

PDE Screening Exam
Fall 2025

Partial credit will be awarded, but in the event that you can not fully solve a problem you should state clearly what it is you have done and what you have left out. Start each problem on a fresh sheet of paper and write on only one side of the paper.

1. Suppose u is harmonic on \mathbb{R}^n , and satisfies the following property: there exists a constant $C > 0$ such that

$$\int_{\{y \in \mathbb{R}^n : |y-x| < 1\}} |u(y)| dy \leq C \text{ for each } x \in \mathbb{R}^n.$$

Prove that u is constant.

2. Consider the following Cauchy problem:

$$\begin{aligned} \partial_x u + \partial_y u &= u^2 \text{ in } \{(x, y) \in \mathbb{R}^2 : y > -x, x > 0\}, \\ u(x, -x) &= x, \quad x > 0. \end{aligned}$$

(a) Use the method of characteristics to find an explicit formula for u .
(b) Show that the solution becomes infinite along the hyperbola $x^2 - y^2 = 4$.

3. Let $\mathbb{T}^3 = \mathbb{R}^3 / \mathbb{Z}^3$ be the periodic box with $|\mathbb{T}^3| = 1$, and let $v = v(x)$ be a given divergence-free (i.e. $\nabla \cdot v = 0$), periodic, smooth vector field. Assume that $\theta(t, x)$ is a periodic, smooth function solving

$$\begin{aligned} \partial_t \theta + v \cdot \nabla \theta &= \Delta \theta, \quad x \in \mathbb{T}^3, \quad t > 0, \\ \theta(0, x) &= \theta_0(x). \end{aligned}$$

(a) Show that

$$\frac{d}{dt} \int_{\mathbb{T}^3} \theta dx = 0.$$

(b) Denote the average $\frac{1}{|\mathbb{T}^3|} \int_{\mathbb{T}^3} \theta dx = \int_{\mathbb{T}^3} \theta dx$ by $\bar{\theta}$. Prove that there exists a constant $c > 0$ such that

$$\|\theta(t, \cdot) - \bar{\theta}\|_{L^2} \leq e^{-ct} \|\theta_0(\cdot) - \bar{\theta}\|_{L^2} \text{ for all } t > 0.$$

Hint: Compute $\frac{d}{dt} \int_{\mathbb{T}^3} |\theta(t, x) - \bar{\theta}|^2 dx$.