

Chapter 2 Worked Exercises, Part 2

Monday, January 30, 2017 1:59 PM

EXERCISE 2.18 We want to solve the problem (2.26) numerically for a right-hand side satisfying

$$\|f''\|_{\infty} \leq 1705,$$

and we want an approximation for which the error measured in absolute values at the grid points is less than $1/80545$.

- (a) How large do we have to choose n in order to be sure that the approximate solution defined by (2.27) is sufficiently accurate?
- (b) It turns out that we are only interested in the solution at $x = 1/10$ and at $x = 9/10$. Is this information of any help? Can we reduce the number of grid points computed above?

Theorem 2.2 Assume that $f \in C^2([0, 1])$ is given. Let u and v be the corresponding solutions of (2.26) and (2.27), respectively. Then

$$\|e\|_{h,\infty} = \|u - v\|_{h,\infty} \leq \frac{\|f''\|_{\infty}}{96} h^2.$$

$$(Lu)(x) = f(x) \quad \text{for all } x \in (0, 1). \quad (2.26) \Rightarrow u \text{ is exact sol'n}$$

$$(L_h v)(x_j) = f(x_j) \quad \text{for all } j = 1, \dots, n. \quad (2.27) \Rightarrow v \text{ is approx sol'n}$$

(a) Goal: choose $h = \frac{1}{n}$ sufficiently small s.t.

$$\|e\|_{h,\infty} < \frac{1}{80545}$$

$$\text{Thm 2.2} \Rightarrow \text{choose } h \text{ s.t. } \frac{\|f''\|_{\infty}}{96} h^2 \leq \frac{1705}{96} h^2 < \frac{1}{80545}$$

$$\Rightarrow h < 8.39 \times 10^{-4}$$

$$\Rightarrow \frac{1}{n} < 8.39 \times 10^{-4}$$

$$\Rightarrow n > 1196$$

(b) Maybe use non-uniform mesh. The analysis we currently have will not apply b/c base on $\| \cdot \|_\infty$ norms, so the error analysis is a global, not local, result.

Alternative: use adjoint based analysis.

EXERCISE 2.19 Consider the differential equation

$$-u''(x) + u(x) = f(x)$$

and the difference approximation

$$-\frac{v_{j-1} - 2v_j + v_{j+1}}{h^2} + v_j = f(x_j).$$

- (a) Identify the differential operator L and the difference operator L_h .
- (b) Define and compute the truncation error τ_h .
- (c) Show that the scheme is consistent provided that the solution u is sufficiently smooth.

$$(a) \quad L = -\frac{d^2}{dx^2} + 1, \quad L_h = -\frac{\delta_{j-1,i} - 2\delta_{ji} + \delta_{j+1,i}}{h^2} + \delta_{ji}$$

Here, we are using the Kronecker delta fns, where

$$\delta_{ji} = \begin{cases} 1, & i=j \\ 0, & i \neq j \end{cases}$$

(b) **Definition 2.2** Let $f \in C((0,1))$, and let $u \in C_0^2((0,1))$ be the solution of (2.26). Then we define the discrete vector τ_h , called the truncation error, by

$$\tau_h(x_j) = (L_h u)(x_j) - f(x_j) \quad \text{for all } j = 1, \dots, n.$$

$$\tau_h(x_j) := (L_h u)(x_j) - f(x_j)$$

$$= -\left(\frac{u_{j-1} - 2u_j + u_{j+1}}{h^2}\right) + u_j - f(x_j)$$

$$= -\left(u_j'' + \frac{u_j^{(4)}(\xi_1)}{24} h^2 + \frac{u_j^{(4)}(\xi_2)}{24} h^2\right) + u_j - f(x_j)$$

$$\xi_1 \in (x_j, x_{j+1}), \quad \xi_2 \in (x_{j-1}, x_j)$$

$$= -\left(\frac{u_j^{(4)}(\xi_1)}{24} + \frac{u_j^{(4)}(\xi_2)}{24}\right) h^2$$

(C) We say that the finite difference scheme (2.27) is consistent with the differential equation (2.26) if

$$\lim_{h \rightarrow 0} \|\tau_h\|_{h,\infty} = 0.$$

$$\|\tau_h\|_{h,\infty} \leq \frac{1}{12} \|u^{(4)}\|_{\infty} h^2$$

$$\begin{aligned} -u'' + u &= f \Rightarrow -u'' = f - u \\ \Rightarrow -u^{(4)} &= f'' - u'' = f'' + f - u \end{aligned}$$

$$\Rightarrow \|\tau_h\|_{h,\infty} \leq \frac{1}{12} (\|f''\|_{\infty} + \|f\|_{\infty} + \|u\|_{\infty}) h^2 \text{ by 5-ing.}$$

\exists Green's fun for this problem, $G(x,y)$, s.t.

$$u(x) = \int_0^1 G(x,y) f(y) dy$$

$$\Rightarrow \|u\|_{\infty} \leq C \|f\|_{\infty}, \quad C = \sup_{x \in (0,1)} \sup_{y \in (0,1)} |G(x,y)|$$

$$\therefore \|\tau_h\|_{h,\infty} \leq \frac{1}{12} (\|f''\|_\infty + (c+1)\|f\|_\infty) h^2 \rightarrow 0 \text{ as } h \rightarrow 0$$