

**01** Show that every linear second order partial differential equation

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

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

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

and find suitable functions  $\bar{a} \in \mathcal{C}^1(0, 1)$  and  $\bar{b} \in \mathcal{C}(0, 1)$ . 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

$$\begin{aligned} -(a(x) u'(x))' &= 1 & \text{for } x \in (0, 1), \\ u(0) &= 0, \\ a(1) u'(1) &= 0, \end{aligned} \tag{1.1}$$

where  $a(x) = \sqrt{2x - x^2}$ . Justify that  $u(x) = \sqrt{2x - x^2}$  is a *classical* solution of (1.1), i. e.,  $u \in X := \mathcal{C}^2(0, 1) \cap \mathcal{C}^1(0, 1] \cap \mathcal{C}[0, 1]$ . 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.

**04** Let the sequence  $(u_k)_{k \in \mathbb{N}}$  of functions be defined by

$$u_k(x) = \begin{cases} 2x & \text{for } x \in [0, \frac{1}{2} - \frac{1}{2k}], \\ 1 - \frac{1}{2k} - 2k(x - \frac{1}{2})^2 & \text{for } x \in (\frac{1}{2} - \frac{1}{2k}, \frac{1}{2} + \frac{1}{2k}), \\ 2(1-x) & \text{for } x \in [\frac{1}{2} + \frac{1}{2k}, 1]. \end{cases}$$

Show that  $u_k \in \mathcal{C}^1[0, 1]$ . Let  $u$  be defined by

$$u(x) = \begin{cases} 2x & \text{for } x \in [0, \frac{1}{2}], \\ 2(1-x) & \text{for } x \in (\frac{1}{2}, 1]. \end{cases}$$

Find out if  $u, u_k \in H^1(0, 1)$  or not and justify your answer. Calculate  $\|u_k - u\|_{H^1(0,1)}$  (maybe with a little help from Mathematica/Maple) or find a suitable bound for it in order to show that

$$\lim_{k \rightarrow \infty} \|u_k - u\|_{H^1(0,1)} = 0.$$

Use these results to show that  $(u_k)_{k \in \mathbb{N}}$  is a Cauchy sequence in  $\mathcal{C}^1[0, 1]$  with respect to the  $H^1$ -norm, but that there exists no limit in  $\mathcal{C}^1[0, 1]$ .

**05** Show that there exists **no** function  $w \in L^2(0, 1)$  such that

$$\varphi(\frac{1}{2}) = \int_0^1 w(x)\varphi(x)dx \quad \text{for all } \varphi \in \mathcal{C}_0^\infty(0, 1).$$

*Hint:* Consider the sequence of test functions

$$\varphi_n(x) := \begin{cases} e^{1 - \frac{1}{1-n^2(1-2x)^2}} & \text{for } |1-2x| < \frac{1}{n}, \\ 0 & \text{else} \end{cases} \in \mathcal{C}_0^\infty(0, 1) \quad \text{for } n \in \mathbb{N}, n \geq 2.$$