

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.