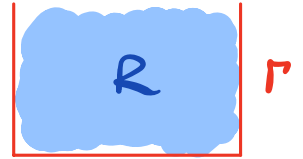


# Detailed Proof of $L^\infty$ - closeness:

- Facts:**
- 1) For any number  $q \in \mathbb{R}$ ,  $|q| = \max(q, -q)$
  - 2) For a cont. function  $f(x)$  on  $[x_0, x_1]$ ,  
$$\min_{x \in [x_0, x_1]} f(x) = - \max_{x \in [x_0, x_1]} (-f(x))$$

**Max Principle:** we saw that  $\max_{\Gamma} u = \max_{\mathbb{R}} u$



**Min Principle:** to get the min principle, we apply the max principle to  $-u$ :  
$$\max_{\Gamma} (-u) = \max_{\mathbb{R}} (-u)$$
  
Using Fact 2 above, this implies: 
$$\min_{\Gamma} u = \min_{\mathbb{R}} u.$$

**$L^\infty$  - closeness:** Consider the problems

$$\begin{cases} u_t - k u_{xx} = f(x, t) & x \in (x_0, x_1) \quad t > t_0 \\ u(x_0, t) = g(t) \quad u(x_1, t) = h(t) & t > t_0 \\ u(x, t_0) = \phi_1(x) & x \in (x_0, x_1) \end{cases}$$

$$\begin{cases} u_t - k u_{xx} = f(x, t) & x \in (x_0, x_1) \quad t > t_0 \\ u(x_0, t) = g(t) \quad u(x_1, t) = h(t) & t > t_0 \\ u(x, t_0) = \phi_2(x) & x \in (x_0, x_1) \end{cases}$$

Suppose that these have solutions  $u_1$  and  $u_2$  respectively.

Then  $w = u_1 - u_2$  satisfies:

$$\begin{cases} w_t - k w_{xx} = 0 \\ w(x_0, t) = w(x_1, t) = 0 \\ w(x, t_0) = \phi_1(x) - \phi_2(x) \end{cases}$$

Max principle implies:

$$w(x,t) \leq \max_R w = \max_P w = \max \left\{ \max_{x \in [x_0, x_1]} (\phi_1(x) - \phi_2(x)), 0 \right\} \\ \leq \max_{x \in [x_0, x_1]} |\phi_1(x) - \phi_2(x)|$$

Min principle implies:

$$w(x,t) \geq \min_R w = \min_P w = \min \left\{ \min_{x \in [x_0, x_1]} (\phi_1 - \phi_2), 0 \right\} \\ = \min \left\{ -\max_{x \in [x_0, x_1]} (-(\phi_1 - \phi_2)), 0 \right\} \\ = \min \left\{ -\max_{x \in [x_0, x_1]} (\phi_2(x) - \phi_1(x)), 0 \right\} \\ \geq -\max_{x \in [x_0, x_1]} |\phi_2(x) - \phi_1(x)| \\ = -\max_{x \in [x_0, x_1]} |\phi_1(x) - \phi_2(x)|$$

So we find that  $-\max_{x \in [x_0, x_1]} |\phi_1(x) - \phi_2(x)| \leq w(x,t) \leq \max_{x \in [x_0, x_1]} |\phi_1(x) - \phi_2(x)|$

Denote  $M = \max_{x \in [x_0, x_1]} |\phi_1(x) - \phi_2(x)|$  which is necessarily  $\geq 0$ .

Then:

$$-M \leq w(x,t) \leq M$$

$$\text{Hence } |w(x,t)| \leq M = \max_{x \in [x_0, x_1]} |\phi_1(x) - \phi_2(x)|$$

This is true for every  $x \in [x_0, x_1]$ , so we can take the max on the LHS:

$$\max_{x \in [x_0, x_1]} |u_1(x,t) - u_2(x,t)| = \max_{x \in [x_0, x_1]} |w(x,t)| \leq \max_{x \in [x_0, x_1]} |\phi_1(x) - \phi_2(x)|$$