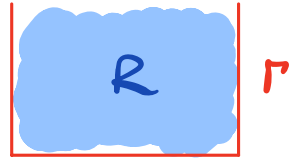


Detailed Proof of L^∞ - closeness:

Facts:

- 1) For any number $q \in \mathbb{R}$, $|q| = \max(q, -q)$
- 2) For a cont. function $f(x)$ on $[x_0, x_1]$,
$$\min_{x \in [x_0, x_1]} f(x) = - \max_{x \in [x_0, x_1]} (-f(x))$$

Max Principle: we saw that $\max_{\Gamma} u = \max_{\mathcal{R}} u$



Min Principle: to get the min principle, we apply the max principle to $-u$:
$$\max_{\Gamma} (-u) = \max_{\mathcal{R}} (-u)$$

Using Fact 2 above, this implies:
$$\min_{\Gamma} u = \min_{\mathcal{R}} u.$$

L^∞ - closeness: Consider the problems

$$\begin{cases} u_t - k u_{xx} = f(x, t) & x \in (x_0, x_1) \quad t > t_0 \\ u(x_0, t) = g(t) \quad u(x_1, t) = h(t) & t > t_0 \\ u(x, t_0) = \phi_1(x) & x \in (x_0, x_1) \end{cases}$$

$$\begin{cases} u_t - k u_{xx} = f(x, t) & x \in (x_0, x_1) \quad t > t_0 \\ u(x_0, t) = g(t) \quad u(x_1, t) = h(t) & t > t_0 \\ u(x, t_0) = \phi_2(x) & x \in (x_0, x_1) \end{cases}$$

Suppose that these have solutions u_1 and u_2 respectively.
Then $w = u_1 - u_2$ satisfies:

$$\begin{cases} w_t - k w_{xx} = 0 \\ w(x_0, t) = w(x_1, t) = 0 \\ w(x, t_0) = \phi_1(x) - \phi_2(x) \end{cases}$$

Max principle implies:

$$w(x, t) \leq \max_R w = \max_P w = \max_{x \in [x_0, x_1]} (\phi_1(x) - \phi_2(x)) \\ \leq \max_{x \in [x_0, x_1]} |\phi_1(x) - \phi_2(x)|$$

Min principle implies:

$$w(x, t) \geq \min_R w = \min_P w = \min_{x \in [x_0, x_1]} (\phi_1 - \phi_2) \\ = - \max_{x \in [x_0, x_1]} (-(\phi_1 - \phi_2)) \\ = - \max_{x \in [x_0, x_1]} (\phi_2(x) - \phi_1(x)) \\ \geq - \max_{x \in [x_0, x_1]} |\phi_2(x) - \phi_1(x)| \\ = - \max_{x \in [x_0, x_1]} |\phi_1(x) - \phi_2(x)|$$

So we find that $-\max_{x \in [x_0, x_1]} |\phi_1(x) - \phi_2(x)| \leq w(x, t) \leq \max_{x \in [x_0, x_1]} |\phi_1(x) - \phi_2(x)|$

Denote $M = \max_{x \in [x_0, x_1]} |\phi_1(x) - \phi_2(x)|$ which is necessarily ≥ 0 .

Then:

$$-M \leq w(x, t) \leq M$$

$$\text{Hence } |w(x, t)| \leq M = \max_{x \in [x_0, x_1]} |\phi_1(x) - \phi_2(x)|$$

This is true for every $x \in [x_0, x_1]$, so we can take the max on the LHS:

$$\max_{x \in [x_0, x_1]} |u_1(x, t) - u_2(x, t)| = \max_{x \in [x_0, x_1]} |w(x, t)| \leq \max_{x \in [x_0, x_1]} |\phi_1(x) - \phi_2(x)|$$