
Partial Differential Equations and Modelling

Sheet Nr.2

Due: 05.05.2017

Exercise 1

Prove the following statement: Every function f in $L^2(\mathbb{R}^d; \mathbb{C})$ can be written as

$$f = f_1 + f_{-1} + f_i + f_{-i}$$

so that

$$\|f\|_{L^2}^2 = \|f_1\|_{L^2}^2 + \|f_{-1}\|_{L^2}^2 + \|f_i\|_{L^2}^2 + \|f_{-i}\|_{L^2}^2$$

and

$$\hat{f}_1 = f_1, \quad \hat{f}_{-1} = -f_{-1}, \quad \hat{f}_i = if_i, \quad \hat{f}_{-i} = -if_{-i}.$$

The decomposition is unique.

Hint: Consider the even part and odd part of the function f separately.

Exercise 2

The harmonic oscillator is defined by

$$L\psi = -\Delta\psi + |x|^2\psi, \quad x \in \mathbb{R}^d$$

for Schwartz functions.

- Prove that

$$L\psi = -\sum_{j=1}^d (\partial_j - x_j)(\partial_j + x_j)\psi + d\psi.$$

Here, we use the convention that $\partial_j x_j \psi = \partial_j(x_j \psi) = \psi + x_j \partial_j \psi$.

- Find a formula for the commutator

$$\left[\frac{1}{2}(\partial_j + x_j), \frac{1}{2}(\partial_j - x_j) \right] \psi := \left(\frac{1}{2}(\partial_j + x_j) \right) \left(\frac{1}{2}(\partial_j - x_j) \right) \psi - \left(\frac{1}{2}(\partial_j - x_j) \right) \left(\frac{1}{2}(\partial_j + x_j) \right) \psi.$$

- Compute Lh_α , where $h_\alpha = \left[\frac{1}{2}(x - \partial) \right]^\alpha e^{-\frac{|x|^2}{2}}$ for the multiindex α . Please start with the case $d = 1$.

Exercise 3

This exercise requires some knowledge about the Laplace operator and its fundamental solution.

Let $d = 3$ and

$$g = \frac{1}{3|B_1(0)|} |x|^{-1} e^{-|x|}$$

where $|B_1(0)|$ is the volume of the unit ball.

- Prove that

$$g - \Delta g = \delta_0.$$

Hint: g is a radial function and there is an easy way to calculate $-\Delta g$ away from the origin.

- Derive from $g - \Delta g = \delta_0$ an integral formula for a solution to

$$u - \Delta u = f.$$

- Derive from $g - \Delta g = \delta_0$ the Fourier transform of g .

Exercise 4

Let $p = p(x) = p(x_1, \dots, x_d)$ be a polynomial in d variables. Let

$$p(D)u$$

be the operator with constant coefficients obtained by replacing x_j in the argument by $\frac{1}{i} \partial_j$, e.g. if $p(x) = Cx_1$ then $p(D)u = C \frac{1}{i} \partial_1 u$.

Prove that

$$\widehat{(p(D)u)}(k) = p(k) \hat{u}(k).$$

and

$$p(D)u = (p(D)\delta_0) * u.$$

We then identify $p(D)$ with the distribution $p(D)\delta_0$.