DOCTORAL QUALIFYING EXAM New Jersey Institute of Technology Department of Mathematical Sciences

Applied Math Part A: Applied Math

August 2020

These three questions are based on Math 651.

- 1. (a) Find the general solution to the ODE $t^2 u_{tt} + 2tu_t = log(t)$ for t > 1 with $u(1) = 0 = u_t(1)$. Simplify your answer.
 - (b) Consider the first order PDE $u_t + 4u_x = 1$ with u(x,0) = atan(x). Use the method of characteristics to solve it and simplify the explicit form of u(x,t). Explain your steps and verify the solution.
- 2. Consider the system $x_t = 1 xy$ and $y_t = (x 1)y$.
 - (a) Is the system Hamiltonian? If so, find the Hamiltonian. If not, explain why.
 - (b) Find the fixed points and determine their nature. Indicate any stable or unstable directions.
 - (c) Find the nullclines.
 - (d) Draw the phase portrait where fixed points, trajectories, nullclines, stable and unstable directions are clearly indicated.
- 3. Suppose that for 0 < x < 1

$$u_t = u_{xx} + e^t$$

subject to boundary conditions u(0,t) = 0 = u(1,t), and initial condition u(x,0) = x(1-x). Find u(x,t) and explain all the steps.