

MA561 - Fall 2024 Homework 1 - Due Friday, Sept. 20th, 9am on Gradescope

Problem 1 (Olver 1.1.5): Show that the following functions $u(x, y)$ define classical solutions to the two-dimensional Laplace equation $u_{xx} + u_{yy} = 0$. Be careful to specify an appropriate domain.

- (a) $e^x \cos y$, (b) $1 + x^2 - y^2$, (c) $x^3 - 3xy^2$, (d) $\log(x^2 + y^2)$, (e) $\frac{x}{x^2 + y^2}$.

Problem 2 (Olver 1.1.6) Find all solutions $u = f(r)$ of the two-dimensional Laplace equation $u_{xx} + u_{yy} = 0$ that depend only on the radial coordinate $r = \sqrt{x^2 + y^2}$. Hint: substitute the definition of r into f and insert into the equation (applying the chain-rule). You should obtain an ordinary differential equation for f in terms of r which you can then solve.

Problem 3 (Olver 1.1.9) Find all polynomial solutions $p(x, t)$ of the heat equation $u_t = u_{xx}$ with $\deg p \leq 3$.

Problem 4 (Olver 1.23) Show that, on \mathbb{R}^3 , the gradient $L_1[u] = \nabla u$, curl $L_2[U] = \nabla \times U$, and divergence operator $L_3[U] = \nabla \cdot U$, all define linear differential operators. For the last two operators U denotes the vector valued function $U = (u_1, u_2, u_3)^T$ where u_1, u_2 , and u_3 are all functions of three variables, (x, y, z) .

Problem 5 (Olver 1.20) The displacement $u(x, t)$ of a forced violin string is modeled by the partial differential equation $u_{tt} = 4u_{xx} + F(x, t)$ (we'll discuss this in a week or two). When the string is subjected to the external forcing $F(x, t) = \cos x$, verify $u(x, t) = \cos(x - 2t) + \frac{1}{4} \cos x$ is a solution, while when $F(x, t) = \sin x$, verify $u(x, t) = \sin(x - 2t) + \frac{1}{4} \sin x$ is a solution. Use these to find a solution when the forcing function $F(x, t)$ is (a) $\cos x - 5 \sin x$ and (b) $\sin(x - 3)$.

Problem 6 (Linear Cable Equation) On either side of a biological cell membrane is an aqueous solution of ions. The ions' concentrations are usually different between the inside and outside of the cell, giving rise to an electrical potential and a membrane voltage, V . The membrane itself is impermeable. If the membrane has ion channels (pores created by transmembrane proteins), ions can cross the membrane and V is dynamic. The reversal potential of those ions, E , is the membrane potential that balances their concentration gradient so there is no net flux across the cell membrane. In a cylindrical portion of a cell with only (very many) passive channels, the membrane potential $V(x, t)$ obeys the linear cable equation

$$\lambda^2 V_{xx} = \tau V_t + V - E,$$

where λ and τ are space and time constants and x is the linear position (assuming V is radially symmetric). Assuming E is a real constant and $(x, t) \in D = \mathbb{R} \times \mathbb{R}$, state and justify two solutions to this equation. Hint: Look for solutions which are one of the following: (i) independent of both time and space, (ii) independent of space x , (iii) independent of time t .

Problem 7 (Olver 1.25) Suppose L and M are linear differential operators, explain why the following are also linear differential operators:

- (a) $L - M$
(b) $3L$
(c) fL where f is an arbitrary function of the independent variables
(d) $L \circ M$.