Aili Shao Maydalen College



FEMs for PDEs - Problem Sheet 1

1. Draw the graph of the function ϕ defined by $\phi(x) = (1 - |x|)_+$ for $x \in [-2, 2]$. Is it true that $\phi \in C[-2, 2] \cap C^1(-2, 2)$?

Calculate the first (weak) derivative $\phi' = D\phi$ of ϕ on the interval [-2, 2]. Verify that $\phi, \phi' \in L_p(-2, 2)$ for all $p \in [1, \infty]$. Hence deduce that $\phi \in W_p^1(-2, 2)$ for all $p \in [1, \infty]$.

2. Suppose that $u(x) = x^{\alpha}$, $x \in [0, 1]$, where α is a fixed real number, $0 < \alpha < 1$. Show that $u \in C^{\infty}(0, 1)$, but $u \notin W_p^1(0, 1)$ for $p \geq (1 - \alpha)^{-1}$.

Let $\Omega = \{(x,y) \in \mathbb{R}^2 : x^2 + y^2 < \frac{1}{4}\}$ and consider the function w defined on Ω by $w(x,y) = \log |\log \sqrt{x^2 + y^2}|$. Show that $w \in W_2^1(\Omega)(=H^1(\Omega))$ but $w \notin C(\Omega)$.

- 3. Given that (a,b) is an open interval of the real line, let $H^1_{E_0}(a,b)=\{v\in H^1(a,b):v(a)=0\}.$
 - a) By writing

$$v(x) = \int_{a}^{x} v'(\xi) \,d\xi, \qquad a \le x \le b,$$

for $v \in H^1_{E_0}(a,b)$, show that the following (Poincaré-Friedrichs) inequality holds for each $v \in H^1_{E_0}(a,b)$:

$$||v||_{L_2(a,b)}^2 \le \frac{1}{2}(b-a)^2|v|_{H^1(a,b)}^2$$

b) By writing

$$[v(x)]^2 = \int_a^x \frac{d}{d\xi} [v(\xi)]^2 d\xi = 2 \int_a^x v(\xi) v'(\xi) d\xi, \qquad a \le x \le b,$$

for $v \in H^1_{E_0}(a,b)$, show that the following (Agmon's) inequality holds for each $v \in H^1_{E_0}(a,b)$:

$$\max_{x \in [a,b]} |v(x)|^2 \le 2||v||_{L_2(a,b)} |v|_{H^1(a,b)}.$$

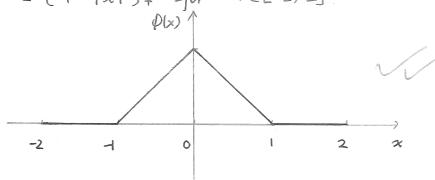
- 4. Given that $f \in L_2(0,1)$, state the weak formulation of each of the following boundary value problems:
 - a) -u'' + u = f(x) for $x \in (0,1)$, u(0) = 0, u(1) = 0;
 - b) -u'' + u = f(x) for $x \in (0,1)$, u(0) = 0, u'(1) = 0;
 - c) -u'' + u = f(x) for $x \in (0, 1)$, u(0) = 0, u(1) + u'(1) = 0.

Apply the Lax-Milgram lemma to show that each of the three weak formulations has a (corresponding) unique weak solution¹.

¹Hint: You may wish to use the inequality from part b) of Question 3 when attempting to prove that the bilinear form, associated with the boundary value problem in part c), is bounded on $H_{E_0}^1(0,1)$.

FEMs for PDEs - Problem Sheet 1

Q1 $q(x) = (1-|x|) + for x \in [-2, 2]$



From the plot, we know that $4 \in (C_2, 2]$. However, $4 \mid x \mid \beta$ not differentiable at x=0, $x=\pm 1$ since

$$q'(0) = \lim_{\epsilon \to 0} \frac{q(-\epsilon) - q(0)}{-\epsilon} = 1 + 1 = \lim_{\epsilon \to 0} \frac{q(\epsilon) - q(0)}{\epsilon} = q'(0)$$

$$\psi'(-1^{-}) = \lim_{\xi \to 0} \frac{\psi(-1-\xi) - \psi(-1)}{-\xi} = 0 \neq 1 = \lim_{\xi \to 0} \frac{\psi(-1+\xi) - \psi(-1)}{\xi} = \psi'(-1^{+})$$

$$\phi^{-}(1^{-}) = \lim_{\epsilon \to 0} \frac{\phi(1-\epsilon) - \phi(1)}{-\epsilon} = -1 + 0 = \lim_{\epsilon \to 0} \frac{\phi(1+\epsilon) - \phi(1)}{\epsilon} = \phi'(1^{\dagger})$$

Thus, it is NOT true that of C(-2,2) 1 C'(-2,2).

For any $v \in (\delta^{\infty}(-2,2)$.

$$\int_{-\infty}^{+\infty} \phi(x) \, v'(x) \, dx = \int_{-\infty}^{+\infty} \left(\left| - \left| x \right| \right| \right)_{t} \, V'(x) \, dx$$

=
$$S_{\eta}^{\circ}$$
 (Itx) $V'(x) dx + S_{\eta}^{\circ} (I-x) V'(x) dx$

$$= (1+x) U(x) \Big|_{x=1}^{x=0} - \int_{-1}^{0} V(x) dx$$

$$= \int_{-1}^{0} (-1) V(x) dx + \int_{0}^{1} 1 \cdot V(x) dx$$

$$= - \int_{-\infty}^{+\infty} w(x) v(x) dx$$

where
$$w(x) = \int_{-1}^{1} \int_{-1}^{1} \chi \in (-1, 0)$$

 $\int_{0}^{1} \int_{0}^{1} \chi \in (0, 1)$

Thus. the first derivative $\phi' = D\phi = \omega$.

For
$$l \leq p < \infty$$

$$(\int_{-1}^{2} (d|^{p} dx)^{p} = (\int_{-1}^{1} (1-|x|)^{p} dx)^{p}$$

$$= (\int_{-1}^{1} (|^{p} dx)^{p} dx)^{p}$$

$$= 2^{p} < \infty$$

$$= 2^{p} < \infty$$

$$ess sup |||(x)|| = 1 < \infty$$

$$\pi \in (-h^{2})$$

If
$$p=8$$
.

Proposition of the p

Shie
$$\phi \in Lp(-2,2)$$
 and $\phi' \in Lp(-2,2)$ for all $p \in [1,20]$.
 $\phi \in W_p'(-2,2)$ for all $p \in [1,20]$

 $u(x) = x^{\alpha}$. $x \in [0,1]$ where α is a fixed real QZ number, 0 < 0 < 1.

ue (0 (0,1) with u'= xx2-1 $u'' = \alpha(\alpha_1) x^{\alpha_{-2}}$ $u^{(k)} = \alpha(\alpha + 1) - - (\alpha - k + 1) \times \alpha^{-k}$

for all $k \in IN$.

· Since $u(x) = x^{\alpha}$ is smooth. Its neak derivative coincides with its dassical derivative u'= a xx-1

> So $|u'|^p dx = S_0^1 (\alpha x^{\alpha-1})^p dx$ $= \alpha^{\rho} \int_{0}^{1} \chi(\alpha - 1) \rho dx$

If $P \ge (1-\alpha)^{-1}$, then $P(\alpha) \ge 1$ Salway)12 $P(\alpha-1) \leq -1$ = 2 T 5 (log (log r l) 2 dr (note x-1<0) $\int_0^1 x^{(\alpha-1)} P dx = A0 \text{ if } P = (1-\alpha)^{-1}$ \Rightarrow lim riog Hogel n & wp' (0,1) for P ≥ (1-0) = lim e-t | og | t| = 0 +700 L'Hôpital!

exponential. 12 = { (x,y) \in 12 : x2+y2< \frac{1}{4}}.

goes to zerow is defined on 12 by w(x,y) = log | log 1x+y2 | factor than Note that w(0,0) is not defined (ie. w(x,y) > 25 as (x,y) > (0,0)

=) w(xy) & c(n). log anthon.

= [im] BIOIE) (BIOIE) (107/109 JX742)) 2 dxdy

= lim 50(0.4) (Blo(E) (log 1109 E1) dxdy this is not 5 lim C. E2 (log 1/09 E1)2 obvious to me

 $pf(x,y) = df(r) \hat{r} \Rightarrow w \in L_{z}(n)$ The pointure derivatives of w is are In IDW = 2th So W(r) rdH log [x+42] = 1 (x2+42)-2. 2x = 212 5 1/2 w/cr) 2r dr _ x = 2 T /1/2 / riogradr / 1 og Tx ty2 (x2 ty2) rlogr2 30 Wy = 4 110g [x+y2 | [x442) We need to check that they are weak deal-stives aross 0. For any $d \in C_c^{\infty}(n)$, $\int_{n} W dx = \lim_{x \to \infty} \int_{x} W dx dx$ = lim [xx2442> Ez - Wx & dx = lim (+0+ \fix2+y2>\\\2\) - \frac{\chi}{110y \lambda x^2 y^2 \left(\chi^2 y^2)} dx + $\int x^2 + y^2 = \varepsilon^2$ w $\phi \cdot n$ dx + Jx+y=+ wg.nds = lim Crot Sty x2+y2 52 - x 1/04 [x242] (x242) Pdx

The first surface integral $\Rightarrow 0$ as $z \Rightarrow 0$, and the 2nd surface integral $\Rightarrow 0$ since $0 \in C_{\epsilon}^{\infty}(n)$.

 $\int_{\Omega} |\nabla w|^2 dx dy = \int_{\Omega} \frac{x^2 + y^2}{||\partial y|| ||\nabla x||^2 + ||\nabla x||^2} dx dy$ $= \int_{\Omega} \frac{1}{||\partial y|| ||\nabla x||^2 + ||\nabla x||^2} dx dy$ $\Rightarrow w \in w_2'(\Omega) = H'(\Omega).$

```
(23. HE_0'(a,b) = \{ V \in H^1(a,b) : V(a) = 0 \}

(a) Claim: \|V\|_{L^2(a,b)}^2 \le \frac{1}{2} (b-a)^2 \|V\|_{H^1(a,b)}^2

\|N \| \|V\| \|V\| \| \|V\| \|V\| \| \| \|V\| \| \|V\| \| \|V\| \|
```

(b) Claim: (Agmon's)nequality).

For each $V \in H_{\epsilon_0}(a,b)$. $\max_{x \in [a,b]} |V(x)|^2 \leq 2 ||V||_{L_2(a,b)} |V| H'(a,b).$

 $\frac{|| \text{Prof} ||}{| | | | |} = \int_{\alpha}^{x} \frac{d}{ds} [v(s)]^{2} ds$ $= 2 \int_{\alpha}^{x} v(s) v'(s) ds, \quad \alpha = x \in b$ $\max_{x \in [a,b]} || v(x)|^{2} = \max_{x \in [a,b]} || 2 \int_{\alpha}^{x} v(s) v'(s) ds$ $= \max_{x \in [a,b]} || 2 \int_{\alpha}^{x} |v(s)|^{2} ds = \sum_{x \in [a,b]}^{2} || (\int_{\alpha}^{x} |v'(s)|^{2} ds)^{\frac{1}{2}}$ $= 2 \int_{\alpha}^{x} || v(s)|^{2} ds = \sum_{x \in [a,b]}^{2} || v'(s)|^{2} ds = \sum_{x \in [a,b]}^{2} ||$

Honi

Proincire inequality

one princire inequality

still applied

```
Q4 FEL2 (011)
```

(a) - u" + u = f(x) for x ∈ (011) U(0)=0, U(1)=0. · weak fermulation: Find u E Ho' (0,1) s.t So n'v'dx + souvdx = sofvdx for all v EHo (011)

· Existence of unique weak solution.

Ho'(011) is a closed subspace of the Hilbert space H'(011). then Ho'(0,1) is a Hilbert space equipped with norm 11. 11 H' (0.1) defined as 11 VII H'(0,1) = (50 16 1V1 dx+501V'(x)/dx) a luiv) = so u'v' dx + so uvdx is a bilinear form on Hol(011) x Hol(011) sit

(1) 3 C070 S.t & VE HO((01)) a (V.V) > COIIVIIH(101) ie. a(v,v)=50 |v'12 +50 |v12 = 11 v1) H(0,1) (co=)

b) I CIZO V V.W EHO (OID) (alv, w) (SCIIVILHIAD HWILHIA)) Q(v,w) = Sovwdx1 = (SUV'12) = (SUV'12dx) = +(SUV'dx) = (SUV'dx) = (SUV'12) = (SUV' ≤ 211 VII HI/ON IN MHI/ON

(c) e(.) defined as $\ell(v) = \int_{0}^{1} f v dx$ is a linear functional a Molals, t = (2 70 + VEHO (0,1) St | CIN | = CVI VII HILON 1 e(v) | = 1 fo ful dx

= 11f1/2011) 11V1/27011) < 11 fle (0,1) 11/11 H(01)

By Max to Lax- Milgram Thesem. Il u & Hollow sit a(u,v) = e(v) V v ∈ H o (a,1).

-u"+u = f(x) for x (1011), u(0) =0, u'(1)=0. " weak furnilation: Find u ∈ H= (0,1) := { VEH/10,10 , V(0)=0 } So u'v'dx + souvdx = sofv dx V ve HEO(011) So ulalax + Conadx + C-N/s] x=1 = lo todx Souvidx + Souv dx + u/10/v16) = So fudx = chase ve Heo 1011)

so that 1/10/1/10/20

· Existence of reak solution: since the bilinear formation Hollow XHollow) is the som a (u,v) = so u'v' dx + so uv dx and the linear functional on HE' 1011) elv) = sofvax are the same as (a). it is sufficient to show that Has (0,1) is a dozed subspace of H'(0,1). @ HE (0,1) is a subspace of H1(011) since A 4. V EHEO (0,1). dEIR. dutv ∈ H'10.1) and du10) + U10) = 0 to. → dutV EHEO(OII).

@ let un be a sequence m HEO (011) set $un \rightarrow u$ in $H^1(0,1)$. then un(0) = 0 $V \in H'(0,1) \mapsto V(0) \in \mathbb{R}$ $|V(0)| \leq \max_{x \in (0,1)} |V(x)| \leq C ||V(H)| H|(0,1) \subset C(0,1)$ $|V(0)| \leq \max_{x \in (0,1)} |U(1)| \leq C ||U(1)| = C ||U(1)| + ||U(1)|$ VEH'(011) HO V(0) EIR

->0 as not

=> U(0)=0 le UEHE0(0,1).

=> 1-1 51 (011) is a Hilbert space. with the H! norm.

Alternative, we can unite the weak formulation as find u = H1(011) s.t S' wv'dx t S' uv dx = S' fv -u'(0) v(0). for all VEH'1011).

aluiv) = so u'v' dx + so uvdx as before but (10) = 5% fv - u/10) v(0) 1 e(v) | = 11 f1/2 (OID 11 VUH(6,1) + HE 1 U/10> | 1 V10> € C 11 V 11 H 1(0,1).

Then are can apply the Lax-Milgram Theren to andude the existence of unique weak solution.

```
(c) -u'' + u = f(x) for x \in (0,1) . u(0) = 0, u(1) + u'(1) = 0
  · weak firmulation.
      \int u'v'dx + \int uvdx + \left[-u'v\right]_{x=0}^{x=1} = \int dv dx
     = [ ou'v'dx + [ ouvdx + u'(0)v(0) - u'(1)v(1) = [ of v dx
          Consider the function space Ho (0,1). then if v ∈ Holoi)
    Find UE /150 (0,1) st
        Sou'v' dx + Souvdx + V(1)U(1) = Sofvdx
  Existence of unique neak solutions.
     H5 1011) is a Hilbert spale with the H'-norm.
   a_{14,v} := \int_{0}^{1} u'v' dx + \int_{0}^{1} uv dx + v(1) u(1)
     is a bilinear from on Hollow). × Hol(011). St it is
    (a) wereive since alv,v) = 50/1/2/x +56/1/2 + (v(N))
                                     > 11 VII H'(0,1)
and (b) bounded since
         lau,vx=[5'sulvidx + 5'suvdx + vu)u(1)]
       profin part = 150 u'v' dx + 50 uvdx | + [VII) u(I)|
                  < 211 U11 H'(0,1) HV11H1/0,1) + 1V(1) W(1) 1
                  = 211 41 (011) 11 VI/H'(011) + max (V(X) max (U(X))
                  = 211 n11 H1(011) 11/11 H1(011) + [311/1/12/011) 1/14/1011) ] >11/1/12/01/14/1011)
                  < 211 UII H'(0,1) 11 VII H((0,1) + TZ 11 VII H'(0,1) TZ 11 UII H'(0,1)
                  ≤(4 11 UH HHOW 11VII H1/011).
                          nice &
   elv) := ( f v dx is the linear functional defined on Hallow)
             18(V) 1 = 11 fil 2001/ 11 VI H/1011).
```

Then by Lax- Milgram Theyens 3! UE HES (OV) St

a(u,v) = & (1v) YUE HO (011)

1. VIILZ = 1/2 | VIH' portale

max | V(X)|2 = 20 U11 U1H'

XE COID

= [2 1+44 | VIH'

= [2 1+44 | VIH'

(b) C= 1+ T2