

The Mathematical Theory of Finite Element Methods

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0 Contents

1	Basic Concepts	2
1.1	Weak Formulation of Boundary Value Problem	2
1.2	Ritz-Galerkin Approximation	2
1.3	Error Estimates	2
1.4	Piecewise Polynomial Spaces	3
1.5	Relationship to Difference Methods	3
1.6	Computer Implementation of Finite Element Methods	3
1.7	Local Estimates	3
1.8	Adaptive Approximation	3
1.9	Weighted Norm Estimates	3

1 Basic Concepts

The finite element method provides a method for generating algorithms for approximating the solutions of differential equations.

1.1 Weak Formulation of Boundary Value Problem

Considering the two-point boundary value problem

$$\begin{aligned} -\frac{d^2u}{dx^2} &= f \quad (0,1) \\ u(0) &= 0 \quad u'(1) = 0 \end{aligned}$$

Taking some function v , and finding the inner product with f , we find

$$(f, v) = \int_0^1 u'(x)v'(x)dx = a(u, v)$$

We define a vector space V as follows

$$V \equiv \{v \in L^2(0,1) : a(v, v) < \infty \text{ and } v(0) = 0\}$$

Using this we can characterize the solution to the differential equation as any function $u \in V$ that satisfies the boundary condition and that satisfies

$$a(u, v) = (f, v) \quad \forall v \in V$$

This is called the *variational* or *weak* formulation of the differential equation. It is variational because v is allowed to vary arbitrarily. It is called weak, because there are other ways in which to interpret the equation with less restrictive assumptions on f .

1.2 Ritz-Galerkin Approximation

Let $S \subset V$ be any (finite dimensional) subspace. Then when we replace V in the previous declaration we find

$$u_S \in S \quad a(u_S, v) = (f, v) \quad \forall v \in S$$

With this approximation, it can be shown that the solution u_S must *exist* and be *unique*.

1.3 Error Estimates

Observing the fundamental *orthogonality* between u and u_S implies

$$a(u - u_S, w) = 0 \quad \forall w \in S$$

Now we define the energy norm as

$$\|v\|_E = \sqrt{a(v, v)}$$

Using this norm, the Schwarz' inequality relates the energy norm and inner-product

$$|a(v, w)| \leq \|v\|_E \|w\|_E \quad \forall v, w \in V$$

- 1.4 Piecewise Polynomial Spaces
- 1.5 Relationship to Difference Methods
- 1.6 Computer Implementation of Finite Element Methods
- 1.7 Local Estimates
- 1.8 Adaptive Approximation
- 1.9 Weighted Norm Estimates