

Ex. 130

$$a) f \delta_0^{(1)} = c_0 \delta_0 + c_1 \delta_0'$$

DEMO: $f \delta_0^{(1)}(\varphi) = \delta_0^{(1)}(f\varphi) = -\delta_0 \left(\frac{d}{dx} (f\varphi) \right) = -\delta_0 (f'(\varphi) + f(\varphi))$
 $= -f'(0)\varphi(0) - f(0)\varphi'(0) = -f'(0)\delta_0(\varphi) + f(0)\delta_0'(\varphi)$

$$f \delta_0^{(1)} = \underbrace{-f'(0)}_{c_0} \delta_0 + \underbrace{f(0)}_{c_1} \delta_0' \quad \text{CUIDADO! SINAL}$$

$$\frac{d}{dx} u(\varphi) = -u \left(\frac{d\varphi}{dx} \right)$$

$$b) f \delta_0^{(k)} = \sum_{j=0}^k c_{kj} \frac{d^j}{dx^j} \delta_0$$

DEMO: $f \delta_0^{(k)}(\varphi) = \delta_0^{(k)}(f\varphi) = (-1)^k \delta_0 \left(\frac{d^k}{dx^k} (f\varphi) \right) = (-1)^k \delta_0 \left(\sum_{j=0}^k \binom{k}{j} f^{(k-j)}(\varphi) \varphi^{(j)}(0) \right)$
 $= (-1)^k \sum_{j=0}^k \binom{k}{j} f^{(k-j)}(0) \underbrace{\varphi^{(j)}(0)}_{\delta_0 \left(\frac{d^j}{dx^j} (\varphi) \right)} = (-1)^k \sum_{j=0}^k \binom{k}{j} f^{(k-j)}(-1)^j \delta_0^{(j)}(\varphi)$
 $= \underbrace{\sum_{j=0}^k \binom{k}{j} (-1)^{k-j} f^{(k-j)}(0)}_{c_{kj}} \underbrace{\delta_0^{(j)}(\varphi)}_{c_{kj}} = (-1)^{k+j} \binom{k}{j} f^{(k-j)}(0).$

E1. 29

$$\sum_{\alpha \in \mathbb{N}^m} a_\alpha(x) \partial^\alpha u(x+x_0) = \sum_{\alpha \in \mathbb{N}^m} a_\alpha(x+x_0) \partial^\alpha u(x+x_0) \xrightarrow{x \neq x_0} a_\alpha = d.$$

DEMO: $\partial^\alpha (x^\beta) = \frac{\beta!}{(\beta-\alpha)!} x^{\beta-\alpha}, \alpha \leq \beta$

$$u(x) = x^\beta, |\beta| \leq m$$

$$\sum_{\alpha \in \mathbb{N}^m} a_\alpha(x) \frac{\beta!}{(\beta-\alpha)!} (x+x_0)^{\beta-\alpha} = \sum_{\alpha \in \mathbb{N}^m} a_\alpha(x+x_0) \frac{\beta!}{(\beta-\alpha)!} (x+x_0)^{\beta-\alpha}$$

$$\sum_{\alpha \leq \beta} a_\alpha(x) \frac{\beta!}{(\beta-\alpha)!} (x+x_0)^{\beta-\alpha} = \sum_{\alpha \leq \beta} a_\alpha(x+x_0) \frac{\beta!}{(\beta-\alpha)!} (x+x_0)^{\beta-\alpha}$$

ESLÖHLERABIS $x = -x_0$

$$\beta \neq \alpha \quad (x+x_0)^{\beta-\alpha} = 0, \quad \beta = \alpha \quad (x+x_0)^{\beta-\alpha} = 1.$$

$$\Rightarrow a_\alpha(-x_0) \frac{\beta!}{(\beta-\alpha)!} = a_\alpha(0) \frac{\beta!}{(\beta-\alpha)!} \Rightarrow a_\alpha(-x_0) = a_\alpha(0)$$

$\forall x_0 \in \mathbb{R}^n$.

$$\Rightarrow a_\alpha \in \text{const.}$$

Ex. 6.6 a) $\nabla v \neq 0$ \Rightarrow v NÃO TEM MÁXIMO LOCAL

DEMO: SUPONHA QUE O MÁXIMO LOCAL x_0 PERTENÇA A V , ENTÃO

x_0 É PONTO CRÍTICO I) $\nabla v(x_0) = 0$.

HESIANO II) $H(x_0) \leq 0 \Leftrightarrow$ AUTÔVALORES DE $\left(\frac{\partial^2 v}{\partial x_i \partial x_j}(x_0)\right)$ SÃO ≤ 0 .

$$\frac{\partial^2 v}{\partial x_i \partial x_j}$$

I) LOGO $\sum_{j=1}^n b_j(x_0) \frac{\partial v}{\partial x_j}(x_0) = 0$.

II) SABEMOS QUE $\exists P$ ORTOGONAL t.e. $P^T H(n) P = D = \begin{pmatrix} \lambda_1 & & \\ & \ddots & \\ & & \lambda_n \end{pmatrix}$, j. SÓ
 $P \in \mathbb{R}^{n \times n}$, pois $H(n)$ É SIMÉTRICO.

$$H(x_0) = P^T D P.$$

Assim, $H(n) = P D P^T \Leftrightarrow \frac{\partial^2 v}{\partial x_i \partial x_j}(x_0) = \sum_{k=1}^n \sum_{l=1}^n P_{ik} \lambda_l \delta_{jk} P_{jl}$
 $= \sum_{k=1}^n P_{ik} \lambda_k P_{kj}$

CONCLUIMOS QUE $\sum_{j=1}^n \sum_{k=1}^n a_{jk}(x_0) \frac{\partial^2 v}{\partial x_j \partial x_k}(x_0)$

$$= \sum_{k=1}^n \sum_{j=1}^n \sum_{l=1}^n a_{jk}(x_0) P_{jk} \lambda_l P_{kl}$$

$$= - \sum_{k=1}^n \left(\underbrace{\sum_{j=1}^n \sum_{l=1}^n a_{jk}(x_0)}_{:= f_{j,k}} \underbrace{\sqrt{\lambda_l} P_{jk}}_{:= f_{j,k}} \underbrace{\sqrt{\lambda_l} P_{kl}}_{:= f_{k,l}} \right) \leq 0$$

$$\lambda_k = -|\lambda_k|, \text{ pois } \lambda_k \leq 0.$$

$$\therefore \sum a_{jk} f_{j,k} f_{k,l} \geq 0.$$

Assim, concluimos que

$$L_U(x_0) = \underbrace{\sum_{j=1}^n \sum_{k=1}^n a_{jk}(x_0) \frac{\partial^2 u}{\partial x_j \partial x_k}(x_0)}_{\leq 0} + \underbrace{\sum_{j=1}^n b_j(x_0) \frac{\partial u}{\partial x_j}(x_0)}_{=0} \leq 0.$$

Obtemos uma contradição, pois $L_U(x_0) > 0$. Logo o máximo é U .

b) $w(x) = e^{-M|x-x_0|^2}$, $x_0 \notin U$.

$$\begin{aligned} L_W(x) &= \sum_{j=1}^n \sum_{k=1}^n a_{jk}(x) \frac{\partial^2 w}{\partial x_j \partial x_k}(x) + \sum_{j=1}^n b_j(x) \frac{\partial w}{\partial x_j}(x) \\ &= \sum_{j=1}^n \sum_{k=1}^n M^2 a_{jk}(x) (x_j - x_{0j})(x_k - x_{0k}) - M \sum_{j=1}^n b_j(x) (x_j - x_{0j}) \\ &> M^2 a_0 |x - x_0|^2 - M \max |b_j(x)| |x - x_0| \\ &= M |x - x_0| \left(M a_0 |x - x_0| - \max |b_j(x)| \right) \\ &> \underbrace{M |x - x_0|}_{>0} \underbrace{\left(M a_0 d(x_0, U) - \max \|b_j\|_{L^2(U)} \right)}_{>0, \text{ SE } M \text{ É GRANDE}} > 0, \text{ SE } M \text{ É GRANDE} \end{aligned}$$

c) $L(u + \varepsilon w) = \underbrace{Lu}_{\geq 0} + \varepsilon Lw \geq 0.$

$$\max_{\bar{U}} (u + \varepsilon w) = \max_{\bar{U}} (u + \varepsilon w), \text{ PELO ITEM a)}$$

$$\text{TOMANDO } \varepsilon \rightarrow 0, \text{ OBTENOS } \max_{\bar{U}} u = \max_{\bar{U}} u$$

Q53 (PROVA 2019)

$$a) \frac{d}{dt} \int_V \sigma(x) u(x,t) dx = - \int_{\partial V} F \cdot n ds + \int_V f$$

$$\int_V \sigma \frac{\partial u}{\partial t} = - \int_V D.F + \int_V f$$

$$\int_V \left(\sigma \frac{\partial u}{\partial t} + D.F - f \right) dx = 0, \quad \forall V$$

$$\Rightarrow \sigma \frac{\partial u}{\partial t} + D.F - f = 0. \quad \left. \begin{array}{l} \sigma \frac{\partial u}{\partial t} - D.(h D.u) - f = 0 \\ \sigma \frac{\partial u}{\partial t} = D.(h D.u) + f \end{array} \right\}$$

$\forall x.$

USAMOS 1) $v: U \rightarrow \mathbb{R}$ CONTINUA

$$\int_V v dx = 0, \quad \forall V \subset \bar{V} \subset U \Rightarrow v \equiv 0 \text{ EM } U$$

$V \text{ DE CLASSE } C^1.$

2) TEO. DIRACELIA

$$\begin{aligned}\sigma \frac{\partial u}{\partial t} &= \nabla \cdot (\lambda \nabla u) + f \\ &= \nabla \lambda \cdot \nabla u + \lambda \Delta u + f.\end{aligned}$$

$\lambda = \left(\frac{\lambda}{\sigma}\right)$, $\lambda = \frac{1}{\sigma} \nabla \lambda$, $f = \frac{f}{\sigma}$.

b) $\frac{\partial u}{\partial t} = a \Delta u + b \cdot \nabla u + g$, $a > 0$

Se $g < 0$ $\max_{U_r} u = \max_{\Gamma_r} u$ $\max_{\boxed{\text{Volume}}} = \max_{\boxed{\text{Boundary}}}$

$U_r = U_r [0, T]$ $\Gamma_r = U_r \cup \partial U_r, \partial \Gamma_r$

Suponha que $\max_{U_r} u = u(x_0, t_0)$, $(x_0, t_0) \in U_r \setminus \Gamma_r$.

1) $x \mapsto u(x, t_0)$ assume m^{ax}imo em $x_0 \in U$.

Logo $\nabla u(x_0, t_0) = 0$

$$\underbrace{\left(\frac{\partial^2 u}{\partial x_i \partial x_j}(x_0, t_0) \right)}_{\text{AUTOVALORES}} \leq 0 \Rightarrow \underbrace{\sum \left(\frac{\partial^2 u}{\partial x_i \partial x_j} \right)}_{\text{SOMA DOS AUTOVALORES}} \leq 0 \Rightarrow \Delta u(x_0, t_0) \leq 0$$

2) $t \mapsto u(x_0, t)$ assume m^{ax}imo em $t_0 \in [0, T]$.

Se $t_0 < T$, ent^ao $\frac{\partial u}{\partial t}(x_0, t_0) = 0$

Se $t_0 = T$, ent^ao $u(x_0, t_0) - u(x_0, t_0 - h) \geq 0$, $\forall h > 0$.

$u(x_0, t_0 - h) - u(x_0, t_0) \leq 0$ $\frac{u(x_0, t_0 - h) - u(x_0, t_0)}{-h} \geq 0$ $\frac{\partial u}{\partial t}(x_0, t_0) \geq 0$

$$\frac{\partial u}{\partial t} - \Delta u - b \cdot \nabla u = g$$

$\underbrace{u}_{>0}$ $\underbrace{\Delta u}_{>0}$ $\underbrace{-b \cdot \nabla u}_{<0}$ $\underbrace{g}_{<0}$

ABSCUEDO

$\underbrace{u}_{>0}$ $\underbrace{g}_{<0}$

$$\max_{U_n} u \geq \max_{U} u$$

\uparrow ?

b) $u(x) = e^{\lambda x_1}$

$\underbrace{a(x) \Delta u(x) + b(x) \cdot \nabla u(x)}_{a(x) \lambda^2 e^{x_1 \lambda} + b(x) \cdot (\lambda e^{\lambda x_1}, 0, \dots, 0)} > 0$

$\lambda^2 a(x) e^{\lambda x_1} + \lambda b_1(x) e^{\lambda x_1} \quad b = (b_1, \dots, b_n)$

$\lambda^2 \left(\underbrace{a(x)}_{>0} + \frac{\underbrace{b_1(x)}_{>0}}{\lambda} \right) e^{\lambda x_1} > 0$

$a(x) + \frac{b_1(x)}{\lambda} \geq \min_{x \in \bar{U}} a(x) - \underbrace{\frac{\max_{x \in \bar{U}} |b_1(x)|}{\lambda}}_{\lambda \rightarrow \infty \downarrow \frac{c}{\lambda}} \geq c > 0$

, SARA
 LAGRANGE

$$c) \frac{\partial u}{\partial t} = a \Delta u + b \cdot \nabla u.$$

$$\max_{U_T} u = \max_{U_T} u$$

$$v = u + \epsilon w.$$

$$\left(\frac{\partial v}{\partial t} = \frac{\partial u}{\partial t} + \epsilon \frac{\partial w}{\partial t} \right) \Rightarrow \frac{\partial u}{\partial t}$$

$$(a \Delta v + b \cdot \nabla v) = (a \Delta u + b \cdot \nabla u) + (\epsilon (a \Delta w + b \cdot \nabla w))$$

$$\frac{\partial v}{\partial t} = \frac{\partial u}{\partial t} + a \Delta u + b \cdot \nabla u = a \Delta v + b \cdot \nabla v - \underbrace{\epsilon (a \Delta w + b \cdot \nabla w)}_g.$$

$$\frac{\partial v}{\partial t} = a \Delta v + b \cdot \nabla v + g, \quad g \leq 0. \quad g = -\underbrace{\epsilon (a \Delta w + b \cdot \nabla w)}_{\geq 0, \quad \epsilon > 0}.$$

PELA ITEM a) $\max_{U_T} v_\epsilon = \max_{U_T} u_\epsilon$

TOMANDO LIMITE $\epsilon \rightarrow 0$ $\max_{U_T} u = \max_{U_T} u$.

FAZENDO o mesmo $v_\epsilon / -\mu \Rightarrow \max_{U_T} (-\mu) = \max_{U_T} (-\mu)$

$$\min_{U_T} (\mu) = \min_{U_T} (\mu)$$

$$\left\{ \begin{array}{l} \frac{\partial u}{\partial t} = \Delta u + b \cdot \nabla u + g \\ u = 0 \quad \text{em } \partial U \\ u = g \quad f = 0 \end{array} \right. \quad \text{E.g.}$$

Se $u = 0$ são soluções, então $w = u - 0$,

$$\left\{ \begin{array}{l} \frac{\partial w}{\partial t} = \Delta w + b \cdot \nabla w \\ w = 0 \quad \text{em } \partial U \\ w = 0 \quad f = 0 \end{array} \right. \quad \left. \begin{array}{l} \max_{U_T} w = \max_{U_T} w \\ = 0 \end{array} \right\}$$

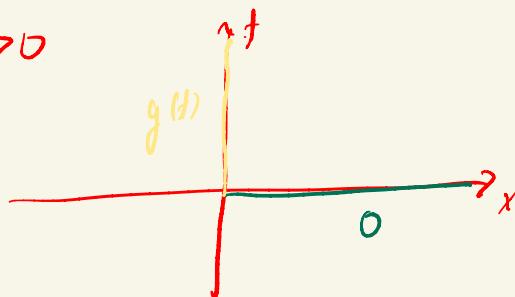
↳ CORRESPONDE A U_T

Ex. 247

$$u(x,t) = v(x,t) + g(t)$$

$$\frac{\partial u}{\partial t} = \frac{\partial^2 v}{\partial x^2}, \quad t > 0, x > 0$$
$$u(x,0) = 0, \quad x > 0$$
$$u(0,t) = g(t), \quad t > 0$$

$$v(x,t) = \begin{cases} u(x,t) - g(t), & x > 0 \\ -u(-x,t) + g(t), & x \leq 0 \end{cases}$$



$$\frac{\partial v}{\partial t}(x,t) = \begin{cases} \frac{\partial u}{\partial t} - g'(t), & x > 0 \\ -\frac{\partial u}{\partial t} + g'(-t), & x \leq 0 \end{cases}$$

$$\frac{\partial^2 v}{\partial x^2}(x,t) = \begin{cases} \frac{\partial^2 u}{\partial x^2}(x,t), & x > 0 \\ -\frac{\partial^2 u}{\partial x^2}(-x,t), & x \leq 0 \end{cases}$$

$$\text{Loco} \quad \frac{\partial v}{\partial t}(x,t) = \frac{\partial^2 v}{\partial x^2}(x,t) + G(t)$$

$$G(t) = \begin{cases} -g'(t), & x > 0 \\ g'(-t), & x \leq 0 \end{cases}$$

$$\frac{\partial v}{\partial t} = \frac{\partial u}{\partial t} - g' = \frac{\partial^2 v}{\partial x^2} - g'$$

$$\left\{ \begin{array}{l} \frac{\partial v}{\partial t}(x,t) = \frac{\partial^2 v}{\partial x^2}(x,t) + G(t), \quad x \in \mathbb{R}, t > 0 \\ v(x,0) = 0, \quad x \in \mathbb{R}. \end{array} \right.$$

$$v(x,t) = \int_0^t \int_{\mathbb{R}^n} k(x-y, t-s) G(s) ds dy$$

$$u(x,t) = \int_0^t \int_{\mathbb{R}^n} k(x-y, t-s) G(s) ds dy + g(t)$$

$$g(t) = \int_0^t g'(s) ds$$

$$\int_{\mathbb{R}^n} k(x-y, t-s) dy = 1$$

$$\left(\int_{\mathbb{R}^n} k(x,t) dx = 1 \right)$$

PROVA 6^c

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