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$$\text{LET } \hat{u}_2 = u_0 + T_1 \cdot x + \sum_{j=1}^2 \alpha_j \phi_j$$

$\phi_j$  IS THUS SUBJECT TO  $\phi_j(0)=0$  &  $\phi_j'(1)=0$

IN THIS CASE,  $u_0 = 0$ .

SUBSTITUTION OF  $\hat{u}_{c2}$  INTO THE SYSTEM EQUATION YIELDS

$$-(x \sum_{j=1}^2 \alpha_j \phi_j')' + 2 \sum_{j=1}^2 \alpha_j \phi_j = f - \underbrace{[-T_1 + 2u_0 + 2T_1 x]}_{2[u_0 + T_1 x]}$$

$$2[u_0 + T_1 x] = -(x(u_0 + T_1 x))' + 2(u_0 + T_1 x)$$

DEFINE  $f^* = f - [-T_1 + 2u_0 + 2T_1 x]$ , THE WORK FUNCTION THEN

BECOMES, WITH  $v = \sum_{k=1}^2 \beta_k \psi_k$ ,

$$\sum_{k=1}^2 \beta_k \left[ \sum_{j=1}^2 \alpha_j \int_0^1 \psi_k' [2[\phi_j]] - \psi_k f^* dx \right] = 0$$

$$\text{LET } \phi_1 = x(1-x)^2 \text{ \& } \phi_2 = (x-1)^2 - 1 \Rightarrow \phi_1' = 3x^2 - 4x + 1, \phi_2' = 2x - 2$$

i. THE COLLOCATION METHOD

$$\int \phi_1 dx = \frac{1}{4}x^4 - \frac{2}{3}x^2 + \frac{1}{2}x^2, \int \phi_2 dx = \frac{1}{8}x^3 - x^2$$

$$\psi_k = \delta(x - x_k)$$

$$K_{jk} = \int_0^1 \delta(x - x_k) (-(x \phi_j')' + 2 \phi_j) dx$$

$$= -(x_k \phi_j'(x_k))' + 2 \phi_j(x_k) = \begin{cases} 2x_k^3 - 13x_k^2 + 10x_k - 1 & j=1 \\ 2x_k^2 - 8x_k + 2 & j=2 \end{cases}$$

$$f_k = \int_0^1 \delta(x - x_k) f^* dx$$

$$= f^*(x_k)$$

$$\text{LET } x_1 = \frac{1}{3} \text{ \& } x_2 = \frac{2}{3}, \quad K = \begin{bmatrix} \frac{26}{27} & -\frac{4}{9} \\ \frac{13}{27} & -\frac{22}{9} \end{bmatrix}, \quad \underline{f} = \begin{Bmatrix} 15.312 \\ -10.6563 \end{Bmatrix} \Rightarrow K^{-1} \underline{f} = \underline{\alpha} = \begin{Bmatrix} 19.7042 \\ 8.2405 \end{Bmatrix}$$

$$\hat{u}_N = \underbrace{1.8\pi \cos(1.8\pi)}_{u_0 = T_1 x} x + \underbrace{19.7042}_{\alpha_1} \underbrace{x(1-x)^2}_{\phi_1} + \underbrace{8.2405}_{\alpha_2} \underbrace{((x-1)^2 - 1)}_{\phi_2}$$

## ii. THE SUB-DOMAIN METHOD

$$\psi_1 = \begin{cases} 1 & 0 \leq x \leq \frac{1}{2} \\ 0 & \frac{1}{2} < x \leq 1 \end{cases}$$

$$\psi_2 = \begin{cases} 0 & 0 \leq x < \frac{1}{2} \\ 1 & \frac{1}{2} \leq x \leq 1 \end{cases}$$

WE CAN DEFINE THE SUBDOMAINS

$$\Omega_1: x \in [0, \frac{1}{2}]$$

$$\Omega_2: x \in [\frac{1}{2}, 1]$$

$$K_{jk} = \int_{\Omega_k} (-x\phi_j') + 2\phi_j d\Omega_k = (-x\phi_j') \Big|_{\Omega_k} + \int_{\Omega_k} 2\phi_j d\Omega_k$$

$$f_k = \int_{\Omega_k} f^* d\Omega_k = -\frac{10}{9\pi} \cos\left(\frac{9}{5}\pi x\right) - \frac{9\pi}{5} x \cos\left(\frac{9}{5}\pi x\right) + \frac{9\pi}{5} x \cos\left(\frac{9}{5}\pi\right) - \frac{9\pi}{5} x^2 \cos\left(\frac{9}{5}\pi\right)$$

NOTE, THE SAME BASIS FUNCTIONS FROM PART i ARE USED. ONLY  $\psi$  CHANGES.

$$K = \begin{bmatrix} \frac{23}{16} & \frac{1}{12} \\ -\frac{7}{96} & -\frac{17}{12} \end{bmatrix}, \quad \underline{\tilde{f}} = \begin{Bmatrix} 4.5228 \\ -9.8302 \end{Bmatrix} \Rightarrow K^{-1} \underline{\tilde{f}} = \underline{a} = \begin{Bmatrix} 16.9644 \\ 5.5011 \end{Bmatrix}$$

$$\hat{u}_0 = 1.8\pi \cos(1.8\pi)x + 16.9644(x(1-x)^2) + 5.5011((x-1)^2-1)$$

### iii THE LEAST SQUARES METHOD

$$\psi_k = \frac{\delta r}{\delta \alpha_k} = \mathcal{L}(\phi_k) = -(x\phi_k')' + 2\phi_k$$

$$K_{jk} = \int_0^1 (-(x\phi_k')' + 2\phi_k)(-(x\phi_j')' + 2\phi_j) dx$$

$$f_k = \int_0^1 (-(x\phi_k')' + 2\phi_k) f^* dx$$

$$K = \begin{bmatrix} \frac{74}{105} & \frac{4}{15} \\ \frac{4}{15} & \frac{24}{5} \end{bmatrix}, \quad \underline{f} = \begin{Bmatrix} 11.247 \\ 28.778 \end{Bmatrix} \Rightarrow K^{-1} \underline{f} = \underline{\alpha} = \begin{Bmatrix} 13.984 \\ 5.218 \end{Bmatrix}$$

$$\hat{u}_N = 1.8\pi \cos(1.8x) + 13.984 (x(1-x)^2) + 5.218 ((x-1)^2 - 1)$$

iv THE GALERKIN METHOD

$$\psi_k = \phi_k$$

$$K_{jk} = \int_0^1 \phi_k (-(x\phi_j)'' + 2\phi_j) dx$$

$$f_k = \int_0^1 \phi_k f^* dx$$

$$K = \begin{bmatrix} \frac{11}{210} & -\frac{1}{15} \\ -\frac{1}{15} & \frac{7}{5} \end{bmatrix}, \quad \underline{f} = \begin{Bmatrix} 0.0457 \\ 6.333 \end{Bmatrix} \Rightarrow K^{-1} \underline{f} = \underline{a} = \begin{Bmatrix} 15.424 \\ 5.258 \end{Bmatrix}$$

$$\hat{u}_N = 1.8\pi \cos(1.8\pi)x + 15.424 (x(1-x)^2) + 5.258 ((x-1)^2 - 1)$$

## HOMEWORK #2 SOLUTION

① A DERIVE THE WEAK FORM

$$-(xu')' + 2u = -1.8\pi \cos(1.8\pi x) + \sin(1.8\pi x)(2 + (1.8\pi)^2 x)$$

SUBJECT TO

$$u(0) = 0, \quad u'(1) = 1.8\pi \cos(1.8\pi)$$

FIRST, DEFINE THE RESIDUAL

$$r = -(xu')' + 2u - f,$$

$$\text{WITH } f = -1.8\pi \cos(1.8\pi x) + \sin(1.8\pi x)(2 + (1.8\pi)^2 x)$$

NEXT,

$$\int_0^1 r v dx = 0,$$

$$\int_0^1 (-(xu')' + 2u - f) v dx$$

INTEGRATION BY PARTS YIELDS

$$\left[ -(xu')v \right]_0^1 + \int_0^1 xu'v' + 2uv - fv dx = 0$$

GIVEN  $u(0) = 0$ , THIS REQUIRES THAT  $v(0) = 0$  IN ORDER FOR  $v$  TO BE AN ADMISSIBLE TEST FUNCTION.

$$\int_0^1 xu'v' + 2uv - fv dx - v(1)T_1 = 0$$

$$\text{WHERE } T_1 = 1.8\pi \cos(1.8\pi) = 1 \cdot u'(1).$$

# C THE GALERKIN METHOD NOT SATISFYING THE NATURAL B.C.'S

$$\hat{u}_N = \sum_{j=1}^N \alpha_j \phi_j, \quad \phi_j(0) = 0.$$

FROM THE WEAK FORM, PART A,

$$K_{jk} = \int_0^1 (x \phi_j' \phi_k' + 2 \phi_j \phi_k) dx$$

$$f_k = \int_0^1 \phi_k f dx + \phi_k(1) T_1$$

FOR CONSISTENCY, CHOOSE

$$\phi_1 = x(1-x)^2, \quad \phi_2 = (x-1)^2 - 1, \quad \phi_3 = x$$

THESE ARE ADMISSIBLE SINCE THE ESSENTIAL B.C.'S ARE SATISFIED. THE NATURAL B.C.'S ARE AUTOMATICALLY SATISFIED BY SOLUTIONS TO THE ORIGINAL PROBLEM.

1 TERM:

$$K = \frac{11}{210}, \quad f = 0.3811, \quad \alpha_1 = \frac{f}{K} = 7.2765$$

2 TERM:

NOTE, THESE ARE THE SAME AS PART b.iv. THE STRONG & WEAK FORMS YIELD THE SAME  $K$ !

$$K = \begin{bmatrix} \frac{11}{210} & -\frac{1}{15} \\ -\frac{1}{15} & \frac{7}{5} \end{bmatrix}, \quad \underline{f} = \begin{Bmatrix} 0.3811 \\ 0.9952 \end{Bmatrix}, \quad K^{-1} \underline{f} = \underline{\alpha} = \begin{Bmatrix} 8.7091 \\ 1.1256 \end{Bmatrix}$$

3 TERM

THE FORCE TERMS, HOWEVER, DIFFER!

$$K = \begin{bmatrix} \frac{11}{210} & -\frac{1}{15} & -\frac{1}{60} \\ -\frac{1}{15} & \frac{7}{5} & -\frac{7}{6} \\ -\frac{1}{60} & -\frac{7}{6} & \frac{7}{6} \end{bmatrix}, \quad \underline{f} = \begin{Bmatrix} 0.3811 \\ 0.9952 \\ -0.9445 \end{Bmatrix}, \quad K^{-1} \underline{f} = \underline{\alpha} = \begin{Bmatrix} 17.2377 \\ 6.3741 \\ 5.8107 \end{Bmatrix}$$

$$\hat{u}_N = \sum_{j=1}^N \alpha_j \phi_j.$$

THE ERROR NORMS ARE GIVEN AS

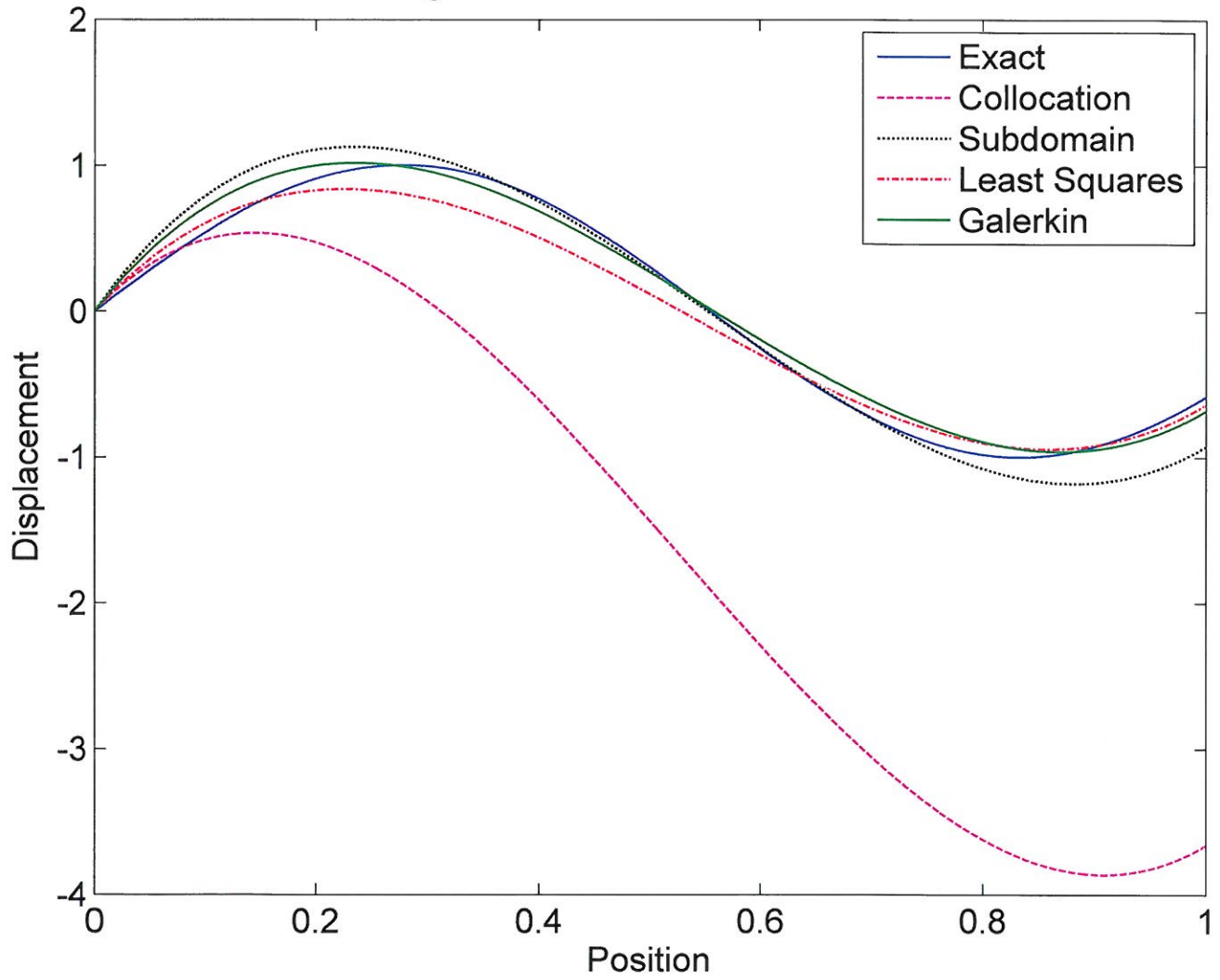
$$\|e(x)\|_{L_2} = \sqrt{\int_0^1 (e(x))^2 dx}$$

$$\|e(x)\|_E = \sqrt{\frac{1}{2} \int_0^1 x (e'(x))^2 dx}$$

METHOD	$\hat{u}_n(1)$	$x \hat{u}_n'(1)$	$\ e(x)\ _{L_2}$	$\ e(x)\ _E$
COLLOCATION	1.705	4.575	1.073	1.477
SUBDOMAIN	-0.976	4.575	0.154	0.483
LEAST SQUARES	-0.644	4.575	0.135	0.46
GALEKIN (b)	-0.683	4.575	0.089	0.413
GALEKIN (c)				
1 TERM	0	0	0.738	1.376
2 TERM	-1.176	0	0.203	1.25
3 TERM	-0.563	5.811	0.1	0.318
EXACT	-6.588	4.575	—	—

THE ERROR IN THE FLUX AT  $x=1$  FOR PART C IS NOT SURPRISING DUE TO THE CHOICE IN BASIS FUNCTIONS. ALSO, NOTE THAT THE GALEKIN METHOD MINIMIZES THE ERROR AS EXPECTED, AND THAT INCREASING  $N$  LEADS TO LOWER ERRORS.

Weighted Residual Method Solutions





Galerkin Solutions

