Mathematical Methods.

Problem set 11. Hand-in 8/12-2008

Last problem set. Almost there!

1. By calculating

$$(Lu, v) = (u, L^*v)$$

find the adjoint operator L^* when

a)
$$Lu = u'' + a(x)u' + b(x)u$$
, $u(0) = u'(1)$, $u(1) = u'(0)$,
b) $Lu = -(p(x)u')' + q(x)u$, $u(0) = u(1)$, $u'(1) = u'(0)$.

The inner product is assumed to be

$$(u,v) = \int_0^1 v(x)u(x)dx.$$

2. For Lu = u'', for which sets of coefficients in the boundary conditions

$$a_1u(0) + b_1u(1) + c_1u'(0) + d_1u'(1) = 0$$

$$a_2u(0) + b_2u(1) + c_2u'(0) + d_2u'(1) = 0$$

is L self-adjoint?

3. Defining Lw from

$$(Lv,w) = (v,Lw)$$

find the meaning of Lw in the distribution sense, when

a)
$$Lu = u'',$$
 $u(0) = u'(0) = 0,$
b) $Lu = u'',$ $u'(0) - \alpha u(0) = u'(1) - \beta u(1) = 0.$

4. (Extra:) Solve the non-homogeneous boundary value problem

$$u'' - k^2 u = f(x), \quad u(0) - u'(0) = a, \quad u(1) = b.$$