

**Written assignments**

1. Let  $u(x, t) = 1$  be the exact solution of (1). ( $f \equiv 0$ .) Explain why the energy estimate (2) does not hold here.

The heat equation is given by

$$u_t = \nu u_{xx} + f(x, t). \quad (1)$$

$$E(t) \leq e^{-\gamma t} E(0) + \frac{1}{\gamma} \int_0^t e^{\gamma(s-t)} F(s) ds, \quad (2)$$

where  $F(t) = \int_0^1 f^2(x, t) dx$ .

To prove (2), we use the Poincaré inequality :  $\int_0^1 u^2 dx \leq C_p^2 \int_0^1 (u_x)^2 dx$ .

If  $u(x, t) = 1$ , then  $1 = \int_0^1 1^2 dx \leq C_p^2 \int_0^1 0 dx = 0$ , which does not hold.

It can be regarded as the discrete counterpart in  $[0, 1]$  of the following *Poincaré inequality*: for every interval  $[a, b]$  there exists a constant  $C_P > 0$  such that

$$\|v\|_{L^2(a,b)} \leq C_P \|v^{(1)}\|_{L^2(a,b)} \quad (12.16)$$

for all  $v \in C^1([a, b])$  such that  $v(a) = v(b) = 0$  and where  $\|\cdot\|_{L^2(a,b)}$  is the norm in  $L^2(a, b)$  (see (8.29)).

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Since  $u(x, t) = 1$ ,  $u(0, t) = 1$  and  $u(1, t) = 1$ .

But the boundary conditions require  $u(0, t) = u(1, t) = 0$ , a contradiction.

Therefore,  $u(x, t) = 1$  can't be a solution of any heat equation with homogeneous Dirichlet boundary conditions.