taking $x \rightarrow 0$, $\frac{\epsilon}{\epsilon^2 + x^2} \rightarrow \frac{1}{\epsilon}$ which is unbounded as $\epsilon \rightarrow 0$.