Boundary Value Problems for Ordinary Differential Equations

- 1. Solve the boundary value problem -u'' + u = f(x), a) 0 < x < 2, f(x) = 1, u(0) = 0, (2) = -1, b) 0 < x < 2, f(x) = 1, u'(0) = 0, u'(2) + u(2) = 0, c) 0 < x < 1, $f(x) = e^{2x}$, u(0) = 1, u(2) = 2d) 0 < x < 1, $f(x) = e^{-x}$, u(0) = 0, u'(2) = 0.
- 2. Solve the boundary value problem after expressing the equation into the form (p(x)u')' = f(x):

 $\begin{array}{l} xu''+u'=f(x),\\ \text{a) } 1< x<2, \ f(x)=x, \ u'(1)=0, \ u(2)=0,\\ \text{b) } 1< x<2, \ f(x)=x, \ u'(1)-u(1)=0, \ u'(2)=0,\\ \text{c) } 1< x<3, \ f(x)=2-x, \ u'(1)=u'(3)=0 \ (\text{infinitely many solutions}) \end{array}$

3. Solve the boundary value problem

 $\begin{aligned} x^2 u'' + 2x u' &= f(x), \\ \text{a)} \ 1 < x < 2, \ f(x) = 1, \ u(1) = 0, \ u'(2) = -1, \\ \text{b)} \ 1 < x < 2, \ f(x) = x, \ u'(1) - u(1) = 0, \ u'(2) = 0, \end{aligned}$

4. Solve the Sturm-Lioville problem for eigenvalues and eigenfunctions $u'' + \lambda u = 0$, with boundary conditions

a)
$$0 < x < 4$$
, $u(0) = u(4) = 0$,
b) $0 < x < 4$, $u'(0) = u'(4) = 0$,
c) $0 < x < 4$, $u(0) = u'(4) = 0$,
d) $0 < x < 4$, $u'(0) = u(4) = 0$,
e) $0 < x < \frac{\pi}{2}$, $u(0) = u(\frac{\pi}{2}) = 0$,
f) $0 < x < 1$, $u(0) - u'(0) = u(1) = 0$