

$$\begin{aligned}
 1. \quad & \left[\frac{\partial}{\partial t} - \kappa \frac{\partial^2}{\partial x^2} \right] U(x, \partial^2 t) \\
 &= \frac{\partial}{\partial t} [U(x, \partial^2 t)] - \kappa \frac{\partial^2}{\partial x^2} [U(x, \partial^2 t)] \\
 &= \partial^2 \cdot U_t(x, \partial^2 t) - \kappa \cdot \partial^2 U_{xx}(x, \partial^2 t) \\
 &= \partial^2 \cdot [U_t(x, \partial^2 t) - \kappa U_{xx}(x, \partial^2 t)] \\
 &= \partial^2 \cdot 0 \quad \text{E using } U \text{ satisfies heat equation} \\
 &= 0 \quad \quad \quad U_t - \kappa U_{xx} = 0
 \end{aligned}$$

So $U(x, \partial^2 t)$ satisfies Heat Equation
 On the other hand, $U(x, -\partial^2 t)$
 does not satisfies the Heat Equation

$$\begin{aligned}
 2. \quad & \left(\frac{\partial}{\partial t} - \kappa \frac{\partial^2}{\partial x^2} \right) (e^{ax+bt}) \\
 &= b \cdot e^{ax+bt} - \kappa \cdot a^2 e^{ax+bt}
 \end{aligned}$$

$$= (b - \kappa a^2) e^{ax+bt}$$

so any (a, b) satisfying $b = \kappa a^2$
 will make e^{ax+bt} a solution to heat equation.

3

By Fourier-Poisson formula.

$$u(x, t) = \int_{-\infty}^{\infty} K(x-y, t) f(y) dy \quad \text{with } f \equiv 1$$

$$= \int_{-\infty}^{\infty} \frac{1}{\sqrt{4\pi kt}} e^{-\frac{(x-y)^2}{4kt}} \cdot 1 dy$$

change of
variables

$$= \int_{-\infty}^{\infty} \frac{1}{\sqrt{4\pi kt}} e^{-\frac{\tilde{y}^2}{4kt}} d\tilde{y}$$

$$\tilde{y} = x - y \quad = 1$$

the temperature for all later time is 1,
the same as initial temperature.

4

By F-P formula.

$$u(x, t) = \int_{-\infty}^{\infty} K(x-y, t) f(y) dy$$

By the definition
of $f(y)$.

$$= \int_{-L}^L \frac{1}{\sqrt{4\pi kt}} e^{-\frac{(x-y)^2}{4kt}} \cdot 1 dy$$

Doing a change of variable

$$s = \frac{x-y}{\sqrt{4kt}}, \quad -\sqrt{4kt} \cdot ds = dy$$

we get

$$u(x, t) = \int_{\frac{x-L}{\sqrt{4kt}}}^{\frac{x+L}{\sqrt{4kt}}} \frac{1}{\sqrt{4\pi kt}} e^{-s^2} (-\sqrt{4kt}) ds$$

$$= \int_{\frac{x-L}{\sqrt{4kt}}}^{\frac{x+L}{\sqrt{4kt}}} \frac{1}{\sqrt{\pi}} e^{-s^2} ds$$

$$\begin{aligned} \text{So } \lim_{t \rightarrow \infty} u(x,t) &= \int_{\lim_{t \rightarrow \infty} \frac{x-L}{\sqrt{4kt}}}^{\lim_{t \rightarrow \infty} \frac{x+L}{\sqrt{4kt}}} \frac{1}{\sqrt{\pi}} e^{-s^2} ds \\ &= \int_0^0 \frac{1}{\sqrt{\pi}} e^{-s^2} ds \\ &= 0 \end{aligned}$$

6.

By F-P formula,

$$\begin{aligned} u(x,t) &= \int_{-\infty}^{\infty} \frac{1}{\sqrt{4\pi kt}} e^{-\frac{(x-y)^2}{4kt}} e^{3y} dy \\ &= \int_{-\infty}^{\infty} \frac{1}{\sqrt{4\pi kt}} e^{-\frac{(x-y)^2}{4kt} + 3y} dy \end{aligned}$$

$$\begin{aligned} \text{Notice } -\frac{(x-y)^2}{4kt} + 3y &= -\frac{x^2 - 2xy + y^2 - 12kt y}{4kt} \\ &= -\frac{(y-x-6kt)^2}{4kt} + 9kt + 3x \end{aligned}$$

$$\text{So } u(x,t) = \int_{-\infty}^{\infty} \frac{1}{\sqrt{4\pi kt}} e^{-\frac{(y-x-6kt)^2}{4kt} + 9kt + 3x} dy$$

$$= e^{9kt+3x} \int_{-\infty}^{\infty} \frac{1}{\sqrt{4\pi kt}} e^{-\frac{(y-x-6kt)^2}{4kt}} dy$$

Do change of variables

$$s = \frac{y-x-6kt}{\sqrt{4kt}}, \quad \sqrt{4kt} ds = dy$$

We get

$$u(x,t) = e^{9kt+3x} \int_{-\infty}^{\infty} \frac{1}{\sqrt{4\pi kt}} e^{-s^2} \cdot \sqrt{4kt} ds$$

$$= e^{9kt+3x} \left[\frac{1}{\sqrt{\pi}} \int_{-\infty}^{\infty} e^{-s^2} ds \right]$$

$$= e^{9kt+3x} \left[\frac{1}{\sqrt{\pi}} \cdot \sqrt{\pi} \right]$$

$$= e^{9kt+3x} \rightarrow +\infty$$

$$\text{as } t \rightarrow \infty$$

Notice

$$\int_{-\infty}^{\infty} e^{-s^2} ds = \sqrt{\pi}$$