

11.1. Separation of variables for elliptic equations

(a) Find a solution to

$$\begin{cases} \Delta u = 0, & (x, y) \in [0, \pi]^2, \\ u(x, 0) = u(x, \pi) = 0, & x \in [0, \pi], \\ u(0, y) = 0, & y \in [0, \pi], \\ u(\pi, y) = \sin(y), & y \in [0, \pi]. \end{cases}$$

(b) Find a solution to

$$\begin{cases} \Delta u = \sin(x) + \sin(2y), & (x, y) \in [\pi, 2\pi]^2, \\ u(x, \pi) = 0, & x \in [\pi, 2\pi], \\ u(x, 2\pi) = -\sin(x), & x \in [\pi, 2\pi], \\ u(\pi, y) = 0, & y \in [\pi, 2\pi], \\ u(2\pi, y) = -\sin(2y)/4, & y \in [\pi, 2\pi]. \end{cases}$$

Hint: find a simple function $f(x, y)$ such that $v := u + f$ is harmonic. Then, solve for v .

11.2. Heat Equation Let $u : [0, 1] \times [0, +\infty) \rightarrow \mathbb{R}$ be solution of the heat equation

$$\begin{cases} u_y - u_{xx} = 0, & (x, t) \in (0, 1) \times (0, +\infty), \\ u(x, 0) = x(1 - x), & x \in [0, 1], \\ u(t, 0) = u(t, 1) = 0, & t \in [0, +\infty). \end{cases}$$

Show that $0 \leq u(0.5, 100) \leq 0.00001$.

Hint: notice that $w(x, t) = e^{-\pi^2 t} \sin(\pi x)$ solves the same PDE with different initial conditions.

11.3. Uniqueness of solutions Let $D \subset \mathbb{R}^2$ be a planar domain and $f : \partial D \rightarrow \mathbb{R}$ a continuous function defined on its boundary. Show that the following elliptic problem

$$\begin{cases} \Delta u = u, & \text{in } D, \\ u = f, & \text{on } \partial D, \end{cases}$$

admits at most one smooth solution.

If u_1 and u_2 solve the same PDE, what can we say about $u_1 - u_2$?