

(x_1, x_2) - plane, so that $g = 0$. We let V be the subspace of $C^2(\Omega) \cap C^1(\overline{\Omega})$ consisting of functions v such that $v = 0$ on Γ .

As before, we multiply the PDE by a test function $v \in V$, getting

$$-\Delta u(x)v(x) = f(x)v(x),$$

and we “integrate by parts.” In this case, this means that we use a version of Stokes formula known as *Green’s first identity*, which says that

$$\int_{\Omega} -\Delta u v \, dx = \int_{\Omega} (\text{grad } u) \cdot (\text{grad } v) \, dx - \int_{\Gamma} (\text{grad } u) \cdot n v \, d\sigma$$

(where n denotes the outward pointing unit normal to the surface). Because $v = 0$ on Γ , the integral \int_{Γ} drops out, and we get an equation of the form

$$a(u, v) = \tilde{f}(v) \quad \text{for all } v \in V,$$

where a is the bilinear form given by

$$a(u, v) = \int_{\Omega} \left(\frac{\partial u}{\partial x_1} \frac{\partial v}{\partial x_1} + \frac{\partial u}{\partial x_2} \frac{\partial v}{\partial x_2} \right) dx$$

and \tilde{f} is the linear form given by

$$\tilde{f}(v) = \int_{\Omega} f v \, dx.$$

We get the same equation as in section 19.2, but over a set of functions defined on a two-dimensional domain. As before, we can choose a finite-dimensional subspace V_a of V and consider the discrete problem with respect to V_a . Again, if we pick a basis (w_1, \dots, w_n) of V_a , a vector $u = u_1 w_1 + \dots + u_n w_n$ is a solution of the Weak Formulation of our problem iff $\mathbf{u} = (u_1, \dots, u_n)$ is a solution of the linear system

$$A\mathbf{u} = b,$$

with $A = (a(w_i, w_j))$ and $b = (\tilde{f}(w_j))$. However, the integrals that give the entries in A and b are much more complicated.

An approach to deal with this problem is the *method of finite elements*. The idea is to also discretize the boundary curve Γ . If we assume that Γ is a *polygonal line*, then we can *triangulate* the domain Ω , and then we consider spaces of functions which are piecewise defined on the triangles of the triangulation of Ω . The simplest functions are piecewise affine and look like tents erected above groups of triangles. Again, we can define base functions with small support, so that the matrix A is tridiagonal by blocks.

The finite element method is a vast subject and it is presented in many books of various degrees of difficulty and obscurity. Let us simply state three important requirements of the finite element method: