

Analysis and Differential Equations

Individual

Please solve the following problems.

1. Suppose $f(x)$ is a positive and continuous function over $[a, b]$ and $g(x)$ is a positive and decreasing function over $[a, b]$. Prove that

$$\frac{\int_a^b x f(x) g(x) dx}{\int_a^b f(x) g(x) dx} \leq \frac{\int_a^b x f(x) dx}{\int_a^b f(x) dx}.$$

2. Let E be a closed subset of \mathbb{R}^n and

$$E_r = \{x \in \mathbb{R}^n : d(x, E) = r\}, \text{ for } r > 0.$$

Prove that E_r is measurable and is of Lebesgue measure zero.

3. (1). Prove that

$$w \longrightarrow z = \int_0^w (1 - x^n)^{-\frac{2}{n}} dx$$

is a conformal mapping from the unit disk onto the interior of a regular n -gon Γ .

(2). Find an explicit formula for the boundary value problem of the Laplace equation over an n -gon Γ , where ϕ is a continuous function on $\partial\Gamma$:

$$\begin{cases} \Delta u = 0, \\ u|_{\partial\Gamma} = \phi. \end{cases}$$

4. Prove the uniqueness of the following problem for $u(x, t)$ of

$$\begin{cases} u_t = u_{xx}, & \text{in } (-1, 1) \times (0, +\infty), \\ u(\pm 1, t) = 1, & \text{for } t > 0, \\ u(x, 0) = 0, & \text{for } x \in (-1, 1), \\ u \text{ is uniformly bounded.} \end{cases} \quad (*)$$

Prove that the last condition $(*)$ is necessary for the result.

5. Let $(v, u)(x, t)$ ($0 \leq x \leq 1, t \geq 0$) with $v > 0$ for $0 \leq x \leq 1, t \geq 0$ be the C^∞ smooth solution of the following initial boundary value problem

$$\begin{cases} v_t - u_x = 0, & u_t + \left(\frac{1}{v^\gamma}\right)_x = \left(\frac{u_x}{v}\right)_x, & 0 < x < 1, t > 0 \\ \left(\frac{u_x}{v} - \frac{1}{v^\gamma}\right)(0, t) = \left(\frac{u_x}{v} - \frac{1}{v^\gamma}\right)(1, t) = 0, & t > 0 \\ v(x, 0) = v_0(x), u(x, 0) = u_0(x), & 0 \leq x \leq 1. \end{cases}$$

where $\gamma > 1$ is a constant.

Prove that

(1)

$$\int_0^1 \left(\frac{1}{2}u^2 + \frac{1}{\gamma-1}v^{1-\gamma} \right) (x, t) dx \leq \int_0^1 \left(\frac{1}{2}u_0^2 + \frac{1}{\gamma-1}v_0^{1-\gamma} \right) (x) dx, \quad \text{for } t > 0.$$

(2) there exist positive constants c_1, c_2, c_3, c_4 independent of x and t such that

$$c_1 v_0(x) \left(1 + c_2 v_0^{-\gamma}(x) t \right)^{\frac{1}{\gamma}} \leq v(x, t) \leq c_3 v_0(x) \left(1 + c_4 v_0^{-\gamma}(x) t \right)^{\frac{1}{\gamma}}$$

for $0 < x < 1, t > 0$.