

Ex. 1 Let $\varphi \in C^\infty(\mathbb{R}; \mathbb{R})$ be compactly supported. Consider the problem for $t \geq 0$

$$\begin{aligned}\partial_t u &= \partial_{xx} u + 5i\partial_x u \\ u(0, x) &= \varphi(x)\end{aligned}$$

Explain why it does admit a solution. Write it explicitly in terms of φ .

Ex. 2 Consider the equation in \mathbb{R}^d

$$i\partial_t \psi = \Delta \psi$$

- (a) Explain why it is well-posed.
- (b) Write $\psi = u + iv$. Find closed equations for the real and imaginary parts of ψ .
- (c) Write $\psi = r(t, x)e^{is(t, x)}$. Write the equations for r and s .

Ex. 3 Consider the equation

$$i\partial_t \psi = \Delta \psi$$

in a box $[0, L]^d$, with condition $\partial_{\hat{n}} \psi = 0$. Solve the Sturm-Liouville problem, and find the solution with general initial data $u(t = 0, x) = u_0(x)$.

Ex. 4 Suppose that the function $u \in C^2(\mathbb{R}^2)$ satisfies $u_{xx} + u_{yy} = 1$ in the set $\{(x, y) \in \mathbb{R}^2 : 1 < x^2 + y^2 < 4\}$. Which is bigger, the integral of u along the boundary $x^2 + y^2 = 1$ or along the boundary $x^2 + y^2 = 4$?

Ex. 5 Solve the problem in \mathbb{R}^3

$$\begin{aligned}\partial_{tt} u &= \Delta u \\ u(0, x) &= 0 \\ \partial_t u(0, x) &= \|x\|^4\end{aligned}$$