

HW 2: Due Thursday Feb. 11

1. Formulate the weak form problem for the following strong form statement: Find $\phi(x)$ such that

$$\phi'' + x = 0 \quad \forall x \in (0, 1),$$

where $\phi(0) = \phi(1) = 0$. Find an approximate (Bubnov-Galerkin) finite element solution using finite element function spaces composed of a single linear hat function centered at $x = 0.5$. Plot your solution against the exact solution.

2. Consider the functional

$$\Pi(\phi) = \int_0^1 \left[\frac{1}{2}(\phi')^2 + x\phi \right] dx + 5\phi(1).$$

Minimize this functional over the space of functions $\mathcal{S} = \{\phi \mid \phi(0) = 1\}$. Leave your result in the weak form.

3. Consider the following problem

$$\phi'' + \sin(\pi x) = 0$$

over the domain $x \in (0, 1)$ with boundary conditions $\phi(0) = \phi(1) = 1$. Assume the following approximate trial function space

$$\mathcal{S}_N = \left\{ \phi_N(x) \mid \phi_N(x) = 1 + \sum_{j=1}^3 \phi_j \sin(\pi j x) \right\}.$$

- (a) Show that the exact solution to this problem is an element of \mathcal{S}_N .
(b) Using the standard Bubnov-Galerkin prescription determine values for the ϕ_j s. Your test function space will be:

$$\mathcal{V}_N = \left\{ w_N(x) \mid w_N(x) = \sum_{j=1}^3 w_j \sin(\pi j x) \right\}.$$

You do not need to do this by hand, it is also ok to do it numerically. Integrals can be computed using quad4 in Matlab, for example.

- (c) Comment on the result you have obtained in part (b) relative to part (a).

4. Consider $u'' + b = 0$ over a domain $(0, \pi)$. Assume boundary conditions $u(0) = 0$ and $u'(\pi) = 1$, and a distributed load $b(x) = \delta(x - \pi/2)$. For a space of trial solutions assume:

$$\mathcal{S}_N = \{u_N(x) \mid u_N(x) = \sum_{i=1}^N u_i x^i\}$$

and assume a similar expression for \mathcal{V}_N .

- (a) Show that the linear equations governing the unknowns u_i have the form

$$\sum_{i=1}^N K_{ji} u_i = F_j,$$

where

$$K_{ji} = \frac{ij}{i+j-1} \pi^{(i+j-1)}$$

and

$$F_j = \pi^j + (\pi/2)^j.$$

- (b) Using Matlab, solve these equations for $N \in \{1, 2, 3, 4, 5, 10, 50, 100, 200, 300, 400, 500\}$. (Note that you may not get solutions for the higher values of N depending upon your computer.)
- i. Plot your solutions against the exact solution.
 - ii. Plot the error $e_N(x) = u_{\text{exact}}(x) - u_N(x)$ for each value of N .
 - iii. Plot the derivative error $e'_N(x) = u'_{\text{exact}}(x) - u'_N(x)$ for each value of N .
 - iv. Plot the log of the L^2 norm of the error versus the log of N ; i.e. make a plot of the L^2 norm of the error versus N on a log-log plot. When computing this norm, it is ok to use a discrete sum if you want instead of exactly computing the norm.

In this problem you will have a lot of plots. Organize the presentation of your results in a clear fashion. Do not forget to properly label the axes; use legends and titles on all plots or figure captions. Do not use a single page for each plot; you should probably put at least 4 to 6 plots on each page. You need to also make some comments on the behavior you see. Think and comment. Make a professional looking presentation of your results. Turning in a raw stack of plots will not get you any credit for this problem.

Useful definitions:

1. L^2 inner product of two functions over the interval (a, b)

$$\langle f, g \rangle = \int_a^b f(x)g(x) dx$$

2. L^2 norm over the interval (a, b)

$$\|f\| = \sqrt{\langle f, f \rangle} = \sqrt{\int_a^b f^2 dx}$$

3. Discrete L^2 norm is simply a Riemann sum approximation to the integral in the above definition.