

4. (Galerkin method for the Poisson equation) Let $\Omega \subset \mathbb{R}^n$ be a bounded, open set with smooth boundary. For $f \in L^2(\Omega)$ construct a solution of the Poisson equation

$$(1) \quad -\Delta u = f \quad \text{in } \Omega, \quad u = 0 \quad \text{on } \partial\Omega$$

using a Galerkin method. To do this, let $\{\phi_k\}$ for $k \in \mathbb{N}$ denote the eigenfunctions of the Laplacian with homogeneous Dirichlet boundary data on Ω . Then prove that for any $m \in \mathbb{N}$ there exists

$$u_m = \sum_{k=1}^m \mathbf{d}_m^k \phi_k, \quad \text{for } \mathbf{d}_m^k \in \mathbb{R}$$

that satisfies

$$\int_{\Omega} \nabla u_m \cdot \nabla \phi_k \, dx = \int_{\Omega} f \phi_k, \quad \text{for } k = 1, \dots, m.$$

To finish, show that the sequence $\{u_m\}_{m \in \mathbb{N}}$ converges weakly in $H_0^1(\Omega)$ to a weak solution of (1).

$$\forall k \in \mathbb{N}: -\Delta \phi_k = \lambda_k \phi_k, \quad \lambda_k \in \mathbb{C}, \text{ sogar } \lambda_k \in \mathbb{R}, \text{ weil } -\Delta: H_0^1 \rightarrow H_0^{-1} \text{ symmetrisch? } \phi_k \in L^2(\Omega)?$$

$$\Gamma(\phi_k) = 0 \text{ (auf } \partial\Omega)$$

$$\int_{\Omega} \nabla u_m \cdot \nabla \phi_k \, dx = \int_{\Omega} f \phi_k \, dx \leq \|f\|_{L^2(\Omega)} \|\phi_k\|_{L^2(\Omega)} < \infty$$

$$\begin{aligned} & \int_{\Omega} -\Delta u_m \phi_k \, dx + \int_{\partial\Omega} \phi_k (\nabla u_m \cdot \nu) \, ds = \sum_{i=1}^m \mathbf{d}_m^i \int_{\Omega} -\Delta \phi_i \phi_k \, dx \\ & \quad \text{mit homogene DB} \\ & = \sum_{i=1}^m \mathbf{d}_m^i \lambda_i \int_{\Omega} \phi_i \phi_k \, dx = \mathbf{d}_m^k \lambda_k \underbrace{\|\phi_k\|_{L^2(\Omega)}^2}_{=1 \text{ o.B.d.A.}} = \mathbf{d}_m^k \lambda_k \Rightarrow \mathbf{d}_m^k := \frac{1}{\lambda_k} \int_{\Omega} f \phi_k \, dx \end{aligned}$$

$$\text{z.z.: } \exists v \in H_0^1: \forall w \in H_0^1: \lim_{m \rightarrow \infty} \langle u_m, w \rangle = \langle v, w \rangle$$

$$|\langle u_m, v \rangle_{H_0^1} - \langle u_n, v \rangle_{H_0^1}| = |\langle u_m - u_n, v \rangle_{H_0^1}| = |\langle u_m - u_n, v \rangle_{L^2} + \int_{\Omega} \nabla(u_m - u_n) \cdot \nabla v \, dx| =$$

Sei v die schwache Lsg.

$$\begin{aligned} |\langle v - u_m, w \rangle_{H_0^1}| &= |\langle v - \sum_{k=1}^m \mathbf{d}_m^k \phi_k, w \rangle_{H_0^1}| = |\langle v - \sum_{k=1}^m \frac{1}{\lambda_k} \langle f, \phi_k \rangle \phi_k, w \rangle_{H_0^1}| = \\ &= |\langle v, w \rangle - \langle u_m, w \rangle| \end{aligned}$$

$$\langle v, w \rangle_{H_0^1} = \langle v, w \rangle_{L^2(\Omega)} + \langle \nabla v, \nabla w \rangle_{L^2(\Omega)} = \langle v, w \rangle_{L^2(\Omega)} + \langle f, w \rangle_{L^2(\Omega)} = \langle v, w \rangle + \sum_{i \in \mathbb{N}} \langle w, \phi_i \rangle \langle f, \phi_i \rangle$$

$$\langle u_m, w \rangle_{H_0^1} = \langle u_m, w \rangle_{L^2(\Omega)} + \langle \nabla u_m, \nabla w \rangle_{L^2(\Omega)}$$

$$= \langle u_m, w \rangle_{L^2(\Omega)} + \langle \nabla u_m, \nabla \sum_{i \in \mathbb{N}} \langle v, \phi_i \rangle \phi_i \rangle_{L^2(\Omega)}$$

$$\stackrel{?}{=} \langle u_m, w \rangle_{L^2(\Omega)} + \sum_{i \in \mathbb{N}} \langle w, \phi_i \rangle \langle \nabla u_m, \nabla \phi_i \rangle_{L^2(\Omega)}$$

$$= \langle u_m, w \rangle_{L^2(\Omega)} + \sum_{i=m+1}^{\infty} \langle w, \phi_i \rangle \langle \nabla u_m, \nabla \phi_i \rangle_{L^2(\Omega)} + \sum_{i=1}^m \langle w, \phi_i \rangle \langle f, \phi_i \rangle$$

$$= \langle u_m, w \rangle_{L^2(\Omega)} + \sum_{i=m+1}^{\infty} \langle w, \phi_i \rangle \langle \nabla u_m, \nabla \phi_i \rangle_{L^2(\Omega)} + \langle f, \sum_{i=1}^m \langle w, \phi_i \rangle \phi_i \rangle$$

$$\stackrel{?}{=} \text{also } \lim_{m \rightarrow \infty} \langle \nabla u_m, \nabla w \rangle_{L^2} = \langle \nabla v, \nabla w \rangle$$

$$\left| \langle v - u_m, w \rangle_{H_0^1} \right| = \left| \langle v - u_m, w \rangle_{L^2(\Omega)} + \sum_{i=m+1}^{\infty} \langle w, \phi_i \rangle_{L^2} (\langle \phi_i, \phi_i \rangle_{L^2} - \langle \nabla u_m, \nabla \phi_i \rangle_{L^2}) \right| \leq$$

$$\leq \left| \langle v - u_m, w \rangle_{L^2(\Omega)} \right| + \left| \sum_{i=m+1}^{\infty} \langle w, \phi_i \rangle_{L^2} (\langle \phi_i, \phi_i \rangle_{L^2} - \langle \nabla u_m, \nabla \phi_i \rangle_{L^2}) \right|$$