

1) CONSIDER $u_t + u^3 u_x = 0$ (*)

→ IF $u(0,x) = 0 \quad \forall x \in \mathbb{R} \Rightarrow u(t,x) = 0 \quad \forall (t,x)$ IS A CLASSICAL SOLUTION TO (*)

→ IF $u(0,x) = 1 \quad \forall x \in \mathbb{R} \Rightarrow u(t,x) = 1 \quad \forall (t,x)$ IS A CLASSICAL SOLUTION TO (*)

→ (BY THM 10.6)

$$u(t,x) = \begin{cases} 1 & \text{IF } x < c(t) \\ 0 & \text{IF } c(t) < x \end{cases}$$

IS A WEAK SOLUTION TO (*) IF $c(t)$ SATISFIES THE RANKINE-HUGONOT CONDITION

HERE: $u_t + u^3 u_x = 0 \Leftrightarrow u_t + \left(\frac{1}{4} u^4\right)_x = 0 \Leftrightarrow u_t + f(u)_x = 0$ WITH $f(u) = \frac{1}{4} u^4$

$$u^-(t) = \lim_{x \uparrow c(t)} u(t,x) = 1, \quad u^+(t) = \lim_{x \downarrow c(t)} u(t,x) = 0$$

$$\Rightarrow c'(t) = \frac{f(u_+) - f(u_-)}{u_+ - u_-} = \frac{1}{4} \quad \sim c(t) = c(0) + \frac{1}{4}t$$

$$u(0,x) = \begin{cases} 1 & x \leq 0 \\ 0 & 0 < x \end{cases} \quad \Rightarrow c(0) = 0 \quad (\text{JUMP LOCATION AT } t=0)$$

$$\Rightarrow c(t) = \frac{1}{4}t$$

$$\Rightarrow u(t,x) = \begin{cases} 1 & x \leq \frac{1}{4}t \\ 0 & \frac{1}{4}t < x \end{cases} \quad \text{IS A WEAK SOLUTION TO THE GIVEN IVP.}$$

2a) CONSIDER $u_t + x u_x = 0$

$$u(0,x) = u_0(x)$$

$$\text{LET } z(t) = u(t, x(t)) \Rightarrow z'(t) = u_t(t, x(t)) + x'(t) u_x(t, x(t))$$

$$\Rightarrow z'(t) = 0 \quad \text{IF } x'(t) = x(t)$$

$$\text{LET } x(0) = x_0 \Rightarrow x'(t) = x(t) \quad \text{WITH } x(0) = x_0$$

$$z'(t) = 0 \quad \text{WITH } z(0) = u(0, x(0)) = u_0(x_0)$$

(**)

THE UNIQUE SOLUTION TO (***) IS GIVEN BY

$$x(t) = x(0)e^t = x_0 e^t \quad (\sim x_0 = x(t)e^{-t})$$

$$z(t) = z(0) = u_0(x_0)$$

BY DEFINITION: $u(t, x(t)) = z(t) - u_0(x_0) = u_0(x(t))e^{-t}$

$$\Rightarrow u(t, x) = u_0(xe^{-t}) \quad \forall (t, x) \text{ ON THE CURVE } (t, x(t)) = (t, x_0 e^t)$$

$u(t, x) = u_0(xe^{-t})$ WILL BE A SOLUTION TO $u_t + xu_x = 0$, $u(0, x) = u_0(x)$ ON ALL OF \mathbb{R}^2

IF FOR ALL $(t, x) \in \mathbb{R}^2$ THERE EXISTS A UNIQUE $a \in \mathbb{R}$ ST $(t, x) = (t, ae^t)$

LET $(t, x) \in \mathbb{R}^2 \Rightarrow x = ae^t \Leftrightarrow a = xe^{-t}$ AND $a \in \mathbb{R}$ UNIQUE

$\Rightarrow u(t, x) = u_0(xe^{-t})$ IS A SOLUTION TO $u_t + xu_x = 0$, $u(0, x) = u_0(x)$ ON ALL OF \mathbb{R}^2

2b) CONSIDER $u_t + xu_x = f$
 $u(0, x) = 0 \quad \forall x \in \mathbb{R}$ (***)

LET $s > 0$ AND $\eta(t, x; s)$ THE SOLUTION TO $\eta_t(t, x; s) + x\eta_x(t, x; s) = 0$ $(t, x) \in (s, \infty) \times \mathbb{R}$
 $\eta(s, x; s) = f(s, x)$

CLAIM: $u(t, x) = \int_0^t \eta(t, x; s) ds$ SOLVES (***)

$\Rightarrow u(0, x) = 0$ SINCE $\eta(t, x; s) = f(s, xe^{-(t-s)})$ FROM a) AND $f \in C^1(\mathbb{R}^2)$

$$\Rightarrow u_t(t, x) = \eta(t, x; t) + \int_0^t \eta_t(t, x; s) ds = f(t, x) + \int_0^t \eta_t(t, x; s) ds$$

$$u_x(t, x) = \int_0^t \eta_x(t, x; s) ds$$

$$\begin{aligned} \Rightarrow u_t(t, x) + xu_x(t, x) &= f(t, x) + \int_0^t \eta_t(t, x; s) ds + x \int_0^t \eta_x(t, x; s) ds \\ &= f(t, x) + \int_0^t \underbrace{\eta_t(t, x; s) + x\eta_x(t, x; s)}_{=0} ds = f(t, x) \end{aligned}$$

3a) LET $\mu(t,x) = v(t,x) + \rho(x)$ WHERE $\rho(x) = a + bx$ ($a, b \in \mathbb{R}$)

$\Rightarrow \rho \in C^\infty((0, \infty) \times (-1, 1))$, $a - |b| \leq \rho(x) \leq a + |b|$, $\rho'(x) = b$, $\rho''(x) = 0 \quad \forall x \in (-1, 1)$

$\Rightarrow \int_0^\infty \int_{-1}^1 \rho(x) \psi_H(t,x) + \rho'(x) \psi_X(t,x) dx dt$ WELL-DEFINED AND FINITE

$$\cdot) \int_0^\infty \int_{-1}^1 \rho(x) \psi_H(t,x) dx dt = \int_{-1}^1 \int_0^\infty \rho(x) \psi_H(t,x) dt dx \quad (\text{FUBINI'S THEM})$$

$$= - \int_{-1}^1 \rho(x) \psi_t(t,x) \Big|_{t=0}^{\infty} dx = 0 \quad (\psi \in C_c^\infty((0, \infty) \times (-1, 1)))$$

$$\cdot) \int_0^\infty \int_{-1}^1 \rho'(x) \psi_X(t,x) dx dt = b \int_0^\infty \int_{-1}^1 \psi_X(t,x) dx dt$$

$$= b \int_0^\infty \psi(t,x) \Big|_{x=-1}^1 dx dt = 0 \quad (\psi \in C_c^\infty((0, \infty) \times (-1, 1)))$$

$$\Rightarrow \int_0^\infty \int_{-1}^1 (\mu \psi_H + \mu_X \psi_X)(t,x) dx dt = \int_0^\infty \int_{-1}^1 (v \psi_H + v_X \psi_X)(t,x) dx dt \quad (= 0 \text{ BY ASSUMPTION})$$

$$+ \int_0^\infty \int_{-1}^1 \rho(x) \psi_H(t,x) + \rho'(x) \psi_X(t,x) dx dt \quad (= 0 \text{ SEE ABOVE})$$

-0

3b) LET $\rho(x) = 5+x$, $v(t,x) = \begin{cases} 1+x & x \leq 0 \\ 1-x & 0 \leq x \end{cases} \Rightarrow \mu(t,x) = v(t,x) + \rho(x)$

NOTE $v(t,x)$ IS PIECEWISE LINEAR AND $v(t, \pm 1) = 0$

$\Rightarrow v(t,x) \in H_0^1((-1, 1))$

Q) $\Rightarrow u(x,t) = v(x,t) + p(x)$ IS A WEAK SOLUTION

IF $v(x,t)$ IS A WEAK SOLUTION TO $v_{tt} - v_{xx} = 0$ $(t,x) \in (0, \infty) \times (-1, 1)$

$$v(0,x) = \begin{cases} 1+x & x \leq 0 \\ 1-x & 0 \leq x \end{cases}$$

$$v_t(0,x) = 0 \quad \forall x \in (-1, 1)$$

WITH $v(t, \cdot) \in H_0^1((-1, 1))$ FOR ALL $t > 0$.

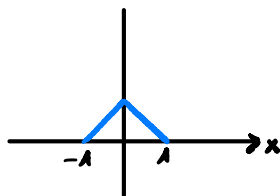
D'ALEMBERTS FORMULA: $v(x,t) = \frac{1}{2} (g(x+t) + g(x-t))$

WHERE $g(x)$ IS AN EXTENSION OF $v(0,x)$ FROM $(-1, 1)$ TO ALL OF \mathbb{R} .

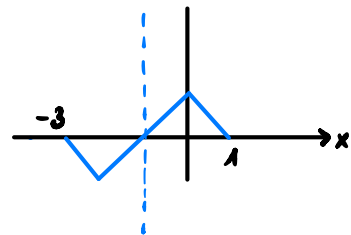
$\Rightarrow v(t, \cdot) \in H_0^1((-1, 1)) \quad \forall t > 0 \Rightarrow v(t, \pm 1) = 0 \quad \forall t$ BY THM 10.9

$$\Rightarrow \quad \Rightarrow 0 = 2v(t, -1) = g(-1+t) + g(-1-t)$$

$$\Rightarrow g(-1-t) = -g(-1+t)$$

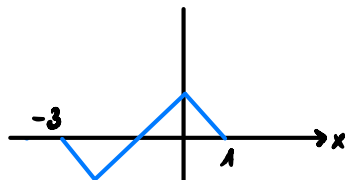


EXT \rightarrow

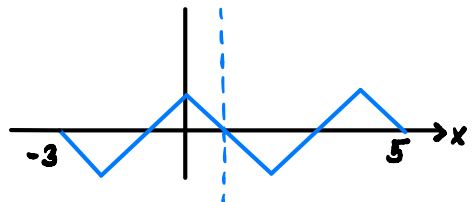


$$\Rightarrow 0 = 2v(t, 1) = g(1+t) + g(1-t)$$

$$\Rightarrow g(1+t) = -g(1-t)$$



EXT \rightarrow



USING $g(-1-t) = -g(-1+t)$ AND $g(1-t) = -g(1+t)$ AGAIN AND AGAIN

ONE OBTAINS THAT g IS THE ODD EXTENSION OF $v(0,x)$ WITH PERIOD 4.

4) LET $v(t, \vec{y}, x) = u(t, \vec{y}, -x)$

$\Rightarrow v_t(t, \vec{y}, x) = u_t(t, \vec{y}, -x)$

$v_{x_i}(t, \vec{y}, x) = u_{x_i}(t, \vec{y}, -x)$ AND $v_{x_i x_i}(t, \vec{y}, x) = u_{x_i x_i}(t, \vec{y}, -x) \quad \forall i \in \{1, 2, \dots, n-1\}$

$v_{x_n}(t, \vec{y}, x) = -u_{x_n}(t, \vec{y}, -x)$ AND $v_{x_n x_n}(t, \vec{y}, x) = u_{x_n x_n}(t, \vec{y}, -x)$

$\Rightarrow (v_t - \Delta v)(t, \vec{y}, x) = (u_t - \Delta u)(t, \vec{y}, -x) = f(t, \vec{y}, -x) = f(t, \vec{y}, x)$

$v(0, \vec{y}, x) = u(0, \vec{y}, -x) = \phi(\vec{y}, -x) = \phi(\vec{y}, x)$

$\Rightarrow v$ IS A SOLUTION TO: $v_t - \Delta v = f$ ON $[0, \infty) \times \mathbb{R}^n$

$v(0, \vec{x}) = \phi(\vec{x})$

$\Rightarrow w = u - v$ IS A SOLUTION TO $w_t - \Delta w = 0$ ON $[0, \infty) \times \mathbb{R}^n$

(****)

$w(0, \vec{x}) = 0$

u BOUNDED $\Rightarrow v$ BOUNDED $\Rightarrow w$ BOUNDED

\Rightarrow (****) HAS THE UNIQUE SOLUTION $w(\vec{x}) = 0 \quad \forall(\vec{x})$

$\Rightarrow u(t, \vec{y}, x) = v(t, \vec{y}, x) = u(t, \vec{y}, -x)$

5) LET $w = v - u \Rightarrow w_t - \Delta w + cw = \underbrace{(v_t - \Delta v + cv)}_{\leq 0} - \underbrace{(u_t - \Delta u + cw)}_{=0} \leq 0$

CONSIDER: $f(t, \vec{x}) = e^{ct} w(t, \vec{x})$

$\Rightarrow f_t(t, \vec{x}) = e^{ct} (w_t + cw)$

$\Delta f(t, \vec{x}) = e^{ct} \Delta w(t, \vec{x})$

$\Rightarrow f_t(t, \vec{x}) - \Delta f(t, \vec{x}) = \underbrace{e^{ct}}_{>0} \underbrace{(w_t - \Delta w + cw)}_{\leq 0} \leq 0$

WEAK MAX. PRINCIPLE $\Rightarrow f(\vec{x}) \leq \max_{\Gamma} f \quad \forall(\vec{x}) \in \bar{\mathcal{D}}_T$

$\Rightarrow \underbrace{e^{ct}}_{\geq 0} w(\vec{x}) \leq \max_{\Gamma} e^{ct} w = \max_{\Gamma} \underbrace{e^{ct}}_{\geq 0} \underbrace{(v-u)}_{\leq 0} \leq 0 \quad \forall(\vec{x}) \in \bar{\mathcal{D}}_T$

$$\Rightarrow (v-u)(h\vec{x}) = u(h\vec{x}) \leq 0 \quad \forall (h\vec{x}) \in \mathcal{D}_T$$

$$\Rightarrow v(h\vec{x}) \leq u(h\vec{x}) \quad \forall (h\vec{x}) \in \overline{\mathcal{D}}_T$$

6) LET $\vec{x} \in \mathbb{R}^n$.

$$u \text{ HARMONIC ON } \mathbb{R}^n \Rightarrow u(\vec{x}) = \frac{1}{|B(\vec{x}, R)|} \int_{B(\vec{x}, R)} u(\vec{y}) d^n \vec{y} \quad \forall R \text{ ST } B(\vec{x}, R) \subseteq \mathbb{R}^n$$

[$|B(\vec{x}, R)|$... VOLUME OF THE BALL CENTERED AT $\vec{x} \in \mathbb{R}^n$ WITH RADIUS R]

$$\begin{array}{l} \text{CAUCHY} \\ \Rightarrow \\ \text{SCHWARZ} \end{array} \quad |u(\vec{x})| = \frac{1}{|B(\vec{x}, R)|} \left| \int_{B(\vec{x}, R)} u(\vec{y}) d^n \vec{y} \right|$$

$$\leq \frac{1}{|B(\vec{x}, R)|} \sqrt{|B(\vec{x}, R)|} \left(\int_{B(\vec{x}, R)} u^2(\vec{y}) d^n \vec{y} \right)^{1/2}$$

$$= \frac{1}{\sqrt{|B(\vec{x}, R)|}} \left(\int_{B(\vec{x}, R)} u^2(\vec{y}) d^n \vec{y} \right)^{1/2}$$

$$\text{SINCE } B(\vec{x}, R) \subseteq \mathbb{R}^n \quad \forall R > 0 \text{ AND } \int_{B(\vec{x}, R)} u^2(\vec{y}) d^n \vec{y} = M < \infty$$

$$\Rightarrow |u(\vec{x})| \leq \frac{1}{\sqrt{|B(\vec{x}, R)|}} M \rightarrow 0 \quad \text{AS } R \rightarrow \infty$$

$$\Rightarrow u(\vec{x}) = 0$$

SINCE $\vec{x} \in \mathbb{R}^n$ ARBITRARY $\Rightarrow u \equiv 0$

7) $n[S_{\frac{1}{n}} - \delta_{-\frac{1}{n}}]$ BELONGS TO $\mathcal{D}'(\mathbb{R})$ FOR ALL $n \in \mathbb{N}$ SINCE $\mathcal{D}'(\mathbb{R})$ IS A VECTOR SPACE

$-\delta_0$ BELONGS TO $\mathcal{D}'(\mathbb{R})$ SINCE $\mathcal{D}'(\mathbb{R})$ IS A VECTOR SPACE AND EVERY DISTRIBUTION

IS INFINITELY MANY TIMES DIFFERENTIABLE

TO SHOW: $n[S_{\frac{1}{n}} - \delta_{-\frac{1}{n}}](\phi) \rightarrow -\delta_0(\phi) \quad \forall \phi \in \mathcal{C}_c^\infty(\mathbb{R}) \quad \text{AS } n \rightarrow \infty$

LET $\phi \in \mathcal{E}'(\mathbb{R})$:

$$\begin{aligned} n[S_{\frac{1}{n}} - S_{-\frac{1}{n}}](\phi) &= n[S_{\frac{1}{n}}(\phi) - S_{-\frac{1}{n}}(\phi)] \\ &= n(\phi(\frac{1}{n}) - \phi(-\frac{1}{n})) \\ &= 2 \frac{\phi(\frac{1}{n}) - \phi(-\frac{1}{n})}{\frac{2}{n}} \rightarrow 2\phi'(0) \quad (n \rightarrow \infty) \end{aligned}$$

DUE TO $\phi \in \mathcal{E}'(\mathbb{R})$ AND THE DEF OF THE DISTRIBUTIONAL DERIVATIVE

$$\begin{aligned} -2S_0'(\phi) &= 2S_0(\phi') \quad (\text{DEF OF DISTRIBUTIONAL DERIVATIVE}) \\ &= 2\phi'(0) \end{aligned}$$

$$\Rightarrow n[S_{\frac{1}{n}} - S_{-\frac{1}{n}}](\phi) \rightarrow -2S_0'(\phi)$$

ϕ ARBITRARY $\Rightarrow n[S_{\frac{1}{n}} - S_{-\frac{1}{n}}] \rightarrow -2S_0'$ IN THE SENSE OF DISTRIBUTIONS

8) $\nu: \mathcal{E}' \rightarrow \mathbb{R}$?

$$g, \phi \in \mathcal{E}'(\mathbb{R}) \Rightarrow g\phi \in \mathcal{E}'(\mathbb{R}) \Rightarrow \mu(g\phi) \in \mathbb{R} \text{ SINCE } \mu \in \mathcal{D}'(\mathbb{R})$$

$\nu, \psi \in \mathcal{E}'(\mathbb{R})$

$$\Rightarrow \nu(\phi + \psi) = \mu(g(\phi + \psi)) = \mu(g\phi + g\psi) \stackrel{\mu \in \mathcal{D}'(\mathbb{R})}{=} \mu(g\phi) + \mu(g\psi) = \nu(\phi) + \nu(\psi)$$

$c \in \mathbb{R}, \phi \in \mathcal{E}'(\mathbb{R})$

$$\Rightarrow \nu(c\phi) = \mu(gc\phi) = \mu(cg\phi) \stackrel{\mu \in \mathcal{D}'(\mathbb{R})}{=} c\mu(g\phi) = c\nu(\phi)$$

ν ASSUME $\phi_n \rightarrow \phi$ IN $\mathcal{E}'(\mathbb{R})$

$\Rightarrow \exists K \dots$ COMPACT SUBSET OF \mathbb{R} SUCH THAT $\text{supp}(\phi_n), \text{supp}(\phi) \subseteq K \quad \forall n$

$$\nu \Rightarrow \sup_{x \in \mathbb{R}} |\mathcal{D}^\alpha(\phi_n - \phi)| \rightarrow 0 \quad (n \rightarrow \infty) \quad \forall \text{ MULTIINDEX } \alpha$$

$\Rightarrow \exists K \dots$ COMPACT SUBSET OF \mathbb{R} SUCH THAT $\text{supp}(g\phi_n), \text{supp}(g\phi) \subseteq K \quad \forall n$

$$\nu \Rightarrow \sup_{x \in \mathbb{R}} |\mathcal{D}^\alpha(g(\phi_n - \phi))| \rightarrow 0 \quad (n \rightarrow \infty) \quad \forall \text{ MULTIINDEX } \alpha$$

$\Rightarrow g\phi_n \rightarrow g\phi$ IN $\mathcal{E}'(\mathbb{R})$

$$\Rightarrow \nu(\phi_n) - \nu(\phi) = \mu(g\phi_n) - \mu(g\phi) \xrightarrow{\mu \in \mathcal{D}'(\mathbb{R})} 0 \quad \text{AS } n \rightarrow \infty$$

$\Rightarrow \nu: \mathcal{C}_c^\infty(\mathbb{R}) \rightarrow \mathbb{R}$ IS LINEAR AND CONTINUOUS

$\Rightarrow \nu \in \mathcal{D}'(\mathbb{R})$