

Linear parabolic equations II

1. (Energy decay of the heat equation)

Let Ω be a Lipschitz domain and $u_0 \in L^2(\Omega)$. Let u be a weak solution¹ to the problem

$$\begin{aligned}u_t - \Delta u &= 0 && \text{in } (0, \infty) \times \Omega \\u(0) &= u_0 && \text{in } \Omega \\u &= 0 && \text{on } (0, \infty) \times \partial\Omega.\end{aligned}$$

Show that there exists a constant $\lambda_1 > 0$ such that

$$\|u(t, \cdot)\|_{L^2(\Omega)} \leq e^{-\lambda_1 t} \|u_0\|_{L^2(\Omega)}$$

for $t \in (0, \infty)$. Show that, in fact, the constant λ_1 is the first eigenvalue of the Laplace operator with respect to the homogeneous Dirichlet boundary conditions. That is λ_1 the smallest λ such that there exists a nonzero weak solution to

$$\begin{aligned}-\Delta u &= \lambda u && \text{in } \Omega \\u &= 0 && \text{on } \partial\Omega.\end{aligned}$$

¹in the sense as defined in the lecture