1. Find a separation ansatz and hence the general solution to the equation

$$au_{xx} + bu_x + u_t = 0$$

where a and b are constants.

2. Find all eigenvalues and eigenvectors of the periodic Sturm-Liouville problem

$$-\frac{d^2}{dx^2}\phi = \lambda\phi$$

defined on the domain $-L \leq x \leq L$, with boundary conditions

$$\phi(-L) = \phi(L) , \phi'(-L) = \phi'(L) .$$

3. Show that the function

$$u(r,\theta) = r^m e^{im\theta}$$

is a solution to the Laplace equation in polar coordinates.

4. Starting with the general solution for the Laplace equation in 2D polar coordinates, solve

$$\nabla^2 u = 0$$

on the domain $a \leq r \leq b$, with Dirichlet boundary conditions u = 0 at r = a and $u = \cos(2\theta)$ at r = b.

5. The Bessel function

$$f(z) = Y_m(z)$$

satisfies the equation

$$z^2 f'' + z f' + (z^2 - m^2) f = 0 .$$

Write the solution to the differential equation

$$\frac{d^2y}{dt^2} + \frac{1}{t}\frac{dy}{dt} + \left(\frac{1}{a} - \frac{m^2}{t^2}\right)y = 0$$

in terms of the Y_m Bessel functions.

6. Find all eigenfunctions for the problem

$$\nabla \phi = \lambda \phi$$

defined on the domain in polar coordinates $r \leq a$, and with Neumann boundary conditions

$$\left. \frac{\partial \phi}{\partial r} \right|_{r=a} = 0$$

defined on the edge of the domain.

7. A large circular plate of radius a is struck by a hammer, causing vibrations to be set up in the material of the plate. The displacement $\psi(r, \theta)$ of the plate from equilibrium is governed by the wave equation

$$\nabla^2 \psi = \frac{1}{c^2} \frac{\partial^2 \psi}{\partial t^2}$$

and Neumann boundary conditions $\frac{\partial \psi}{\partial r} = 0$ hold on the edge of the plate. The effect of the hammer is embodied in the initial condition

$$\psi(0,r,\theta) = 0$$
 , $\frac{\partial \psi}{\partial t}(0,r,\theta) = e^{-r^2/b^2}$

Use your eigenfunctions from the previous question, solve this problem to find ψ for all values of t. You can leave your answer as an infinite series of integrals.