

1. Let U be a bounded connected open set in \mathbb{R}^3 . Suppose $u \in C^2(U) \cap C(\bar{U})$ is harmonic within U .

(a) (12%) Show that

$$u(x) = \frac{1}{4\pi r^2} \int_{\partial B(x,r)} u dS = \frac{3}{4\pi r^3} \int_{B(x,r)} u dx,$$

for each ball $B(x, r) \subset U$.

(b) (13%) Show the strong maximum principle, i.e., if there is $x_0 \in U$ such that

$$u(x_0) = \max_{\bar{U}} u,$$

then, u is a constant in U .

2. Prove or disprove each of the following statements.

(a) (10%) If $u \in W^{1,1}((0,1))$, then $u \in L^\infty((0,1))$.

(b) (10%) If $u \in W^{1,2}((0,1) \times (0,1))$, then $u \in L^\infty((0,1) \times (0,1))$.

(c) (5%) If $u \in C^1((0,1)) \cap C([0,1])$ with $u(0) = u(1) = 0$, then there exists a positive constant C independent of u such that

$$\int_0^1 u^2(x) dx \leq C \int_0^1 \left(\frac{du}{dx}\right)^2 dx.$$

3. Suppose u is a classical solution to the following initial-boundary value problem for a viscous Burgers' equation:

$$\begin{cases} u_t + uu_x = u_{xx}, & (x, t) \in (0, 1) \times (0, \infty), \\ u(0, t) = u(1, t) = 0, & t > 0, \\ u(x, 0) = g(x), & x \in [0, 1]. \end{cases}$$

Here, $g(x)$ is a smooth function such that $g(0) = g(1) = 0$. Show that (a) (15%) $\int_0^1 u^2(x, t) dx$ is decreasing. (b) (10%) $\int_0^1 u^2(x, t) dx$ tends to 0 exponentially.

4. Assume U is a bounded connected smooth domain in \mathbb{R}^3 . A function $u \in H^1(U)$ is a weak solution of Neumann's problem

$$\begin{cases} -\Delta u = f & \text{in } U \\ \frac{\partial u}{\partial \nu} = 0 & \text{on } \partial U \end{cases} \quad (1)$$

if

$$\int_U Du \cdot Dv dx = \int_U f v dx$$

for all $v \in H^1(U)$. (a) (10%) Demonstrate that the above definition is reasonable by showing that a weak solution of (1) actually solves (1) provided it is smooth enough. (b) (15%) Suppose $f \in L^2(U)$. Prove (1) has a weak solution if and only if

$$\int_U f dx = 0.$$