

2.5.12. (3 pts)

$$a) \nabla \cdot (u \nabla u) = \nabla u \cdot \nabla u + u \Delta u$$

$$\Rightarrow u \Delta u = \nabla \cdot (u \nabla u) - \nabla u \cdot \nabla u$$

thus,  $\iiint u \nabla^2 u = \iiint \nabla \cdot (u \nabla u) - \iiint |\nabla u|^2$

$$= \oint u \nabla u \cdot \vec{n} - \iiint |\nabla u|^2.$$

b) Assume  $u_1, u_2$  are two different solutions for  $\begin{cases} \Delta u = 0 \\ u = g \text{ on } \partial\Omega \end{cases}$

Since,  $\Delta$  is linear.  $v = u_1 - u_2$  satisfies,

$$\begin{cases} \Delta v = 0 \\ v = u_1 - u_2 = g - g = 0. \end{cases}$$

thus, by a)  $0 = \iiint u \nabla^2 u = \oint v \nabla v \cdot \vec{n} - \iiint |\nabla v|^2$

$$= 0 - \iiint |\nabla v|^2$$

thus  $\iiint |\nabla v|^2 = 0 \Rightarrow \nabla v = 0 \text{ everywhere.}$

$\Rightarrow$  Since  $v = 0$  on  $\partial\Omega$

$$\Rightarrow v = 0$$

$$\Rightarrow u_1 = u_2$$

c)  $\begin{cases} \Delta v = 0 \\ \nabla v \cdot \vec{n} = 0 \text{ on } \partial\Omega. \end{cases}$   $v = u_1 - u_2$   $\begin{cases} \Delta u = 0 \\ \nabla u \cdot \vec{n} = 0 \end{cases}$

$$0 = \oint v \nabla v \cdot \vec{n} - \iiint |\nabla v|^2 = 0 - \iiint |\nabla v|^2 \Rightarrow \nabla v = 0.$$

$\Rightarrow$  thus  $v$  is constant.

$$\Rightarrow u_1 - u_2 = C.$$

2.5.12. d)  $\begin{cases} \Delta u = 0 \\ \nabla u \cdot \vec{n} + hu = 0 \end{cases}$  for  $u_1, u_2$ .  $\Rightarrow \begin{cases} \Delta v = 0 \\ \nabla v \cdot \vec{n} + hv = 0 \end{cases}$  with  $v = u_1 - u_2$ .

 $\Rightarrow \nabla v \cdot n = -hv$ 
 $\iiint v \Delta v = \oint v(\nabla v \cdot \vec{n}) - \iiint |\nabla v|^2 = \underline{\oint v(-hv) - \iiint |\nabla v|^2 = 0}$ 

$\begin{cases} \text{if } h > 0, \quad \oint hv^2 = - \iiint |\nabla v|^2 \\ \Rightarrow \text{Since } v^2 \geq 0, |\nabla v|^2 \geq 0 \Rightarrow v \equiv 0 \text{ is only the way.} \\ \Rightarrow u_1 \equiv u_2. \end{cases}$

If  $h=0 \Rightarrow$  same as before.

If  $h < 0 \quad \frac{\partial v^2}{\partial x} = \iiint_{\Omega} |\nabla v|^2 \dots$  nothing more can be observed.

- Newton's Law of Cooling  $\Rightarrow \nabla u \cdot \vec{n} = -h(u - u_B)$  "  $(h > 0)$

2.5.14. 13)  $u(x,t) = \varphi(x) G(t)$

 $\varphi(x) \frac{dG}{dt} = -k \frac{\partial^2 \varphi}{\partial x^2} G(t) \Rightarrow G(t) = C e^{-kt}$ 

i)  $k > 0 \rightarrow$  no nontrivial solution

ii)  $k < 0$ ,  $\lambda = -\left(\frac{n\pi}{L}\right)^2$   $n > 1$ ,  $\varphi(x) = \sin\left(\frac{n\pi}{L}x\right)$

 $\begin{cases} u(x,t) = \sum_{n=1}^{\infty} A_n e^{(\frac{n\pi}{L})^2 kt} \sin\left(\frac{n\pi}{L}x\right) \\ A_n = \frac{2}{L} \int_0^L f(x) \sin\left(\frac{n\pi}{L}x\right) dx. \end{cases}$ 

Now,  $f(x) \rightarrow f(x) + \frac{1}{n} \sin\left(\frac{n\pi}{L}x\right)$

 $\tilde{A}_m = \frac{2}{L} \int_0^L f(x) \sin\left(\frac{m\pi}{L}x\right) dx + f_m \left(\frac{2}{nL}\right) \quad d_{mn} = \begin{cases} 1 & m=n \\ 0 & m \neq n. \end{cases}$ 

thus the difference of 2 solution is

 $\Rightarrow \frac{2}{nL} e^{(\frac{n\pi}{L})^2 kt} \sin\left(\frac{n\pi}{L}x\right)$ 

& this blows up if  $t \rightarrow \infty$ .

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We need  $\begin{cases} u(x, y) \leq c & \text{as } x \rightarrow \infty \\ \lim_{x \rightarrow \infty} \frac{\partial u}{\partial x}(x, y) = 0 \end{cases}$

$$\lambda = \left(\frac{n\pi}{H}\right)^2 \quad n > 0, \quad \varphi(y) = \cos\left(\frac{n\pi}{H}y\right)$$

$$h(x) = e^{-\frac{n\pi}{H}x}$$

$$\Rightarrow u(x, y) = A_0 + \sum_{n=1}^{\infty} A_n e^{-\frac{n\pi}{H}x} \cos\left(\frac{n\pi}{H}y\right)$$

$$A_n = \frac{-2}{n\pi} \int_0^H \cos\left(\frac{n\pi}{H}y\right) f(y) dy \quad A_0 = C.$$

$$\text{Solvability condition} \quad \int_0^H f(y) dy = 0.$$