

McGill University
Department of Mathematics and Statistics

Final Exam

Math 581: Partial Differential Equations II

Winter Semester of 2010

Instructor: *Dr. Ming Mei*

Name: _____

ID #: _____

REMARKS:

- Read every question carefully and show all your work.
- No cell phones are allowed during the exam.

Question	Mark	
1		25
2		25
3		25
4		25
TOTAL		100

1. Prove that, if $u \in H^2(\Omega) \cap H_0^1(\Omega)$, where Ω is an open and bounded set in \mathbb{R}^n and $\partial\Omega$ is smooth, then

$$\|Du\|_{L^2(\Omega)} \leq C \|u\|_{L^2(\Omega)}^{1/2} \|D^2u\|_{L^2(\Omega)}^{1/2}.$$

MARKS (25)

2. Let u be the smooth solution to the initial periodic boundary value problem

$$\begin{cases} u_t - u_{xx} = 0, & x \in \mathbb{R}, t \in \mathbb{R}_+, \\ u(x, t) = u(x + p, t), & x \in \mathbb{R}, t \in \mathbb{R}_+, \\ \int_0^p u(x, t) dx = 0, & t \in \mathbb{R}_+, \\ u|_{t=0} = u_0(x), & x \in \mathbb{R}, \end{cases}$$

where $p > 0$ is the period, and $u_0(x)$ satisfies the compatibility condition

$$u_0(x) = u_0(x + p) \text{ for } x \in \mathbb{R}, \text{ and } \int_0^p u_0(x) dx = 0.$$

Prove

$$\|u(t)\|_{L^2_{per}(\mathbb{R})} \leq e^{-\lambda_1 t} \|u_0\|_{L^2_{per}(\mathbb{R})},$$

where $\lambda_1 > 0$ is the principal eigenvalue given by

$$\begin{cases} -u_{xx} = \lambda u, \\ u(x) = u(x + p), \\ \int_0^p u(x) dx = 0, \end{cases}$$

and the periodic L^2 -norm is defined as $\|f\|_{L^2_{per}(\mathbb{R})} = (\int_0^p |f|^2 dx)^{1/2}$.

MARKS (25)

3. Let u be the solution of the IBVP to the nonlinear diffusion equation

$$\begin{cases} u_t - \Delta u = u^{2p}, & (x, t) \in \Omega \times \mathbb{R}_+ \\ \frac{\partial u}{\partial \nu} |_{\partial \Omega} = 0, & (x, t) \in \partial \Omega \times \mathbb{R}_+ \\ u|_{t=0} = u_0(x) > 0, & x \in \Omega \end{cases}$$

where $p \geq 1$ is an integer, and Ω is an open and bounded set in \mathbb{R}^n . Prove that u will blow up:

$$\lim_{t \rightarrow T_0^-} \|u(t)\|_{L^1(\Omega)} = \infty \quad \text{with} \quad T_0 \leq \frac{|\Omega|^{2p-1}}{(2p-1)\|u_0\|_{L^1(\Omega)}^{2p-1}}.$$

MARKS (25)

4. Assume u is a smooth solution of the IBVP to the damped wave equation

$$\begin{cases} u_{tt} + u_t - \Delta u = 0, & \text{in } \Omega \times \mathbb{R}_+ \\ u|_{\partial\Omega} = 0, & \text{on } \partial\Omega \times \mathbb{R}_+ \\ u|_{t=0} = u_0(x), & \text{in } \Omega \\ u_t|_{t=0} = u_1(x), & \text{in } \Omega, \end{cases}$$

where Ω is an open and bounded set in \mathbb{R}^n . Use Galerkin's method to prove the exponential estimate

$$\|u(t)\|_{L^2(\Omega)} \leq e^{-\mu t} (\|u_0\|_{L^2(\Omega)} + \|u_1\|_{L^2(\Omega)}) \quad \text{for } 0 < \mu < \frac{1}{2}.$$

MARKS (25)