

1. (20 pts) Consider two PDE problems given by

$$(A) \quad u_t = u_{xx}, \quad x \in \mathbb{R}, t > 0,$$

$$(B) \quad u_t = u \times u_x, \quad x \in \mathbb{R}, t > 0,$$

with initial data $u|_{t=0} = u_0(x)$. Suppose $u_0 \in C^1(\mathbb{R}) \cap H^1(\mathbb{R})$. Can (A) and (B) have the solution $u(t, \cdot) \in C^1(\mathbb{R})$ for $t > 0$? Prove or disprove your answer.

2. (20 pts) Consider two PDE problems given by

$$(C) \quad u_{tt} = \Delta u, \quad x \in \mathbb{R}^n, n = 2, t > 0,$$

$$(D) \quad u_{tt} = \Delta u, \quad x \in \mathbb{R}^n, n = 3, t > 0,$$

where $\Delta \equiv \sum_{j=1}^n \partial_{x_j}^2$ is the standard Laplace operator.

(i) State suitable initial data of (C) and (D) such that they are well-posed.

(ii) What's the difference between the solutions of (C) and (D)?

3. (20 pts) Let $v_0 \in C^\infty(\mathbb{R})$ be a smooth and periodic function with period 2π . Can there exist another function $v = v(t, x)$ satisfying

$$(i) \quad v(0, x) = v_0(x), \quad \forall x \in \mathbb{R},$$

$$(ii) \quad \forall t > 0, \quad v(t, \cdot) \text{ is periodic with period } 2\pi,$$

$$(iii) \quad v_t = v_{xx}, \quad \forall x \in \mathbb{R}, t > 0?$$

Prove or disprove your answer.

4. (20 pts) Use "separation of variable" to solve the boundary-valued problem given by

$$\begin{cases} iu_t = u_{xx}, & x \in [0, 2\pi], t > 0, \\ u = 0, & x = 0, 2\pi, t > 0, \end{cases}$$

where $i = \sqrt{-1}$ and $u = u(t, x) \in \mathbb{C}$.

5. (20 pts) Assume $u \in C^2(\mathbb{R}^n \setminus \{0\})$, $n \geq 3$ and $u \geq 0$ is harmonic in $\mathbb{R}^n \setminus \{0\}$. Show that u has the form that

$$u(x) = \frac{C_1}{|x|^{n-2}} + C_2, \quad \forall x \in \mathbb{R}^n \setminus \{0\},$$

for some constants $C_1, C_2 \geq 0$.