

## Math 560: Assignment 4

Due: Nov 17-22, 2016.

1. [5] Prove

$$g(x, x') = -\frac{1}{2\pi} \log|x - x'|$$

is a fundamental solution of the 2-dimensional Laplacian

$$\nabla^2 g = \delta(x - x')$$

for  $x, x' \in \Omega = \mathbb{R}^2$ . Mimic the example on Pg 4 of my posted notes "Greens Functions" and use Green's second identity in the plane.

2. [20] Find the Green's functions for  $Lu = f$  where

$$Lu = (x+1)u' + u, \quad u(\infty) = 0, \quad x \in [0, \infty)$$

$$Lu = u'' + u, \quad u(0) = u(\pi), \quad u'(0) = u'(\pi)$$

$$Lu = \frac{1}{2}x^2u'' + 2xu' + u, \quad u(1) = 0, u(2) + u'(2) = 0$$

$$Lu = u''', \quad u(0) = u'(0) = u''(0) = 0, \quad x \in [0, 1]$$

3. [10] Find all the eigenvalues and eigenfunctions for the Sturm Liouville eigenvalue problems:

$$u'' = \lambda u \quad u'(0) = u'(\pi) = 0$$

$$-\frac{d}{dx}(x^2u'(x)) = \lambda x^2u \quad u(\pi) = u(2\pi) = 0$$

4. [5] Use the eigenfunctions of  $Lu = u''$  with domain

$$D(L) = \{u \in C^2[0, \pi] : u(0) = u(\pi) = 0\}$$

to find a series representation of the Green's function  $g_\lambda(x, t)$  associate with the self adjoint problem

$$(L - \lambda I)u = f \quad u \in D(L)$$

Here  $\lambda$  is any real number not equal to an an eigenvalue and

$$u(x) = (L - \lambda I)^{-1}f = \int_0^\pi g_\lambda(x, t)f(t) dt$$