

Consider the IBVP:

$$\begin{cases} u_t = u_{xx}, & 0 < x < 1, t > 0 \end{cases} \quad (13.1)$$

$$\begin{cases} u(x, 0) = \phi(x), & 0 \leq x \leq 1 \end{cases} \quad (13.2)$$

$$\begin{cases} u(0, t) = u(1, t) = 0 \end{cases} \quad (13.3)$$

A qualitative information of the behavior of the solution of (13) can be obtained by analyzing the L^2 -norm of the soln without solving the problem:

In fact,

$$\|u(\cdot, t)\|_2 \equiv \left(\int_0^1 u^2(x, t) dx \right)^{1/2}$$

First multiply by u and integrate $\int_0^1 dx$

$$\int_0^1 (u u_t)(x, t) dx = \int_0^1 (u u_{xx})(x, t) dx$$

Assuming Sufficient Smoothness $(u u_x)_x = u_x u_x + \underbrace{u u_{xx}}_{\text{circled}}$

$$\int_0^1 \frac{d}{dt} \left(\frac{u^2}{2} \right) dx = - \int_0^1 u_x^2 dx + \int_0^1 (u u_x)_x dx$$

thus,

$$\frac{1}{2} \frac{d}{dt} \int_0^1 u^2 dx = u u_x \Big|_0^1 - \int_0^1 u_x^2 dx$$

Therefore,

$$\frac{1}{2} \frac{d}{dt} \|u(x,t)\|_2^2 = \overset{\text{B.C.}=\overset{\text{B.C.}}{0}}{u(1,t)u_x(1,t) - u(0,t)u_x(0,t)} - \int_0^1 u_x^2(x,t) dx$$

Then,

$$\frac{d}{dt} \|u(x,t)\|_2^2 = -2 \int_0^1 u_x^2(x,t) dx \leq 0$$

By defining,

$$E(t) \equiv \int_0^1 u_x^2(x,t) dx = \|u(x,t)\|_2^2 \quad (14.1)$$

leads to

(14.2)

$$\frac{dE}{dt}(t) \leq 0$$

this implies that the function $E(t)$ is nonincreasing.

This analysis also serves to prove uniqueness of solutions for the BVP:

$$\begin{cases} u_t = u_{xx} & (15.1) \\ u(x,0) = \phi(x) & (15.2) \\ u(0,t) = h(t), \quad u(1,t) = g(t). & (15.3) \end{cases}$$

In fact, if $u_1(x,t)$ and $u_2(x,t)$ are solns. of (15.1) - (15.3).

then $\boxed{w(x,t) = u_1(x,t) - u_2(x,t)}$ is also a solution of

$$\begin{cases} w_t = w_{xx} & (15.4) \\ w(x,0) = 0 & (15.5) \\ w(0,t) = 0, \quad w(1,t) = 0 & (15.6) \end{cases}$$

why?

And from previous analysis

$$\frac{d}{dt} E(t) = \frac{d}{dt} \int_0^1 w^2(x,t) dx \leq 0 \quad (15.7)$$

Also, for (15.4) - (15.6), $E(0) = \int_0^1 w^2(x,0) dx = 0 \quad (15.8)$

and $E(t) = \int_0^1 w^2(x,t) dx \geq 0 \quad (15.9)$

The results (15.7) - (15.9) plus the continuity of $E(t)$

leads to

$$E(t) \equiv 0$$

$$\text{or } \int_0^1 w^2(x,t) dx = 0, \text{ for all } t \Rightarrow w(x,t) = 0$$

$$\Rightarrow u_1(x,t) = u_2(x,t), \quad (16.1)$$

(16.1) means that if there is a soln. of (15.1) - (15.3) solution is unique.

For the original problem (13.1) - (13.3)

If there is t^* s.t. $\frac{dE}{dt}(t^*) = \frac{d}{dt} \int_0^1 u^2(x, t^*) dx = 0$

$$\Rightarrow - \int_0^1 u_x^2(x, t^*) dx = 0 \Rightarrow u_x(x, t^*) = 0$$

$$\Rightarrow u(x, t^*) = C, \text{ but } u(0, t^*) = 0 = u(1, t^*) \text{ B.C.s.}$$

$$\Rightarrow u(x, t^*) = 0$$

$$\Rightarrow E(t^*) = \int_0^1 u^2(x, t^*) dx = 0$$

Also, $\frac{dE}{dt}(t) \leq 0$ and $E(t) \geq 0$, for all t .

then $E(t) = 0, t \geq t^* \Leftrightarrow u(x, t) = 0, t \geq t^*$

Initially,

$$E(0) = \int_0^1 u^2(x, 0) dx = \int_0^1 \phi^2(x) dx \neq 0 \text{ if } \phi(x) \neq 0$$

Also

$$\frac{dE}{dt}(0) = -2 \int_0^1 u_x^2(x, 0) dx = -2 \int_0^1 (\phi'(x))^2 dx < 0,$$

If $\phi(x) \neq \text{Constant}$ 

Also, the only possibility for $\phi \equiv \text{const.}$ is if

$\phi(x) \equiv 0$ in $[0, 1]$, because $\phi(0) = u(0, 0) = 0 = u(1, 0) = \phi(1)$