

- 22** Let $\mathcal{T}_h$ be a mesh of $(0, 1)$ with maximal mesh size h , let V_h be the corresponding finite element space (using the Courant element), and let $I_h : H^1(0, 1) \rightarrow V_h$ the corresponding interpolation operator. Show the interpolation error estimate

$$|v - I_h v|_{H^1(0,1)} \leq C_1 h \|v''\|_{L^2(0,1)} \forall v \in C^2(0, 1).$$

Hint: Analogous to the proof of the L^2 -estimate in the lecture: split into element terms, transform to the reference element, estimate the interpolation error on the reference element, transform back.

- 23** Let $V_g = V_0 := \{v \in H^1(0, 1) : v(0) = 0\}$ and let $a : V_0 \times V_0 \rightarrow \mathbb{R}$ and $F \in V_0^*$ fulfill the assumptions of the Lax-Milgram theorem. Let V_h be the Courant FE space as in Exercise **22** and $V_{0h} = V_h \cap V_0$. Furthermore, let $u \in V_0$ be the solution of the variational formulation and $u_h \in V_{0h}$ the Galerkin-FE solution. Show that for a sequence of meshes $\{\mathcal{T}_h\}$ where $h \rightarrow 0$, we have

$$\|u - u_h\|_{H^1(0,1)} \rightarrow 0,$$

even if $u \notin H^2(0, 1)$.

Hint: Use Céa's lemma and estimate $(u - \tilde{u}) + (\tilde{u} - I_h \tilde{u})$ for $\tilde{u} \in H^2(0, 1)$. Use the fact that H^2 is dense in H^1 and make the two terms sufficiently small.

Programming.

In Tutorial 4 we computed the element stiffness matrices and load vectors. Here we will first assemble these to form the “full” stiffness matrix and load vector for a pure Neumann problem, which are then modified to implement other kinds of boundary conditions. You can again use the vector data type provided on the homepage.

- 24** Write a function

```
void AssembleStiffnessMatrix (const Mesh& mesh, SMatrix& mat);
```

that assembles the $(n_h + 1) \times (n_h + 1)$ stiffness matrix `mat` = K_h (see Exercise **20**) for a given mesh `mesh` = $\mathcal{T}_h$ of $(0, 1)$.

Test your function by constructing the stiffness matrix for at least an equidistant mesh of 20 elements and printing the result to the screen.

Hint: Set $K_h = 0$, then loop over all elements. For each element, call `ElementStiffnessMatrix` and add the entries of $K_h^{(k)}$ at the correct positions of K_h .

- 25** Write a function

```
void AssembleLoadVector (RealFunction f, const Mesh& mesh,
                        Vector& vec);
```

that assembles the load vector $\text{vec} = \underline{f}_h$ for the given function $\mathbf{f} = f \in C[0, 1]$ and the given mesh.

Test your function by constructing the load vector for at least an equidistant mesh of 20 elements for the function $f(x) = 3x + 1$ and printing the result to the screen.

Hint: Set $\underline{f}_h = 0$, then loop over all elements. For each element, call `ElementLoadVector` and add the entries of the element load vector to the right places.

26 Write a function

```
void ImplementRobinBC (int i, double g, double alpha,
                      SMatrix& mat, Vector& vec);
```

to implement the Robin boundary condition

$$\begin{aligned} -u'(0) + \alpha u(0) &= g_1 & \text{if } i = 0, \\ u'(1) + \alpha u(1) &= g_1 & \text{if } i = n_h, \end{aligned}$$

for given values $\mathbf{g} = g_1$, $\mathbf{alpha} = \alpha$ at the boundary node x_i identified by the index $i = i \in \{0, n_h\}$. Compare with Exercise **02** and **09**.

`ImplementRobinBC` must update (modify) the stiffness matrix `mat` and the load vector `vec` which were previously computed by `AssembleStiffnessMatrix` and `AssembleLoadVector`.

Test your function on the system constructed in exercises **24** and **25**.

27 Write a function

```
void ImplementDirichletBC (int i, double g, SMatrix& mat,
                          Vector& vec);
```

which implements the Dirichlet boundary condition

$$u(x_i) = g_0$$

for a given value $\mathbf{g} = g$ at the boundary node x_i identified by the index $i = i$. The function `ImplementDirichletBC` must update the stiffness matrix `mat` and the load vector `vec`, after having applied `AssembleStiffnessMatrix`, `AssembleLoadVector`, and `ImplementRobinBC`.

Instead of *deleting* rows or columns from the matrix, you should stay with the $(n_h + 1) \times (n_h + 1)$ matrix using the following “decoupling” technique:

For $i = 0$, the resulting system should look like

$$\begin{pmatrix} K_{00} & 0 & \dots & 0 \\ 0 & K_{11} & \dots & K_{1n_h} \\ \vdots & \vdots & \ddots & \vdots \\ 0 & K_{n_h 1} & \dots & K_{n_h n_h} \end{pmatrix} \begin{pmatrix} u_0 \\ u_1 \\ \vdots \\ u_{n_h} \end{pmatrix} = \begin{pmatrix} K_{00} g_0 \\ f_1 - K_{10} g_0 \\ \vdots \\ f_{n_h} - K_{n_h 0} g_0 \end{pmatrix},$$

where $[K_{ij}]_{i,j=0}^{n_h}$ and $[f_i]_{i=0}^{n_h}$ are the “full” stiffness matrix and load vector *before* the call.

Test your function on the system constructed in exercises **24** and **25**.