

Evans PDE Solutions for Ch2 and Ch3

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This document is written for the book "Partial Differential Equations" by Lawrence C. Evans (Second Edition). The document prepared under UCLA 2016 Pure REU Program.

SOLUTIONS OF CHAPTER 2

1. Consider the function $z : \mathbb{R} \rightarrow \mathbb{R}$ for fixed $x \in \mathbb{R}^n$ and $t \in (0, \infty)$

$$z(s) = u(x + sb, t + s)e^{-cs}$$

Then

$$z'(s) := \frac{\partial z}{\partial s} = e^{-cs}(b \cdot D_x u(x + sb, t + s) + u_s(x + sb, t + s) + cu(x + sb, t + s)) = 0$$

by the condition given by the problem. Therefore, z is a constant function with respect to s . Finally, by using the fact that $u = g$ on $\mathbb{R}^n \times \{t = 0\}$, we conclude that

$$u(x, t) = z(0) = z(-t) = u(x - tb, 0)e^{-ct} = g(x - tb)e^{-ct}$$

2. Let $O = (a_{ij})$ and $\phi(x) = O \cdot x$. Then it's clear that $D\phi(x) = O$. Since v is defined to be $v(x) = u(O \cdot x) = (u \circ \phi)(x)$, we calculate

$$Dv(x) = Du(\phi(x)) \cdot D\phi(x) = Du(O \cdot x) \cdot O$$

Then $v_{x_i x_j}(x) = \sum_{k=1}^n u_{x_j x_k}(\phi(x))a_{ki}$. Note that by the same calculations, we have

$$D(u_{x_j} \circ \phi)(x) = Du_{x_j}(\phi(x)) \cdot O$$

Therefore

$$v_{x_i x_i}(x) = \frac{\partial}{\partial x_i} v_{x_i}(x) = \sum_{j=1}^n \frac{\partial}{\partial x_i} u_{x_j}(\phi(x))a_{ji} = \sum_{j=1}^n a_{ji} \left(\sum_{k=1}^n u_{x_j x_k}(\phi(x))a_{ki} \right) = \sum_{j,k=1}^n a_{ji}a_{ki} u_{x_j x_k}(\phi(x))$$

The laplacian of v is

$$\Delta v(x) = \sum_{i=1}^n v_{x_i x_i}(x) = \sum_{i=1}^n \left(\sum_{j,k=1}^n a_{ji}a_{ki} u_{x_j x_k}(\phi(x)) \right) = \sum_{j,k=1}^n (u_{x_j x_k}(\phi(x)) \sum_{i=1}^n a_{ji}a_{ki})$$

Since O is an orthogonal matrix,

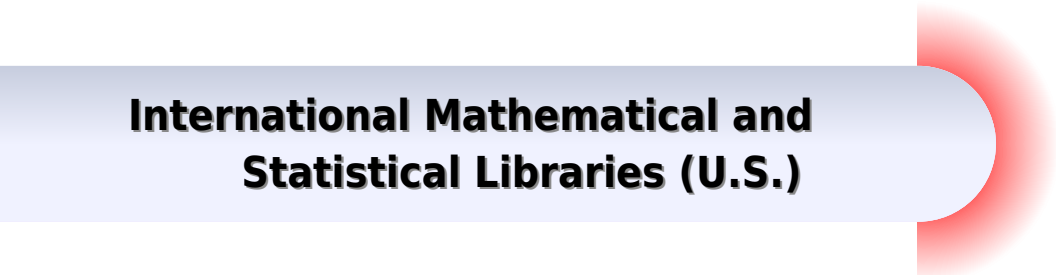
$$\sum_{i=1}^n a_{ji}a_{ki} = \begin{cases} 1 & \text{if } j = k \\ 0 & \text{otherwise} \end{cases}$$

Lastly, we conclude our proof with

$$\Delta v(x) = \sum_{j=1}^n (u_{x_j x_j}(\phi(x))) = \Delta u(\phi(x)) = 0$$

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