

# Solutions 31.01.2017

①

1)  $f(x,y) = 2y - y^2 \in C^1(\mathbb{R}^2; \mathbb{R})$   
 $\Rightarrow \exists!$  local solution (on  $I \subset \mathbb{R}$ )  
 $y=0$  and  $y=2$  are solutions if  
 $y_0=0$  and  $y_0=2$  respectively

If  $y_0 \in (0,2) \Rightarrow y \in (0,2)$  on  $I$

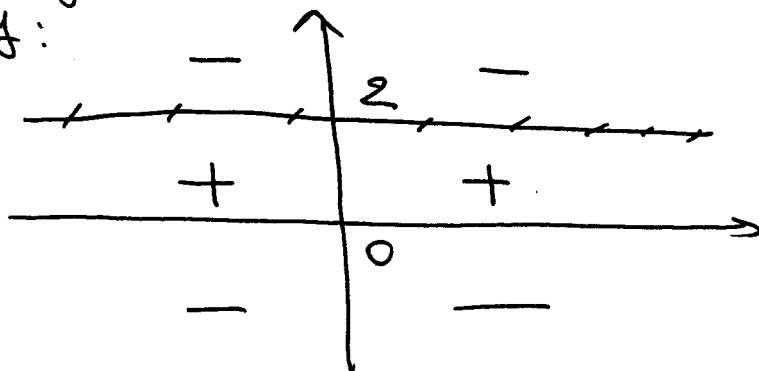
If  $y_0 < 0 \Rightarrow y < 0$  on  $I$

If  $y_0 > 2 \Rightarrow y > 2$  on  $I$

in order not to contradict the local uniqueness of solutions.

Moreover if  $y_0 \in (0,2) \Rightarrow I = \mathbb{R}$   
because if  $y$  would have had bounded domain we could always prolongate the solution in a neighborhood of the extreme of  $I$ . And this is not possible.

Monotonicity:



$y$  is increasing in case  $y \in (0,2)$   
and decreasing otherwise

If  $y_0 \in (0, 2)$

We can also explicitly find the solution by separation of variables if  $y_0 \neq 0, 2$

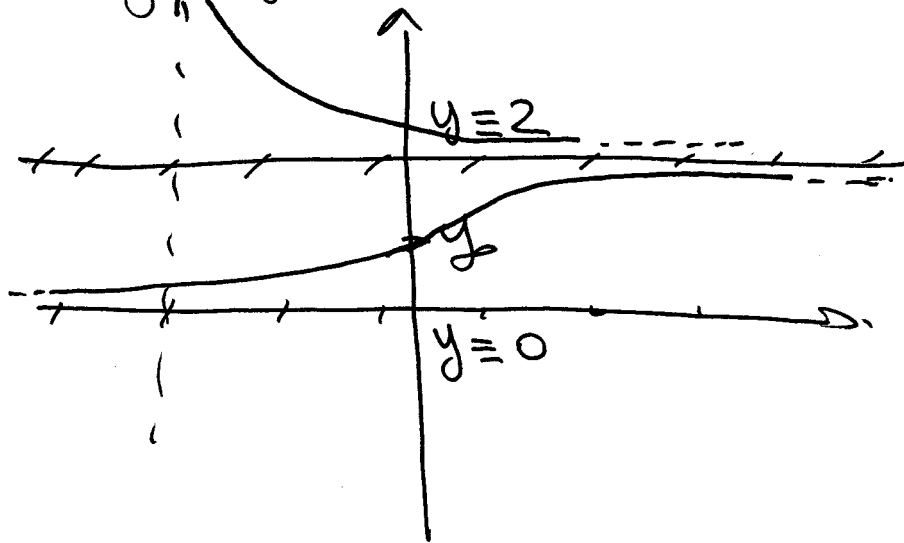
(2)

$$\frac{y'}{y(y-2)} = -1 \quad \Rightarrow$$

$$\log\left(\frac{y}{2-y}\right) - \log\left(\frac{y_0}{2-y_0}\right) = 2x$$

$$\Rightarrow y(x) = \frac{2y_0 e^{2x}}{2-y_0 + y_0 e^{2x}}$$

for  $y_0 \in (0, 2)$  these are the solutions



If  $y_0 > 2 \Rightarrow \frac{1}{y(y-2)}$  is ~~not~~ integrable

in  $\mathcal{U}(+\infty) \Rightarrow \text{dom } y = (z, +\infty)$

and  $\lim_{x \rightarrow z^+} y(x) = +\infty$  while

$$\lim_{x \rightarrow +\infty} y(x) = 2$$

$$2) \quad A = \begin{pmatrix} 1 & \alpha^2 \\ \frac{1}{\alpha} & \alpha \end{pmatrix} \quad \alpha \neq 0$$

(3)

The characteristic polynomial is

$$\lambda^2 - (1+\alpha)\lambda = 0 \quad \text{whose solutions are } \lambda_1 = 0 \quad \lambda_2 = 1+\alpha$$

1) If  $\lambda_2 \neq 0$  and  $\underline{v}_1, \underline{v}_2$  are the eigenvectors associated to  $\lambda_1, \lambda_2 \Rightarrow$   
 the solutions are  $c_1 e^{\lambda_1 t} \underline{v}_1 + c_2 e^{\lambda_2 t} \underline{v}_2$   
 $= c_1 \underline{v}_1 + c_2 e^{\lambda_2 t} \underline{v}_2$   
 $c_1, c_2 \in \mathbb{R}$

$\Rightarrow$  they are bounded if  $\lambda_2 = 1+\alpha < 0$   
 i.e.  $\alpha < -1$

2) If  $\alpha = -1 \Rightarrow \lambda = 0$  is double eigenvalue  
 and the solutions are of the type  
 $c_1 \underline{v}_1 + c_2 (\underline{w}_1 + t \underline{v}_1)$ ,  $c_1, c_2 \in \mathbb{R}$   
 are bounded ~~if~~ if  $c_2 = 0$

$\Rightarrow$

a)  $\alpha < -1$

b)  $\alpha \leq -1$  and  $\alpha > -1, \alpha \neq 0$

$\Rightarrow \forall \alpha \neq 0$

3) a)  $f_m \in C^0(0, +\infty) \Rightarrow$  it's sufficient (4)  
 to study  $|f_m|$  in  $\mathcal{U}(0^+)$  and  $\mathcal{U}(+\infty)$   
 in  $\mathcal{U}(0^+)$   $|f_m(x)| \sim \frac{|\log x|}{x^m}$

and for  $m \geq 2$   
 $\frac{1}{m} < 1 \Rightarrow$

$$f_m \in L^1(\mathcal{U}(0^+))$$

$$\text{in } \mathcal{U}(+\infty) \quad |f_m(x)| \sim \frac{|\log x|}{x^m}$$

which for  $m \geq 2$  is  
 integrable

b) if  $0 < x < 1 \Rightarrow x^m \rightarrow 1$  and  
 $x^m \rightarrow 0$  as  $m \rightarrow +\infty \Rightarrow$

$$\lim_{m \rightarrow \infty} f_m(x) = \frac{4 \log x}{\pi} \in L^1(0, 1)$$

if  $x > 1 \Rightarrow x^m \rightarrow +\infty$  and  
 $m \rightarrow +\infty$

$$\lim_{m \rightarrow \infty} f_m(x) = 0$$

$$f_m(1) = 0 \Rightarrow$$

$$f(x) = \begin{cases} \frac{4 \log x}{\pi}, & 0 < x < 1 \\ 0, & x \geq 1 \end{cases}$$

c)

if  $x \in (0, 1)$

$$|f_m(x)| \leq \frac{|\log x|}{\alpha \Gamma(x^{1/2})} \sim \frac{|\log x|}{x^{1/2}} \in L^1(0, 1)$$

$$\text{if } x \geq 1 \Rightarrow |f_n(x)| \leq \frac{e \log x}{x^2} \in L^1(1, +\infty) \quad (5)$$

$$\Rightarrow |f_n(x)| \leq g(x) \quad \forall x \in (0, +\infty)$$

$$\text{where } g(x) = \begin{cases} -\frac{e \log x}{\alpha e h \sqrt{x}} & x \in (0, 1) \\ \frac{e \log x}{x^2} & x \geq 1 \end{cases}$$

$$g \in L^1(0, +\infty) \Rightarrow \lim_{n \rightarrow \infty} \int_0^{+\infty} |f_n - f| = 0 \quad \text{Leb. thm.}$$

$$\begin{aligned} d) \quad \text{and } \lim_{n \rightarrow \infty} \int_0^{+\infty} f_n(x) &= \int_0^{+\infty} f(x) \\ &= \int_0^1 \frac{4}{\pi} e \log x = -\frac{4}{\pi} \end{aligned}$$

4) First we need the compatibility conditions:

$$f(0) = u(0, 0) = 0$$

$$f(l) = u(l, 0) = 0$$

Use the separation of variables:

$$u(x, t) = X(x)T(t) \Rightarrow \frac{T'}{T} = \frac{X''}{X} = \lambda$$

$$\begin{cases} X'' = \lambda X & \lambda \in \mathbb{R} \\ X(0) = X(l) = 0 \end{cases}$$

$$\lambda = -\left(\frac{n\pi}{l}\right)^2$$

$\Rightarrow$

$$X_n(x) = B_n \sin\left(\frac{n\pi}{l} x\right), \quad B_n \text{ arbitrary}$$

$$\Rightarrow T' = -\frac{n^2 \pi^2}{l^2} T \Rightarrow T(t) = c_n e^{-\frac{n^2 \pi^2}{l^2} t}$$

$$\Rightarrow \text{superposition principle } u(x, t) = \sum B_n e^{-\frac{n^2 \pi^2}{l^2} t} \sin\left(\frac{n\pi}{l} x\right)$$

$$u(x,0) = f(x) = \sum B_m \sin\left(\frac{m\pi}{e}x\right) \Rightarrow \textcircled{6}$$

$$B_m = b_m = \frac{2}{e} \int_0^e f(x) \sin\left(\frac{m\pi}{e}x\right) dx$$

Uniqueness: test by  $w = u_1 - u_2$   
 the difference of two  
 equation written for  $u_1$  and  $u_2$ :

$$\frac{1}{2} \frac{d}{dt} \int_0^e |w|^2 dx + \int_0^e |w_x|^2 dx = 0$$

↑  
 integrate by parts and use  
 the boundary conditions

$$\Rightarrow \frac{d}{dt} \int_0^e |w|^2 dx = 0 \Rightarrow$$

$$\left( \int_0^e |w|^2 dx \right) (t) = \int_0^e |w(0)|^2 dx$$

$$= 0$$

↑  
 initial conditions

$$\Rightarrow w \equiv 0 \text{ in } (0,e) \forall t > 0 \Rightarrow$$

$$u_1 \equiv u_2 \text{ in } (0,e) \forall t > 0$$