General Examination: Complex Analysis and Partial Differential Equations

Problem 1. Prove Morera's theorem:

Suppose f is a continuous function on a simply connected domain G and

$$\int_{\gamma} f(z) dz = 0$$

for every simple closed contour γ in G. Then f is analytic in G.

Problem 2. Find all entire functions f such that $|f'(z)| \leq \frac{1}{2}|f(z)|$ for all $z \in \mathbb{C}$.

Problem 3. Let f be an analytic function in |z| < 2, and let f only have zeros at the distinct points a_1, a_2, \ldots, a_k , of orders m_1, \ldots, m_k , respectively. Further, suppose $|a_j| < 1$ for each $j = 1, \ldots, k$. If g is a given function analytic in |z| < 2, find

$$\int_C \frac{f'(z)g(z)}{f(z)} dz$$

where C is a circle of radius 1 centered at 0.

Problem 4. Consider an oscillating string of length L with fixed left end: u(0,t) = 0 and fixed right end: u(L,t) = h = const, where u(x,t) is the deviation of the string from horizontal x-axis. The linear density of the string is $\rho = \text{const}$ and the tension is T = const. The string undergoes gravitation with constant acceleration g and the resistance force proportional to the deviation. Then, assuming that the u-axis is directed upward, the problem is

$$u_{tt} = c^2 u_{xx} - pu - g, \quad c^2 = \frac{T}{\rho}.$$

(a) Find the equilibrium position of the string as $t \to \infty$.

(b) Assume that the string is initially placed in its equilibrium position found above. Assume that at time t = 0 the moment of motion M is applied at point $x = x_0$, i.e., the initial speed is $u_t(x,0) = \frac{M}{\rho} \delta(x-x_0)$. Solve the problem for u(x,t).

Problem 5. Let u(x,t) be the solution to the problem

$$u_t = 3u_{xx} - 4u_x - 2u, \quad 0 < x < 1,$$

with boundary conditions $u(0,t) = 4e^{-t}$, $u(1,t) = \sin(\pi t)$ and the initial condition u(x,0) = 4-4x. Let $a \le u(x,t) \le b$ for all $0 \le x \le 1$ and $t \ge 0$. Find the best estimates for the bounds a and b, which may be t-dependent.

Problem 6. Consider equation

$$u_t + a(u)u_x = bu + cu^2 + px, \quad -\infty < x < +\infty, \quad t > 0,$$

with initial condition $u(x, 0) = u_0(x)$.

(a) Assuming that c = 0 and a, b, p are constants, solve the above initial value problem for the corresponding linear equation.

(b) Assume a(u) = u and b = c = p = 0. Solve the initial value problem for the corresponding quasilinear equation if

$$u_0(x) = 1$$
 for $x < 0$ and $u_0(x) = 2$ for $x \ge 0$.

(c) Let b = p = 0 and a, c = const, solve the initial value problem for the corresponding semilinear equation.