

## Solution 1

1. Assume that  $k$  and  $m$  are chosen such that

$$k10^m \leq 2^n < (k+1)10^m,$$

i.e. that  $k = l_n$ . Taking the logarithm to base ten on both sides, gives  $n \log_{10} 2 - m \in [\log_{10} k, \log_{10}(k+1))$ . Since  $\log_{10} k < 1$ ,  $m$  is such that  $n \log_{10} 2 - m = n \log_{10} 2 \pmod{1}$ . This implies that the number of occurrences of  $k$  as first digits in the sequence  $2^n$  is the same as the number of elements  $n \log_{10} 2 \pmod{1}$  in the interval  $[\log_{10} k, \log_{10}(k+1))$ . But by irrationality of  $\log_{10} 2$  we know from example 1.9 in the script that

$$\frac{1}{N} |\{n \log_{10} 2 \pmod{1} : n < N\}| \rightarrow |[\log_{10} k, \log_{10}(k+1))| = \log_{10} \frac{k+1}{k}.$$

2. By the Stone-Weierstrass Theorem and the usual  $3\varepsilon$ -argument (see implication 4)  $\Rightarrow$  2) chapter 1.2 for exactly this step) it suffices to prove that

$$\frac{1}{T} \int_0^T e(n \cdot (x_0 + tv)) dt \rightarrow \int_{\mathbb{T}^2} e(n \cdot x) dx$$

where  $e(n \cdot x)$  is the  $n$ 'th character  $e^{2\pi i(x_1 n_1 + x_2 n_2)}$ . For  $n = (0, 0)$  this is trivial, so assume  $n \in \mathbb{Z}_{\neq 0}^2$ . First note that then  $\int_{\mathbb{T}^2} e(n \cdot x) = 0$  since the exponential again integrates to a periodic function. For the left-hand side we integrate as well,

$$\frac{1}{T} \int_0^T e(n \cdot (x_0 + tv)) = \frac{e(n \cdot x_0)}{T} \int_0^T e(n \cdot tv) dt = \frac{e(n \cdot x_0)}{T} \frac{1}{2\pi i(\alpha n_1 + \beta n_2)} [e(n \cdot tv)]_0^T \rightarrow 0$$

as  $T \rightarrow \infty$  since  $e(\cdot)$  is bounded. Of course, we have to ensure that  $\alpha n_1 + \beta n_2$  does not vanish for any  $n \in \mathbb{Z}_{\neq 0}^2$  which is equivalent to say that  $\alpha$  and  $\beta$  are linearly independent. On the other hand, if  $\alpha = \frac{n}{m}\beta$  then we can easily see that the character associated to  $(n, -m)$ , integrated over this rational line does not vanish.

3. **a)** To show that  $p(fg' - f'g)$  is constant, we prove that its derivative  $p'(fg' - f'g) + p(fg'' - f''g)$  vanishes. But this term equals  $L(f)g - L(g)f = (p'f' + pf'' + qf)g - (p'g' + pg'' + qg)f$  which is by assumption on  $f$  and  $g$  is zero. If  $p > 0$  then  $p(fg' - f'g) \neq 0$ . Indeed, by assumption that  $f$  and  $g$  are a fundamental solution,  $f(a)g'(a) - f'(a)g(a) \neq 0$  so that  $(f(a), f'(a))$  and  $(g(a), g'(a))$  can span the two-dimension space of boundary conditions at  $a$ . If the fundamental solutions satisfy some regularity, i.e. are  $C^1$ , then  $(fg' - f'g) \neq 0$  on a neighborhood of  $a$ . Thus  $p(fg' - f'g)$  can only vanish if  $p$  would vanish on a neighborhood on  $a$ , but then  $L$  does not define a differential operator on this neighborhood (only multiplication by some continuous function which is trivial to solve), so that one might restrict again to the domain on which  $p > 0$  after all.

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b) We proceed as in the script: We split the integral  $\int_a^b$  into two parts  $\int_a^s$  and  $\int_s^b$  to use the explicit formula for  $G$ :

$$\begin{aligned} \frac{1}{c} \left( \int_a^b G(s,t)h(t)dt \right)' &= \left( \int_a^s f(s)g(t)h(t)dt + \int_s^b f(t)g(s)h(t)dt \right)' \\ &= f(s)g(s)h(s) + \int_a^s f'(s)g(t)h(t)dt - f(s)g(s)h(s) + \int_s^b f(t)g'(s)h(t)dt \\ &= \int_a^s f'(s)g(t)h(t)dt + \int_s^b f(t)g'(s)h(t)dt \end{aligned}$$

so that

$$\frac{1}{c} \left( \int_a^b G(s,t)h(t)dt \right)'' = f'(s)g(s)h(s) + \int_a^s f''(s)g(t)h(t)dt - f(s)g'(s)h(s) + \int_s^b f(t)g''(s)h(t)dt.$$

We then collect the corresponding integrals in  $L \left( \int_a^b G(s,t)h(t)dt \right)$ , which equals

$$c \int_a^s L(f)(s)g(t)h(t)dt + c \int_s^b f(t)L(g)(s)h(t)dt + cp(s)(f'(s)g(s)h(s) - f(s)g'(s)h(s)) = chp(f'g - fg')(s).$$

By part b), and choosing  $c^{-1} = p(f'g - fg')(s)$  we get that indeed  $L \left( \int_a^b G(s,t)h(t)dt \right) = h$ .

The boundary condition is immediately implied by those of  $f$  and  $g$ . This finishes one part of the equivalence. For the converse, that is uniqueness, assume that  $H$  is a different solution to the same inhomogeneous boundary problem. Then  $H - K(h)$  is a solution to the homogeneous problem  $L(u) = 0$  with vanishing boundary conditions. But as  $f$  and  $g$  are assumed to be a basis of solutions,  $H - K(h)$  is a linear combination of  $f$  and  $g$ . But the boundary conditions of  $Af + Bg$  vanish if and only if  $A = B = 0$  which proves  $H = K(h)$ .

4. We first collect the two existence theorems we want to use from chapter 1.4.1 on the heat equation. Firstly, we have a solution to the Dirichlet problem

$$\begin{cases} \Delta u = 0 \\ u|_{\partial\Omega} = b \end{cases}$$

where  $b : \partial\Omega \rightarrow \mathbb{R}$  is a (nice) function on the boundary. Furthermore, assume that for a (again nice) function  $f : \Omega \rightarrow \mathbb{R}$  with vanishing continuation to the boundary  $\partial\Omega$  can be decomposed into functions  $f_n : \bar{\Omega} \rightarrow \mathbb{R}$ ,

$$\begin{cases} f = \sum f_n \\ \Delta f_n = \lambda_n f_n \text{ with } \lambda_n < 0 \\ f_n|_{\partial\Omega} = 0. \end{cases}$$

We now seek a solution to

$$\begin{cases} u_t = \Delta u & \text{in } \Omega \times [0, \infty) \\ u|_{\partial\Omega \times \{t\}} = b & \text{for all } t > 0 \\ u|_{\Omega \times \{0\}} = f \end{cases}$$

Denote by  $u_0$  the solution to the Dirichlet boundary problem. We assume further that  $f|_{\partial\Omega} = b$  in a sufficiently strong sense, such that the function  $\tilde{f} = f - u_0$  is of the kind for which the decomposition in Laplace eigenfunctions holds. Using the ansatz of separating variables we can conclude that  $u_n =$

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$f_n(x)e^{\lambda_n t}$  is a solution to the Heat equation with homogeneous boundary (meaning that  $u_n|_{\partial\Omega} = 0$ ). Any finite linear combination of the  $u_n$  is also a solution, and so is  $v = \lim_{n \rightarrow \infty} \sum u_n$  if for example  $\sum u_n$  and  $\sum \Delta_n u_n$  converge uniformly on  $\Omega$  (this allows to interchange the two limits when differentiating and taking the infinite sum). At  $t = 0$ ,  $\sum u_n = \sum f_n = \tilde{f}$  by assumption. By linearity of the differential equation the function  $u = u_0 + v$  is now easily seen to be a solution of the heat equation,  $u_t = \Delta u$ , and satisfies the boundary condition (in time and space), as  $u|_{\partial\Omega \times \{t\}} = u_0|_{\partial\Omega} + v|_{\partial\Omega} = b + 0 = b$  and  $u|_{\Omega \times \{0\}} = u_0|_{\Omega} + (f - u_0)|_{\Omega} = f$ .