

Bahasa inggris sama notasi nya uda bener kah ? haha gak yakin aku soale

## 0.1 Problem

Consider Poisson Equation problem as shown below. We want to find  $u$  such that

$$\begin{cases} -\Delta u = f(x) & \text{in } \Omega \\ u = g(x) & \text{on } \Gamma = \partial\Omega. \end{cases} \quad (1)$$

## 0.2 Continuous (Partial Differential Equation)

We need to know some notation beforehand.

$$\begin{aligned} X &:= H^1(\Omega) \\ V &:= H_0^1(\Omega) \subset X \\ H^1(\Omega) &\equiv \{v \in L^2(\Omega); \frac{\partial v}{\partial x} \in L^2(\Omega)\} \\ L^2(\Omega) &\equiv \{v : \Omega \rightarrow \mathbb{R}; \int_{\Omega} v^2(x) dx < \infty\} \\ V(g) &:= \{v \in X; v = g \text{ on } \Gamma \text{ or } v - g \in V\} \\ V &= V(0). \end{aligned}$$

From the strong form in equation (??), we can obtain the weak form  $\forall$  test function  $v(x)$ , where  $v|_{\Gamma_0} = 0$ , then,

$$\begin{aligned}
& \int_{\Omega} (-\Delta u)(x)v(x)dx \\
&= \int_{\Omega} \left( -\frac{\partial^2 u}{\partial x_1^2}(x)v(x) - \frac{\partial^2 u}{\partial x_2^2}(x)v(x) \right) dx \\
&= -\int_{\Omega} \frac{\partial^2 u}{\partial x_1^2}(x)v(x) dx - \int_{\Omega} \frac{\partial^2 u}{\partial x_2^2}(x)v(x) dx \\
&= -\left( \int_{\partial\Omega} \frac{\partial u}{\partial x_1}(x)v(x)n_i ds - \int_{\Omega} \frac{\partial u}{\partial x_1}(x)\frac{\partial v}{\partial x_1}(x) dx \right) - \left( \int_{\partial\Omega} \frac{\partial u}{\partial x_2}(x)v(x)n_i ds - \int_{\Omega} \frac{\partial u}{\partial x_2}(x)\frac{\partial v}{\partial x_2}(x) dx \right) \\
&= \left( \int_{\Gamma_0} \frac{\partial u}{\partial x_1}(x)v(x)n_i + \frac{\partial u}{\partial x_2}(x)v(x)n_i ds + \int_{\Gamma_1} \frac{\partial u}{\partial x_1}(x)v(x)n_i + \frac{\partial u}{\partial x_2}(x)v(x)n_i ds \right) \\
&+ \int_{\Omega} \frac{\partial u}{\partial x_1}(x)\frac{\partial v}{\partial x_1}(x) + \frac{\partial u}{\partial x_2}(x)\frac{\partial v}{\partial x_2}(x) dx \\
&= \int_{\Omega} \nabla u(x) \cdot \nabla v(x) dx - \int_{\Gamma_1} (\nabla u(x) \cdot n(x))v(x) ds \\
&= \int_{\Omega} \nabla u(x) \cdot \nabla v(x) dx - \int_{\Gamma_1} \frac{\partial u}{\partial n}(x)v(x) ds \\
&= \int_{\Omega} \nabla u(x) \cdot \nabla v(x) dx - \int_{\Gamma_1} g(x)v(x) ds \\
&= \int_{\Omega} f(x)v(x) dx
\end{aligned}$$

such that

$$\int_{\Omega} \nabla u \cdot \nabla v dx = \int_{\Omega} f v dx + \int_{\Gamma_1} g v ds.$$

For simplicity, we assume  $\Omega = (0,1)^2$  and  $g = 0$ . Then we obtain weak form of equation (??),

$$\begin{cases} a(u, v) = l(v), \forall v \in V \\ u \in V(g). \end{cases} \quad (2)$$

where  $a(u, v) := \int_{\Omega} \nabla u \cdot \nabla v dx$  is bilinear form and  $l(v) := \int_{\Omega} f v dx$  is linear form.

To show that there is exist unique solution  $u$ , we can use the Remark below. **yang remark, proposition, sama proof, bener kah penjelasane ? Aku lupa hubungane satu sama lain**

**Remark 0.2.1**  $\exists! u = \underset{v \in V(g)}{\operatorname{argmin}} \left( \frac{1}{2} a(v, v) - l(v) \right) = \underset{w \in V(g)}{\operatorname{argmin}} J(w)$

Proofing this Remark, the Proposition below is given with proof.

**Proposition**

For  $J(v) := \frac{1}{2} a(v, v) - l(v)$ ,  $u = \underset{v \in V(g)}{\operatorname{argmin}} J(v) \iff (??)$

**Proof:**

( $\Rightarrow$ ) if  $u = \operatorname{argmin} J$  then  $u + tv \in V(g)$ ,  $\forall t \in \mathbb{R}, \forall v \in V = H_0^1(\Omega)$ . Since it is on boundary  $\Gamma$ , then  $g = u = u + tv$ .

$$\begin{aligned} J(u) &\leq J(w), \quad \forall w \in V(g), \quad w = u + tv \in V(g) \\ J(u) &\leq J(u + tv), \quad \forall t \in \mathbb{R}, \quad \forall v \in V \end{aligned}$$

Then

$$\begin{aligned} J(u + tv) &= \frac{1}{2}a(u + tv, u + tv) - l(u + tv) \\ &= \frac{1}{2}a(u, u) + ta(u, v) + \frac{t^2}{2}a(v, v) - l(u) - tl(v) \\ &= \frac{t^2}{2}a(v, v) + t(a(u, v) - l(v)) + J(u) \\ &=: \varphi(t) \end{aligned}$$

Because  $\varphi(t)$  is in quadratic form, then its minimum obtained at  $t = 0$ . So that  $\varphi = 0$  such that  $a(u, v) - l(v) = 0$ .  
( $\Leftarrow$ )  $\forall t \in \mathbb{R}, \forall v \in V$  we have

$$J(u, tv) = J(u) + \frac{t^2}{2}a(v, v) \geq J(u).$$

$\forall w \in V(g)$ , we set  $v := w - u \in V$ ,  $t := 1$ ,  $w = u + tv$

$$J(w) = J(u + tv) \geq J(u)$$

### 0.3 Discrete (Finite Element Method)

Notation

$$\begin{aligned} X_h &\subset X \text{ (usually } \dim X_h < \infty) \\ V_h &= X_h \cap V \\ g_h &\in X_h \text{ (approximation of } g) \\ V_h(g_h) &= \{v_h \in X_h; v_h - g_h \in V_h\}. \end{aligned}$$

Then the weak form is approximated with

$$\begin{cases} a(u_h, v_h) = l(v_h), \quad \forall v_h \in V_h \\ u_h \in V_h(g_h) \end{cases} \iff u_h = \operatorname{argmin}_{w_h \in V_h(g_h)} J(w_h)$$

Using Finite Element Method,

$$\begin{aligned} X_h &= \{v_h \in C^0(\bar{\Omega}); v_h|_K \text{ is linear}\} \\ V_h &= X_h \cap H_0^1(\Omega) \end{aligned}$$

$$\begin{aligned}
X_h &= \langle \varphi_1, \dots, \varphi_{N_p} \rangle, \{\varphi_i\}_{i=1}^{N_p} \text{ become a basis of the vector space } X_h \\
&= \left\{ \sum_{i=1}^{N_p} c_i \varphi_i; c_i \in \mathbb{R} \right\}
\end{aligned}$$

For  $x = (x_1, x_2) \in \mathbb{R}^2, \forall v_h \in X_h$ , we will have

$$\begin{aligned}
v_h(\cdot) &= \sum_{i=1}^{N_p} v_h(P_i) \varphi_i(\cdot) \in X_h \\
w_h &:= \sum_{i=1}^{N_p} v_h(P_i) \varphi_i \in X_h \\
w_h(P_j) &= \sum_{i=1}^{N_p} v_h(P_i) \varphi_i(P_j) \\
&= \sum_{i=1}^{N_p} v_h(P_i) \delta_{ij} \\
&= v_h(P_j)
\end{aligned}$$

**a basis of  $V_h$**

$$\Omega \cap \Gamma = \Phi$$

$$\{\varphi_i; P_i \in \Omega\} \subset \{P_i\}_{i=1}^{N_p}$$

for simplicity, we assume

$$\{\varphi_i; P_i \in \Omega\} = \{P_i\}_{i=1}^N (N < N_p)$$

$$\mathbf{s.t.} \{P_i\}_{i=1}^N \subset \Omega \text{ and } \{P_i\}_{i=N+1}^{N_p} \subset \Gamma$$

$$\begin{aligned} V_h &= \langle \varphi_1, \dots, \varphi_N \rangle \\ (**) a(u_h, v_h) &= l(v_h) (\forall v_h \in V_h) \\ &\Downarrow \\ a(u_h, \varphi_i) &= l(\varphi_i) (i = 1, \dots, N) \\ &\Downarrow \text{choose } v_h = \varphi_i \in V \\ \forall v_h \in V_h, c_i &= v_h(P_i), v_h = \sum_{i=1}^N c_i \varphi_i \\ a(u_h, v_h) &= a(u_h, \sum_{i=1}^N c_i \varphi_i) \\ &= \sum_{i=1}^N c_i a(u_h, \varphi_i) = \sum_{i=1}^N c_i l(\varphi_i) \\ &= l(\sum_{i=1}^N c_i \varphi_i) = l(v_h) \end{aligned}$$

$$\mathbf{we\ set} \ u_j := u_h(P_j) \ (j = 1, \dots, N_p)$$

$$\text{boundary} \rightarrow u_j = g_j = g_h(P_j) (j = N+1, \dots, N_p)$$

$$u_h \in v_h(g_h)$$

$$P_j \in \Gamma$$

$$\text{unknown} : u_1, \dots, u_N$$

$$(**) \Leftrightarrow \begin{cases} a(u_h, \varphi_i) = l(\varphi_i) (i = 1, \dots, N) \\ u_h = \sum_{j=1}^N u_j \varphi_j + \sum_{j=N+1}^{N_p} g_j \varphi_j (u_h \in V_h(g_h)) \end{cases}$$

$$\mathbf{we\ set} \ a_{ij} := a(u_i, u_j) = a(u_j, u_i)$$

$$\mathbf{s.t.} \sum_{j=1}^N a_{ij} u_j + \sum_{j=N+1}^{N_p} a_{ij} g_j = l(\varphi_i) (i = 1, \dots, N)$$

$$\mathbf{we\ set} \ A := (a_{ij}) \in \mathbb{R}_{\text{sym}}^{N \times N}$$

$$\mathbf{u} := \begin{pmatrix} u_i \\ \vdots \\ u_N \end{pmatrix}$$

$$\mathbf{b} := (l(u_i) - \sum_{j=N+1}^{N_p} a_{ij} g_j)_{i=1, \dots, N} (**) \Leftrightarrow \mathbf{A} \mathbf{u} = \mathbf{b}$$