

In the lecture, the coercivity of the bilinear form

$$a(w, v) = \int_0^1 [a(x) w'(x) v'(x) + b(x) w'(x) v(x) + c(x) w(x) v(x)] dx, \quad (2.1)$$

on the space  $V_0 = \{v \in H^1(0, 1) : v(0) = 0\}$  has been shown for the special case  $a(x) = 1$ ,  $b(x) = 0$ ,  $c(x) = 0$ . In the following three exercises, we consider more general cases with  $a, b, c \in L_\infty(0, 1)$ . Throughout, you will have to use the estimate

$$a(v, v) \geq a_0 |v|_{H^1(0,1)}^2 + \int_0^1 b(x) v'(x) v(x) dx + c_0 \|v\|_{L_2(0,1)}^2 \quad (2.2)$$

(which is rather easily shown), where  $a_0 = \inf_{x \in (0,1)} a(x)$  and  $c_0 = \inf_{x \in (0,1)} c(x)$ .

**[07]** Show the coercivity of  $a(w, v)$  on  $V_0 = \{v \in H^1(0, 1) : v(0) = 0\}$  under the assumptions

$$a_0 > 0, \quad C_F \|b\|_{L_\infty(0,1)} < a_0, \quad c_0 \geq 0,$$

where  $C_F$  is the constant in Friedrichs' inequality.

*Hint:* Use Cauchy's inequality to show the estimate

$$\int_0^1 b(x) v'(x) v(x) dx \geq -\|b\|_{L_\infty(0,1)} |v|_{H^1(0,1)} \|v\|_{L_2(0,1)}$$

and use it to bound the second term on the right hand side of (2.2).

**[08]** Show the coercivity of  $a(w, v)$  on the whole space  $H^1(0, 1)$  under the assumptions

$$a_0 > 0, \quad \|b\|_{L_\infty(0,1)} < 2\sqrt{a_0 c_0}, \quad c_0 > 0.$$

*Hint:* Using the estimates above you should be able to obtain

$$a(v, v) \geq q(\|v\|_{L_2(0,1)}, |v|_{H^1(0,1)}),$$

with  $q(\xi_0, \xi_1) = a_0 \xi_1^2 - \|b\|_{L_\infty(0,1)} \xi_1 \xi_0 + c_0 \xi_0^2$ . Show and use that  $q(\xi_0, \xi_1) \geq a_0 C \xi_1^2$  and  $q(\xi_0, \xi_1) \geq c_0 C \xi_0^2$  with  $C = 1 - \|b\|_{L_\infty(0,1)}^2 / (4 a_0 c_0)$ .

The last two exercises show that we have coercivity if  $b(x)$  is in a certain sense small compared to  $a(x)$  or  $c(x)$ . The following exercise shall show that coercivity is also possible under certain assumptions if  $b(x)$  is large.

**[09]** Show the coercivity of  $a(w, v)$  on the space  $V_0 = \{v \in H^1(0, 1) : v(0) = 0\}$  under the assumptions

$$a_0 > 0, \quad b(x) = b \geq 0, \quad c_0 \geq 0,$$

where  $b$  is a constant.

*Hint:* Show and use that

$$b \int_0^1 v'(x) v(x) dx = \frac{b}{2} v(x)^2 \Big|_0^1 \geq 0 \quad \forall v \in V_0.$$

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

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

*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).

- 11** Take a look at exercise **04** on the pure Neumann problem and show that the weak formulation (1.3) has a solution if and only if (1.4) holds, and that the solution is unique up to an additive constant.

*Hint:* Use Poincaré's inequality to show the coercivity of  $a(w, v)$  on  $\widehat{V}$ .

- 12** Let  $V$  be a Hilbert space,  $a(\cdot, \cdot) : V \times V$  a symmetric bilinear form satisfying  $a(v, v) \geq 0$  for all  $v \in V$ , and  $f \in V^*$  with  $V_0 \subset V$ . Show directly that the variational formulation

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

with  $V_g = g + V_0$  is equivalent to the minimization problem

$$J(u) = \inf_{v \in V_g} J(v) \quad \text{with} \quad J(v) = \frac{1}{2} a(v, v) - \langle f, v \rangle.$$

*Hint:* Modify the corresponding proof from your lecture notes, where the special case  $a(u, v) = (u, v)_V$  with  $V_0 = V_g = V$  is treated.