

Course 2- Homework Assignment 3 (Due Date: Wednesday by 3:30pm)

You only need to hand in solutions of the **two problems** from the following four problems. Extra credits will be given if you hand in more problems.

You may use the following fact: consider second order ODE

$$y'' + py' + q(x)y = g(x)$$

Let y_1, y_2 be the set of fundamental solutions. Then all solutions are given by

$$y = y_1(x) \int_a^x y_2 W - y_2(x) \int_b^x y_1 W$$

where W is the Wronskian $W = y_1 y_2' - y_2 y_1'$. Here a, b can be $\pm\infty$.

1. Consider the following simple ODE:

$$u''(x) = f(x)$$

where $f(x)$ decays at both ends:

$$|f(x)| \leq C e^{-|x|}$$

(a) Find out the unique solution u such that it decays at positive end:

$$|u(x)| \leq C e^{-|x|} \text{ for } x > 0$$

Hint: integrating the equation twice, using $+\infty$ as end point.

(b) Find out the unique solution u such that it decays at negative end:

$$|u(x)| \leq C e^{-|x|} \text{ for } x < 0$$

(c) Under what conditions on f so that we can find a bounded solution u ?

(d) Under what conditions on f so that we can find a solution u such that it decays at both ends?

$$|u(x)| \leq C e^{-|x|} \text{ for all } x$$

2. This problem concerns the 1D Liouville equation

$$(*) \quad u'' + e^u = 0$$

(a) Show that a solution to (*) is given by

$$u_0(x) = -2 \log \cosh(x) + \log 2$$

(b) Show that the equation (*) is translation and scaling invariant:

$$x \rightarrow u_0(x - a), \quad x \rightarrow u_0(\lambda x) + 2 \log \lambda$$

(c) Use (b) to find the two kernels of the linearized operator

$$\phi'' + e^{u_0} \phi = 0$$

Hint: differentiating the two parameters a and λ .

(d) Let f be such that

$$|f| \leq C e^{-|x|} \quad \forall x$$

Find out the unique solution ϕ to

$$\phi'' + e^{u_0}\phi = f(x)$$

such that it decays at positive end:

$$|\phi(x)| \leq Ce^{-|x|} \text{ for } x > 0$$

Hint: use variation of parameters to find the solution formula.

(e) Under what conditions on f so that we can find a solution ϕ in (d) such that it decays at both ends?

$$|\phi(x)| \leq Ce^{-|x|} \text{ for all } x$$

3. Consider the following higher dimensional inhomogeneous Allen-Cahn in radial coordinates

$$\epsilon^2 r^{1-N} (a(r)r^{N-1}u')' + a(r)(u - u^3) = 0, 0 < r < +\infty$$

This is the Euler-Lagrange equation of

$$\int_0^\infty \left(\frac{\epsilon^2}{2} |\nabla u|^2 + \frac{1}{4} (1 - u^2)^2 \right) r^{N-1} a(r) dr$$

Find the necessary condition for which the heteroclinic solution exists:

$$u(r) \sim \tanh\left(\frac{r - r_0}{\epsilon\sqrt{2}}\right)$$

What are possible sufficient conditions?

4. This problem concerns the 2D Liouville equation in radial coordinate

$$(**) \quad u_{rr} + \frac{1}{r}u_r + e^u = 0, u'(0) = 0$$

(a) Show that a solution to (**) is given by

$$u_0(r) = \log \frac{8}{(1+r^2)^2}$$

(b) Show that the equation (**) is scaling invariant:

$$r \rightarrow u_0(\lambda r) + 2 \log \lambda$$

(c) Use (b) to find the kernel of the linearized operator

$$\phi'' + \frac{1}{r}\phi' + e^{u_0}\phi = 0, \phi'(0) = 0$$

(d) Let f be such that

$$|f| \leq \frac{C}{1+r^4}$$

Find out a solution to

$$(***) \quad \phi'' + \frac{1}{r}\phi' + e^{u_0}\phi = f(r), 0 < r < +\infty, \phi'(0) = 0$$

Hint: Find the solution in the form $\phi = Z_0(r)\hat{\phi}(r)$, where Z_0 is given by (c).

(e) Under what conditions on f so that we can find a solution ϕ to (***) such that it decays?

$$\phi(r) \rightarrow 0 \text{ as } r \rightarrow +\infty$$