

04 Consider the piecewise constant coefficient function $a \in L^\infty(0, 1)$,

$$a(x) = \begin{cases} a_1 & \text{for } x \in [0, \frac{1}{2}] , \\ a_2 & \text{for } x \in (\frac{1}{2}, 1] , \end{cases}$$

with positive constants $a_1 \neq a_2$. Derive a variational formulation for the boundary value problem

$$\begin{aligned} -a(x) u''(x) &= f(x) & \forall x \in (0, 1) \setminus \{\tfrac{1}{2}\} , \\ u(0) &= g_1 , & u(1) = g_2 , \end{aligned}$$

together with the *transmission conditions*

$$u(\tfrac{1}{2}^-) = u(\tfrac{1}{2}^+) , \quad a_1 u'(\tfrac{1}{2}^-) = a_2 u'(\tfrac{1}{2}^+) ,$$

where $w(\frac{1}{2}^-)$ and $w(\frac{1}{2}^+)$ denote the left sided and right sided limit of a function w , respectively.

Hint: Integration by parts is only valid on subintervals!

05 Let the sequence $(u_k)_{k \in \mathbb{N}}$ of functions be defined by

$$u_k(x) = \begin{cases} 2x & \text{for } x \in [0, \frac{1}{2} - \frac{1}{2k}] , \\ 1 - \frac{1}{2k} - 2k(x - \frac{1}{2})^2 & \text{for } x \in (\frac{1}{2} - \frac{1}{2k}, \frac{1}{2} + \frac{1}{2k}) , \\ 2(1 - x) & \text{for } x \in [\frac{1}{2} + \frac{1}{2k}, 1] . \end{cases}$$

Show that $u_k \in C^1[0, 1]$. Let u be defined by

$$u(x) = \begin{cases} 2x & \text{for } x \in [0, \frac{1}{2}] , \\ 2(1 - x) & \text{for } x \in (\frac{1}{2}, 1] . \end{cases}$$

Find out if $u, u_k \in H^1(0, 1)$ or not and justify your answer. Calculate $\|u_k - u\|_{H^1(0,1)}$ (maybe with a little help from Mathematica/Maple) or find a suitable bound for it in order to show that

$$\lim_{k \rightarrow \infty} \|u_k - u\|_{H^1(0,1)} = 0 .$$

Use these results to show that $(u_k)_{k \in \mathbb{N}}$ is a Cauchy sequence in $C^1[0, 1]$ with respect to the H^1 -norm, but that there exists no limit in $C^1[0, 1]$.

06 Show *Poincaré's inequality*: There exists a constant $C_P > 0$ such that

$$\|v\|_{L_2(0,1)} \leq C_P \left\{ |v|_{H^1(0,1)}^2 + \left(\int_0^1 v(x) dx \right)^2 \right\}^{1/2} \quad \forall v \in H^1(0, 1) .$$

Hint: Integrate the identity

$$v(y) = v(x) + \int_x^y v'(z) dz$$

over the whole interval $(0, 1)$ with respect to x . The rest of the proof is then similar to the one of Friedrichs' inequality (see your lecture notes).

07 Derive the variational formulation

$$\text{find } u \in V_g : \quad a(u, v) = \langle F, v \rangle \quad \forall v \in V_0 \quad (2.1)$$

of the *pure Neumann boundary value problem*

$$\begin{aligned} -u''(x) &= f(x) & \text{for } x \in (0, 1), \\ -u'(0) &= g_0, \\ u'(1) &= g_1, \end{aligned}$$

and show the following statements:

(a) If (2.1) has a solution, then

$$\langle F, c \rangle = 0, \quad \forall c \in \mathbb{R}. \quad (2.2)$$

(b) If u is a solution of (2.1), then, for any constant $c \in \mathbb{R}$, $\hat{u} := u + c$ is also a solution.

(c) If we choose $c = -\int_0^1 u(x) dx$, then

$$\hat{u} \in \hat{V} = \left\{ v \in H^1(0, 1) : \int_0^1 v(x) dx = 0 \right\}$$

(d) If $\hat{u} \in \hat{V}$ solves the variational problem

$$a(\hat{u}, \hat{v}) = \langle F, \hat{v} \rangle \quad \forall \hat{v} \in \hat{V},$$

and if the condition (2.2) holds, then $\hat{u}$ solves also (2.1).

Hint: Each test function $v \in H^1(0, 1)$ can be written as $v(x) = \hat{v}(x) + \bar{v}$ with $\bar{v} = \int_0^1 v(x) dx$ and $\hat{v} \in \hat{V}$.

08 *The pure Neumann problem (continuation of exercise **06**).*

Show that the weak formulation of the pure Neumann problem has a solution if and only if $\forall c \in \mathbb{R} : \langle F, c \rangle = 0$, and that the solution is unique up to an additive constant.

Hint: Use Poincaré's inequality to show the $\hat{V}$ -coercivity of $a(\cdot, \cdot)$.

09 *A Robin problem.* Consider the variational formulation of

$$\begin{aligned} -u''(x) &= f(x) & \text{for } x \in (0, 1), \\ -u'(0) &= g_0 - \alpha_0 u(0) \\ u'(1) &= g_1 \end{aligned}$$

with appropriate choices of V_0 and V_g . Show that if $\alpha_0 > 0$, then the corresponding bilinear form is V_0 -coercive.

Hint: convince yourself that $\frac{1}{2} \|v\|_{L^2(0,1)}^2 \leq \|v - v(0)\|_{L^2(0,1)}^2 + |v(0)|^2$ and use Friedrichs' inequality to bound the first summand.