

MATH 458 | Lecture 7, Tuesday Sept. 14, 2021

Last time: The divergence

The divergence Theorem.

$$\operatorname{div} \mathbf{v}(\mathcal{R}) = \lim_{R \rightarrow \{\mathbb{R}^3\}} \frac{1}{\mu(\mathcal{R})} \int_{\partial \mathcal{R}} \mathbf{v} \cdot \mathbf{n}$$

$$\int_{\mathcal{R}} \operatorname{div} \mathbf{v} = \int_{\partial \mathcal{R}} \mathbf{v} \cdot \mathbf{n} \quad \text{not } \frac{\partial v_1}{\partial x_1} + \frac{\partial v_2}{\partial x_2}$$

- o Intrinsic Mathematics.
- o Assignment 1 Problem 4.?

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classical numbers

Intrinsic Mathematics: 0 1

Hermann Weyl: The introduction of numbers as coordinates is an act of violence.

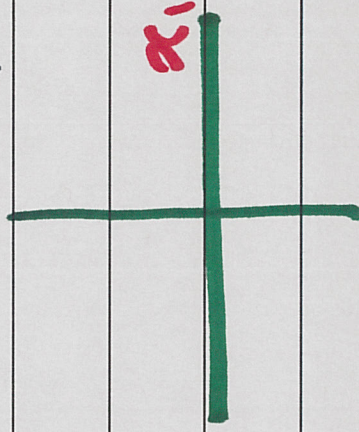
Euclid

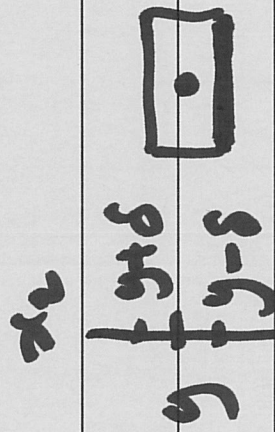
a point A

(2, 3)

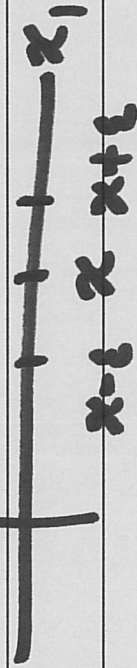
P

$x = (x_1, x_2)$



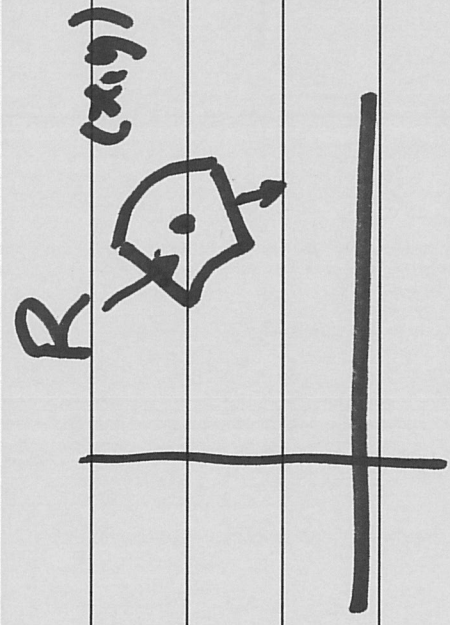


$$R = (x - \epsilon, x + \epsilon) \times (y - \delta, y + \delta)$$



Exercise: Show $\lim_{R \rightarrow \{x\}} \frac{1}{4\epsilon\delta} \int_{\partial R} \mathbf{v} \cdot \mathbf{n}$
 $\stackrel{||}{=} (x, y)$

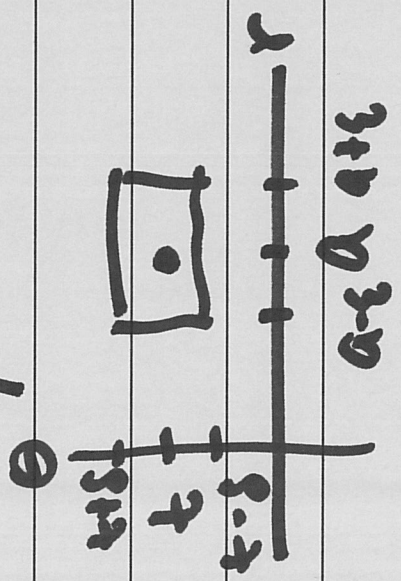
$$= \frac{\partial v_1}{\partial x_1} + \frac{\partial v_2}{\partial x_2}$$



$$W = w_1(r, \theta) e_1 + w_2(r, \theta) e_2$$

$$r(r, \theta) = (r \cos \theta, r \sin \theta)$$

$$\lim_{\epsilon, \delta \rightarrow 0} \frac{1}{\mu(R)} \int_{\partial R} W \cdot n$$



= a very difficult coordinate formula

$$\frac{\partial w_1}{\partial r}, \frac{\partial w_1}{\partial \theta}, \dots$$

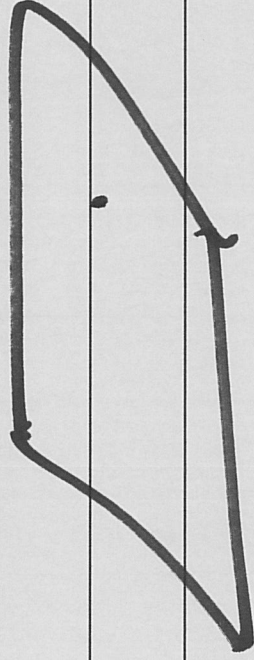
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Intrinsic Laplacian?

$$\nabla^2 u = \frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = \operatorname{div} \operatorname{Du}$$

$$\operatorname{Du} = \left(\frac{\partial u}{\partial x}, \frac{\partial u}{\partial y} \right)$$

You need an intrinsic gradient.



Homework Assignment 1 #6

(b)

$$\left\{ \begin{array}{l} u_t = u_{xx} \text{ on } (0, L) \times (0, T) \\ u(0, t) = u_0, \quad t > 0 \\ u(L, t) = u_1, \quad t > 0 \end{array} \right.$$

$$u(x, t) = \frac{u_1(t) - u_0(t)}{L} x + u_0(t)$$

(a) $u_t = u_{xx}$?

ADVICE : Start with something you know really well — and learn stuff from that

$$u_t = 0$$

← using the form and calculating u_{xx}

1st order PDE

$$u = g(x)$$

\Rightarrow

$$\frac{u_1(t) - u_0(t)}{L} x + u_0(t) = g(x)$$

\Rightarrow

$$\frac{u_1'(t) - u_0'(t)}{L} x + u_0'(t) = 0$$

\Rightarrow

affine polynomial in x

Claim: A $l(x) = mx + b$ is not linear unless $b = 0$.

Proof: If l is linear (in x), then

$$l(x_1 + x_2) = l(x_1) + l(x_2)$$

$$m(x_1 + x_2) + b = mx_1 + b + mx_2 + b$$

$$mx_1 + mx_2 + b = mx_1 + mx_2 + 2b$$

$$b = 2b$$

$$b = 0$$

$$b = 0$$

l is affine

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$$\Rightarrow \frac{u_1'(t) - u_0'(t)}{L} = 0 \quad \text{and} \quad u_0'(t) = 0.$$

$$\rightarrow u_0 = \text{const.}$$

$$\text{So } u_1'(t) = 0.$$

$$\text{So } u_1 = \text{const.}$$

(b) What if

$u_1(t) - u_0(t)$ is constant

but $u_0(t)$ is not constant.

(c) Then $u(x,t) = \frac{u_1(t) - u_0(t)}{L} x + u_0(t)$

does not satisfy $u_t = u_{xx}$.

(1) What PDE does u satisfy?

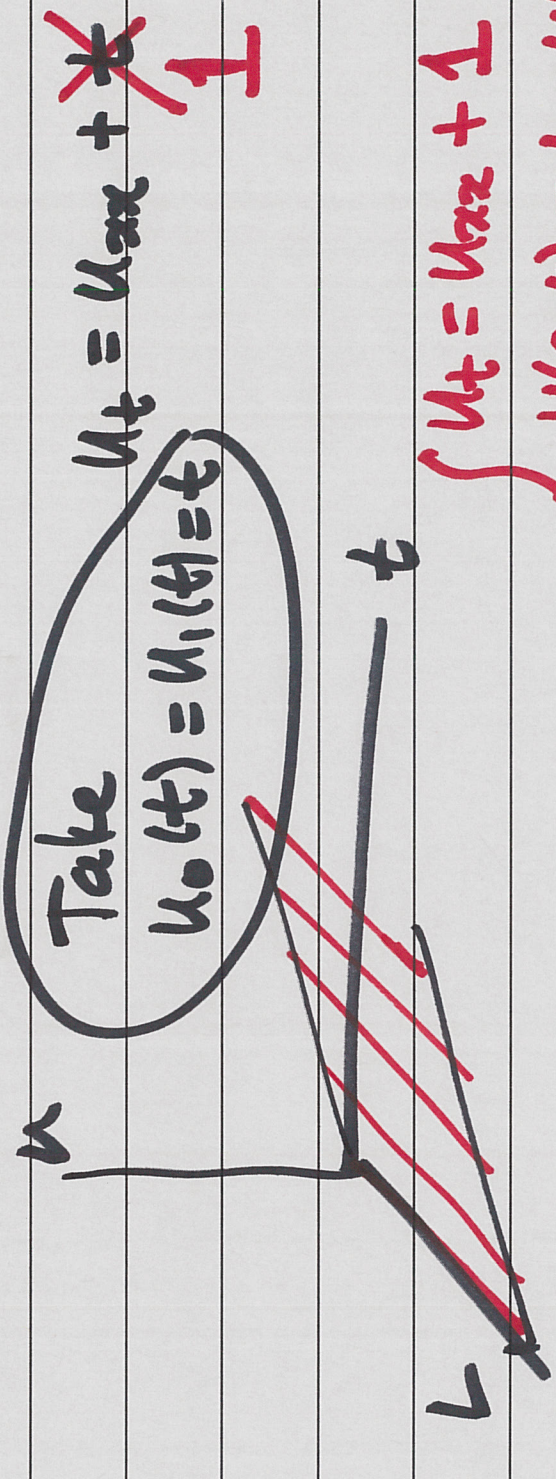
$$u_t = u'_0 \quad (\text{non zero})$$

$$u_{xx} = 0$$

Therefore, u satisfies $u_t = u_{xx} + u'_0$

(2) Can I solve this?

I am interested in the following:

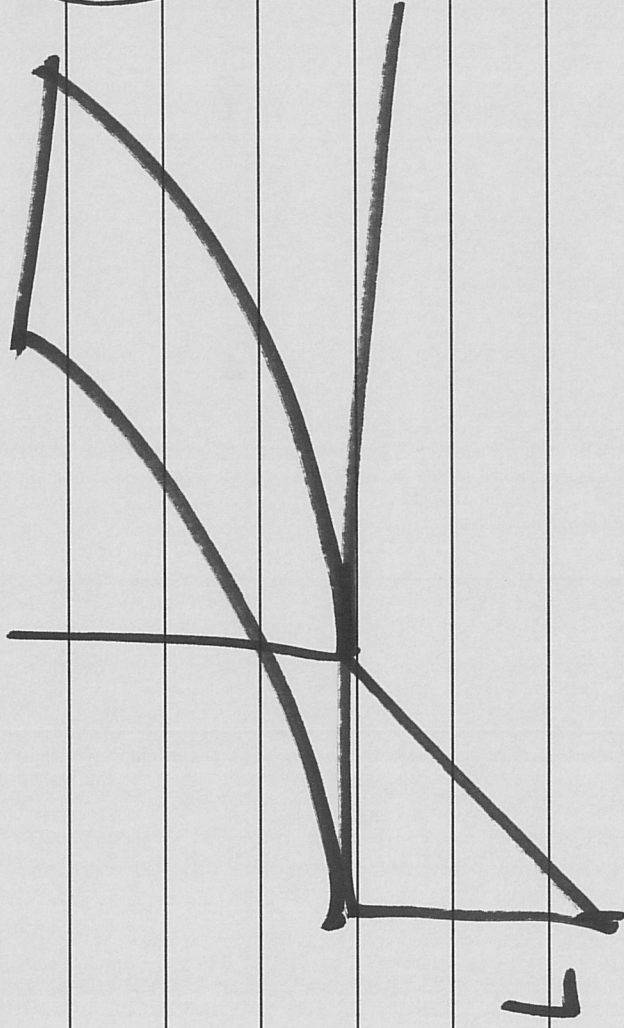


$$\begin{cases} u_t = u_{xx} + 1 \\ u(0,t) = t = u(L,t) \\ u(x,0) = 0 \end{cases}$$

$$u(x,t) = \frac{u_1(t) - u_0(t)}{L} x + u_0(t)$$

This is a reasonable problem
 — should have a solution.

(c) Give an example.



$$\left\{ \begin{array}{l} u_D(t) = t^2 \\ u_B(t) = t^2 + 2 \end{array} \right.$$

$$\left\{ \begin{array}{l} u_t = u_{xx} + 2t \end{array} \right.$$

$$u(x,0) = t^2$$

$$u(L,t) = t^2 + 2$$

$$u(x,0) = \frac{2}{L}x$$