

Exercise 2

Consider a solution of the diffusion equation $u_t = u_{xx}$ in $\{0 \leq x \leq l, 0 \leq t < \infty\}$.

- (a) Let $M(T)$ = the maximum of $u(x, t)$ in the closed rectangle $\{0 \leq x \leq l, 0 \leq t \leq T\}$. Does $M(T)$ increase or decrease as a function of T ?
- (b) Let $m(T)$ = the minimum of $u(x, t)$ in the closed rectangle $\{0 \leq x \leq l, 0 \leq t \leq T\}$. Does $m(T)$ increase or decrease as a function of T ?