

1.1 Due to the Dirichlet boundary condition $u(L) = u_L$, multiply the differential equation by a test function v , with $v(L) = 0$ and integrate on $(0, L)$:

$$\int_0^L f v dx = - \int_0^L u'' v dx + \int_0^L b u v dx$$

Now, use integration by parts in the first integral at the right side

$$- \int_0^L u'' v dx = - u' v \Big|_0^L + \int_0^L u' v' dx = - \underbrace{u'(L) v(L)}_{=0} + \underbrace{u'(0) v(0)}_{=g_0} + \int_0^L u' v' dx.$$

Hence the weak formulation is: Find a function $u = u(x)$ such that $u(L) = u_L$ and

$$\int_0^L u' v' dx + \int_0^L b u v dx = \int_0^L f v dx - g_0 v(0)$$

for all test functions v , with $v(L) = 0$.

1.2 We have Dirichlet boundary condition at $x=2$, so we multiply the differential equation by a test function v , with $v(2) = 0$.

Then integrating over $(0, 2)$ and integration by parts, we get

$$\begin{aligned} \int_0^2 x t v(x) dx &= \int_0^2 D_t u(x, t) v(x) dx - \int_0^2 D_x ((x-1) D_x u(x, t)) \cdot v(x) dx \\ &= \int_0^2 D_t u(x, t) v(x) dx - [(x-1) D_x u(x, t) v(x)]_{x=0}^2 + \int_0^2 (x-1) D_x u(x, t) D_x v(x) dx \\ &= \int_0^2 D_t u(x, t) v(x) dx - \underbrace{D_x u(2, t) v(2)}_{=0} - \underbrace{D_x u(0, t) v(0)}_{=3-u(0, t)} + \int_0^2 (x-1) D_x u(x, t) D_x v(x) dx \end{aligned}$$

Hence the weak formulation is: Find a function $u = u(x, t)$ such that $u(x, 0) = \cos x$, $u(2, t) = 4$, and

$$\begin{aligned} \int_0^2 D_t u(x, t) v(x) dx + \int_0^2 (x-1) D_x u(x, t) D_x v(x) dx - u(0, t) v(0) \\ = \int_0^2 x t v(x) dx - 3 v(0) \end{aligned}$$

for all test functions v , with $v(2) = 0$.

1.3 Integrating the differential equation once:

$$(x-3)Du = x^3 + x^2 + c \Rightarrow Du = \frac{x^3 + x^2}{x-3} + \frac{c}{x-3}$$

Then dividing $x^3 + x^2$ by $x-3$ we have

$$Du = x^2 + 4x + \frac{12x}{x-3} + \frac{c}{x-3} = x^2 + 4x + 12 \frac{x-3+3}{x-3} + \frac{c}{x-3}$$

$$\Rightarrow Du = x^2 + 4x + 12 + \frac{36+c}{x-3}$$

Integrate again and note that $x \in (0,1)$

$$\begin{aligned} u(x) &= \frac{x^3}{3} + 2x^2 + 12x + (36+c) \ln|x-3| + D \\ &= \frac{x^3}{3} + 2x^2 + 12x + (36+c) \ln(3-x) + D \end{aligned}$$

Now use the boundary conditions

$$11 = Du(0) = 12 + \frac{36+c}{-3} = -\frac{c}{3} \Rightarrow \underline{c = -33}$$

$$\ln 8 = u(1) = \frac{1}{3} + 14 + (36-33) \ln 2 + D = \frac{43}{3} + \ln 8 + D \Rightarrow \underline{D = -\frac{43}{3}}$$

Hence

$$u(x) = \frac{x^3}{3} + 2x^2 + 12x + 3 \ln(3-x) - 14$$

and

$$j(x) = -a(x) Du(x) = (x-3) \left(x^2 + 4x + 12 - \frac{3}{x-3} \right)$$

Note: To evaluate the integral $\int \frac{x^3 + x^2}{x-3} dx$ we used the fact that

$$\frac{x^3 + x^2}{x-3} = x^2 + 4x + \frac{12x}{x-3}$$

Another way to calculate this integral is, for example, change of variable.

$$\int \frac{x^3 + x^2}{x-3} dx = \left\{ \begin{array}{l} t = x-3 \\ dt = dx \end{array} \right\} = \int \frac{(t+3)^3 + (t+3)^2}{t} dt$$

$$= \int \frac{t^3 + 9t^2 + 27t + 27 + t^2 + 6t + 9}{t} dt = \int t^2 + 10t + 33 + \frac{36}{t} dt$$

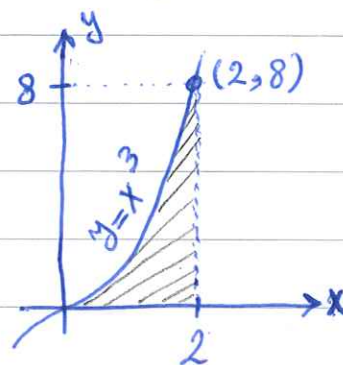
$$= \frac{t^3}{3} + 5t^2 + 33t + 36 \ln|t| + D = \frac{(x-3)^3}{3} + 5(x-3)^2 + 33(x-3) + 36 \ln(3-x) + D$$

1.4

$$\begin{aligned} V &= \iint_R \frac{x}{1+xy} dA = \int_0^1 \int_0^1 \frac{x}{1+xy} dy dx = \int_0^1 \left[\ln(1+xy) \right]_{y=0}^{y=1} dx \\ &= \int_0^1 \ln(1+x) dx \quad \begin{array}{c} \text{integration} \\ \text{by parts} \end{array} \quad \left((1+x) \ln(1+x) - (1+x) \right) \Big|_{x=0}^{x=1} \\ &= (2 \ln 2 - 2) - (\ln 1 - 1) = 2 \ln 2 - 1 \end{aligned}$$

1.5 We note that the integral $\int e^{x^4} dx$ cannot be evaluated by elementary functions. So we change the order of integrals. Sketch of the domain

$$\begin{cases} 0 \leq y \leq 8 \\ \sqrt[3]{y} \leq x \leq 2 \end{cases}$$



$$\int_0^8 \int_{\sqrt[3]{y}}^2 e^{x^4} dx dy = \int_0^2 \int_0^{x^3} e^{x^4} dy dx$$

$$= \int_0^2 \left[e^{x^4} y \right]_{y=0}^{y=x^3} dx = \int_0^2 x^3 e^{x^4} dx = \begin{cases} t = x^4 \\ dt = 4x^3 dx \end{cases}$$

$$= \frac{1}{4} e^{x^4} \Big|_{x=0}^{x=2} = \frac{e^{16} - 1}{4}$$