

Test 1 CMS/CVR 2021-2022 Answer model

1 Make Dirichlet condition homogeneous

Set  $u(x) = -3 + \tilde{u}(x)$

Equation for  $\tilde{u}$

$$-\frac{d}{dx}(\cos x \frac{d\tilde{u}}{dx}) + \frac{1}{1+x^2} \tilde{u} = \tan(x) + \frac{3}{1+x^2}$$

$$\tilde{u}(0) = 0, \quad \frac{d\tilde{u}}{dx}(1) + \tilde{u}(1) = 5$$

Forget tildes for a while

$$r_1(u) = -\frac{d}{dx}(\cos x \frac{du}{dx}) + \frac{1}{1+x^2} u - \tan(x) - \frac{3}{1+x^2}$$

$$r_2(u) = \frac{du}{dx}(1) + u(1) - 5$$

$$\mathcal{D} = \left\{ u \in H^1[0,1] \mid u(0) = 0 \right\}$$

Find  $u \in D$ :  $(v, r(u)) + \alpha v_1 r_2(u) = 0$

for all  $v \in D$

$\alpha$  determined by positivity  
of bilinear form

$$a(v, u) = \left( v_1 - \frac{d}{dx} \left( \cos x \frac{du}{dx} \right) + \frac{1}{1+x^2} u \right) \\ + \alpha v_1 \left( \frac{du}{dx}(1) + u(1) \right) =$$

$$\stackrel{p.i.}{=} \underbrace{\left( \frac{dv}{dx}, \cos x \frac{du}{dx} \right)}_{+ \alpha v_1 \left( \frac{du}{dx}(1) + u(1) \right)} + \underbrace{\left( v_1, \frac{1}{1+x^2} u \right)}_{0} - v \cos(x) \frac{du}{dx} \Big|_0$$

$$v(0)=0 \\ = \left( \quad \right) + \left( \quad \right) + v_1 \left( (\alpha - \cos(1)) \frac{du(1)}{dx} + \alpha u(1) \right)$$

$$F(v) \equiv \left( v, \tan x + \frac{3}{1+x^2} \right) + \alpha 5 v(1)$$

2 Consider  $a(u, u)$

$$a(u, u) = \left( \frac{du}{dx}, \cos x \frac{du}{dx} \right) + \left( u, \frac{1}{1+x^2} u \right) + \underbrace{v(1)(\alpha - \cos 1) \frac{du}{dx}}_{\text{undeterminate}}$$

$\geq 0$

$\geq 0$

$\geq 0$

$\uparrow$

$\alpha = \cos 1 > 0$

$a(t_0) > 0$

make zero

For this choice  $a(u, u) \geq \frac{1}{2}(u, u)$  so  $> 0$  for  $u \neq 0$

~~as required~~

3  $a(u, v) = a(v, u)$

$$a(v, u) = \left( \frac{dv}{dx}, \cos x \frac{du}{dx} \right) + \left( v, \frac{1}{1+x^2} u \right) + \cos(1) v(1) u(1)$$

$$= \left( \frac{du}{dx}, \cos x \frac{dv}{dx} \right) = \left( u, \frac{1}{1+x^2} v \right) + \cos(1) u(1) v(1)$$

$$= a(u, v)$$

$$\text{so } A_{ij} = a(\phi_i, \phi_j) = a(\phi_j, \phi_i) = A_{ji}$$

matrix symmetric

We know

$$a(u, u) \geq 0 \rightarrow a\left(\sum_{i=1}^n c_i \phi_i, \sum_{j=1}^n c_j \phi_j\right) \geq 0 \text{ for } \vec{c} \neq \vec{0}$$

for  $u \neq 0$

$$\Leftrightarrow \sum_{i=1}^n \sum_{j=1}^n c_i c_j \underbrace{a(\phi_i, \phi_j)}_{A_{ij}} \geq (\vec{c}, A \vec{c})$$

$\forall \vec{c} \neq \vec{0} \rightarrow 0 > 0$

4 Lax-Milgram theorem - see lect. notes

Check conditions:

$$|a(v, u)| = \left| \left( \frac{dv}{dx} \cos \frac{du}{dx} \right) + \left( v, \frac{1}{1+x^2} u \right) + \cos(1) u(1) v(1) \right|$$

$$\leq \left( \left\| \frac{dv}{dx} \right\| \left\| \frac{du}{dx} \right\| + \|v\| \|u\| + |u(1)| |v(1)| \right)$$

$$|u(x)| \leq \left\| \frac{du}{dx} \right\|$$

$$\leq 2 \left\| \frac{d^2v}{dx^2} \right\| \left\| \frac{d^4u}{dx^4} \right\| + \|v\| \|u\| \leq 2 \|v\|_4 \|u\|_4,$$

$$2 |F(v)| = E(v, \tan x + \frac{1}{1+x}) + 5 \cos, v(1)$$

$$\leq \|v\|(2 + \tan 1) + 5 \|v(1)\| \leq$$

$$\text{and } \|v\|(2 + \tan 1) + 5 \left\| \frac{dv}{dx} \right\| \leq \max(2 + \tan 1, 5) \|v\|_{H^1}$$

$$3 a(u, u) \geq \cos 1 \left\| \frac{du}{dx} \right\|^2 + \frac{1}{2} \|u\|^2$$

$$\geq \min(\cos 1, \frac{1}{2}) \|u\|_{H^1}^2$$

$$5 A_{ij} = a(\phi_i, \phi_j)$$

$$a(\phi_i, \phi_{i-1}) = \int_{x_{i-1}}^{x_i} \cos x \, dx + \int_{x_{i-1}}^{x_i} \frac{x - x_{i-1}}{x_i - x_{i-1}} \frac{x - x_i}{x_{i-1} - x_i} \frac{1}{1+x^2} dx$$

for  $i = 2, \dots, n$

$$a(\phi_i, \phi_i) = \frac{1}{h^2} \int_{x_{i-1}}^{x_{i+1}} \cos x \, dx + \int_{x_{i-1}}^{x_i} \left( \frac{x - x_{i-1}}{x_i - x_{i-1}} \right)^2 \frac{1}{1+x^2} \, dx$$

$$+ \int_{x_i}^{x_{i+1}} \left( \frac{x - x_{i+1}}{x_{i+1} - x_i} \right)^2 \frac{1}{1+x^2} \, dx$$

for  $i = 1, \dots, n-1$

$$a(\phi_n, \phi_n) = \frac{1}{h^2} \int_{x_{n-1}}^T \cos x \, dx + \int_{x_{n-1}}^T \left( \frac{x - x_{n-1}}{T - x_{n-1}} \right)^2 \frac{1}{1+x^2} \, dx$$

$$+ \cos(1)$$

~~It holds that  $a(u, v) = a(v, u)$~~

~~$$\text{so } A_{i,j} = a(\phi_i, \phi_j) = a(\phi_j, \phi_i) = A_{j,i}$$~~

~~$$\text{so } a(\phi_{i-1}, \phi_i) = a(\phi_i, \phi_{i-1})$$~~

~~and with that the matrix is defined.~~

6.

$$\min_{u \in \mathcal{D}} a(u, u) \rightarrow F(u)$$

where

$$a(u, u) = \int_0^1 \cos(x) \frac{du}{dx}^2 + \frac{1}{1+x^2} u^2 dx + \cos(1) u(1)^2$$

$$F(u) = \int_0^1 u \left( \tan x + \frac{3}{1+x^2} \right) dx + \sqrt{\cos(1)} u(1)$$

7.

According to page 61 of the lecture notes

the error is determined by  $O(h^{p+1-k})$

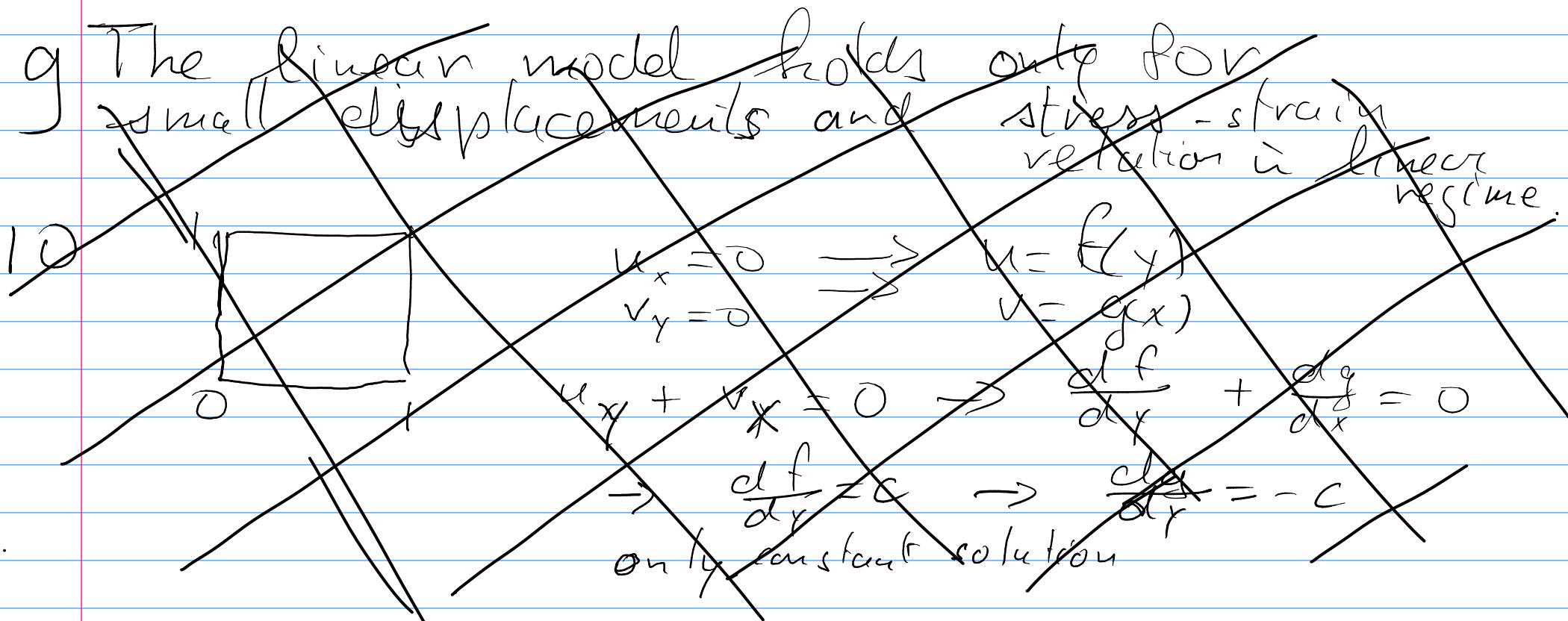
where  $p$  is degree of the piecewise polynomial used on each element and  $k$  the derivative we are looking at

So quadratic elements  $\Rightarrow p=2$

$\|u - u_h\| = O(h^3)$  since there are no derivatives in this norm

$\|u - u_h\|_{H^1} = O(h^2)$  since the first deriv. is in this norm.

## 8 Lect notes example



$$\rightarrow u = d + cy, \quad \psi = e - cx$$

boundary

$$u(x, 0) = 0$$

$$v(0, t) = 0$$

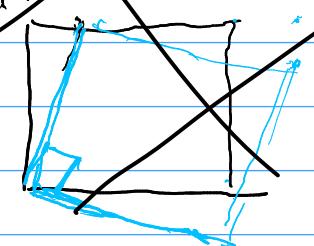
conditions

$$d = 0$$

$$e = 0$$

$$u = cy$$

$$v = cx$$



so it is a rotation around  
for small  $\epsilon$