

ACM106B Set 4 Problem 1

$$1. \quad -(a(x)u'(x))' = f(x)$$

$$\rightarrow -[a'(x)u'(x) + a(x)u''(x)] = f(x)$$

$$\rightarrow -[a'(x)u'(x)v(x) + a(x)u''(x)v(x)] = f(x)v(x)$$

$$\rightarrow -\int_0^1 a'(x)u'(x)v(x) dx - \int_0^1 a(x)u''(x)v(x) dx = \int_0^1 f(x)v(x) dx$$

applying integration by parts to this term yields:

$$\rightarrow -\int_0^1 a'(x)u'(x)v(x) dx - [a(x)v(x)u'(x)]_0^1 + \int_0^1 u'(x)a'(x)v(x) + u'(x)a(x)v'(x) dx = \int_0^1 f(x)v(x) dx$$

this term goes to zero if we impose that  $v(x)$  be periodic on  $[0,1]$ .

$$\rightarrow \int_0^1 u'(x)a(x)v'(x) dx = \int_0^1 f(x)v(x) dx$$

$$\rightarrow (au', v') = (f, v)$$

In  $V_h$ , we can write  $u(x)$  as follows:

$$u_h(x) = \sum_{j=1}^N u_j p_j(x)$$

$$\text{where } p_j(x) = \sin(2\pi jx) \text{ for } 1 \leq j \leq N/2$$

$$p_j(x) = \cos(2\pi(j-N/2)x) \text{ for } N/2+1 \leq j \leq N$$

$$\rightarrow u'_h(x) = \sum_{j=1}^N u_j p'_j(x)$$

$$\rightarrow \sum_{j=1}^N u_j (ap'_j, \varphi'_i) = (f, \varphi_i) \quad (\text{let } v = \varphi_i. \text{ Note that } \varphi_i \text{ is periodic on } [0,1])$$

so our earlier imposition stands)

$$\rightarrow Au = b$$

$$\text{where } a_{ij} = (ap'_j, \varphi'_i), \quad b_i = (f, \varphi_i)$$

ACM106B Set 4 Problem 2

$$\begin{aligned}
 1. \quad & -\nabla \cdot (k(x) \nabla u) = f \\
 & = -k(x) \nabla \cdot \nabla u + (\nabla k(x)) \cdot \nabla u = f \\
 & = -k(x) \Delta u + \nabla k \cdot \nabla u = f \\
 \rightarrow & (-k \Delta u) r + (\nabla k \cdot \nabla u) r = f r
 \end{aligned}$$

$$\rightarrow \int_{\Omega} -k[\nabla u \cdot \nabla r] dx + \int_{\Omega} (\nabla k \cdot \nabla u) r dx = \int f r dx$$

$$\begin{aligned}
 \text{So } a(u, r) &= \int_{\Omega} -k[\nabla u \cdot \nabla r] + (\nabla k \cdot \nabla u) r dx \\
 \text{and } F(r) &= \int_{\Omega} f r dx
 \end{aligned}$$

$$\begin{aligned}
 2. \quad & a(u - u_h, r) \\
 & = \int_{\Omega} -k[\nabla(u - u_h) \cdot \nabla r] + r[\nabla k \cdot \nabla(u - u_h)] dx \\
 & = \int_{\Omega} -k[\nabla u \cdot \nabla r - \nabla u_h \cdot \nabla r] + r[\nabla k \cdot \nabla u - \nabla k \cdot \nabla u_h] dx \\
 & = \int_{\Omega} -k[\nabla u \cdot \nabla r] + r[\nabla k \cdot \nabla u] dx - \int_{\Omega} -k[\nabla u_h \cdot \nabla r] + r[\nabla k \cdot \nabla u_h] dx \\
 & = F(r) - F(r) \\
 & = 0 \quad \text{as desired.}
 \end{aligned}$$

3. No Submission

4. No Submission

5. No Submission