

Solution to Problem Set #1
 Oct. 10 2001

1. Use the definitions of $a(,)$ and $(,)$ to verify the properties of symmetry and bilinearity.

symmetry:

$$a(u, v) = \int_0^1 u_{,x} v_{,x} dx = \int_0^1 u_{,x} v_{,x} dx = a(v, u)$$

$$(u, v) = \int_0^1 uv dx = \int_0^1 v u dx = (v, u)$$

bilinearity:

$$\begin{aligned} a(c_1 u + c_2 v, w) &= \int_0^1 (c_1 u + c_2 v)_{,x} w_{,x} dx \\ &= c_1 \int_0^1 u_{,x} w_{,x} dx + c_2 \int_0^1 v_{,x} w_{,x} dx = c_1 a(u, w) + c_2 a(v, w) \end{aligned}$$

$$a(u, c_1 v + c_2 w) = a(c_1 v + c_2 w, u) = c_1 a(u, v) + c_2 a(u, w)$$

$$\begin{aligned} (c_1 u + c_2 v, w) &= \int_0^1 (c_1 u + c_2 v) w dx \\ &= c_1 \int_0^1 u w dx + c_2 \int_0^1 v w dx = c_1 (u, w) + c_2 (v, w) \end{aligned}$$

$$(u, c_1 v + c_2 w) = (c_1 v + c_2 w, u) = c_1 (u, v) + c_2 (u, w)$$

where c_1 and c_2 are constants.

2. (The problem is not restated)

$$\int_0^1 w_{,x} u_{,x} dx = \int_0^1 w f dx + w(0)h$$

$$\begin{aligned} 0 &= - \sum_{A=1}^n \int_{x_A}^{x_{A+1}} w_{,x} u_{,x} dx + \sum_{A=1}^n \int_0^1 w f dx + w(0)h \\ &= \sum_{A=1}^n \left(\int_{x_A}^{x_{A+1}} w u_{,xx} dx - w u_{,x} \Big|_{x_A^+}^{x_{A+1}^-} \right) + \sum_{A=1}^n \int_{x_A}^{x_{A+1}} w f dx + w(0)h \\ &= \sum_{A=1}^n \int_{x_A}^{x_{A+1}} w (u_{,xx} + f) dx + w(0)h + \sum_{A=1}^n [w(x_A) u_{,x}(x_A^+) - w(x_{A+1}) u_{,x}(x_{A+1}^-)] + w(0)h \\ 0 &= \sum_{A=1}^n \int_{x_A}^{x_{A+1}} w (u_{,xx} + f) dx + w(0)[u_{,x}(0^+) + h] + \sum_{A=2}^n w(x_A)[u_{,x}(x_A^+) - u_{,x}(x_A^-)] \end{aligned}$$

3. Consider the BVP:

$$-(p(x) u_{,x})_{,x} + q(x) u = f \quad x \in [0,1] \quad (1)$$

$$-p(0) u_{,x}(0) - a u(0) = 0 \quad (2)$$

$$p(1) u_{,x}(1) + b u(1) = 0 \quad (3)$$

where p , q , and f are given functions and a and b are constants, and $p(0)$ and $p(1)$ are nonzero.

1. Define the spaces S and V
2. Obtain the variational equation
3. State the weak form (W) of the problem

* Note that the boundary conditions (2) and (3) are both Neumann.

$$1. S = V = \{u \mid u \in H^1\}$$

$$2. 0 = \int_0^1 w [-(p(x)u_{,x})_{,x} + q(x)u - f] dx$$

$$\int_0^1 w_{,x} p(x) u_{,x} dx + \int_0^1 w q(x) u dx = \int_0^1 w f dx - w(0) p(0) u_{,x}(0) + w(1) p(1) u_{,x}(1)$$

$$\int_0^1 w_{,x} p(x) u_{,x} dx + \int_0^1 w q(x) u dx = \int_0^1 w f dx + w(0) a u(0) - w(1) b u(1) \quad (*)$$

3. (W) Given the functions p , q , and f , and the constants a and b , find $u \in S$ such that the variational equation (*) is satisfied for $w \in V$.