Qualifying Examination-Differential Equations Department of Applied Mathematics National Sun Yat-sen University (September 2007)

Each problem carries 20%.

1. Let D be an open set in $R \times R^{n+1}$ with an element of D written as (t, x), and $f: D \to R^n$ be a continuous function. Consider the following differential equation

$$\begin{cases} x'(t) = f(t, x(t)) \\ x(t_0) = x_0. \end{cases}$$
 (1)

- (a) For any $(t_0, x_0) \in D$ there is at least one solution of (1) passing through (t_0, x_0) . Outline the steps of its proof.
- (b) If, in addition, f(t,x) is locally lipschotzian with respect to x in D, then prove that for any (t_0, x_0) in D, there exists a unique solution $x(t, t_0, x_0)$ of (1) passing through (t_0, x_0) .
- 2. (a) Find the general solution of

$$\frac{dX(t)}{dt} = AX(t), \text{ where } A = \begin{bmatrix} -2 & 3 & 4\\ 0 & -1 & -1\\ 0 & 1 & -1 \end{bmatrix}.$$
 (2)

- (b) Does every solution Y(t) of equation (2) satisfy: $\lim_{t\to\infty} Y(t) = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix}$? Why?
- 3. Consider the following Predator-Prey system

$$\begin{cases} \frac{dx}{dt} = x(\gamma(1 - \frac{x}{K}) - \frac{my}{a+x}) \\ \frac{dy}{dt} = (\frac{mx}{a+x} - d)y, \\ x(0) > 0, y(0) > 0, \end{cases}$$

$$(3)$$

where γ, K, m, a and d are positive constants. Find all equilibrium points with nonnegative components and do each stability analysis respectively

- 4. (a) Let Ω be a bounded, open, and connected set in \mathbb{R}^n . If $u \in C^2(\Omega) \cap C^0(\overline{\Omega})$ and $\Delta u \geq 0$ in Ω , then state the Maximum Principle.
 - (b) Let u be a solution of

$$\Delta u = u^3 - u \tag{4}$$

on a bounded domain Ω . Assume that u=0 on $\partial\Omega$. Show that $u\in[-1,1]$ throughout Ω . Can the value ± 1 be achieved?

5. Let $f \in C^2(R)$ and $g \in C^1(R)$. Prove that the solution of the initial value problem

$$\begin{cases} u_{tt}(x,t) - u_{xx}(x,t) = 0 \text{ for } x \in R, \ t > 0, \\ u(x,0) = f(x), u_t(x,0) = g(x), \ x \in R, \end{cases}$$
 (5)

is given by $u(x,t) = \frac{1}{2} \{ f(x+t) + f(x-t) \} + \frac{1}{2} \int_{x-t}^{x+t} g(y) \ dy.$