

## Applied Mathematics Qualifying Written Exam

### PART I. Do three of the following four problems.

1. Compute the adjoint operator  $L^*$ , including boundary conditions, for the operator

$$L = \frac{d^2}{dx^2} + 4\frac{d}{dx} - 3, \quad y'(a) + 4y(a) = 0, \quad y'(b) + 4y(b) = 0,$$

with  $x \in [a, b]$ .

2. Given the equation

$$\frac{d^2 y}{dt^2} + \epsilon \left( \frac{dy}{dt} \right)^3 + y = 0, \quad y(0) = 0, \quad \frac{dy}{dt}(0) = 1,$$

verify the asymptotic approximation

$$y = \left( 1 + \frac{3\epsilon t}{4} \right)^{-1/2} \sin t + O(\epsilon).$$

3. Construct a phase portrait for the equation

$$\frac{dy}{dt} = \sin(y^2).$$

4. Compute the limit of solution  $y(x, t)$  as  $t \rightarrow \infty$  of the equation

$$\frac{\partial y}{\partial t} = \kappa \frac{\partial^2 y}{\partial x^2}, \quad \frac{\partial y}{\partial x}(0, t) = \frac{\partial y}{\partial x}(1, t) = 0, \quad (1)$$

with  $y(x, 0) = x$ , for  $x \in [0, 1]$ .

**PART II. Do two of the following three problems.**

1. Compute the Fourier sine and cosine series for the function

$$f(x) = x, \quad x \in [0, 1].$$

Compare convergence rates of the resulting series, and explain the difference.

2. Suppose that  $f$  is given and that  $u$  minimizes

$$\int \int_D \left( \frac{1}{2} |\nabla u|^2 + f(x, y)u \right) dx dy$$

over smooth functions, where  $D$  is a smooth, bounded domain. Assuming  $u$  and  $f$  are adequately smooth, show that

$$\nabla^2 u = f.$$

3. Nondimensionalize the “fluctuating” oscillator equation

$$\frac{d^2 y}{dt^2} + \beta (\sin \omega t)^2 y = 0. \tag{2}$$

with  $\beta > 0$  and with initial conditions  $y(0) = A$ ,  $\dot{y}(0) = B$ . Identify any non-dimensional numbers and interpret their significance. Define a notion of fast and of slow fluctuations, and solve the fast fluctuation case to 0th order.