

5.1

$$- \Delta u + u^3 = 0 \quad \text{on } \Omega$$

$$u = 0 \quad \text{on } \partial \Omega.$$

Then

$$\int_{\Omega} -\Delta u \, dx + \int_{\Omega} u^3 \, dx = 0$$

$$- \int_{\Omega} \underbrace{\frac{\partial u}{\partial n}}_0 \, ds + \int_{\Omega} |\nabla u|^2 \, dx + \int_{\Omega} u^4 \, dx = 0$$

$$\int_{\Omega} |\nabla u|^2 \, dx + \int_{\Omega} u^4 \, dx = 0$$

$$\Rightarrow u = 0.$$

5.2

(A) $u \leq 0$ on $\Omega \times (0, T)$, then there is nothing to prove. Suppose that there is $(x_0, t_0) \in \Omega \times (0, T)$ such that $u(x_0, t_0) > 0$.

Suppose, by contradiction, that u attains its maximum at $(\tilde{x}, \tilde{t}) \in \Omega \times (0, T]$. Then

$$u(\tilde{x}, \tilde{t}) > 0.$$

By assumption

$$\partial_t u(\tilde{x}, \tilde{t}) - \Delta u(\tilde{x}, \tilde{t}) + u(\tilde{x}, \tilde{t}) \leq 0 \quad (2)$$

(By continuity this holds on $\Omega \times (0, T]$ not just on $\Omega \times (0, T)$.)

On the other hand

(2)

$$- \Delta u(\tilde{x}, \tilde{t}) \geq 0 \quad \text{as } \tilde{x} \text{ is an}$$

interior point of \mathcal{R} and u has its maximum there ("concave down")

$$\text{Furthermore, } u_t(\tilde{x}, \tilde{t}) = 0 \quad \text{if } \tilde{t} < T$$

(\tilde{t} is an interior point of $(0, T)$ and hence the gradient is 0 there)

$$\text{or, } u_t(\tilde{x}, \tilde{t}) \geq 0 \quad \text{if } \tilde{t} = T$$

(the maximum is ^{at} the right end point of $(0, T]$).

Since $u(\tilde{x}, \tilde{t}) > 0$, we have:

$$u_t(\tilde{x}, \tilde{t}) - \Delta u(\tilde{x}, \tilde{t}) + c(\tilde{x})u(\tilde{x}, \tilde{t}) > 0.$$

This contradicts (B).

(B.3) $\partial_t u - \partial_x^2 u = (x^2 - 1)u \quad \text{in } (0, 1) \times (0, \infty)$
 $u(0, t) = u(1, t) = 0 \quad \text{for } t > 0.$
 $u(x, 0) = \sqrt{x(1-x)} \quad x \in (0, 1).$

(a) Multiply the equation by u and integrate:

$$\int_0^1 u \partial_t u \, dx - \underbrace{\int_0^1 u \partial_x^2 u \, dx}_{\underbrace{[u \partial_x u]_0^1} + \int_0^1 0 \cdot u \, dx} = \int_0^1 \underbrace{u(x^2 - 1)}_{\leq 0} \, dx \leq 0$$

$$\frac{1}{2} \frac{d}{dt} \|u\|^2 + \|\partial_x u\|^2 \leq 0$$

(3)

$$\Rightarrow \frac{1}{2} \|u(t)\|^2 - \frac{1}{2} \|u(0)\|^2 + \int_0^t \|\partial_x u(s)\|^2 ds \leq 0$$

$$\Rightarrow \frac{1}{2} \|u(t)\|^2 + \int_0^t \|\partial_x u(s)\|^2 ds \leq \frac{1}{2} \|u(0)\|^2$$

$$\Rightarrow \frac{1}{\rho} \|u(t)\|^2 \leq \frac{1}{\rho} \|u(0)\|^2 = \int_0^1 x(1-x) dx = \frac{1}{6} \quad (t \geq 0)$$

(4) By problem 5.3:

$$u(x,t) \leq \max(0, \max_{\Gamma_p} u) \leq \max(0, \max_{x \in [0,1]} \sqrt{x(1-x)})$$

$$\leq \frac{1}{2}$$

(5.4)

$$e^x \partial_x u + \partial_y u = 0$$

$$u(0,y) = y^4$$

Γ_E

Characteristics:

$$\dot{x}(s) = e^x$$

$$\dot{y}(s) = 1$$

$$\Rightarrow e^{-x} \dot{x} = 1$$

$$y(s) = s + K$$

$$- \frac{d}{ds} e^{-x} = 1$$

$$-e^{-x} = s + C = y + D$$

Characteristics: $(t=0, e^{-t})$

characteristics through (\bar{x}, \bar{y}) :

(4)

$$t = \bar{x}$$

$$-D - e^{-t} = \bar{y} \Rightarrow -D e^{-\bar{x}} = \bar{y}$$

$$\Rightarrow 0 = \bar{y} + e^{-\bar{x}}$$

$$\Rightarrow \zeta(t) = (t, \bar{y} + e^{-\bar{x}} - e^{-t})$$

at $t=0$ $\zeta(0) \in \Gamma_t$.

$$\Rightarrow u(\bar{x}, \bar{y}) = v(\zeta(0)) = (\bar{y} + e^{-\bar{x}} - 1)^4$$

5.5

Consider $\bar{u}(x, y, t) = u(x, t)$. If

$$\partial_t^2 u - \Delta u = 0$$

in $\mathbb{R}^2 \times \mathbb{R}_+$

$$u(x, y, 0) = v(x)$$

$$\partial_t u(x, y, 0) = w(x).$$

then

$$\partial_t^2 \bar{u} - \Delta \bar{u} = 0$$

in $\mathbb{R}^2 \times \mathbb{R}_+$

$$\bar{u}(x, y, 0) = \bar{v}(x, y) := v(x)$$

$(x, y) \in \mathbb{R}^2$

$$\partial_t \bar{u}(x, y, 0) = \bar{w}(x, y) := w(x)$$

$(x, y) \in \mathbb{R}^2$

Let $\bar{x} = (x, y)$. Then

$$u(x, y) = \bar{u}(\bar{x}, t) = \frac{\partial}{\partial t} \frac{1}{2\pi} \int_{\partial_t(\bar{x})} \frac{\bar{v}(y)}{\sqrt{t^2 - |\bar{x} - y|^2}} dy + \frac{1}{2\pi} \int_{\partial_t(\bar{x})} \frac{w(y)}{\sqrt{t^2 - |\bar{x} - y|^2}} dy$$

Now

$$\int_{D_d(x)} \frac{v(y_1)}{\sqrt{t^2 - (x-y_1)^2}} dy_1 = \int_{x-t}^{x+t} \int_{-\sqrt{t^2 - (y_1-x)^2}}^{\sqrt{t^2 - (y_1-x)^2}} \frac{v(y_1)}{\sqrt{t^2 - (x-y_1)^2 - y_2^2}} dy_2 dy_1$$

$$= \int_{x-t}^{x+t} v(y_1) \int_{-\sqrt{t^2 - (y_1-x)^2}}^{\sqrt{t^2 - (y_1-x)^2}} \frac{1}{\sqrt{t^2 - (x-y_1)^2 - y_2^2}} dy_2 dy_1$$

We have, with $a := t^2 - (x-y_1)^2$

$$\int_{-\sqrt{a}}^{\sqrt{a}} \frac{1}{\sqrt{a - \left(\frac{y_2}{\sqrt{a}}\right)^2}} dy_2 = \left| \begin{array}{l} s = \frac{y_2}{\sqrt{a}} \\ ds = \frac{1}{\sqrt{a}} dy_2 \end{array} \right|$$

$$= \int_{-1}^1 \frac{1}{\sqrt{1-s^2}} ds = \sin^{-1}(1) - \sin^{-1}(-1) = \frac{\pi}{2} - \left(-\frac{\pi}{2}\right) = \pi.$$

Thus

$$u(x,t) = \frac{\partial}{\partial t} \frac{1}{2} \int_{x-t}^{x+t} v(y_1) dy_1 + \frac{1}{2} \int_{x-t}^{x+t} w(y_2) dy_2$$

$$= \frac{\partial}{\partial t} \left(\frac{1}{2} \int_0^{x+t} v(y_1) dy_1 - \int_0^{x-t} v(y_1) dy_1 \right) + \frac{1}{2} \int_{x-t}^{x+t} w(y_2) dy_2$$

Fundamental theorem of calculus + chain rule

$$= \left[\frac{1}{2} (v(x+t) + v(x-t)) \right] + \frac{1}{2} \int_{x-t}^{x+t} w(y) dy$$

5-6

Let $\phi \in C_0^\infty$. Then

$$(x^2+x)\delta'(\phi) = \delta'((x^2+x)\phi) = \left. \frac{d}{dx}((x^2+x)\phi(x)) \right|_{x=0}$$

$$= \left. (2x+1)\phi(x) \right|_{x=0} - \left. (x^2+x)\phi'(x) \right|_{x=0} = -\phi(0) = -\delta(\phi)$$

Hence $a = -1$.

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