

Let $\mathcal{T}_h = \{\delta_r : r \in \mathbb{R}_h\}$ be an admissible subdivision of a polygonal domain $\Omega \subset \mathbb{R}^2$ into acute triangles and let $\mathcal{T}_h = \{\mathcal{H}(x) : x \in \bar{\omega}_h\}$ be the secondary mesh obtained by the PB method.

The Petrov-Galerkin method discussed in class for the boundary value problem

$$\begin{aligned} -\operatorname{div}(a(x) \operatorname{grad} u(x)) &= f(x) & \forall x \in \Omega, \\ u(x) &= 0 & \forall x \in \partial\Omega. \end{aligned}$$

leads to the following discrete variational problem.

Find $u_h \in V_{0h}$ such that

$$\bar{a}(u_h, \bar{v}) = (f, \bar{v})_{L^2(\Omega)} \quad \forall \bar{v} \in T_{0h} \quad (11.1)$$

(with the notations introduced in class).

56 Show: the variational problem (11.1) can be written as the finite difference method

$$\begin{aligned} (L_h \underline{u}_h)(x) &= f_h(x) & \forall x \in \omega_h, \\ \underline{u}_h(x) &= 0 & \forall x \in \gamma_h \end{aligned}$$

for the grid function $\underline{u}_h : \bar{\omega}_h \rightarrow \mathbb{R}$, given by $\underline{u}_h(x) = u_h(x)$ for all $x \in \bar{\omega}_h$, with

$$\begin{aligned} (L_h v)(x) &= -\frac{1}{H(x)} \sum_{\xi \in S'_h(x)} \bar{a}(x_\xi) \frac{v(\xi) - v(x)}{h(x, \xi)} s(x_\xi) & \text{for all } x \in \omega_h, \\ \bar{a}(x_\xi) &= \frac{1}{s(x_\xi)} \int_{\zeta(x, \xi)} a(y) ds_y, & \text{and } f_h(x) = \frac{1}{H(x)} \int_{\mathcal{H}(x)} f(y) dy. \end{aligned}$$

57 Assume the notations introduced in class and those introduced above.

Let the discrete Laplace operator Δ_h be given by

$$(\Delta_h v)(x) = \frac{1}{H(x)} \sum_{\xi \in S'_h(x)} \frac{v(\xi) - v(x)}{h(x, \xi)} s(x_\xi) \quad \text{for all } x \in \omega_h,$$

and let us introduce the following discrete scalar products for the two grid functions $v : \bar{\omega}_h \rightarrow \mathbb{R}$ and $w : \bar{\omega}_h \rightarrow \mathbb{R}$ with $v(x) = w(x) = 0$ for all $x \in \gamma_h$:

$$\begin{aligned} (v, w)_{L^2(\omega_h)} &:= \sum_{x \in \omega_h} v(x) w(x) H(x), \\ (v, w)_{H_0^1(\omega_h)} &:= \sum_{x_\xi} \frac{[v(\xi) - v(x)][w(\xi) - w(x)]}{h(x, \xi)^2} H'(x_\xi). \end{aligned}$$

Show the identity

$$(-\Delta_h v, w)_{L^2(\omega_h)} = (v, w)_{H_0^1(\omega_h)}$$

58 Assume the notations introduced in class and in the previous exercises.

For $w_h \in V_{0h}$, let \underline{w}_h denote the corresponding grid function $\underline{w}_h : \bar{\omega}_h \rightarrow \mathbb{R}$, given by $\underline{w}_h(x) = w_h(x)$ for all $x \in \bar{\omega}_h$.

Show the identity

$$(\underline{u}_h, \underline{v}_h)_{H_0^1(\omega_h)} = (\operatorname{grad} u_h, \operatorname{grad} v_h)_{L^2(\Omega)} \quad \forall u_h, v_h \in V_{0h}.$$

Hints:

- (i) Express $(\underline{u}_h, \underline{v}_h)_{H_0^1(\omega_h)}$ with the help of $\Delta_h \underline{u}_h$, see exercise 57.
- (ii) Express $\Delta_h \underline{u}_h$ with the help of the bilinear form $\bar{a}(\cdot, \cdot)$, see exercise 56.
- (iii) Express $\bar{a}(\cdot, \cdot)$ with the help of the bilinear form $a(\cdot, \cdot)$, given by

$$a(u, v) = (\text{grad } u, \text{grad } v)_{L^2(\Omega)},$$

see class.

59 Assume the notations introduced in class and in the previous exercises.

For $w_h \in V_{0h}$, let \underline{w}_h denote the corresponding grid function (see exercise 58). In contrast to that, let $\bar{w}_h \in T_{0h}$ denote the corresponding piecewise constant function (with respect to the secondary mesh) with $\bar{w}_h(x) = w_h(x)$ for all $x \in \bar{\omega}_h$.

Show the identity

$$(\underline{u}_h, \underline{v}_h)_{L^2(\omega_h)} = (\bar{u}_h, \bar{v}_h)_{L^2(\Omega)} \quad \forall u_h, v_h \in V_{0h}.$$

60 Assume the notations introduced in class and in the previous exercises.

Show that there exist constants $\underline{c}, \bar{c} > 0$, independent of h , such that

$$\underline{c}(\bar{v}_h, \bar{v}_h)_{L^2(\Omega)} \leq (v_h, v_h)_{L^2(\Omega)} \leq \bar{c}(\bar{v}_h, \bar{v}_h)_{L^2(\Omega)} \quad \forall v_h \in V_{0h}.$$

Hint: Transform to the reference triangle and observe that

$$\lambda_{\min}(\widehat{M})(\widehat{v}, \widehat{v})_{\ell^2} \leq (\widehat{M} \widehat{v}, \widehat{v})_{\ell^2} \leq \lambda_{\max}(\widehat{M})(\widehat{v}, \widehat{v})_{\ell^2},$$

where \widehat{M} denotes the mass matrix on the reference triangle.

61 Assume the notations introduced in class and in the previous exercises.

Show the discrete Friedrichs inequality: there exists a constant $\tilde{c}_F > 0$, independent of h , such that

$$\|\underline{v}\|_{L^2(\omega_h)} \leq \tilde{c}_F |\underline{v}|_{H_0^1(\omega_h)}$$

for all grid functions $\underline{v} : \bar{\omega}_h \rightarrow \mathbb{R}$ with $\underline{v}(x) = 0 \quad \forall x \in \gamma_h$. You can use the (continuous) Friedrichs inequality

$$\|v\|_{L^2(\Omega)} \leq C_F |v|_{H^1(\Omega)} \quad \forall v \in H_0^1(\Omega)$$

without proof.