

1. (a) $u(x, 0) = 4x(1-x)$.

By Maximum principle.

$$\min_{(0,1) \times (0,T)} u = \min_{\Gamma_{(0,1) \times (0,T)}} u = 0$$

$$\text{and } \max_{(0,1) \times (0,T)} u = \max_{\Gamma_{(0,1) \times (0,T)}} u = \max_{(0,1)} [4x(1-x)] = 1$$

As T is arbitrary.

$$0 \leq u \leq 1.$$

Again by Strong maximum principle, if $u=1$ for some $(x_0, t_0) \in (0,1) \times (0,T)$; then $u \equiv 1$ on $(0,1) \times (0,T)$.

But $u(x, 0)$ is not identically zero.

Therefore $u < 1$ on $(0,1) \times (0,T)$ and again as T is arbitrary, we get $u < 1$ on $(0,1) \times (0, \infty)$,

Using strong minimum principle, we can show similarly that $u > 0$ on $(0,1) \times (0, \infty)$.

(b) Note that

for $v(x,t) = u(1-x,t)$,

v solve the same eqn

$$\begin{cases} v_t = v_{xx} & \text{in } (0,1) \times (0,\infty) \\ v(x,0) = 4x(1-x) \end{cases}$$

$$v(0,t) = v(1,t) = 0 \quad \forall t$$

Then by using uniqueness on bounded domain we get

$$u(x,t) = v(x,t) \quad \forall (x,t) \in (0,1) \times (0,T).$$

Again as T is arbitrary we see

$$u(x,t) = u(1-x,t) \quad \forall x \in (0,1) \text{ and } t \in (0,\infty).$$

2. Take $w(x,t) = u(x,t) - v(x,t)$.

$$\text{Then } w_t - \Delta w \leq 0 \quad \forall (x,t) \in (0,1) \times (0,T) = \Omega_T$$

for any $T > 0$.

Then by maximum principle.

$$\max_{\Omega_T} w = \max_{\Gamma_T} w.$$

By hypothesis, $u \leq v$ on Γ_T hence $\max_{\Gamma_T} w \leq 0$.

Then

$$u(x,t) \leq v(x,t)$$

$$\forall (x,t) \in (0,1) \times (0,T).$$

As T is arbitrary, the result follows.

1.(c) Taking $e(t) = \int_0^1 u^2(x,t) dx$ and differentiating w.r.to t , we get-

$$e'(t) = -2 \int_0^1 (u_x)^2 dx \leq 0$$

Hence e is decreasing. Now, if $e'(t) = 0$ for some $t_0 \in (0, \infty)$. then,

$$\begin{aligned} \int_0^1 (u_x)^2(x, t_0) dx = 0 &\Rightarrow u_x(x, t_0) = 0 \quad \forall x \in (0, 1) \\ &\Rightarrow u(x, t_0) = \text{constant} \quad \forall x \in (0, 1). \end{aligned}$$

As $u(0, t_0) = u(1, t_0) = 1$, by continuity we get

$$u(x, t_0) = 1 \quad \forall x \in (0, 1).$$

But in part (a) we saw $u > 0 \quad \forall x \in (0, 1)$

Therefore $e'(t) < 0 \quad \forall t \in (0, \infty)$.

and $\int_0^1 u^2(x, t) dx$ is a strictly decreasing function of t .

3. Let f be bounded continuous function. Show that if $|u(x,t)| \leq A e^{b|x|^2}$ satisfies

$$\begin{cases} u_t = k u_{xx} + f(x,t) & \text{in } \mathbb{R} \times (0, T) \\ u(x, 0) = 0 & \text{on } \mathbb{R} \end{cases}$$

then

$$u(x,t) \leq \sup_{\mathbb{R} \times (0, T)} |f|$$

Proof:- By We know that

$$u(x,t) = \int_0^t \int_{\mathbb{R}} \Phi^k(x-y, t-s) f(y,s) dy ds$$

is a solution of the equation, where

$$\Phi^k(x, t) = \frac{1}{(4\pi kt)^{1/2}} e^{-\frac{|x|^2}{4kt}}$$

Clearly, we know $\int_{\mathbb{R}^n} \Phi^k(x, t) dx = 1 \quad \forall t > 0$

Now,

$$|u(x,t)| \leq \int_0^t \int_{\mathbb{R}} \Phi^k(x-y, t-s) |f(y,s)| dy ds$$

$$\leq \sup_{\mathbb{R} \times (0, T)} |f| \int_0^t \left[\int_{\mathbb{R}} \Phi^k(x-y, t-s) dy \right] ds$$

$$= \sup_{\mathbb{R} \times (0, T)} |f| \int_0^t \left[\int_{\mathbb{R}} \Phi(y, t-s) dy \right] ds$$

$$= t \sup_{\mathbb{R} \times (0, T)} |f| \quad \underbrace{\quad}_{=1}$$

$$\leq T \sup_{\mathbb{R} \times (0, T)} |f| \quad \forall t \leq T.$$