

Exercises for Theory and Numerics of Partial Differential Equations

<http://www.math.uni-konstanz.de/numerik/personen/mechelli/teaching.html>

Exercise Sheet 10

Submission¹: 25th January at 10:00

Exercise 1. (Theory, 10 points)

Consider the following problem:

$$\begin{cases} -\lambda\Delta u + cu = f & \text{in } \Omega \\ \lambda\frac{\partial u}{\partial n} + \alpha u = 0 & \text{on } \partial\Omega \end{cases} \quad (1)$$

with $\Omega \subset \mathbb{R}^d$ bounded, $f \in L^2(\Omega)$, $\alpha \geq 0$, and $\lambda, c > 0$. Prove that:

1. Exists a unique weak solution $u \in H^2(\Omega)$ of (1).
2. Given $\{\Phi_1, \dots, \Phi_N\}$ a base of $X_h \subset H^1(\Omega)$, the matrix of the equivalent linear equations' system is symmetric and positive definite.

(**Hint:** For 1. consider the Lax-Milgram Theorem.)

Exercise 2. (Programming, 10 points)

Consider the following problem:

$$\begin{cases} -\lambda\Delta u + cu = f & \text{in } \Omega = [0, 1] \times [0, 1] \\ \frac{\partial u}{\partial n} = 0 & \text{on } \partial\Omega \end{cases} \quad (2)$$

with $f \in L^2(\Omega)$ and $\lambda, c > 0$. In `main_10_2`:

1. Generate a grid² $[x_0, \dots, x_N] \times [y_0, \dots, y_M]$ with $N, M \in \mathbb{N}$,
2. Solve (2) numerically with finite differences for the following f :
 - (a) $f_1(x, y) = 1$
 - (b) $f_2(x, y) = -6y^2(2y - 3)(2x - 1) - 6x^2(2x - 3)(2y - 1) + x^2(2x - 3)y^2(2y - 3)$
 - (c) $f_3(x, y) = (8\pi^2 + 1) \cos(2\pi x) \cos(2\pi y)$

for all $(x, y) \in \Omega$,

3. Plot the solutions.

¹The Theory Exercises will be collected at the begin of the lecture. The Programming Exercises have to be sent by email to luca.mechelli@uni-konstanz.de (group of Tuesday) and to hai.nguyen-pham@uni-konstanz.de (group of Wednesday) **before** the submission's deadline.

²Consider the fact that the discretization step dx may be different from dy .