

$$\begin{aligned}
 \textcircled{1} \quad & a) \quad C_0 f(0) + C_1 f(h) + C_2 f(2h) \\
 & = C_0 f(0) \\
 & + C_1 \left( f(0) + hf'(0) + \frac{h^2}{2} f''(0) + \frac{h^3}{3!} f'''(0) + \dots \right) \\
 & + C_2 \left( f(0) + 2hf'(0) + \frac{(2h)^2}{2} f''(0) + \frac{(2h)^3}{3!} f'''(0) + \dots \right).
 \end{aligned}$$

So, we need  $C_0 + C_1 + C_2 = 0$ .

$$hC_1 + 2hC_2 = 1.$$

$$\frac{h^2}{2} C_1 + \frac{4h^2}{2} C_2 = 0.$$

$$\therefore C_0 + C_1 + C_2 = 0$$

$$hC_1 + 2hC_2 = 1/h.$$

$$\frac{C_1}{2} + 2C_2 = 0.$$

$$\text{Thus, } \frac{C_1}{2} = \frac{1}{h} \therefore C_1 = \frac{2}{h}.$$

$$\therefore 2C_2 = \frac{1}{h} - \frac{2}{h} = -\frac{1}{h}$$

$$C_2 = -\frac{1}{2h}.$$

$$\therefore C_0 = -C_1 - C_2 = -\frac{2}{h} + \frac{1}{2h} = -\frac{4}{2h} + \frac{1}{2h} = -\frac{3}{2h}.$$

$$\begin{aligned}
 \text{So, } C_0 &= -\frac{3}{2h} \\
 C_1 &= \frac{2}{h} \\
 C_2 &= -\frac{1}{2h}.
 \end{aligned}$$



b). We notice that with the values of  $c_0, c_1, c_2$  prescribed in (a), we see

$$c_0 f(0) + c_1 f(h) + c_2 f(2h)$$

$$= f'(0) + \frac{2}{h} \cdot \frac{h^3}{3!} f'''(0) + \frac{1}{2h} \frac{(2h)^3}{3!} f'''(0) + O(h^3)$$

$$= f'(0) + \frac{h^2}{3} f'''(0) - \frac{4h^2}{6} f'''(0) + O(h^3)$$

$$= f'(0) + \left( \frac{h^2}{3} - \frac{2h^2}{3} \right) f'''(0) + O(h^3)$$

$$= f'(0) - \frac{h^2}{3} f'''(0) + O(h^3)$$

[

this is leading  
term of local truncation  
error.



② a) Note:  $f(0) = -(\cos(0)) = -1 < 0$

$$f(1) = \sqrt{\pi} - (\cos(\pi)) = \sqrt{\pi} + 1 > 0.$$

So, by intermediate value theorem, there is  $x \in (0, 1)$  s.t.  
 $f(x) = 0$ .

b). Let  $x^*$  be the root of  $f$ .

After  $k$  iterations, we have:  $|x_k - x^*| \leq 2^{-(k+1)}$

So, we want  $k$  such that

$$2^{-(k+1)} \leq 10^{-5}$$

$$\therefore -k-1 \leq \log_2(10^{-5})$$

$$\therefore k \geq -\log_2(10^{-5}) - 1$$

$$= 5 \log_2(10) - 1$$

$$3 = \log_2(8) \leq \log_2(10) \leq 4$$

So, we want  $k \geq \underline{\underline{5.4 - 1 = 4.4}}$

$$5.4 - 1 = 4.4$$



③ a) Given  $I - I_T(h) = -\frac{h^2}{12} (f'(b) - f'(a)) + O(h^4)$

$$I - I_m(h) = \frac{h^2}{24} (f'(b) - f'(a)) + O(h^4)$$

we note



$$(I - I_T(h)) + 2(I - I_m(h))$$

$$= -\frac{h^2}{12} + 2\frac{h^2}{24} + O(h^4) = O(h^4).$$

b). From the above, we have:

$$3I - I_T(h) - 2I_m(h) = O(h^4).$$

So,  $I - \frac{1}{3}I_T(h) - \frac{2}{3}I_m(h) = O(h^4),$

ie.  $I = \frac{1}{3}I_T(h) + \frac{2}{3}I_m(h) + O(h^4)$



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④. Let  $q(x) = a_0 + a_1x + a_2x^2 + a_3x^3 + a_4x^4$ .

$$q(0) = f(0) \Rightarrow a_0 = f(0)$$

$$q'(0) = f'(0) \Rightarrow a_1 = f'(0)$$

$$q''(0) = f''(0) \Rightarrow 2a_2 = f''(0) \Rightarrow a_2 = \frac{f''(0)}{2}$$

$$q'''(0) = f'''(0) \Rightarrow 6a_3 = f'''(0) \Rightarrow a_3 = \frac{f'''(0)}{6}$$

$\Rightarrow$   ~~$q(x)$~~

$$q(x) = a_0 + a_1x + a_2x^2 + a_3x^3 + a_4x^4 = f(x)$$

Since  $a_0, a_1, a_2, a_3$  are known, we can solve for  $a_4$ .

Thus, we have the existence of a polynomial satisfying the desired condition.

To see uniqueness, suppose  $q_1, q_2$  both <sup>deg 4 polynomial</sup> satisfying the above. Then  ~~$(q_1 - q_2)(0) = 0$~~   $(q_1 - q_2)(0) = 0$

Let  $q = q_1 - q_2$ . Then:

$$\begin{aligned} q(0) &= 0 \\ q'(0) &= 0 \\ q''(0) &= 0 \\ q'''(0) &= 0 \end{aligned}$$

and  $q(x) = 0$ .

This tells us that 0 is a root of mult. 4 and  $x_1$  a root of mult. 1. So,  $x^4(x-x_1)$  divides  $q$ , a degree 4 polynomial. Thus,  $q \equiv 0$ , so  $q_1 = q_2$ .



(5)

g) We note that  $A$  is symmetric, meaning it has real eigenvalues, and ~~that~~ that  $\|A\|_2$  is ~~the~~ ~~the~~ ~~the~~ the biggest magnitude of the eigenvalues (i.e.  $\|A\|_2 = \sup_{\lambda \text{ eigenvalue}} |\lambda|$ ).

Since we have  $\|A(u-v)\| \leq \|A\|_2 \|u-v\|$ , and this is achieved when  $u-v$  is an eigenvector of the biggest eigenvalue, the Lipschitz constant is  $\|A\|_2$ . So,

$$\begin{aligned} \text{Lipschitz constant is } \|A\|_2 &= \sup_{1 \leq n \leq N} \left| \frac{4}{h^2} \sin^2\left(\frac{k\pi}{N+1}\right) \right| \\ &= \frac{4}{h^2} \sup_{1 \leq n \leq N} \left| \sin^2\left(\frac{k\pi}{N+1}\right) \right| \\ &= \frac{4}{h^2} \left| \sin^2\left(\frac{\left(\frac{N+1}{2}\right)\pi}{N+1}\right) \right| \leq \frac{4}{h^2}. \end{aligned}$$

b). Euler's method is given by:  $y_{n+1} = y_n + \Delta t A y_n$

Let  $\tilde{y}_n$  be the true solution at time  $n$ . Then we have, by

Taylor exp.  $\tilde{y}_{n+1} = \tilde{y}_n + \Delta t \tilde{y}'_n + \frac{(\Delta t)^2}{2} \tilde{y}''_{n+1} + \mathcal{O}(\Delta t)^3$

~~Thus  $\tilde{y}_{n+1} = \tilde{y}_n + \Delta t A \tilde{y}_n + \frac{(\Delta t)^2}{2} A^2 \tilde{y}_n + \mathcal{O}(\Delta t)^3$~~

And as  $\tilde{y}'_n = A \tilde{y}_n$

And as  $\tilde{y}'_n = A \tilde{y}_n$ , we have

$$\tilde{y}_{n+1} = \tilde{y}_n + \Delta t A \tilde{y}_n + \frac{(\Delta t)^2}{2} A^2 \tilde{y}_n + \mathcal{O}(\Delta t)^3$$

Together local truncation error we note:

$$\tilde{y}_{n+1} = \tilde{y}_n + \Delta t A \tilde{y}_n + \tau_{n+1}$$

$$\tau_{n+1} = \frac{(\Delta t)^2}{2} A^2 \tilde{y}_n + \mathcal{O}(\Delta t)^3$$



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So, we see that the local truncation error is order 2.

Now, we find global error. Let  $e_n = \tilde{y}_n - y_n$

We have  $\tilde{y}_{n+1} = \tilde{y}_n + \Delta t A \tilde{y}_n + \tau_n$

$y_{n+1} = y_n + \Delta t A y_n$

$\therefore e_{n+1} = e_n + \Delta t A e_n + \tau_n$

$\therefore \|e_{n+1}\| \leq \|e_n\| + \|\Delta t A e_n\| + \|\tau_n\|$   
 $= (1 + \Delta t \|A\|_{L_2}) \|e_n\| + \|\tau_n\|$

=

$= (1 + \Delta t \|A\|_{L_2})^{n+1} \|e_0\| + \sum_{i=1}^n (1 + \Delta t \|A\|_{L_2})^{n-i} \|\tau_i\|$

$\leq (1 + \Delta t \|A\|_{L_2})^N \|e_0\|$

$+ \max \|\tau_i\| \sum_{i=1}^n (1 + \Delta t \|A\|_{L_2})^{n-i}$

$\leq (e^{\Delta t \|A\|_{L_2}})^N \|e_0\|$

$+ C \Delta t \left| \frac{1 - (1 + \Delta t \|A\|_{L_2})^N}{1 - (1 + \Delta t \|A\|_{L_2})} \right|$

$\leq e^{N \Delta t \|A\|_{L_2}} \|e_0\| + C (\Delta t)^2 \frac{1 + e^{\Delta t \|A\|_{L_2} \cdot N}}{\Delta t \|A\|_{L_2}}$

$= e^{(T-t_0) \|A\|_{L_2}} \|e_0\| + C \left( \frac{1 + e^{(T-t_0) \|A\|_{L_2}}}{\|A\|_{L_2}} \right) \Delta t$



So we have

$$|e_n| \leq \cancel{e^{(T-t_0)\|A\|_2}} e^{(T-t_0)\|A\|_2} \|e_0\| + \frac{(\Delta t)^2}{2} \|A\|^2 \|\tilde{y}_n\|_{\infty} \cdot \left( \frac{1 + e^{(T-t_0)\|A\|_2}}{\|A\|} \right)$$

c)  $h = 0.1$ . So,  $\|A\| = \frac{4}{(0.1)^2} = 400$ .

So, we want  $\frac{(\Delta t)^2}{2} (400)^2 \left( \frac{1 + e^{(T-t_0)400}}{400} \right) \leq 0.10^{-3}$

$$\therefore \Delta t \leq \frac{2 \cdot 10^{-3}}{400 \cdot \left( \frac{e^{400(T-t_0)}}{400} \right)}$$

$$= \frac{1}{400 \cdot 10^3 \cdot 10^{(0.43 \cdot 400)(T-t_0)}}$$

$$= \frac{1}{400 \cdot 10^3 \cdot 10^{172}}$$

$$= \frac{1}{4} \cdot 10^{-177}$$

d). No. The size of  $t$  as above is very small;  
~~There would be~~ There would be issues with roundoff error  
 when computing it with floating point arithmetic.

~~There~~



(6) Given  $\frac{\partial u}{\partial t} + \frac{1}{2} \left( \frac{\partial u}{\partial x} \right)^2 = c \frac{\partial^2 u}{\partial x^2}$ , we have

by differentiation by  $x$

$$u_{tx} + u_x u_{xx} = c u_{xxx}. \text{ Let } w = u_x.$$

We thus have:  $w_t + w w_x = c w_{xx}$ .

~~we can solve it~~ i.e.  $w_t + f(w)_x = c w_{xx}$ , for  $f(w) = \frac{w^2}{2}$ .

To solve for  $w$ , we consider the following scheme:

$$\frac{w_i^{n+1} - w_i^n}{\Delta t} + \frac{f(w_{i+1}^n) - f(w_{i-1}^n)}{2 \Delta x} =$$

$$\frac{w_{i+1}^n - 2w_i^n + w_{i-1}^n}{\Delta x^2} \quad \text{where } D \text{ is to be determined later.}$$

~~now we~~

Now, we note that

$$f(w_{i+1}^n) - f(w_{i-1}^n) = f'(\xi_i^n)(w_{i+1}^n - w_{i-1}^n)$$

~~Let~~

$$\text{Let } \mu = \frac{\Delta t}{\Delta x^2}$$

$$f'(\xi_i^n)(w_{i+1}^n - w_{i-1}^n)$$

$$\text{So, we have: } w_i^{n+1} = \frac{(-f'(\xi_i^n) \mu \Delta x)}{2} + (1 - \mu + D \mu \Delta x) w_{i+1}^n$$

$$+ (1 - 2\mu(D \mu \Delta x)) w_i^n$$

$$+ \frac{(f'(\xi_i^n) \mu \Delta x)}{2} + (1 - \mu + D \mu \Delta x) w_{i-1}^n$$



By choosing  $m$  so that  $1 > (1 - 2m(c + D\Delta x)) > \frac{1}{2}$

and  $D$  such that  $D > \frac{\sup \|f'(w)\|}{m}$  and  $\Delta x$

such that everything is positive, we thus see that

we have:  $\|w^1\|_\infty \leq \frac{f'(\xi_c^m) \max}{2} + C(m + D\Delta x m)$

$$\|w^1\|_\infty \left( -\frac{f'(\xi_c^m) \max}{2} + C(m + D\Delta x m) \right)$$

$$+ \|w^1\|_\infty (1 - 2m(c + D\Delta x))$$

$$+ \|w^1\|_\infty \left( \frac{f'(\xi_c^m) \max}{2} + C(m + D\Delta x m) \right)$$

$$= \|w^1\|_\infty$$

Thus, we see our scheme is contracting.

From this, we see  $\|w^1\| \leq \|w^0\|$ , so ~~the values~~

~~if~~ if  $w^0$  has image in  $[-m, m]$ , so does  $w^1$ , which tells us that our ~~the values~~

$$\sup \|f'(w^1)\| \leq \sup \|f'(w^0)\|$$

Inductively, we thus see  $\|w^n\| \leq \|w^0\|$ , showing stability.

we can  
pick a  
 $D$  because  
we are on  
~~the domain~~  
periodic domain



To see that this converges, we note that if  $v$  is the true solution, then we have

$$\begin{aligned} \frac{V_i^{n+1} - V_i^n}{\Delta t} + \frac{f(V_{i+1}^n) - f(V_{i-1}^n)}{2\Delta x} &+ \theta(\Delta x^4) \\ &= (C + O(\Delta x)) \frac{V_{i+1}^n - 2V_i^n + V_{i-1}^n}{\Delta x^2} + \theta(\Delta x) \end{aligned}$$

(as  $O(\Delta x) \frac{V_{i+1}^n - 2V_i^n + V_{i-1}^n}{\Delta x^2} = O(\Delta x) \cdot (V_{xx} + \theta(\Delta x^2)) = \theta(\Delta x)$ )

As we also have

$$\frac{W_i^{n+1} - W_i^n}{\Delta t} + \frac{f(W_{i+1}^n) - f(W_{i-1}^n)}{2\Delta x} = (C + O(\Delta x)) \frac{W_{i+1}^n - 2W_i^n + W_{i-1}^n}{\Delta x^2}$$

subtracting the two equations yields the following, where  $e_i^n = \cancel{v_i^n} = v_i^n - w_i^n$ :

$$\frac{e_i^{n+1} - e_i^n}{\Delta t} + \frac{f(W_{i+1}^n) - f(v_{i+1}^n) - f(w_{i-1}^n) + f(v_{i-1}^n)}{2\Delta x}$$

$$= (C + O(\Delta x)) \frac{e_{i+1}^n - 2e_i^n + e_{i-1}^n}{\Delta x^2} + \theta(\Delta x) + \theta(\Delta t)$$

By mean value theorem, we have:

$$\frac{e_i^{n+1} - e_i^n}{\Delta t} + \frac{f'(\xi_{i+1}^n) e_{i+1}^n - f'(\xi_{i-1}^n) e_{i-1}^n}{2\Delta x}$$

$$\left[ \text{where } \xi_i^n \text{ between } v_i^n \text{ and } w_i^n \right] = (C + O(\Delta x)) \frac{e_{i+1}^n - 2e_i^n + e_{i-1}^n}{\Delta x^2} + \theta(\Delta x) + \theta(\Delta t)$$



From here, we note that

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$$e_i^{n+1} = \left( -f'(\xi_{i-1}^n) \Delta x + (L + \rho \Delta x) \Delta t \right) e_{i+1}^n \\ + \left( 1 - 2M(L + \rho \Delta x) \right) e_i^n \\ + \left( \frac{f'(\xi_i^n) \Delta x}{2} (L + \rho \Delta x) \right) e_{i-1}^n + \mathcal{O}(\Delta x \Delta t) + \mathcal{O}(\Delta t^2)$$

As all terms are positive, we see that, as before,

$$\|e_i^{n+1}\|_\infty \leq \|e_i^n\|_\infty + \mathcal{O}(\Delta x \Delta t) + \mathcal{O}(\Delta t^2)$$

As we have  $\Delta t = \frac{\Delta x}{\Delta x^2}$ , we see  $\Delta t = \mathcal{O}(\Delta x^2)$ .

$$\text{Thus, } \|e_i^{n+1}\|_\infty \leq \|e_i^n\|_\infty + \mathcal{O}(\Delta x^3)$$

$$\text{So, } \|e_i^n\|_\infty \leq \dots$$

$$\leq \|e_i^0\|_\infty + (n+1) \mathcal{O}(\Delta x^3) \\ \leq \|e_i^0\|_\infty + N \mathcal{O}(\Delta x^3)$$

Assuming  $e_0 = 0$ , we have that this is

$$\leq N \mathcal{O}(\Delta x^3) \\ = N C \frac{\Delta x \Delta t}{\Delta x} \\ = \frac{C}{\Delta x} \Delta x (T - t_0) \\ = \mathcal{O}(\Delta x)$$



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for  ~~$w$~~   $w = u_x$ . We can then integrate with respect to  $x$  in order to ~~obtain~~  $u$ .  
 $\wedge$   
 approximate



⑦ a) To see well posedness, we look at the symbol for this equation.

$$as^2 + 2bs(i\omega) + c(i\omega)^2 = 0$$

$$\Rightarrow as^2 + (2b\omega i)s - c\omega^2 = 0. \quad \text{~~symbol for this equation~~}$$

We want the real part of the root for  $s$  to be bounded above.

$$\text{Here, } s = \frac{-2b\omega i \pm \sqrt{4b^2\omega^2 - 4ac\omega^2}}{2a}.$$

$$= \frac{(-b \pm \sqrt{4b^2\omega^2 - 4ac\omega^2})i}{2a}.$$

In order for this to have real part bounded

above, we need  $s$  to be imaginary, as otherwise, the  $\sqrt{4b^2\omega^2 - 4ac\omega^2}$  term will blow up.

$$\text{So, we need } 4b^2\omega^2 - 4ac\omega^2 \geq 0.$$

$$\therefore 4\omega^2(b^2 - ac) \geq 0.$$

So, we need  ~~$b^2 - ac \geq 0$~~

$$b^2 - ac \geq 0.$$



b/c) Let  $w_1 = u_e$   
 $w_2 = u_x$ .

We notice that  $A$ .

$$\begin{bmatrix} w_1 \\ w_2 \end{bmatrix}_x + \begin{bmatrix} 2b & \frac{c}{a} \\ -1 & 0 \end{bmatrix} \begin{bmatrix} w_1 \\ w_2 \end{bmatrix} = 0, \text{ as we have}$$



$$a u_{ee} + 2b u_{ex} + c u_{xx} = 0.$$

We note that  $A = \begin{bmatrix} 2b & \frac{c}{a} \\ -1 & 0 \end{bmatrix}$

the char. poly of  $A$  is  $\lambda^2 - \frac{2b}{a}\lambda + \frac{c}{a}$ ,

which has, as its roots the same as

$a\lambda^2 - 2b\lambda + c$ . Since  $b^2 - ac \geq 0$ , we note that

the roots of the polynomial are real, and

distinct, thus

Moreover, we can show that the matrix  $A$  is in fact diagonalizable. This gives us a way to solve the decoupled system, from which we can

us the scheme  $\frac{w_i^{n+1} - w_i^n}{\Delta t} + \frac{w_{i+1}^n - w_{i-1}^n}{2\Delta x} = 0$

to solve the decoupled system. From this,



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Or  $w_i^{n+1} - w_i^n + \lambda \frac{w_i^n - w_{i-1}^n}{\Delta x} = 0$  to solve

the decoupled system, depending on sign of  $\lambda$ .

e.g. If  $\lambda \geq 0$ , we use  $w_i^{n+1} - w_i^n + \lambda \frac{w_i^n - w_{i-1}^n}{\Delta x} = 0$

because here, stability is seen in that

$$w_i^{n+1} = w_i^n + \lambda \left( \frac{\partial w}{\partial x} \right) (w_i^n - w_{i-1}^n)$$

So by von Neumann analysis, we have

$$g = 1 - \lambda \left( \frac{\partial w}{\partial x} \right) (1 - e^{-i\theta})$$

So, we can choose  $\lambda \left( \frac{\partial w}{\partial x} \right)$

So that  $\|g\| \leq 1$  (i.e. we want  $|\lambda \frac{\partial w}{\partial x}| < \frac{1}{2}$ ).

So, by solving the decoupled system, we can solve for ~~w~~  $w_1 = u_e$  and  $w_2 = u_x$ , and by using initial conditions, we can obtain ~~u~~  $u$ .



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(8) a) we want:  ~~$\|h\|$~~   $\|h\|_{L^2(\Omega)} < \infty$   
 $\|f\|_{L^2(\Omega)} < \infty$

cont on next page...



⑧ ~~if  $u$  is a function that  $h$  is sufficiently smooth so that~~  
~~we can extend  $u$  to  $h$ , i.e.  $u|_{T_3} = h$ , and~~  
 ~~$u|_{T_2} = 0$ .~~

Let  $V = \{v \in H^1(\Gamma) : v|_{T_1} v|_{T_2} = 0\}$   
 Given  $v \in V$ , note:  $u \in V$ .

$$\int_{\Gamma} -\nabla u \cdot \nabla v + uv = \int_{\Gamma} f v$$

Have:  $\int_{\Gamma} -\nabla u \cdot \nabla v = \int_{\Gamma} \nabla u \cdot \nabla v - \int_{\partial \Gamma} v \nabla u \cdot n$  where  $n$  is outward pointing normal vector

$$= \int_{\Gamma} \nabla u \cdot \nabla v - \int_{\partial \Gamma} v \nabla u \cdot n - \int_{T_3} v \nabla u \cdot n$$

$$= \int_{\Gamma} \nabla u \cdot \nabla v - \int_{T_3} v h$$

So we have  $\int_{\Gamma} \nabla u \cdot \nabla v - \int_{T_3} v h + \int_{\Gamma} uv = \int_{\Gamma} f v$

$$\therefore \int_{\Gamma} \nabla u \cdot \nabla v + \int_{\Gamma} uv = \int_{\Gamma} f v + \int_{T_3} h v.$$

Our variational problem is:  $a(u, v) = L(v)$

for  $a(u, v) = \int_{\Gamma} \nabla u \cdot \nabla v + \int_{\Gamma} uv$  and  $L(v) = \int_{\Gamma} f v + \int_{T_3} h v$ .

We now show that  $a$  is coercive and bounded, and  $L$  is bounded.

To see that  $a$  is coercive, note that

$$\int_{\Gamma} \nabla u \cdot \nabla u + \int_{\Gamma} u^2 = \|\nabla u\|_2^2 + \|u\|_2^2 = \|u\|_{H^1(\Gamma)}^2$$



To see that  $a$  is bounded, we note that

$$a(u, v) = \int_T \nabla u \cdot \nabla v + \int_T u \cdot v \stackrel{(\text{Cauchy-Schwarz})}{\leq} \|\nabla u\|_{L^2(T)} \|\nabla v\|_{L^2(T)} + \|u\|_{L^2(T)} \|v\|_{L^2(T)} \\ \leq 2 \|u\|_{H^1(T)} \|v\|_{H^1(T)}$$

To see that  $L$  is bounded, we note that

$$|L(v)| = \left| \int_T f v + \int_{T_3} h v \right| \leq \int_T |f v| + \int_{T_3} |h v| \\ \leq \|f\|_{L^2(T)} \|v\|_{L^2(T)} + \|h\|_{L^2(T_3)} \|v\|_{L^2(T_3)} \\ \stackrel{(\text{trace thm})}{\leq} \|f\|_{L^2(T)} \|v\|_{L^2(T)} + C \|h\|_{L^2(T_3)} \|v\|_{H^1(T)} \\ \leq \max(\|f\|_{L^2(T)}, C \|h\|_{L^2(T_3)}) \|v\|_{H^1(T)}$$

So, as  $a$  is coercive and bounded, and  $L$  is bounded, we have a unique solution given by Lax Milgram.

b). Let  $T$  be a triangulation with no ~~too~~ triangle too thin, and  $h = \max$  diameter of a triangle.

~~Let~~ Let  $V_h$  be the set of piecewise linear functions in  $V$  such that for  $f \in V_h$ ,  $f$  restricted to any triangle is linear. Let  $N_1, \dots, N_n$  be the nodes for this triangulation, not including nodes on  ~~$T_1, T_2$~~   $T_1 \cup T_2$ . Let  $\phi_1, \dots, \phi_n$  be the set of corresponding basis functions, where  $\phi_i(N_j) = \begin{cases} 1 & i=j \\ 0 & i \neq j \end{cases}$ .



We ~~want~~ ~~approximate~~ thus have the following problem:  
To find  $u_h \in V_h$  such that  $a(u_h, v) = L(v)$  for all  $v \in V_h$ .

In particular, we want  $a(u_h, \phi_j) = L(\phi_j)$  for all basis functions. ~~Let  $u_h = c_1 \phi_1 + \dots + c_N \phi_N$~~

For  $u_h = c_1 \phi_1 + \dots + c_N \phi_N$ , we have  $\sum_{i=1}^N c_i a(\phi_i, \phi_j) = L(\phi_j)$ .

~~This thus gives us~~

Solving for  $u_h$  is akin to solving the <sup>linear</sup> system  $Ax = b$ ,  
where  $A_{ji} = a(\phi_i, \phi_j)$  and  $b_j = L(\phi_j)$ .

We note that ~~there~~ there is a unique solution,  
since  $A$  is symmetric, and  $\langle Ax, x \rangle > 0$  for  $x \neq 0$ , given  
by coercivity of  $a$ . Thus, as  $A$  symm and  
pos. definite  $A$  is invertible. Thus, for  $x = \begin{bmatrix} c_1 \\ \vdots \\ c_N \end{bmatrix}$

we have our  $u_h = c_1 \phi_1 + \dots + c_N \phi_N$ .

We note here that  $A$  is sparse, as  $a(\phi_j, \phi_i) = 0$  unless  
~~we note that~~ they share a triangle.

We have  $\|u - u_h\|_a \leq \|u - v\|_a$  for all  $v \in V_h$ , where

$\| \cdot \|_a$  is the norm induced by  $a$ .

Moreover, we have  $\|u - \pi_h u\|_a \leq C h^2$ , where  $C$  is  
dependent on  $u$ , and not  $h$  (here,  $\pi_h u$  is the projection  
onto  $V_h$  by  $a$ ).

Thus, we have  $\|u - u_h\|_a \leq C h^2$  ✓