

$$1) \begin{cases} u_x + \sin x u_y = y & u \in \mathbb{R}^2 \\ u(0, y) = (y+1)^2 \end{cases}$$

R. Konstruiramo metodu karakteristika.

provjerimo ima li karakterističnih
točaka: $\begin{bmatrix} 1 \\ \sin 0 \end{bmatrix} \cdot \begin{bmatrix} 1 \\ 0 \end{bmatrix} = 1 \neq 0 \Rightarrow$ NEMA

$$\frac{dx}{d\tau} = 1 \Rightarrow x(\tau) = \tau + C_1$$

$$\frac{dy}{d\tau} = \sin x \Rightarrow dy = \sin(\tau + C_1) d\tau \Rightarrow y(\tau) = -\cos(\tau + C_1) + C_2$$

$$\frac{dz}{d\tau} = y \Rightarrow dz = (-\cos(\tau + C_1) + C_2) d\tau \Rightarrow z(\tau) = -\sin(\tau + C_1) + C_2\tau + C_3$$

Neka je $(0, y_0)$ proizvoljna točka na zadanoj krivulji.

$$x(0) = 0 \Rightarrow C_1 = 0$$

$$y(0) = y_0 \Rightarrow -\cos 0 + C_2 = y_0 \Rightarrow C_2 = y_0 + 1$$

$$z(0) = (y_0 + 1)^2 \Rightarrow C_3 = (y_0 + 1)^2 \Rightarrow \boxed{z(\tau) = -\sin \tau + (y_0 + 1)\tau + (y_0 + 1)^2} \quad (*)$$

Neka je $(x, y) \in \mathbb{R}^2$ proizvoljna. Iz (*) slijedi:

$$\boxed{\begin{aligned} \tau &= x \\ y_0 &= y + \cos x - 1 \end{aligned}}$$

$$\Rightarrow \boxed{u(x, y) = z(\tau; y_0) = -\sin x + (y + \cos x)x + (y + \cos x)^2}$$

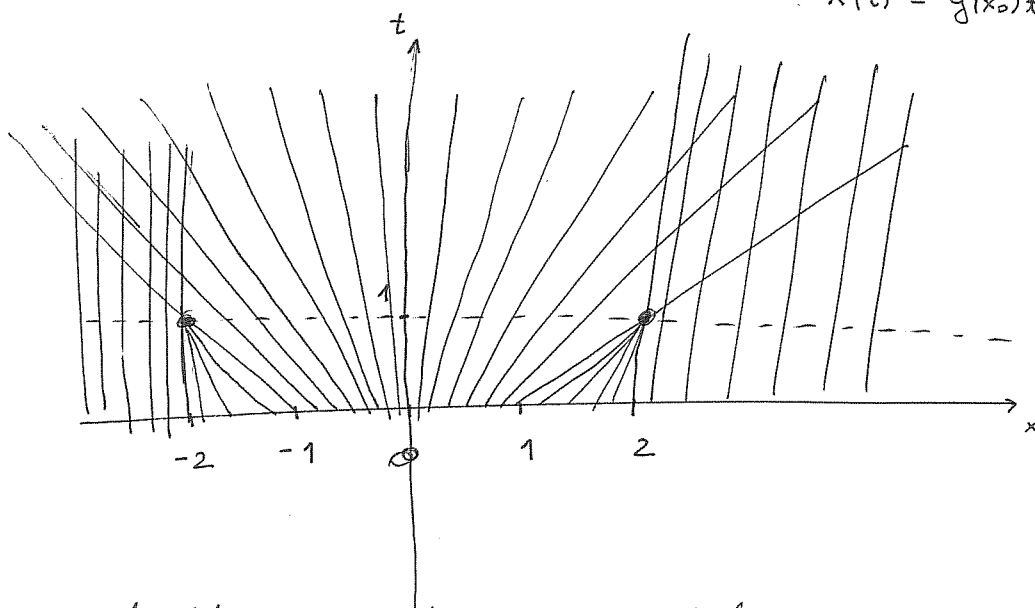
rišenje

2)

$$\begin{cases} u_t + u u_x = 0 \\ u(0, \cdot) = g \end{cases}, \quad g = \begin{cases} 0 & , x < -2 \\ -x-2 & , -2 \leq x < -1 \\ x & , -1 \leq x < 1 \\ -x+2 & , 1 \leq x < 2 \\ 0 & , x \geq 2 \end{cases}$$

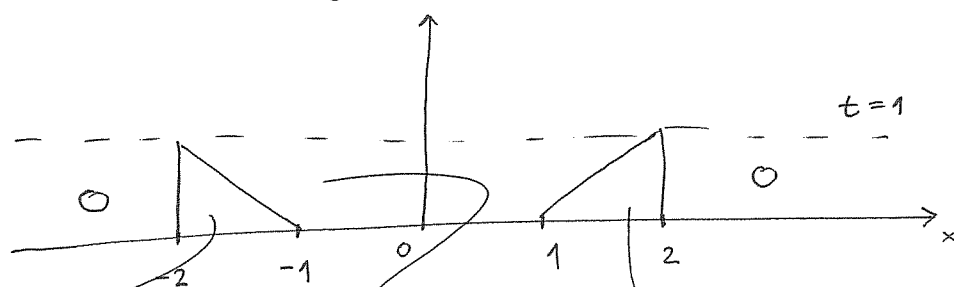
Pr:

Znamo da su karakteristike oblika $x(t) = g(x_0)t + x_0$.



Karakteristike se rjezu u dvije točke: $(1, -2)$ i $(1, 2)$.

Prije određivanja konvulja soka, odredimo rješenje do $t=1$.



$$\begin{aligned} x &= (-x_0 - 2)t + x_0 \\ &= x_0(1-t) - 2t \end{aligned}$$

$$\Rightarrow x_0 = \frac{x+2t}{1-t}$$

$$\Rightarrow u(t, x) = g(x_0)$$

$$= -\frac{x+2t}{1-t} - 2$$

$$= \frac{-x-2t-2+2t}{1-t}$$

$$= \frac{x+2}{t-1}$$

$$x = x_0 t + x_0$$

$$\Rightarrow x_0 = \frac{x}{t+1}$$

$$\Rightarrow u(t, x) = g(x_0)$$

$$= \frac{x}{t+1}$$

$$\begin{aligned} x &= (-x_0 + 2)t + x_0 \\ &= x_0(1-t) + 2t \end{aligned}$$

$$\Rightarrow x_0 = \frac{x-2t}{1-t}$$

$$\Rightarrow u(t, x) = g(x_0)$$

$$= -\frac{x-2t}{1-t} + 2$$

$$= \frac{-x+2t+2-2t}{1-t}$$

$$= \frac{2-x}{1-t}$$

Odredimo sada krivulje šoke u tačkama $(1, -2)$ i $(1, 2)$.

R-H ujet u $(1, -2)$

$$\left. \begin{array}{l} u_l = 0 \\ u_r = \frac{\Delta}{t+1} \\ F_l = 0 \\ F_r = \left(\frac{\Delta}{t+1}\right)^2 \frac{1}{2} \end{array} \right\} \Rightarrow \frac{\cancel{\Delta}}{t+1} \dot{\Delta} = \frac{1}{2} \left(\frac{\Delta}{t+1}\right)^2$$

$$\frac{\dot{\Delta}}{\Delta} = \frac{1}{2} \frac{dt}{t+1} \Rightarrow \ln|\Delta| = \ln\sqrt{t+1} + C$$

$$\Rightarrow \Delta(t) = C\sqrt{t+1}$$

$$\Delta(1) = -2 \Rightarrow \sqrt{2}C = -2 \Rightarrow C = -\sqrt{2}$$

$$\Rightarrow \boxed{\Delta_1(t) = -\sqrt{2t+2}}$$

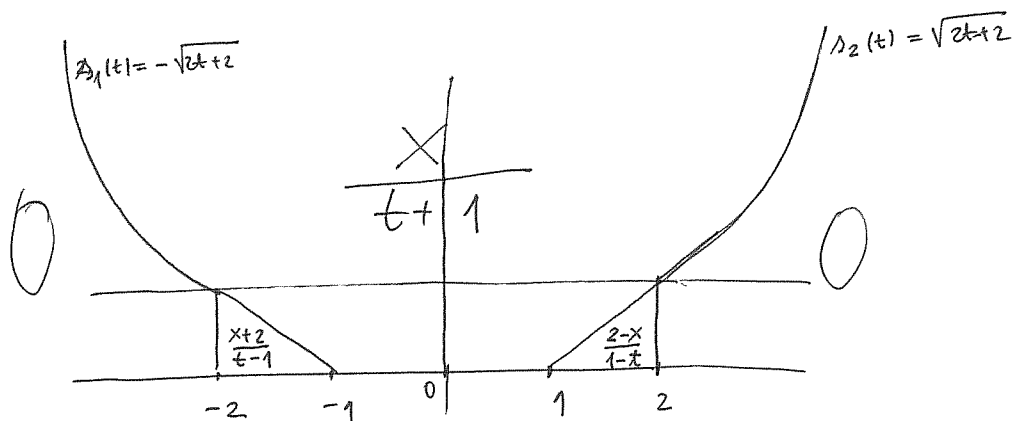
RH ujet u $(1, 2)$

$$\left. \begin{array}{l} u_l = \frac{\Delta}{t+1} \\ u_r = 0 \\ F_l = \frac{1}{2} \frac{\Delta^2}{(t+1)^2} \\ F_r = 0 \end{array} \right\} \Rightarrow \dot{\Delta} = \frac{1}{2} \frac{\Delta}{t+1} \Rightarrow (\text{analogno}) \Rightarrow \Delta(t) = C\sqrt{t+1}$$

$$\Delta(1) = 2 \Rightarrow \sqrt{2}C = 2 \Rightarrow C = \sqrt{2}$$

$$\Rightarrow \boxed{\Delta_2(t) = \sqrt{2t+2}}$$

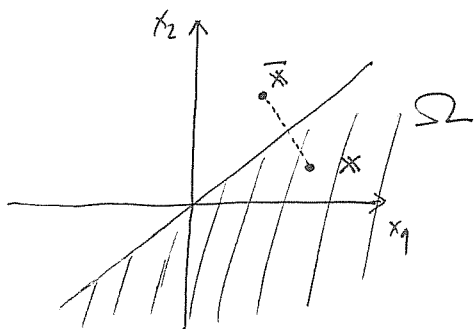
Tine smo dobili



Uočite da je rješenje neparno po x . To je posljedica toga što je g neparna f -je pa je kod mišića i rješenje neparno.

3.)

$$a) \Omega = \{(x_1, x_2) \in \mathbb{R}^2 : x_1 > x_2\}$$



$$x = (x_1, x_2)$$

$$\bar{x} = (x_2, x_1)$$

Greenova f-ja je dana s

$$G(x, y) = \Phi(|x - y|) - \Phi(|\bar{x} - y|)$$

$$= -\frac{1}{4\pi} \ln((x_1 - y_1)^2 + (x_2 - y_2)^2)$$

$$+ \frac{1}{4\pi} \ln((x_2 - y_1)^2 + (x_1 - y_2)^2)$$

$$b) \begin{cases} \Delta u = 0 \\ u(x, x) = g(x) \end{cases}$$

$$\Rightarrow u(x_1, x_2) = - \int_{\partial\Omega} \nabla_{\vec{n}_y} G(x, y) g(y) dS_y$$

Vanjska normala na $\partial\Omega$ je vektor $\frac{1}{\sqrt{2}}(-1, 1)$ pa imamo:

$$\nabla_{\vec{n}_y} G(x, y) = \nabla_y G(x, y) \cdot \vec{n}_y = \frac{1}{\sqrt{2}} (-\partial_{y_1} G(x, y) + \partial_{y_2} G(x, y))$$

$$\bullet \partial_{y_1} G(x, y) = -\frac{1}{4\pi} \frac{-2(x_1 - y_1)}{(x_1 - y_1)^2 + (x_2 - y_2)^2} + \frac{1}{4\pi} \frac{-2(x_2 - y_1)}{(x_2 - y_1)^2 + (x_1 - y_2)^2}$$

$$\Rightarrow \partial_{y_1} G(x_1, x_2; y_1, y_2) = \frac{1}{2\pi} \frac{x_1 - y_1 - x_2 + y_2}{(x_1 - y_1)^2 + (x_2 - y_2)^2} = \frac{x_1 - x_2}{2\pi} \frac{1}{(x_1 - y_1)^2 + (x_2 - y_2)^2}$$

$$\bullet \partial_{y_2} G(x, y) = -\frac{1}{4\pi} \frac{-2(x_2 - y_2)}{(x_1 - y_1)^2 + (x_2 - y_2)^2} + \frac{1}{4\pi} \frac{-2(x_1 - y_2)}{(x_2 - y_1)^2 + (x_1 - y_2)^2}$$

$$\Rightarrow \partial_{y_2} G(x_1, x_2; y_1, y_2) = \frac{1}{2\pi} \frac{x_2 - y_2 - x_1 + y_1}{(x_1 - y_1)^2 + (x_2 - y_2)^2} = \frac{x_2 - x_1}{2\pi} \frac{1}{(x_1 - y_1)^2 + (x_2 - y_2)^2}$$

$$\Rightarrow \nabla_{\vec{n}_y} G(x, y) \Big|_{\partial\Omega} = \frac{x_2 - x_1}{\sqrt{2}\pi} \frac{1}{(x_1 - y)^2 + (x_2 - y)^2}$$

$$\Rightarrow u(x_1, x_2) = \frac{x_1 - x_2}{\sqrt{2}\pi} \int_{-\infty}^{+\infty} \frac{g(y) \sqrt{2}}{(x_1 - y)^2 + (x_2 - y)^2} dy$$

ovaj član dolazi jer imamo integral po krivulji: parametriziramo s
 $\gamma(y) = (y, y)$ pa je $|\gamma'(y)| = |(1, 1)| = \sqrt{2}$

$$\begin{aligned}
 c) \quad (x_1 - y)^2 + (x_2 - y)^2 &= x_1^2 - 2x_1y + \overset{+y^2}{x_2^2} - 2x_2y + y^2 \\
 &= 2y^2 - 2(x_1 + x_2)y + x_1^2 + x_2^2 \\
 &= 2\left(y^2 - 2\frac{x_1 + x_2}{2}y + \frac{(x_1 + x_2)^2}{4}\right) - \frac{(x_1 + x_2)^2}{2} + x_1^2 + x_2^2 \\
 &= 2\left(y - \frac{x_1 + x_2}{2}\right)^2 + \frac{(x_1 - x_2)^2}{2} = 2\left(\left(y - \frac{x_1 + x_2}{2}\right)^2 + \frac{(x_1 - x_2)^2}{4}\right)
 \end{aligned}$$

$$\Rightarrow u(x_1, x_2) = \frac{x_1 - x_2}{2\sqrt{2}\pi} \underbrace{\int_{-\infty}^{+\infty} \frac{\sqrt{2} g(y)}{\left(y - \frac{x_1 + x_2}{2}\right)^2 + \frac{(x_1 - x_2)^2}{4}} dy}_{=: I} = \frac{x_1 - x_2}{2\pi} I$$

$$g(x) = \begin{cases} A - |x|, & |x| \leq A \\ 0, & |x| > A \end{cases} \quad (A > 0)$$

$$I = \int_{-\infty}^{+\infty} \frac{g(y)}{\left(y - \frac{x_1 + x_2}{2}\right)^2 + \left(\frac{x_1 - x_2}{2}\right)^2} dy = \int_{-\infty}^{+\infty} \frac{g\left(y + \frac{x_1 + x_2}{2}\right)}{y^2 + \left(\frac{x_1 - x_2}{2}\right)^2} dy$$

$$= \int_{-A - \frac{x_1 + x_2}{2}}^{A - \frac{x_1 + x_2}{2}} \frac{A - \left|y + \frac{x_1 + x_2}{2}\right|}{y^2 + \left(\frac{x_1 - x_2}{2}\right)^2} dy$$

$$= \int_{-A - \frac{x_1 + x_2}{2}}^{-\frac{x_1 + x_2}{2}} \frac{A + y + \frac{x_1 + x_2}{2}}{y^2 + \left(\frac{x_1 - x_2}{2}\right)^2} dy + \int_{-\frac{x_1 + x_2}{2}}^{A - \frac{x_1 + x_2}{2}} \frac{A - y - \frac{x_1 + x_2}{2}}{y^2 + \left(\frac{x_1 - x_2}{2}\right)^2} dy$$

$$\begin{aligned}
 &= \frac{1}{2} \ln\left(y^2 + \left(\frac{x_1 - x_2}{2}\right)^2\right) \Bigg|_{-A - \frac{x_1 + x_2}{2}}^{-\frac{x_1 + x_2}{2}} + \left(A + \frac{x_1 + x_2}{2}\right) \frac{2}{x_1 - x_2} \operatorname{arctg} \frac{2y}{x_1 - x_2} \Bigg|_{-A - \frac{x_1 + x_2}{2}}^{-\frac{x_1 + x_2}{2}} \\
 &\quad - \frac{1}{2} \ln\left(y^2 + \left(\frac{x_1 - x_2}{2}\right)^2\right) \Bigg|_{-\frac{x_1 + x_2}{2}}^{A - \frac{x_1 + x_2}{2}} + \left(A - \frac{x_1 + x_2}{2}\right) \frac{2}{x_1 - x_2} \operatorname{arctg} \frac{2y}{x_1 - x_2} \Bigg|_{-\frac{x_1 + x_2}{2}}^{A - \frac{x_1 + x_2}{2}}
 \end{aligned}$$

$$\begin{aligned}
 &= \frac{1}{2} \ln \frac{x_1^2 + x_2^2}{2} - \frac{1}{2} \ln\left(A^2 + A(x_1 + x_2) + \frac{x_1^2 + x_2^2}{2}\right) - \left(A + \frac{x_1 + x_2}{2}\right) \frac{2}{x_1 - x_2} \operatorname{arctg} \frac{x_1 + x_2}{x_1 - x_2} \\
 &\quad + \left(A + \frac{x_1 + x_2}{2}\right) \frac{2}{x_1 - x_2} \operatorname{arctg} \frac{2A + x_1 + x_2}{x_1 - x_2} - \frac{1}{2} \ln\left(A^2 - A(x_1 + x_2) + \frac{x_1^2 + x_2^2}{2}\right) + \frac{1}{2} \ln \frac{x_1^2 + x_2^2}{2} \\
 &\quad - \left(A - \frac{x_1 + x_2}{2}\right) \frac{2}{x_1 - x_2} \operatorname{arctg} \left(\frac{x_1 + x_2 - 2A}{x_1 - x_2}\right) + \left(A - \frac{x_1 + x_2}{2}\right) \frac{2}{x_1 - x_2} \operatorname{arctg} \frac{x_1 + x_2}{x_1 - x_2}
 \end{aligned}$$

$$\Rightarrow I = \ln \frac{x_1^2 + x_2^2}{2} - \frac{1}{2} \ln \left(\left(A^2 + \frac{x_1^2 + x_2^2}{2} \right)^2 - A^2 (x_1 + x_2)^2 \right) \\ - \frac{2(x_1 + x_2)}{x_1 - x_2} \operatorname{arctg} \frac{x_1 + x_2}{x_1 - x_2} + \left(A + \frac{x_1 + x_2}{2} \right) \frac{2}{x_1 - x_2} \operatorname{arctg} \frac{2A + x_1 + x_2}{x_1 - x_2} \\ - \left(A - \frac{x_1 + x_2}{2} \right) \frac{2}{x_1 - x_2} \operatorname{arctg} \frac{x_1 + x_2 - 2A}{x_1 - x_2}$$

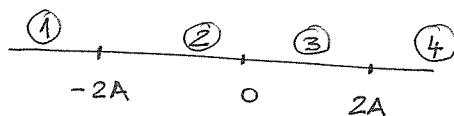
$$\Rightarrow u(x_1, x_2) = \frac{x_1 - x_2}{2\pi} \left(\ln \frac{x_1^2 + x_2^2}{2} - \frac{1}{2} \ln \left(\left(A^2 + \frac{x_1^2 + x_2^2}{2} \right)^2 - A^2 (x_1 + x_2)^2 \right) \right) \\ + \frac{x_1 + x_2}{\pi} \left(\frac{1}{2} \operatorname{arctg} \frac{2A + x_1 + x_2}{x_1 - x_2} + \frac{1}{2} \operatorname{arctg} \frac{x_1 + x_2 - 2A}{x_1 - x_2} - \operatorname{arctg} \left(\frac{x_1 + x_2}{x_1 - x_2} \right) \right) \\ + \frac{A}{\pi} \left(\operatorname{arctg} \frac{2A + x_1 + x_2}{x_1 - x_2} - \operatorname{arctg} \frac{x_1 + x_2 - 2A}{x_1 - x_2} \right)$$

Čisto za $A=0$ dobivamo $u \equiv 0$ što bismo i trebali dobiti.

PROVJERA RUBNOG UVJETA:

Za $x_1 = x_2$ prvi član s lica je nula.

Daljnju analizu dijelimo ovisno o ~~postavljen~~ uvjetu $x_1 + x_2$.



① $x_1 + x_2 < -2A$ (odnosno $x_1 < -A$)

$$\operatorname{arctg} \frac{2A + x_1 + x_2}{x_1 - x_2}, \operatorname{arctg} \frac{x_1 + x_2 - 2A}{x_1 - x_2}, \operatorname{arctg} \frac{x_1 + x_2}{x_1 - x_2} \longrightarrow -\frac{\pi}{2}$$

$$\Rightarrow u(x_1, x_2) \longrightarrow \frac{x_1 + x_2}{\pi} \left(\underbrace{\frac{1}{2} \left(-\frac{\pi}{2} \right) + \frac{1}{2} \left(-\frac{\pi}{2} \right) - \left(-\frac{\pi}{2} \right)}_{=0} \right) + \frac{A}{\pi} \left(\underbrace{-\frac{\pi}{2} - \left(-\frac{\pi}{2} \right)}_{=0} \right)$$

Analogno za ④ $= 0$ samo su mi lineari $\frac{\pi}{2}$, a ne $-\frac{\pi}{2}$.

② ~~2A < x_1 + x_2 < 2A~~ $(x_1, x_2) \rightarrow (x, x), -A \leq x < 0$

$$\begin{aligned} \text{Za } (x_1, x_2) \rightarrow (x, x) \quad u(x_1, x_2) &= \frac{2x}{\pi} \left(\frac{1}{2} \frac{\pi}{2} - \frac{1}{2} \frac{\pi}{2} + \frac{\pi}{2} \right) + \frac{A}{\pi} \left(\frac{\pi}{2} + \frac{\pi}{2} \right) = \underline{\underline{x + A}} \end{aligned}$$

$$4) \quad \begin{cases} u_{tt} - \Delta u = t^2 x_1^2 \\ u(0, x_1, x_2, x_3) = x_2^2 \\ u_t(0, x_1, x_2, x_3) = x_3^2 \end{cases}$$

Pi. Pjēšarams homogēnu rādaci

$$\begin{cases} u_{tt} - \Delta u = 0 \\ u(0, x) = x_2^2 \\ u_t(0, x) = x_3^2 \end{cases}$$

Kirch.

$$\begin{aligned} \Rightarrow u(t, x) &= \int_{S(x,t)} t y_3^2 + y_2^2 + y_2 - x_2 \, dS_y \\ &= \int_{S(0,t)} t (y_3 + x_3)^2 + y_2^2 + x_2 + y_2 \, dS_y \\ &= t \int_{S(0,t)} y_3^2 + 2y_3 x_3 + x_3^2 \, dS_y + \underbrace{2 \int_{S(0,t)} y_2 \, dS_y}_{=0} + \underbrace{x_2 \int_{S(0,t)} dS_y}_{=1} \\ &\quad \text{(nepare f-ja ne simetriskā domeni)} \\ &= t \int_{S(0,t)} y_3^2 \, dS_y + 2x_3 t \underbrace{\int_{S(0,t)} y_3 \, dS_y}_{=0} + t x_3^2 \underbrace{\int_{S(0,t)} dS_y}_{=1} + x_2 \\ &= t \int_{S(0,t)} y_3^2 \, dS_y + t x_3^2 + x_2 \end{aligned}$$

Izrēķināsim $\int_{S(0,t)} y_3^2 \, dS_y$.

$$\begin{aligned} \int_{S(0,t)} y_3^2 \, dS_y &= \frac{1}{4\pi t^2} \int_{S(0,t)} y_3^2 \, dS_y = \left\{ \begin{array}{l} y_1 = t \cos \varphi \cos \psi \\ y_2 = t \cos \varphi \sin \psi \\ y_3 = t \sin \varphi \end{array} \right. \begin{array}{l} \varphi \in [-\frac{\pi}{2}, \frac{\pi}{2}] \\ \psi \in [0, 2\pi] \end{array} \left. \vphantom{\int_{S(0,t)} y_3^2 \, dS_y} \right\} \\ &\quad \text{Jacobian: } t^2 \cos^2 \varphi \\ &= \frac{1}{4\pi t^2} t^2 \int_{-\frac{\pi}{2}}^{\frac{\pi}{2}} \int_0^{2\pi} \cos^2 \varphi \, t^2 \sin^2 \varphi \, d\psi \, d\varphi \\ &= \frac{2\pi t^2}{4\pi} \int_{-\frac{\pi}{2}}^{\frac{\pi}{2}} \sin^2 \varphi \cos^2 \varphi \, d\varphi = \left\{ \begin{array}{l} v = \sin \varphi \\ dv = \cos \varphi \, d\varphi \end{array} \right\} = \frac{t^2}{2} \int_{-1}^1 v^2 \, dv \\ &= \frac{t^2}{6} v^3 \Big|_{-1}^1 = \frac{t^2}{3} \end{aligned}$$

\Rightarrow rješenje homogene je $u_1(t, x) = \frac{t^3}{3} + tx_3^2 + x_2$.

Tada promatramo nehomogenu zadacu s homogenim početnim uvjetima koju rješavamo koristeći Duhamelovo načelo.

$$\begin{cases} \tilde{v}_{tt} - \Delta \tilde{v} = 0 \\ \tilde{v}(0, \cdot) = 0 \\ \tilde{v}_t(0, x) = \lambda^2 x_1^2 \end{cases}$$

Kirch.

$$\Rightarrow \tilde{v}(t, x) = \int_{S(x,t)} t \lambda^2 y_1^2 dS_y = \lambda^2 t \int_{S(0,t)} (y_1 + x_1)^2 dS_y$$

$$= \lambda^2 t \underbrace{\int_{S(0,t)} y_1^2 dS_y}_{= \frac{t^2}{3}} + 2\lambda^2 t x_1 \underbrace{\int_{S(0,t)} y_1 dS_y}_{= 0} + \lambda^2 t x_1^2 \underbrace{\int_{S(0,t)} dS_y}_{= 1}$$

(računali smo taj integral kod homogene j.)

(neparna f-ja na simetričnoj domeni)

$$= \frac{t^3}{3} \lambda^2 + t \lambda^2 x_1^2$$

Nama zapravo treba u koji zadovoljava

$$\begin{cases} v_{tt} - \Delta v = 0 \\ v(\lambda, \cdot; \lambda) = 0 \\ v_t(\lambda, \cdot; \lambda) = \lambda^2 x_1^2 \end{cases},$$

pa je (samo translacija u varijabli t) $v(t, x; \lambda) = \tilde{v}(t - \lambda, x)$

$$= \frac{(t - \lambda)^3}{3} \lambda^2 + (t - \lambda) \lambda^2 x_1^2$$

Konačno imamo

$$\begin{aligned} u_2(t, x) &= \int_0^t \frac{(t - \lambda)^3}{3} \lambda^2 + (t - \lambda) \lambda^2 x_1^2 d\lambda \\ &= \dots = \frac{t^6}{180} + \frac{t^4 x_1^2}{12} \end{aligned}$$

pa je konačno rješenje :

$$\boxed{u(t, x) = u_1(t, x) + u_2(t, x) = \frac{t^3}{3} + tx_3^2 + x_2 + \frac{t^6}{180} + \frac{t^4 x_1^2}{12}}$$

$$5) \quad u \in C^2(\langle 0, T \rangle \times \mathbb{R}^d) \cap C([0, T] \times \mathbb{R}^d)$$

$$\begin{cases} u_t - \Delta u = 0 & \text{u } \langle 0, T \rangle \times \mathbb{R}^d \\ u(0, \cdot) = u_0 \end{cases},$$

$$\lim_{R \rightarrow +\infty} \sup_{[0, T] \times K[0, R]^c} |u(t, x)| = 0.$$

Treba pokazati: $\sup_{[0, T] \times \mathbb{R}^d} u(t, x) = \max\{0, \sup_{\mathbb{R}^d} u_0\}.$

Rj: Koristimo princip maksimuma za jednodimenzionalni pravougaonik.

$\boxed{\geq}$ Čisto vrijedi

$$\sup_{[0, T] \times \mathbb{R}^d} u(t, x) \geq \sup_{\mathbb{R}^d} u(0, x) = \sup_{\mathbb{R}^d} u_0.$$

Pokažimo još da je $\sup_{[0, T] \times \mathbb{R}^d} u(t, x) \geq 0.$

Pretpostavimo suprotno, tada postoji $\varepsilon > 0$ t.d.

$$\sup_{[0, T] \times \mathbb{R}^d} u(t, x) < -\varepsilon.$$

Postoji dovoljno veliki $R > 0$ t.d. $\sup_{[0, T] \times K[0, R]^c} |u(t, x)| < \frac{\varepsilon}{2}$

$$\Rightarrow \sup_{[0, T] \times \mathbb{R}^d} u(t, x) \geq \sup_{[0, T] \times K[0, R]^c} u(t, x) > -\frac{\varepsilon}{2} \quad \text{ss}$$

$\boxed{\leq}$ Neka je $\varepsilon > 0$ po volji odabran. Tada postoji $R > 0$ t.d.

$\max_{[0, T] \times S(0, R)} |u(t, x)| < \varepsilon.$ Po principu maksimuma na skupu $[0, T] \times K[0, R]$

imamo

$$\max_{[0, T] \times K[0, R]} u(t, x) = \max_{([0, T] \times S(0, R)) \cup (\{0\} \times K[0, R])} u(t, x) = \max \left\{ \max_{[0, T] \times S(0, R)} u(t, x), \max_{K[0, R]} u_0 \right\}$$

$$\leq \max \left\{ \varepsilon, \max_{\mathbb{R}^d} u_0 \right\}$$

$$\Rightarrow \sup_{[0, T] \times \mathbb{R}^d} u(t, x) = \sup_{R \rightarrow +\infty} \max_{[0, T] \times K[0, R]} u(t, x) \leq \max \left\{ \varepsilon, \max_{\mathbb{R}^d} u_0 \right\}$$

ovo vrijedi i za
svu $R' > R$

\mathcal{I}_2 proizvoljnosti: $\varepsilon > 0$ sledi:

$$\sup_{[0,T] \times \mathbb{R}^d} u(t, x) = \max \{0, \sup_{\mathbb{R}^d} u_0\}.$$
