

01 Show that every linear second order partial differential equation

$$-(a(x) u'(x))' + b(x) u'(x) + c(x) u(x) = f(x), \quad (1.1)$$

with $a \in C^1(0, 1)$ and $b, c \in C(0, 1)$ can be rewritten in the form

$$\bar{a}(x) u''(x) + \bar{b}(x) u'(x) + c(x) u(x) = f(x), \quad (1.2)$$

and find suitable functions $\bar{a} \in C^1(0, 1)$ and $\bar{b} \in C(0, 1)$. Show also the reverse direction.

02 Derive the variational formulations of the two following boundary value problems:

$$\begin{aligned} \text{(a)} \quad & \begin{cases} -u''(x) + u(x) &= f(x) & \text{for } x \in (0, 1) \\ u(0) &= g_0 \\ u(1) &= g_1 \end{cases} \\ \text{(b)} \quad & \begin{cases} -u''(x) + u(x) &= f(x) & \text{for } x \in (0, 1) \\ u(0) &= g_0 \\ u'(1) &= g_1 - \alpha_1 u(1) \end{cases} \end{aligned}$$

In particular, specify the spaces V_g , and V_0 , the bilinear form $a(\cdot, \cdot)$, and the linear form $\langle F, \cdot \rangle$.

Hint for (b): Perform integration by parts as usual, substitute $u'(1)$ due to the Robin boundary condition, and collect the bilinear and linear terms accordingly.

03 Consider the boundary value problem

$$\begin{aligned} -(a(x) u'(x))' &= 1 & \forall x \in (0, 1), \\ u(0) &= 0, \\ a(1) u'(1) &= 0, \end{aligned} \quad (1.3)$$

where $a(x) = \sqrt{2x - x^2}$. Justify that $u(x) = \sqrt{2x - x^2}$ is a *classical* solution of (1.3), i. e., $u \in X := C^2(0, 1) \cap C^1(0, 1] \cap C[0, 1]$. Furthermore, show that

$$\int_0^1 |u'(x)|^2 dx = \infty.$$

Note: This example shows that $u \notin H^1(0, 1)$, i. e., u is no *weak* solution.