

MATH 8660 Sec.1: Homework No.1
Due: Tuesday, August 27

Is a “pointwise solution” the physically meaningful solution?

Mathematically the 1-d Heat Equation is

$$\frac{\partial u(x, t)}{\partial t} - \kappa \frac{\partial^2 u(x, t)}{\partial x^2} = f(x, t), \quad \text{for } 0 < x < L, t > 0. \quad (0.1)$$

No.1. (2 pts.) Using principles from Calculus I, explain (12.1.1). (This argument should also apply to $\int_x^{x+\delta x} \tilde{f}(x, t) \rho A d\xi$.)

No.2. (4 pts.) Turn in your derivation of (0.1).

Note that the derivation of the “pointwise equation”, (0.1), actually represents a local average about a point.

No.3. (6 pts.) Let

$$\Omega = [0, 1] \times [-1, 1], \quad \mathbf{b}(\mathbf{x}) = \begin{bmatrix} 1 \\ x_1 x_2 \end{bmatrix}, \quad u(\mathbf{x}) = \sin(2x_1).$$

Verify that

$$\int_{\Omega} \mathbf{b}(\mathbf{x}) \cdot \nabla u(\mathbf{x}) d\Omega = \int_{\partial\Omega} \mathbf{b}(\mathbf{x}) \cdot \mathbf{n}(\mathbf{x}) u(\mathbf{x}) ds - \int_{\Omega} \nabla \cdot \mathbf{b}(\mathbf{x}) u(\mathbf{x}) d\Omega,$$

where $\mathbf{n}(\mathbf{x})$ denotes the unit outer normal to $\partial\Omega$.
