

1.(25 pts.) Solve the partial differential equation $\frac{1}{2}u_x + (4x + xy)u_y = 0$ subject to the auxiliary condition $u(0, y) = y^2 + 8y$ for $-\infty < y < \infty$.

2.(25 pts.) Find the general solution of $u_{xx} - u_{xy} + 3u_{yy} - 3u_{yx} = \cos(x + y)$ in the xy -plane.

3.(25 pts.) Solve $u_t - u_{xx} = 0$ in $-\infty < x < \infty$, $0 < t < \infty$, subject to the initial condition

$$u(x, 0) = \phi(x) = \begin{cases} 1 & \text{if } x > 0, \\ -1 & \text{if } x < 0. \end{cases}$$

Express your answer in terms of the error function:

$$\text{Erf}(w) = \frac{2}{\sqrt{\pi}} \int_0^w e^{-p^2} dp.$$

4.(25 pts.) Solve $u_t - u_{xx} = 0$ in $-\infty < x < \infty$, $-\infty < t < \infty$, subject to the initial conditions $u(x, 0) = e^{-x^2}$ and $u_t(x, 0) = -2xe^{-x^2}$ for $-\infty < x < \infty$.

5.(25 pts.) Use the Fourier transform method to find a formula for the solution to the inhomogeneous diffusion problem in the upper half-plane:

$$\begin{aligned} u_t - ku_{xx} &= f(x, t) & \text{if } -\infty < x < \infty, 0 < t < \infty, \\ u(x, 0) &= \phi(x) & \text{if } -\infty < x < \infty. \end{aligned}$$

Notes: A. The solution is rumored to be

$$u(x, t) = \int_0^t \int_{-\infty}^{\infty} f(y, s) \frac{1}{\sqrt{4k\pi(t-s)}} e^{-\frac{(x-y)^2}{4k(t-s)}} dy ds + \int_{-\infty}^{\infty} \phi(y) \frac{1}{\sqrt{4k\pi t}} e^{-\frac{(x-y)^2}{4kt}} dy.$$

B. If you cannot solve this problem in its full generality, to earn half the points, do the special case when $f(x, t) \equiv 0$.

6.(25 pts.) (a) Show that the Fourier sine series of $f(x) = 3x^5 - 10x^3 + 7x$ on the unit interval $0 \leq x \leq 1$ is

$$\frac{720}{\pi^5} \sum_{n=1}^{\infty} \frac{(-1)^{n+1} \sin(n\pi x)}{n^5}.$$

(b) For which values of x in $[0, 1]$ does the Fourier sine series of f converge pointwise to $f(x)$? Justify your answer.

(c) Does the Fourier sine series of f converge to f in the mean square sense on $[0, 1]$? Why?

(d) Does the Fourier sine series of f converge uniformly to f on $[0, 1]$? Why?

(e) Apply Parseval's identity to find the sum of $\sum_{n=1}^{\infty} \frac{1}{n^{10}}$.

7.(25 pts.) (a) Solve $u_{xx} + u_{yy} + u_{zz} = 0$ in the unit cube $0 < x < 1$, $0 < y < 1$, $0 < z < 1$, given that $u_z(x, y, 1) = \cos(\pi x) \cos^3(\pi y)$ for $0 \leq x \leq 1$, $0 \leq y \leq 1$, and that u satisfies homogeneous Neumann boundary conditions on the other five faces of the cube. (Note: $4\cos^3(\theta) = 3\cos(\theta) + \cos(3\theta)$.)

(b) Is the solution to the problem in part (a) unique? Support your answer with reasons.

8.(25 pts.) (a) Use the method of separation of variables to find a solution of

$$u_{tt} + u_{xxxx} = 0 \text{ in the strip } 0 < x < 1, 0 < t < \infty,$$

which satisfies the boundary conditions

$$u(0,t) = u(1,t) = u_{xx}(0,t) = u_{xx}(1,t) = 0 \text{ for } t \geq 0$$

and the initial conditions

$$u(x,0) = 3x^5 - 10x^3 + 7x \text{ and } u_t(x,0) = 0 \text{ for } 0 \leq x \leq 1.$$

(Note: You may find useful the results of problem 6.)

(b) Is the solution to the problem in part (a) unique? Justify your answer.

Bonus (25 pts.): The material in a spherical shell with inner radius 1 and outer radius 2 has a steady-state temperature distribution. The material is held at 100 degrees Celsius on its inner boundary. On its outer boundary, the temperature distribution of the material satisfies $u_r = -\gamma$ where γ is a positive constant.

(a) Find the temperature distribution function for the material.

(b) What are the hottest and coldest temperatures in the material?

(c) Is it possible to choose γ so that the temperature on the outer boundary is 20 degrees Celsius?

Support your answer with reasons.

A Brief Table of Fourier Transforms

$f(x)$

$$\hat{f}(\xi) = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} f(x) e^{-i\xi x} dx$$

A. $\begin{cases} 1 & \text{if } -b < x < b, \\ 0 & \text{otherwise.} \end{cases}$

$$\sqrt{\frac{2}{\pi}} \frac{\sin(b\xi)}{\xi}$$

B. $\begin{cases} 1 & \text{if } c < x < d, \\ 0 & \text{otherwise.} \end{cases}$

$$\frac{e^{-ic\xi} - e^{-id\xi}}{i\xi\sqrt{2\pi}}$$

C. $\frac{1}{x^2 + a^2} \quad (a > 0)$

$$\sqrt{\frac{\pi}{2}} \frac{e^{-a|\xi|}}{a}$$

D. $\begin{cases} x & \text{if } 0 < x \leq b, \\ 2b - x & \text{if } b < x < 2b, \\ 0 & \text{otherwise.} \end{cases}$

$$\frac{-1 + 2e^{-ib\xi} - e^{-2ib\xi}}{\xi^2\sqrt{2\pi}}$$

E. $\begin{cases} e^{-ax} & \text{if } x > 0, \\ 0 & \text{otherwise.} \end{cases}$
($a > 0$)

$$\frac{1}{(a + i\xi)\sqrt{2\pi}}$$

F. $\begin{cases} e^{ax} & \text{if } b < x < c, \\ 0 & \text{otherwise.} \end{cases}$

$$\frac{e^{(a-i\xi)c} - e^{(a-i\xi)b}}{(a - i\xi)\sqrt{2\pi}}$$

G. $\begin{cases} e^{iax} & \text{if } -b < x < b, \\ 0 & \text{otherwise.} \end{cases}$

$$\sqrt{\frac{2}{\pi}} \frac{\sin(b(\xi-a))}{\xi - a}$$

H. $\begin{cases} e^{iax} & \text{if } c < x < d, \\ 0 & \text{otherwise.} \end{cases}$

$$\frac{i}{\sqrt{2\pi}} \frac{e^{ic(a-\xi)} - e^{id(a-\xi)}}{a - \xi}$$

I. $e^{-ax^2} \quad (a > 0)$

$$\frac{1}{\sqrt{2a}} e^{-\xi^2/(4a)}$$

J. $\frac{\sin(ax)}{x} \quad (a > 0)$

$$\begin{cases} 0 & \text{if } |\xi| \geq a, \\ \sqrt{\pi/2} & \text{if } |\xi| < a. \end{cases}$$

Convergence Theorems

$$X'' + \lambda X = 0 \text{ in } (a, b) \text{ with any symmetric BC.} \quad (1)$$

Now let $f(x)$ be any function defined on $a \leq x \leq b$. Consider the Fourier series for the problem (1) with any given boundary conditions that are symmetric. We now state a convergence theorem for each of the three modes of convergence. They are partly proved in the next section.

Theorem 2. Uniform Convergence The Fourier series $\sum A_n X_n(x)$ converges to $f(x)$ uniformly on $[a, b]$ provided that

- (i) $f(x)$, $f'(x)$, and $f''(x)$ exist and are continuous for $a \leq x \leq b$ and
- (ii) $f(x)$ satisfies the given boundary conditions.

Theorem 3. L^2 Convergence The Fourier series converges to $f(x)$ in the mean-square sense in (a, b) provided only that $f(x)$ is any function for which

$$\int_a^b |f(x)|^2 dx \text{ is finite.} \quad (8)$$

Theorem 4. Pointwise Convergence of Classical Fourier Series

- (i) The classical Fourier series (full or sine or cosine) converges to $f(x)$ pointwise on (a, b) , provided that $f(x)$ is a continuous function on $a \leq x \leq b$ and $f'(x)$ is piecewise continuous on $a \leq x \leq b$.
- (ii) More generally, if $f(x)$ itself is only piecewise continuous on $a \leq x \leq b$ and $f'(x)$ is also piecewise continuous on $a \leq x \leq b$, then the classical Fourier series converges at every point x ($-\infty < x < \infty$). The sum is

$$\sum_n A_n X_n(x) = \frac{1}{2} [f(x+) + f(x-)] \quad \text{for all } a < x < b. \quad (9)$$

The sum is $\frac{1}{2} [f_{\text{ext}}(x+) + f_{\text{ext}}(x-)]$ for all $-\infty < x < \infty$, where $f_{\text{ext}}(x)$ is the extended function (periodic, odd periodic, or even periodic).

Theorem 4 $^\infty$. If $f(x)$ is a function of period $2l$ on the line for which $f(x)$ and $f'(x)$ are piecewise continuous, then the classical full Fourier series converges to $\frac{1}{2} [f(x+) + f(x-)]$ for $-\infty < x < \infty$.

Ex 1.

$$\frac{1}{2}u_x + (4+y)xy = 0$$

$$\left\langle \frac{1}{2}, (4+y)x \right\rangle \cdot \nabla u = 0$$

Characteristics: $\frac{dy}{dx} = \frac{(4+y)x}{1/2}$

$$\int \frac{dy}{4+y} = \int 2x dx$$

$$\ln|4+y| = x^2 + C$$

$$y+4 = Ae^{x^2}$$

$$y = Ae^{x^2} - 4$$

Along a characteristic, the solution $u = u(x, y)$ has the value

$$u(x, y) = u(x, Ae^{x^2} - 4) = u(0, A - 4) = f(A)$$

where f is a C^1 -function of a single real variable. Therefore

$$u(x, y) = f\left((y+4)e^{-x^2}\right)$$

is the general solution. We want

$$y^2 + 8y = u(0, y) = f(y+4) \text{ for all } -\infty < y < \infty. \text{ Let } z = y+4.$$

Then

$$(z-4)^2 + 8(z-4) = f(z)$$

$$\Rightarrow z^2 - 8z + 16 + 8z - 32 = f(z)$$

$$z^2 - 16 = f(z).$$

Thus, the particular solution is

$$u(x, y) = \left[(y+4)e^{-x^2}\right]^2 - 16$$

$$\Rightarrow \boxed{u(x, y) = (y+4)^2 e^{-2x^2} - 16}$$

#2

$$u_{xx} - 4u_{xy} + 3u_{yy} = \cos(x+y)$$

$$B^2 - 4AC = 16 - 12 = 4 > 0$$

(hyperbolic)

$$\left(\frac{\partial}{\partial x} - 3\frac{\partial}{\partial y}\right)\left(\frac{\partial}{\partial x} - \frac{\partial}{\partial y}\right)u = \cos(x+y)$$

Let $\begin{cases} \xi = +3x + y \\ \eta = +x + y \end{cases}$ Then $\frac{\partial v}{\partial x} = \frac{\partial v}{\partial \xi} \frac{\partial \xi}{\partial x} + \frac{\partial v}{\partial \eta} \frac{\partial \eta}{\partial x} = 3\frac{\partial v}{\partial \xi} + \frac{\partial v}{\partial \eta}$

$\frac{\partial v}{\partial y} = \frac{\partial v}{\partial \xi} \frac{\partial \xi}{\partial y} + \frac{\partial v}{\partial \eta} \frac{\partial \eta}{\partial y} = \frac{\partial v}{\partial \xi} + \frac{\partial v}{\partial \eta}$

$\therefore \frac{\partial}{\partial x} - 3\frac{\partial}{\partial y} = -2\frac{\partial}{\partial \eta}$ and $\frac{\partial}{\partial x} - \frac{\partial}{\partial y} = 2\frac{\partial}{\partial \xi}$. Therefore the p.d.e. is

equivalent to $-4\frac{\partial^2 u}{\partial \eta^2} = \cos(\eta) \Rightarrow \frac{\partial}{\partial \eta}\left(\frac{\partial u}{\partial \xi}\right) = -\frac{1}{4}\cos(\eta) \Rightarrow \frac{\partial u}{\partial \xi} = -\frac{\sin(\eta)}{4} + c_1(\xi)$

$\Rightarrow u = \int \left[c_1(\xi) - \frac{\sin(\eta)}{4} \right] d\xi = A(\xi) - \frac{\xi}{4}\sin(\eta) + B(\eta)$.

Therefore, the general solution of the p.d.e. in the xy -plane is

$$u(x,y) = f(y+3x) + g(x+y) - \left(\frac{y+3x}{4}\right)\sin(x+y)$$

where f and g are C^2 -functions of a single real variable.

$$\boxed{\#3} \quad \begin{cases} u_t - u_{xx} = 0 & \text{if } -\infty < x < \infty, 0 < t < \infty, \\ u(x, 0) = \varphi(x) = \begin{cases} 1 & \text{if } x > 0, \\ -1 & \text{if } x < 0. \end{cases} \end{cases}$$

$$\Rightarrow u(x, t) = \frac{1}{\sqrt{4\pi t}} \int_{-\infty}^{\infty} e^{-\frac{(x-y)^2}{4t}} \varphi(y) dy = \frac{1}{\sqrt{4\pi t}} \int_{-\infty}^0 e^{-\frac{(x-y)^2}{4t}} (-1) dy + \frac{1}{\sqrt{4\pi t}} \int_0^{\infty} e^{-\frac{(x-y)^2}{4t}} (1) dy$$

let $p = \frac{y-x}{\sqrt{4t}}$. Then $dp = \frac{dy}{\sqrt{4t}}$.

$$(18) \quad u(x, t) = \frac{-1}{\sqrt{\pi}} \int_{-\infty}^{-\frac{x}{\sqrt{4t}}} e^{-p^2} dp + \frac{1}{\sqrt{\pi}} \int_{-\frac{x}{\sqrt{4t}}}^{\infty} e^{-p^2} dp$$

$$= -\left(\frac{1}{2} + \frac{1}{2} \operatorname{Erf}\left(-\frac{x}{\sqrt{4t}}\right)\right) + \left(\frac{1}{2} - \frac{1}{2} \operatorname{Erf}\left(-\frac{x}{\sqrt{4t}}\right)\right)$$

$$\boxed{u(x, t) = \operatorname{Erf}\left(\frac{x}{\sqrt{4t}}\right)}$$

$$\int_{-\infty}^w e^{-p^2} dp = \int_{-\infty}^0 e^{-p^2} dp + \int_0^w e^{-p^2} dp = \frac{\sqrt{\pi}}{2} + \frac{\sqrt{\pi}}{2} \operatorname{Erf}(w)$$

$$\int_w^{\infty} e^{-p^2} dp = \int_0^{\infty} e^{-p^2} dp - \int_0^w e^{-p^2} dp = \frac{\sqrt{\pi}}{2} - \frac{\sqrt{\pi}}{2} \operatorname{Erf}(w)$$

(25)

#4

$$\begin{cases} u_{tt} - u_{xx} = 0 & \text{for } -\infty < x < \infty, -\infty < t < \infty, \\ u(x,0) = e^{-x^2}, \quad u_t(x,0) = -2xe^{-x^2} & \text{for } -\infty < x < \infty. \end{cases}$$

$$(17) \quad \therefore u(x,t) = \frac{1}{2} [\varphi(x-ct) + \varphi(x+ct)] + \frac{1}{2c} \int_{x-ct}^{x+ct} \psi(s) ds \quad (\text{d'Alembert's formula})$$

$$(18) \quad u(x,t) = \frac{1}{2} \left[e^{-(x-t)^2} + e^{-(x+t)^2} \right] + \frac{1}{2} \int_{x-t}^{x+t} -2s e^{-s^2} ds$$

$$(19) \quad = \frac{1}{2} \left[e^{-(x-t)^2} + e^{-(x+t)^2} \right] + \frac{1}{2} e^{-s^2} \Big|_{s=x-t}^{s=x+t}$$

$$= \frac{1}{2} \left[\cancel{e^{-(x-t)^2}} + e^{-(x+t)^2} \right] + \frac{1}{2} \left[e^{-(x+t)^2} - \cancel{e^{-(x-t)^2}} \right]$$

(25)

$$u(x,t) = e^{-\frac{-(x+t)^2}{2}}$$

$$\boxed{\#5} \quad \begin{cases} u_t - ku_{xx} = f(x,t) & \text{in } -\infty < x < \infty, 0 < t < \infty, \\ u(x,0) = \varphi(x) & \text{if } -\infty < x < \infty. \end{cases}$$

$$(2) \quad \mathcal{F}(u_t)(\xi) - k\mathcal{F}(u_{xx})(\xi) = \mathcal{F}(f(x,t))(\xi) \equiv F(\xi, t)$$

(\mathcal{F} denotes the Fourier transform w.r.t. x)

$$(4) \quad \frac{\partial}{\partial t} \mathcal{F}(u)(\xi) - k(i\xi)^2 \mathcal{F}(u)(\xi) = F(\xi, t)$$

$$\frac{\partial}{\partial t} \mathcal{F}(u)(\xi) + k\xi^2 \mathcal{F}(u)(\xi) = F(\xi, t)$$

$$(6) \quad \text{Integrating factor: } e^{\int k\xi^2 dt} = e^{k\xi^2 t}$$

$$e^{k\xi^2 t} \frac{\partial}{\partial t} \mathcal{F}(u)(\xi) + k\xi^2 e^{k\xi^2 t} \mathcal{F}(u)(\xi) = e^{k\xi^2 t} F(\xi, t)$$

$$(8) \quad \frac{\partial}{\partial t} \left[e^{k\xi^2 t} \mathcal{F}(u)(\xi) \right] = e^{k\xi^2 t} F(\xi, t)$$

$$(10) \quad e^{k\xi^2 t} \mathcal{F}(u)(\xi) = \int_0^t e^{k\xi^2 \tau} F(\xi, \tau) d\tau + c_1(\xi)$$

Evaluating at $t=0$ and applying the initial condition yields

$$(12) \quad \mathcal{F}(\varphi)(\xi) = c_1(\xi).$$

$$\therefore \mathcal{F}(u)(\xi) = e^{-k\xi^2 t} \int_0^t e^{k\xi^2 \tau} F(\xi, \tau) d\tau + e^{-k\xi^2 t} \mathcal{F}(\varphi)(\xi)$$

$$(14) \quad = \int_0^t F(\xi, \tau) e^{-k\xi^2(t-\tau)} d\tau + e^{-k\xi^2 t} \mathcal{F}(\varphi)(\xi)$$

Apply Table entry I: $\mathcal{F}\left(e^{-a(\cdot)^2}\right)(\xi) = \frac{1}{\sqrt{2a}} e^{-\frac{\xi^2}{4a}}$ with $a = \frac{1}{4kt}$

$$(15) \quad \text{and obtain } \mathcal{F}\left(\frac{1}{\sqrt{2kt}} e^{-\frac{(\cdot)^2}{4kt}}\right)(\xi) = e^{-k\xi^2 t}. \text{ Therefore}$$

$$(17) \quad \mathcal{F}(u)(s) = \int_0^t \mathcal{F}(f(\cdot, \tau))(s) \mathcal{F}\left(\frac{1}{\sqrt{2k(t-\tau)}} e^{-\frac{(\cdot)^2}{4k(t-\tau)}}\right)(s) d\tau \\ + \mathcal{F}(\varphi)(s) \mathcal{F}\left(\frac{1}{\sqrt{2kt}} e^{-\frac{(\cdot)^2}{4kt}}\right)(s)$$

$$(18) \quad \text{But } \mathcal{F}(f)(s) \mathcal{F}(g)(s) = \mathcal{F}\left(\frac{f * g}{\sqrt{2\pi}}\right)(s) \quad \text{so}$$

$$(20) \quad \mathcal{F}(u)(s) = \int_0^t \mathcal{F}\left(f(\cdot, \tau) * \frac{1}{\sqrt{4\pi k(t-\tau)}} e^{-\frac{(\cdot)^2}{4k(t-\tau)}}\right)(s) d\tau + \mathcal{F}\left(\varphi * \frac{1}{\sqrt{4k\pi t}} e^{-\frac{(\cdot)^2}{4kt}}\right)(s)$$

Interchanging the order of integration in the first term of the right member of the equation above yields

$$(21) \quad \mathcal{F}(u)(s) = \mathcal{F}\left(\int_0^t f(\cdot, \tau) * \frac{1}{\sqrt{4k\pi(t-\tau)}} e^{-\frac{(\cdot)^2}{4k(t-\tau)}} d\tau\right)(s) + \mathcal{F}\left(\varphi * \frac{1}{\sqrt{4k\pi t}} e^{-\frac{(\cdot)^2}{4kt}}\right)(s)$$

The inversion theorem then implies the desired result:

$$(25) \quad u(x, t) = \int_0^t \int_{-\infty}^{\infty} f(y, \tau) \frac{1}{\sqrt{4k\pi(t-\tau)}} e^{-\frac{(x-y)^2}{4k(t-\tau)}} dy d\tau + \int_{-\infty}^{\infty} \varphi(y) \frac{1}{\sqrt{4k\pi t}} e^{-\frac{(x-y)^2}{4kt}} dy$$

#6

(a) The Fourier sine series of $f(x) = 3x^5 - 10x^3 + 7x$ on $[0, 1]$ is

$$(8) \sum_{n=1}^{\infty} b_n \sin(n\pi x) \quad \text{where} \quad b_n = \frac{\langle f, \sin(n\pi \cdot) \rangle}{\langle \sin(n\pi \cdot), \sin(n\pi \cdot) \rangle} = 2 \int_0^1 f(x) \sin(n\pi x) dx \quad \text{2 pts. to here}$$

Apply the repeated integration-by-parts formula:

$$4 \text{ pts. to here. } \int_a^b f(x) g^{(5)}(x) dx = \left[f(x) g^{(4)}(x) - f'(x) g^{(3)}(x) + f''(x) g^{(2)}(x) - f'''(x) g'(x) + f^{(4)}(x) g(x) \right] \Big|_a^b - \int_a^b f^{(5)}(x) g(x) dx$$

with $f(x) = 3x^5 - 10x^3 + 7x$, $g^{(5)}(x) = \sin(n\pi x)$, $a = 0$, and $b = 1$. Since the functions f , f'' , and $f^{(4)}$ are odd, $f(0) = f''(0) = f^{(4)}(0) = 0$. One checks that $f(1) = f''(1) = f^{(4)}(1) = 0$ as well. Since the functions $g^{(5)}(x)$, $g^{(3)}(x)$, and $g'(x)$ are sine functions, we have

$$g^{(3)}(0) = g'(0) = 0 \quad \text{and} \quad g^{(3)}(1) = g'(1) = 0. \quad \text{Consequently, all the "boundary terms" in the integration-by-parts vanish save } f^{(4)}(x)g(x) \Big|_0^1 = -360x \frac{\cos(n\pi x)}{(n\pi)^5} \Big|_0^1 = \frac{-360 \cos(n\pi)}{(n\pi)^5}$$

$$7 \text{ pts. to } \text{Thus } b_n = 2 \int_0^1 f(x) \sin(n\pi x) dx = 2 \frac{(-360) \cos(n\pi)}{(n\pi)^5} + 2 \int_0^1 \frac{360 \cos(n\pi x)}{(n\pi)^5} dx = \frac{720(-1)^{n+1}}{(n\pi)^5}$$

and the Fourier sine series of f is

$$\sum_{n=1}^{\infty} \frac{720(-1)^{n+1} \sin(n\pi x)}{(n\pi)^5}$$

8 pts. to here

$$(4) \quad (d) \quad \left. \begin{aligned} f(x) &= 3x^5 - 10x^3 + 7x \\ f'(x) &= 15x^4 - 30x^2 + 7 \\ f''(x) &= 60x^3 - 60x \end{aligned} \right\} \text{ These exist and are continuous functions on } 0 \leq x \leq 1.$$

Furthermore, $f(0) = 0 = f(1)$ so f satisfies the homogeneous Dirichlet boundary conditions $\mathcal{X}(0) = 0 = \mathcal{X}(1)$ that give rise to the sine eigenfunctions $\mathcal{X}_n(x) = \sin(n\pi x)$ ($n=1, 2, 3, \dots$) of $\mathcal{X}'' + \lambda \mathcal{X} = 0$ on $(0, 1)$. Therefore, by Theorem 2, the Fourier sine

series of f converges uniformly to $f(x) = 3x^5 - 10x^3 + 7x$ on $[0, 1]$.

(4) (b) Since uniform convergence implies pointwise convergence, part (d) shows that the Fourier sine series of f converges pointwise to $f(x) = 3x^5 - 10x^3 + 7x$ for every x in $[0, 1]$.

(4) (c) Since uniform convergence implies mean-square convergence, at least on bounded intervals, part (d) shows that the Fourier sine series of f converges to f in the mean-square sense on $[0, 1]$.

(5) (e)
$$\sum_{n=1}^{\infty} |A_n|^2 \int_a^b |\sum_n(x)|^2 dx = \int_a^b |f(x)|^2 dx \quad \text{so} \quad \text{1 pts. to here}$$

$$\sum_{n=1}^{\infty} \left(\frac{720(-1)^{n+1}}{(n\pi)^5} \right)^2 \int_0^1 \sin^2(n\pi x) dx = \int_0^1 (3x^5 - 10x^3 + 7x)^2 dx \quad \text{2 pts. to here}$$

$$\Rightarrow \frac{(720)^2 \cdot \frac{1}{2}}{\pi^{10}} \sum_{n=1}^{\infty} \frac{1}{n^{10}} = \frac{640}{231} \quad \text{4 pts. to here.}$$

$$\Rightarrow \boxed{\sum_{n=1}^{\infty} \frac{1}{n^{10}} = \frac{\pi^{10}}{93555}} \quad \text{5 pts. to here}$$

#7

$$\left\{ \begin{array}{l} u_{xx} + u_{yy} + u_{zz} \stackrel{\textcircled{1}}{=} 0 \quad \text{in } 0 < x < 1, 0 < y < 1, 0 < z < 1 \\ u_z(x, y, 1) \stackrel{\textcircled{2}}{=} \frac{3}{4} \cos(\pi x) \cos(\pi y) + \frac{1}{4} \cos(\pi x) \cos(3\pi y) \quad \text{for } 0 < x < 1, 0 < y < 1 \\ u_z(x, y, 0) \stackrel{\textcircled{3}}{=} 0 \\ u_x(0, y, z) \stackrel{\textcircled{4}}{=} 0 \stackrel{\textcircled{5}}{=} u_x(1, y, z) \quad \text{for } 0 < y < 1, 0 < z < 1 \\ u_y(x, 0, z) \stackrel{\textcircled{6}}{=} 0 \stackrel{\textcircled{7}}{=} u_y(x, 1, z) \quad \text{for } 0 < x < 1, 0 < z < 1 \end{array} \right.$$

We seek nontrivial solutions to ①-⑦ of the form $u(x, y, z) = X(x)Y(y)Z(z)$.

$$\textcircled{1} \Rightarrow \frac{X''(x)}{X(x)} + \frac{Y''(y)}{Y(y)} + \frac{Z''(z)}{Z(z)} = 0 \quad \text{so} \quad -\frac{X''(x)}{X(x)} = \frac{Y''(y)}{Y(y)} + \frac{Z''(z)}{Z(z)} = \lambda$$

$$\text{and} \quad -\frac{Y''(y)}{Y(y)} = \frac{Z''(z)}{Z(z)} - \lambda = \mu. \quad \text{Applying } \textcircled{3} - \textcircled{7} \text{ also yields}$$

$$\left. \begin{array}{l} X''(x) + \lambda X(x) = 0, \quad X(0) = 0 = X(1) \\ Y''(y) + \mu Y(y) = 0, \quad Y'(0) = 0 = Y'(1) \\ Z''(z) - (\lambda + \mu)Z(z) = 0, \quad Z'(0) = 0 \end{array} \right\} \Rightarrow \begin{array}{l} X_l(x) = \cos(l\pi x), \quad \lambda_l = l^2\pi^2 \quad (l=0, \\ Y_m(y) = \cos(m\pi y), \quad \mu_m = m^2\pi^2 \quad (m=0, \\ Z_{l,m}(z) = \cosh(\pi z \sqrt{l^2 + m^2}) \end{array} \quad \begin{array}{l} 11 \text{ pts.} \\ \text{to here} \end{array}$$

A formal solution to ①-⑦ is

$$u(x, y, z) = \sum_{l=0}^{\infty} \sum_{m=0}^{\infty} c_{l,m} \cos(l\pi x) \cos(m\pi y) \cosh(\pi z \sqrt{l^2 + m^2}). \quad 15 \text{ pts. to here.}$$

$$\therefore u_z(x, y, z) = \sum_{l=0}^{\infty} \sum_{m=0}^{\infty} c_{l,m} \pi \sqrt{l^2 + m^2} \cos(l\pi x) \cos(m\pi y) \sinh(\pi z \sqrt{l^2 + m^2}) \quad 16 \text{ pts. to here}$$

We want to satisfy ② so

$$\textcircled{2} \quad \frac{3}{4} \cos(\pi x) \cos(\pi y) + \frac{1}{4} \cos(\pi x) \cos(3\pi y) = \overbrace{\sum_{l=0}^{\infty} \sum_{m=0}^{\infty} c_{l,m} \pi \sqrt{l^2 + m^2} \sinh(\pi \sqrt{l^2 + m^2}) \cos(l\pi x) \cos(m\pi y)}^{u_z(x, y, 1)}$$

for all $0 < x < 1, 0 < y < 1$.

17 pts. to here

Therefore we need

$$\frac{3}{4} = c_{1,1} \pi \sqrt{2} \sinh(\pi \sqrt{2})$$

$$\frac{1}{4} = c_{1,3} \pi \sqrt{10} \sinh(\pi \sqrt{10})$$

and all other $c_{l,m} = 0$, except $c_{0,0}$ which has no constraints placed upon it.

(It is multiplied by 0 in the equation (7').)

21 pts
to here.

$$\therefore u(x, y, z) = c_{0,0} + \frac{3 \cos(\pi x) \cos(\pi y) \cosh(\pi z \sqrt{2})}{4 \pi \sqrt{2} \sinh(\pi \sqrt{2})} + \frac{\cos(\pi x) \cos(\pi y) \cosh(\pi z \sqrt{10})}{4 \pi \sqrt{10} \sinh(\pi \sqrt{10})}$$

(b) No, the solution to the problem in part (a) is not unique. The constant $c_{0,0}$ is completely arbitrary.

4 pts.

#8. (a)
$$\begin{cases} u_{tt} + u_{xxxx} \stackrel{\textcircled{1}}{=} 0 & \text{for } 0 < x < 1, 0 \leq t < \infty \\ u(0,t) \stackrel{\textcircled{2}}{=} 0 \stackrel{\textcircled{3}}{=} u(1,t) \text{ and } u_{xx}(0,t) \stackrel{\textcircled{4}}{=} 0 \stackrel{\textcircled{5}}{=} u_{xx}(1,t) & \text{for } t \geq 0 \\ u_t(x,0) \stackrel{\textcircled{6}}{=} 0 \text{ and } u(x,0) \stackrel{\textcircled{7}}{=} 3x^5 - 10x^3 + 7x & \text{for } 0 \leq x \leq 1 \end{cases}$$

We seek nontrivial solutions of $\textcircled{1}$ - $\textcircled{6}$ of the form $u(x,t) = X(x)T(t)$.

$\textcircled{1} \Rightarrow \frac{T''(t)}{T(t)} = -\frac{X^{(4)}(x)}{X(x)} = \lambda$. Also applying $\textcircled{2}$ - $\textcircled{6}$ yields

4 pts. to here.
$$\begin{cases} X^{(4)}(x) + \lambda X(x) = 0, & X(0) = 0 = X(1) \text{ and } X''(0) = 0 = X''(1) \\ T''(t) - \lambda T(t) = 0, & T'(0) = 0 \end{cases}$$

It is easy to see that the operator $L = -\frac{d^4}{dx^4}$ is self-adjoint on the vector space $\{\varphi \in C^4[0,1] : \varphi(0) = 0 = \varphi(1) \text{ and } \varphi''(0) = 0 = \varphi''(1)\} \equiv V$. (For suppose f and g belong to V . Then integration-by-parts shows

$$\begin{aligned} \langle Lf, g \rangle &= \int_0^1 -f^{(4)}(x) \overline{g(x)} dx \\ &= \left[-\overline{g(x)} f^{(3)}(x) + \overline{g'(x)} f''(x) - \overline{g''(x)} f'(x) + \overline{g^{(3)}(x)} f(x) \right]_0^1 + \int_0^1 f(x) \overline{[-g^{(4)}(x)]} dx \\ &= \langle f, Lg \rangle. \end{aligned}$$

Consequently, the eigenvalues of L on V are all real numbers.

(5) Case $\lambda < 0$ (say $\lambda = -\beta^4$ where $\beta > 0$): $X^{(4)}(x) - \beta^4 X(x) = 0$ has general solution

$X(x) = c_1 \cos(\beta x) + c_2 \sin(\beta x) + c_3 \cosh(\beta x) + c_4 \sinh(\beta x)$. Then $0 = X(0) = c_1 + c_3$.

$X''(x) = -\beta^2 c_1 \cos(\beta x) - \beta^2 c_2 \sin(\beta x) + \beta^2 c_3 \cosh(\beta x) + \beta^2 c_4 \sinh(\beta x)$. Then $0 = X''(0) = -\beta^2(c_1 - c_3)$

It follows that $c_1 = c_3 = 0$. Also $0 = X(1) = c_2 \sin(\beta) + c_4 \sinh(\beta)$

and $0 = \frac{X''(1)}{\beta^2} = -c_2 \sin(\beta) + c_4 \sinh(\beta)$.

Therefore $2c_4 \sinh(\beta) = 0 \Rightarrow c_4 = 0$ (since $\sinh(\beta) > 0$ for $\beta > 0$)

and $2c_2 \sin(\beta) = 0$. In order for nontrivial solutions we must have $c_2 \neq 0$

and hence $\sin(\beta) = 0 \Rightarrow \beta = \beta_n = n\pi$ ($n=1, 2, 3, \dots$). Thus, the ^{negative} eigenvalues

are $\lambda_n = -(n\pi)^4$ and the ^{corresponding} eigenfunctions are $\Sigma_n(x) = \sin(n\pi x)$ ($n=1, 2, 3, \dots$).

9 pts. to here.

(1) Case $\lambda=0$: $\Sigma^{(4)}(x) = 0$ has general solution $\Sigma(x) = c_0 + c_1x + c_2x^2 + c_3x^3$. Then

$\Sigma''(x) = 2c_2 + 6c_3x$, so $0 = \Sigma(0) = c_0$ and $0 = \Sigma''(0) = 2c_2 \Rightarrow c_0 = 0 = c_2$.

$\therefore \Sigma(x) = c_1x + c_3x^3$ and $\Sigma''(x) = 6c_3x$. Consequently $0 = \Sigma(1) = c_1 + c_3$ and

$0 = \Sigma''(1) = 6c_3 \Rightarrow c_1 = c_3 = 0$. There are no nontrivial solutions in this case;

i.e. zero is not an eigenvalue.

(5) Case $\lambda > 0$ (say $\lambda = \beta^2$ where $\beta > 0$): $\Sigma^{(4)}(x) + \beta^4 \Sigma(x) = 0$ has general solution

$$\Sigma(x) = e^{\frac{\beta x}{\sqrt{2}}} \left(c_1 \cos\left(\frac{\beta x}{\sqrt{2}}\right) + c_2 \sin\left(\frac{\beta x}{\sqrt{2}}\right) \right) + e^{-\frac{\beta x}{\sqrt{2}}} \left(c_3 \cos\left(\frac{\beta x}{\sqrt{2}}\right) + c_4 \sin\left(\frac{\beta x}{\sqrt{2}}\right) \right).$$

To see this, $\Sigma(x) = e^{mx}$ in $\Sigma^{(4)} + \beta^4 \Sigma = 0$ leads to $m^4 + \beta^4 = 0 \Rightarrow$

$m = \beta \sqrt[4]{-1}$. The fourth roots of -1 are of the form $(e^{\pi i + 2k\pi i})^{1/4} = e^{(\frac{\pi}{4} + \frac{k\pi}{2})i}$

where $k=0, 1, 2, 3$. That is, the values for m are

$$m_0 = \beta e^{\frac{i\pi}{4}} = \beta \left(\frac{1}{\sqrt{2}} + \frac{i}{\sqrt{2}} \right), \quad m_1 = \beta e^{\frac{3\pi i}{4}} = \beta \left(-\frac{1}{\sqrt{2}} + \frac{i}{\sqrt{2}} \right)$$

$$m_2 = \beta e^{\frac{5\pi i}{4}} = \beta \left(-\frac{1}{\sqrt{2}} - \frac{i}{\sqrt{2}} \right), \quad m_3 = \beta e^{\frac{7\pi i}{4}} = \beta \left(\frac{1}{\sqrt{2}} - \frac{i}{\sqrt{2}} \right).$$

It follows that $e^{m_0 x} = e^{\frac{\beta x}{\sqrt{2}}} \cdot e^{\frac{i\beta x}{\sqrt{2}}} = e^{\frac{\beta x}{\sqrt{2}}} \left(\cos\left(\frac{\beta x}{\sqrt{2}}\right) + i \sin\left(\frac{\beta x}{\sqrt{2}}\right) \right)$. Taking the real

10 pts. to here.

and imaginary parts of this complex solution yield the solutions $e^{\frac{\beta x}{\sqrt{2}}} \cos\left(\frac{\beta x}{\sqrt{2}}\right)$ and $e^{\frac{\beta x}{\sqrt{2}}} \sin\left(\frac{\beta x}{\sqrt{2}}\right)$. Similar computations with $e^{m_2 x}$ yield the real solutions $e^{-\frac{\beta x}{\sqrt{2}}} \cos\left(\frac{\beta x}{\sqrt{2}}\right)$ and $e^{-\frac{\beta x}{\sqrt{2}}} \sin\left(\frac{\beta x}{\sqrt{2}}\right)$.

A routine calculation shows that

$$\mathcal{X}''(x) = e^{\frac{\beta x}{\sqrt{2}}} \left(-\beta^2 c_1 \sin\left(\frac{\beta x}{\sqrt{2}}\right) + \beta^2 c_2 \cos\left(\frac{\beta x}{\sqrt{2}}\right) \right) + e^{-\frac{\beta x}{\sqrt{2}}} \left(-\beta^2 c_3 \sin\left(\frac{\beta x}{\sqrt{2}}\right) - \beta^2 c_4 \cos\left(\frac{\beta x}{\sqrt{2}}\right) \right).$$

Then $0 = \mathcal{X}(0) = c_1 + c_3$ and $0 = \mathcal{X}''(0) = \beta^2 (c_2 - c_4) \Rightarrow c_3 = -c_1$ and $c_4 = c_2$.

Thus $\mathcal{X}(x) = c_1 (e^{\frac{\beta x}{\sqrt{2}}} - e^{-\frac{\beta x}{\sqrt{2}}}) \cos\left(\frac{\beta x}{\sqrt{2}}\right) + c_2 (e^{\frac{\beta x}{\sqrt{2}}} + e^{-\frac{\beta x}{\sqrt{2}}}) \sin\left(\frac{\beta x}{\sqrt{2}}\right)$

$$\Rightarrow \mathcal{X}(x) = 2c_1 \sinh\left(\frac{\beta x}{\sqrt{2}}\right) \cos\left(\frac{\beta x}{\sqrt{2}}\right) + 2c_2 \cosh\left(\frac{\beta x}{\sqrt{2}}\right) \sin\left(\frac{\beta x}{\sqrt{2}}\right),$$

and similarly, $\mathcal{X}''(x) = -2\beta^2 c_1 \cosh\left(\frac{\beta x}{\sqrt{2}}\right) \sin\left(\frac{\beta x}{\sqrt{2}}\right) + 2\beta^2 c_2 \sinh\left(\frac{\beta x}{\sqrt{2}}\right) \cos\left(\frac{\beta x}{\sqrt{2}}\right)$. Then

(*) $0 = \frac{\mathcal{X}(1)}{2} = c_1 \sinh\left(\frac{\beta}{\sqrt{2}}\right) \cos\left(\frac{\beta}{\sqrt{2}}\right) + c_2 \cosh\left(\frac{\beta}{\sqrt{2}}\right) \sin\left(\frac{\beta}{\sqrt{2}}\right)$ and

(**) $0 = \frac{\mathcal{X}''(1)}{2\beta^2} = -c_1 \cosh\left(\frac{\beta}{\sqrt{2}}\right) \sin\left(\frac{\beta}{\sqrt{2}}\right) + c_2 \sinh\left(\frac{\beta}{\sqrt{2}}\right) \cos\left(\frac{\beta}{\sqrt{2}}\right)$.

Multiplying (*) by $\cosh\left(\frac{\beta}{\sqrt{2}}\right) \sin\left(\frac{\beta}{\sqrt{2}}\right)$ and (**) by $\sinh\left(\frac{\beta}{\sqrt{2}}\right) \cos\left(\frac{\beta}{\sqrt{2}}\right)$ and adding the results yields

$$\begin{aligned} 0 &= c_2 \left[\cosh^2\left(\frac{\beta}{\sqrt{2}}\right) \sin^2\left(\frac{\beta}{\sqrt{2}}\right) + \sinh^2\left(\frac{\beta}{\sqrt{2}}\right) \cos^2\left(\frac{\beta}{\sqrt{2}}\right) \right] \\ &= c_2 \left[\left(1 + \sinh^2\left(\frac{\beta}{\sqrt{2}}\right)\right) \sin^2\left(\frac{\beta}{\sqrt{2}}\right) + \sinh^2\left(\frac{\beta}{\sqrt{2}}\right) \left(1 - \sin^2\left(\frac{\beta}{\sqrt{2}}\right)\right) \right] \\ &= c_2 \left[\underbrace{\sin^2\left(\frac{\beta}{\sqrt{2}}\right) + \sinh^2\left(\frac{\beta}{\sqrt{2}}\right)}_{\text{positive for } \beta > 0} \right]. \end{aligned}$$

$\therefore c_2 = 0$. A similar argument shows $0 = c_1 \left[\sinh^2\left(\frac{\beta}{\sqrt{2}}\right) + \sin^2\left(\frac{\beta}{\sqrt{2}}\right) \right]$ so $c_1 = 0$ as well.

Thus, there are no positive eigenvalues.

Returning to the t -equation with $\lambda = \lambda_n = -(n\pi)^2$ ($n=1,2,3,\dots$) yields

$$T_n''(t) + (n\pi)^2 T_n(t) = 0, \quad T_n'(0) = 0.$$

17 pts.
to here.

The general solution is $T_n(t) = a \cos(n^2\pi^2 t) + b \sin(n^2\pi^2 t)$, and the initial condition implies $b = 0$. Therefore, up to a constant factor, $T_n(t) = \cos(n^2\pi^2 t)$.

A formal solution of ①-⑥ is therefore

$$u(x,t) = \sum_{n=1}^{\infty} b_n \sin(n\pi x) \cos(n^2\pi^2 t).$$

In order to satisfy ⑦ we need

$$3x^5 - 10x^3 + 7x = u(x,0) = \sum_{n=1}^{\infty} b_n \sin(n\pi x) \quad \text{for } 0 \leq x \leq 1.$$

Therefore, we need to choose $b_n = n^{\text{th}}$ Fourier sine coefficient of $f(x) = 3x^5 - 10x^3 + 7x$ on $[0,1]$. By problem #6, $b_n = \frac{720(-1)^{n+1}}{(n\pi)^5}$ ($n=1,2,3,\dots$). Thus

$$u(x,t) = \sum_{n=1}^{\infty} \frac{720(-1)^{n+1} \sin(n\pi x) \cos(n^2\pi^2 t)}{(n\pi)^5}$$

19 pts. to here

solves ①-⑦.

(6) (b) Yes, the solution to #8(a) is unique. To see this we apply energy methods. Let $v(x,t)$ be another solution to ①-⑦. Then $w(x,t) = u(x,t) - v(x,t)$ in #8(a).

solves
$$\begin{cases} w_{tt} + w_{xxxx} \stackrel{\textcircled{1}}{=} 0 & \text{in } 0 < x < 1, 0 < t < \infty \\ w(0,t) \stackrel{\textcircled{2}}{=} 0 \stackrel{\textcircled{3}}{=} w(1,t) & \text{and } w_{xx}(0,t) \stackrel{\textcircled{4}}{=} 0 \stackrel{\textcircled{5}}{=} w_{xx}(1,t) & \text{for } t \geq 0, \\ w_t(x,0) \stackrel{\textcircled{6}}{=} 0 \stackrel{\textcircled{7}}{=} w(x,0) & \text{for } 0 \leq x \leq 1. \end{cases}$$

Let $E(t) = \int_0^1 \left[\frac{1}{2} w_t^2(x,t) + \frac{1}{2} w_{xx}^2(x,t) \right] dx$ denote the energy of the solution $w = w(x,t)$ at time $t \geq 0$. Then

$$\begin{aligned}
 E'(t) &= \int_0^1 \frac{\partial}{\partial t} \left[\frac{1}{2} w_t^2 + \frac{1}{2} w_{xx}^2 \right] dx \\
 &= \int_0^1 \left[w_t w_{tt} + \overbrace{w_{xx} w_{xxt}}^{\frac{d}{dt} w_{xx}^2} \right] dx \quad \text{by (4)(5)} \\
 &= \int_0^1 w_t w_{tt} dx + \left. w_{xx} w_{xt} \right|_{x=0}^1 - \int_0^1 \overbrace{w_{xxx} w_{xt}}^{\frac{d}{dt} w_{xxx} w_t} dx \\
 &= \int_0^1 w_t w_{tt} dx - \left. w_{xxx} w_t \right|_{x=0}^1 + \int_0^1 w_{xxxx} w_t dx \\
 &= \int_0^1 w_t \left[w_{tt} + \overbrace{w_{xxxx}}^{\frac{d}{dt} w_{xxxx}} \right] dx - \left. w_{xxx} w_t \right|_{x=0}^1 + \left. w_{xxx} w_t \right|_{x=0}^1 \\
 &\quad \text{0 by (1)} \quad \text{0 as a consequence of (2)} \\
 &\quad \text{0 as a consequence of (2)} \\
 &= 0.
 \end{aligned}$$

Thus $E(t) = \text{constant} = E(0) = \int_0^1 \left[\frac{1}{2} w_t^2(x,0) + \frac{1}{2} w_{xx}^2(x,0) \right] dx = 0$.

The vanishing theorem then implies $w_t(x,t) = 0 = w_{xx}(x,t)$ for all $0 \leq x \leq 1, 0 \leq t < \infty$.

It follows that there exist constants a and b such that $w(x,t) = a + bx$ for all $0 \leq x \leq 1, 0 \leq t < \infty$. But (2) and (3) show that $a = 0 = b$; i.e. $w(x,t) \equiv 0$.

Thus $v(x,t) = u(x,t)$ for all $0 \leq x \leq 1, 0 \leq t < \infty$, and uniqueness is demonstrated.

Bonus Let $u = u(x, y, z)$ denote the steady-state temperature at position (x, y, z) in the shell $1 < x^2 + y^2 + z^2 < 4$. Then $u = u(x, y, z)$ satisfies

$$\text{Normal derivative} \rightarrow \begin{cases} \nabla^2 u \stackrel{\textcircled{1}}{=} 0 & \text{in } 1 < x^2 + y^2 + z^2 < 4, \\ u(x, y, z) \stackrel{\textcircled{2}}{=} 100 & \text{if } 1 = x^2 + y^2 + z^2, \\ \frac{\partial u}{\partial n}(x, y, z) \stackrel{\textcircled{3}}{=} -\gamma & \text{if } 4 = x^2 + y^2 + z^2. \end{cases}$$

We assume that $u = u(r)$, independent of θ and φ , based on the rotational invariance of the p.d.e, region, and boundary conditions. Therefore $\textcircled{1}$ becomes

$$\frac{1}{r^2} \frac{\partial}{\partial r} \left(r^2 \frac{\partial u}{\partial r} \right) + \frac{1}{r^2 \sin \varphi} \frac{\partial}{\partial \varphi} \left(\sin \varphi \frac{\partial u}{\partial \varphi} \right) + \frac{1}{r^2 \sin^2 \varphi} \frac{\partial^2 u}{\partial \theta^2} = 0.$$

$$\frac{\partial}{\partial r} \left(r^2 \frac{\partial u}{\partial r} \right) = 0 \Rightarrow r^2 \frac{\partial u}{\partial r} = c_1 \Rightarrow \frac{\partial u}{\partial r} = \frac{c_1}{r^2}$$

$$\Rightarrow u = -\frac{c_1}{r} + c_2. \text{ By } \textcircled{2}, 100 = u(1) = -c_1 + c_2.$$

$$\text{By } \textcircled{3}, -\gamma = \left. \frac{\partial u}{\partial r} \right|_{r=2} = \frac{c_1}{2^2}. \text{ Therefore } c_1 = -4\gamma \text{ and } c_2 = 100 - 4\gamma$$

(12) so (a)
$$u(r) = \frac{4\gamma}{r} + 100 - 4\gamma.$$

(6) (b) Since $u(r)$ is a decreasing function of r , the hottest temperature in the material is $u(1) = \boxed{100}$ and the coldest temperature is

$$u(2) = \boxed{100 - 2\gamma}.$$

$$(b) \quad (c) \quad 20 = u(z) = \frac{4\gamma}{2} + 100 - 4\gamma = 100 - 2\gamma$$
$$\Rightarrow \gamma = \frac{100-20}{2} = \boxed{40}.$$

Yes, it is possible to choose γ so that the temperature on the outer boundary is 20 degrees Celsius.

Math 325
Fall 2005
Final Exam

Mean: 154.9

Standard Deviation: 40.5

n: 18

<u>Distribution of Scores:</u>	<u>Graduate Grade /</u> <u>Undergraduate Grade</u>	<u>Frequency</u>
174 or above	A / A	8
146 - 173	B / B	4
120 - 145	C / B	2
100 - 119	C / C	2
0 - 99	F / D	2