

Exercise 1.1. Classify the example PDEs given in lectures into linear / semilinear / quasilinear / fully nonlinear.

Exercise 1.2. Find three examples of well known PDE in mathematics or physics (other than the examples given in lectures). Write a sentence or two about the importance of each and classify them into linear / semilinear / quasilinear / fully nonlinear.

Exercise 1.3. Fill in the gaps of the proof of the Picard-Lindelöf theorem from lectures.

Exercise 1.4. By induction on $m \in \mathbb{N}$, show that if $x \in \mathbb{R}^m$ and $j \in \mathbb{N}$ then:

$$(x_1 + \dots + x_m)^j = \sum_{|\alpha|=j} \binom{|\alpha|}{\alpha} x^\alpha,$$

where the multinomial coefficient is defined by:

$$\binom{|\alpha|}{\alpha} = \frac{|\alpha|!}{\alpha!} = \frac{|\alpha|!}{\alpha_1! \alpha_2! \dots \alpha_m!}.$$

Exercise 1.5 (*). Let $x \in \mathbb{R}^n$ and suppose that $f(x) = \sum_{\alpha} f_{\alpha} x^{\alpha}$ and $g(x) = \sum_{\alpha} g_{\alpha} x^{\alpha}$ are two formal power series.

- Show that if $g \gg f$ then $D^{\beta} g \gg D^{\beta} f$ for any multiindex β , where we differentiate each formal series term by term.
- Suppose that $g \gg f$ and g converges for $|x| < r$. Show that for any $s < r$:

$$\sup_{|x| \leq s} |f(x)| \leq \sup_{|x| \leq s} g(x)$$

- By making an appropriate choice of majorant g , show that if f is real analytic at $x = 0$ then there exist constants $s > 0$, $C > 0$ and $\rho > 0$ such that:

$$\sup_{|x| \leq s} \left| D^{\beta} f(x) \right| \leq C \frac{|\beta|!}{\rho^{|\beta|}} \quad (1)$$

- Conversely, suppose $f : B_r(0) \rightarrow \mathbb{R}$ is a smooth function such that (2) holds for some $s > 0$, $C > 0$ and $\rho > 0$. Show that f is real analytic at 0 (you may assume the multivariable Taylor theorem).
- Show that if $f : B_r(0) \rightarrow \mathbb{R}$ is real analytic at 0, there exists s with $0 < s < r$ such that f is real analytic at x_0 for all $x_0 \in B_s(0)$.

Please send any corrections to zoe.wyatt@maths.cam.ac.uk
Questions marked (*) may be handed in, those marked (†) are optional.

- f) Suppose $U \subset \mathbb{R}^n$ is an open and connected set, and that $f : U \rightarrow \mathbb{R}$ is analytic on U . Show that if there exists a point $x \in U$ such that $D^\beta f(x) = 0$ for all β , then $f = 0$ on U .
- g) (†) *If you are familiar with the Fourier transform.*
Suppose $f \in L^2(\mathbb{R})$ and let $\hat{f} \in L^2(\mathbb{R})$ be its Fourier transform. Show that if $e^{b|k|}\hat{f}(k) \in L^2(\mathbb{R})$ for some $b > 0$ then f is real analytic at each point in \mathbb{R} .

Exercise 1.6. Consider the following transport equation in two dimensions:

$$y \frac{\partial u}{\partial x} - x \frac{\partial u}{\partial y} = 0. \quad (2)$$

- i) Find the characteristic surfaces (in this case they will in fact be curves).
- ii) Show that along a characteristic curve u is constant, and hence solve (3) subject to $u(x, 0) = f(x)$ for $x \geq 0$, where $f : [0, \infty) \rightarrow \mathbb{R}$ is given.
- iii) Show directly from your solution that if f is real analytic at $x > 0$ then u is analytic in a neighbourhood of $(x, 0)$.
- iv) (†) This approach to solving first order equations is called the *method of characteristics*. Write a brief account of this method for first order quasilinear equations in 2 dimensions (you may wish to look for example at F. John, Ch 1).

Exercise 1.7 (*). i) Show that $\{t = 0\}$ is a characteristic surface of the one-dimensional heat equation:

$$\frac{\partial u}{\partial t} = \frac{\partial^2 u}{\partial x^2}$$

- ii) Suppose that u is a smooth solution to the heat equation in a neighbourhood of $\{t = 0\}$ and that $u(0, x) = u_0(x)$. Show that all derivatives of u at $(t, x) = (0, 0)$ can be expressed in terms of $u_0(x)$.
- iii) Take $u_0(x) = \frac{1}{1+x^2}$. Show that the formal Taylor series for u about $(t, x) = (0, 0)$ obtained in part *ii*) does not converge on any neighbourhood of the origin.
[This example is due to Kovalevskaya.]

Exercise 1.8. Consider Laplace's equation in two dimensions:

$$\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = 0 \quad (3)$$

Construct a sequence of real analytic functions $(u_k)_{k=1}^\infty$ with $u_k : \mathbb{R}^2 \rightarrow \mathbb{R}$ solving (4) such that for any $l \in \mathbb{N}$:

$$\sup_x \left| (\partial_x)^l u_k(x, 0) \right| + \sup_x \left| (\partial_x)^l \partial_y u_k(x, 0) \right| \rightarrow 0$$

as $k \rightarrow \infty$, but such that for any $\epsilon > 0$

$$\sup_x |u_k(x, \epsilon)| \rightarrow \infty.$$

What does this mean for the well-posedness of the Cauchy problem for Laplace's equation?

Exercise 1.9. Consider the general second order linear PDE in two dimensions:

$$au_{xx} + 2bu_{xy} + cu_{yy} + du_x + eu_y + f = 0$$

where a, b, c, d, e, f are functions of x, y . Give a criterion for this equation to be elliptic at (x, y) .

Exercise 1.10. Consider the wave equation in $1 + 1$ dimensions:

$$-\frac{\partial^2 u}{\partial t^2} + \frac{\partial^2 u}{\partial x^2} = 0 \quad (4)$$

- i) Find all the characteristic surfaces.
- ii) Show that a general solution has the form:

$$u(t, x) = f(t - x) + g(t + x)$$

- iii) Find explicitly the solution to the Cauchy problem with data given on $\{t = 0\}$:

$$u(0, x) = u_0(x), \quad \partial_t u(0, x) = u_1(x).$$

- iv) Show that¹

$$\sup_x |\partial_x u(x, t)| + \sup_x |\partial_t u(x, t)| \lesssim \sup_x |u'_0(x)| + \sup_x |u_1(x)|.$$

Exercise 1.11. Consider the wave equation:

$$-\frac{\partial^2 u}{\partial t^2} + \Delta u = 0, \quad (5)$$

for $u : \mathbb{R}^{1+3} \rightarrow \mathbb{R}$. Suppose that $\Sigma = \{\phi(x, y, z) = t\}$ is a hypersurface.

- i) Show that Σ is everywhere characteristic if and only if ϕ obeys the eikonal equation:

$$|\nabla \phi|^2 = 1.$$

- ii) Find all planes in \mathbb{R}^{1+3} which are everywhere characteristic.
- iii) Suppose $u_0, u_1 : \mathbb{R}^3 \rightarrow \mathbb{R}$ are everywhere real analytic. By explicitly casting the problem as a first order system, show that in a neighbourhood of $\{t = 0\}$ there exists a unique real analytic solution to (6) satisfying $u|_t = u_0$, $\partial_t u|_t = u_1$.

¹We write $A \lesssim B$ to mean that there exists a universal constant C such that $A \leq CB$.