

Introduction to PDEs and Numerical Methods (PDEs 1): Assignment 8 (75 points)

Exercise 1: Galerkin method and the Finite Element Method (40 points)

Consider the Poisson equation

$$-\Delta u = f$$

with $f = 2$ on the interval $[0, 1]$ with the boundary conditions $u(0) = 0$ and $u(1) = 0$.

(a) Compute the solution analytically, by direct integration. (5 points)

Solution

$$-u_{,xx} = 2$$

,

$$-\int u_{,xx} dx = \int 2 dx$$

$$-u_{,x} = 2x + c_1$$

$$-\int u_{,x} dx = 2 \int x dx + \int c_1 dx$$

$$u(x) = -(x^2 + c_1 x + c_2).$$

By using the boundary conditions, we get $c_2 = 0$ and $c_1 = -1$, the solution of the BVP then reads

$$u(x) = -x^2 + x.$$

(b) Derive the weak formulation of the BVP. Identify bilinear form, linear functional, and corresponding trial and test spaces. The bilinear form of the weak equation is bounded and V-elliptic in the H_0^1 space. Why is that important? Write down an equivalent minimization problem. Knowing that the bilinear term is V-elliptic and bounded, what is the additional property of the weak form that assures this equivalence? (5 points)

Solution

By multiplying the PDE by a trial function $v(x)$ and integrating it over the domain

$$-\int_0^1 u(x)_{,xx} v(x) dx = \int_0^1 f(x) v(x) dx \quad \text{for } v \in V$$

$$V := H_0^1 = \left\{ v \in H^1(0, 1) \mid v(1) = v(0) = 0 \right\}$$

Then, integrating by parts

$$-\int_0^1 u(x)_{,xx} v(x) dx = \int_0^1 u_{,x}(x) v_{,x}(x) - \underbrace{u_{,x}(x) v(x)}_0 \Big|_0^1$$

The the weak formulation of the PDE then reads the following: find $u \in V$ such that

$$\int_0^1 u_{,x}(x) v_{,x}(x) dx = \int_0^1 f(x) v(x) dx \quad \forall v \in V$$

And the bilinear form is

$$a(u, v) = \int_0^1 u_{,x}(x) v_{,x}(x) dx,$$

and the linear form is

$$l(v) = \int_0^1 f(x) v(x) dx.$$

The bilinear form must be bounded and V-elliptic so that the conditions of the Lax-Milgram lemma is fulfilled (and the linear term should be also bounded); hence, there exist a unique solution $u \in V$. Suppose the functional

$$J(u) = \frac{1}{2} a(u, u) - l(u).$$

Then the equivalent minimization problem can be represented as

$$u = \arg_{v \in V} \min J(v).$$

The additional property is that $a(u, v)$ should be symmetric and positive operator.

(c) Let's proceed now with the Galerkin method. Use both, for the basis/shape Φ_i functions and for the trial functions φ_i :

$$\Phi_i = \varphi_i = \sin(i\pi x), \quad x = 1, 2, 3.$$

Compute the stiffness matrix K , the right hand side of the weak form F and solve the system of equations. Make a figure with the exact solution and the one obtained by Galerkin method. (10 points)

Solution

The discretized form of the weak form reads

$$a(u_h, \varphi_j) = l(\varphi_j) \quad j = 1, 2, 3,$$

with u_h being the discretized approximation of the solution u

$$u_h(x) = \sum_{i=1}^n u_i \Phi_i(x).$$

Which results in the system of equations

$$\sum_{i=1}^n u_i \underbrace{a(\Phi_i, \varphi_j)}_{=K_{ji}} = \underbrace{l(\varphi_j)}_{=F_j} \quad j = 1, 2, 3.$$

The diagonal elements of the stiffness matrix are

$$K_{ij} = \int_0^1 \varphi_i' \Phi_j' dx = ij\pi^2 \int_0^1 \cos(i\pi x) \cos(j\pi x) dx.$$

$$\begin{aligned} K_{ii} &= (i\pi)^2 \int_0^1 \cos^2(i\pi x) dx \\ &= (i\pi)^2 \left[\frac{x}{2} + \frac{\sin(2i\pi x)}{4i\pi} \right]_0^1 \\ &= (i\pi)^2 \left[\frac{1}{2} + \frac{\sin(2i\pi)}{4i\pi} \right] = \frac{(i\pi)^2}{2}. \end{aligned}$$

And the off-diagonals

$$K_{ij} = ij\pi^2 \int_0^1 \cos(i\pi x) \cos(j\pi x) dx$$

Using the identity

$$\cos(\theta) \cos(\alpha) = \frac{\cos(\theta + \alpha) + \cos(\theta - \alpha)}{2} \text{ then}$$

$$\begin{aligned} K_{ij} &= \frac{ij\pi^2}{2} \int_0^1 [\cos(i\pi x + j\pi x) + \cos(i\pi x - j\pi x)] \\ &= \frac{ij\pi^2}{2} \left[\frac{1}{i+j} \sin((i+j)\pi x) + \frac{1}{i-j} \sin((i-j)\pi x) \right]_0^1 \\ &= \frac{ij\pi^2}{2} \left[\frac{1}{i+j} \sin((i+j)\pi) + \frac{1}{i-j} \sin((i-j)\pi) \right] = 0 \end{aligned}$$

The stiffness matrix \mathbf{K} then reads

$$\mathbf{K} = \begin{bmatrix} \frac{\pi^2}{2} & 0 & 0 \\ 0 & 2\pi^2 & 0 \\ 0 & 0 & \frac{9\pi^2}{2} \end{bmatrix}$$

And the right hand side vector \mathbf{F} .

$$\begin{aligned} F_j &= \int_0^1 f(x) \phi_j(x) dx = 2 \int_0^1 \sin(j\pi x) dx \\ &= -\frac{2}{j\pi} \cos(j\pi x) \Big|_0^1 \\ &= -\frac{2}{j\pi} [\cos(j\pi) - 1] \end{aligned}$$

Hence,

$$\mathbf{F} = \begin{bmatrix} \frac{4}{\pi} \\ 0 \\ \frac{4}{3\pi} \end{bmatrix}.$$

The system of equations

$$\mathbf{K}\mathbf{u} = \mathbf{F}$$

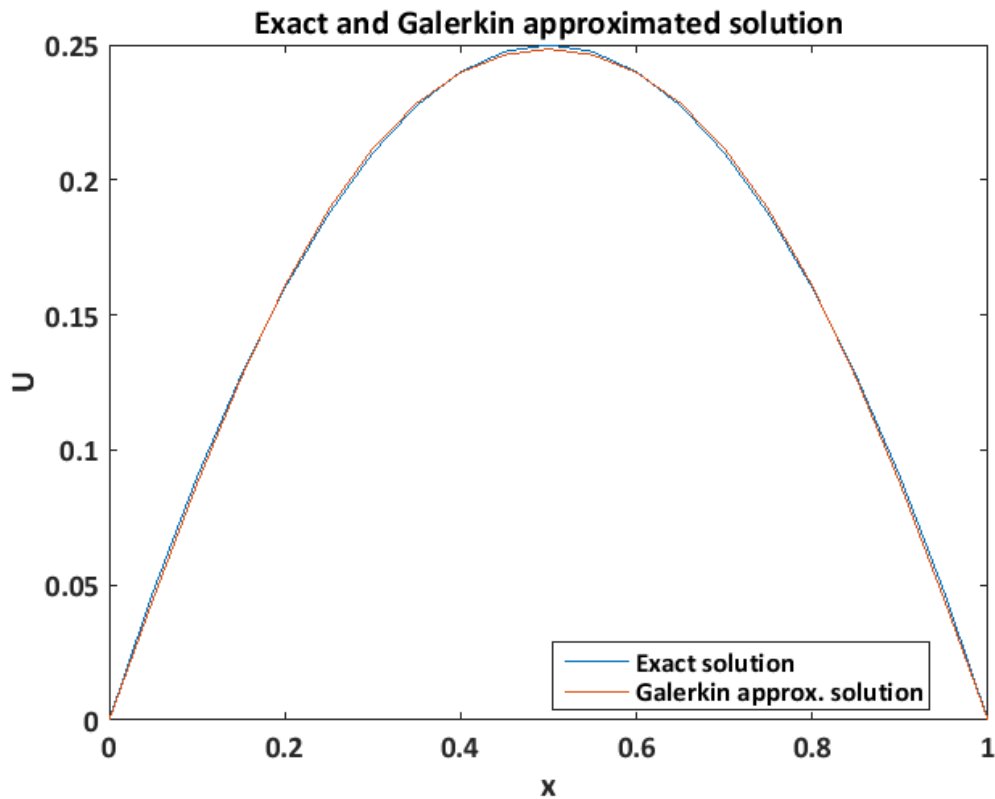
can be solved for the coefficients

$$\mathbf{u} = \begin{bmatrix} \frac{8}{\pi^3} \\ 0 \\ \frac{8}{27\pi^3} \end{bmatrix},$$

which gives the approximated solution of the PDE, which is

$$u_h(x) = \frac{8}{\pi^3} \sin(\pi x) + \frac{8}{27\pi^3} \sin(3\pi x),$$

and which is presented in the following figure.



(d) The interval $[0, 1]$ shall be divided into three equally sized elements of size $1/3$ with standard linear nodal ansatz/shape functions. Determine and draw the shape functions. Compute the FEM solution with this mesh by hand. Assemble the stiffness matrix K , calculate the right hand side F of the weak form and solve the linear system.

(10 points)

Solution

The shape functions are the hat functions

$$N_i = \begin{cases} \frac{x-x_{i-1}}{x_i-x_{i-1}} & x \in [x_{i-1}, x_i] \\ \frac{x_{i+1}-x}{x_{i+1}-x_i} & x \in [x_i, x_{i+1}] \\ 0 & \text{elsewhere} \end{cases}$$

The derivatives of the basis functions are

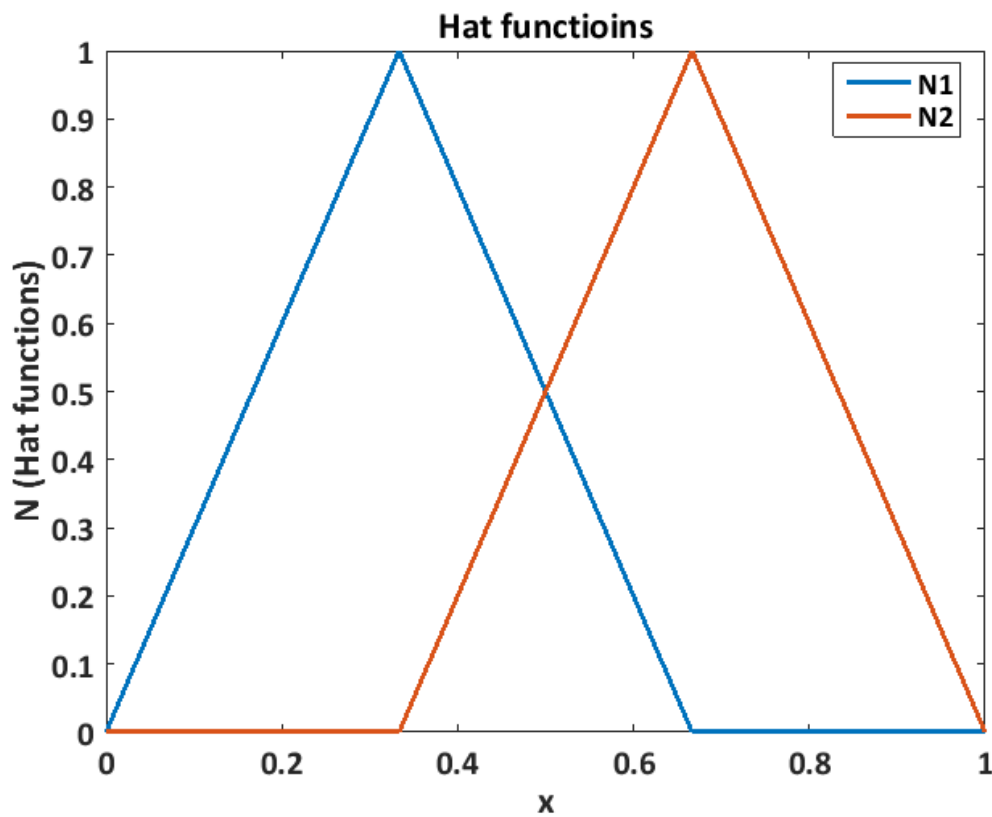
$$N'_i = \begin{cases} \frac{1}{x_i-x_{i-1}} & x \in [x_{i-1}, x_i] \\ \frac{-1}{x_{i+1}-x_i} & x \in [x_i, x_{i+1}] \\ 0 & \text{elsewhere} \end{cases}$$

For the required intervals, we got:

$$N_1 = \begin{cases} \frac{x-0}{1/3} = 3x & x \in [0, \frac{1}{3}] \\ \frac{2/3-x}{1/3} = 2 - 3x & x \in [\frac{1}{3}, \frac{2}{3}] \\ 0 & \text{elsewhere} \end{cases}$$

$$N_2 = \begin{cases} \frac{x-1/3}{1/3} = 3x - 1 & x \in [\frac{1}{3}, \frac{2}{3}] \\ \frac{1-x}{1/3} = 3 - 3x & x \in [\frac{2}{3}, 1] \\ 0 & \text{elsewhere} \end{cases}$$

These hat functions are presented in the Figure below.



The new stiffness matrix reads

$$\mathbf{K} = \begin{pmatrix} \int_0^{2/3} N_1' N_1' dx & \int_{1/3}^{2/3} N_2' N_1' dx \\ \int_{1/3}^{2/3} N_2' N_1' dx & \int_{1/3}^1 N_2' N_2' dx \end{pmatrix}.$$

where

$$\int_0^{2/3} N_1' N_1' dx = \frac{1}{l^2} x \Big|_0^{1/3} + \frac{1}{l^2} x \Big|_{1/3}^{2/3} = \frac{2}{3l^2} = 6$$

$$\int_{1/3}^{2/3} N_2' N_2' dx = \frac{1}{l^2} x \Big|_{1/3}^{2/3} + \frac{1}{l^2} x \Big|_{2/3}^1 = \frac{2}{3l^2} = 6$$

$$\int_{1/3}^{2/3} N_2' N_1' dx = -\frac{1}{l^2} x \Big|_{1/3}^{2/3} = -\frac{1}{3l^2} = -3.$$

So the stiffness matrix is

$$\mathbf{K} = \begin{bmatrix} 6 & -3 \\ -3 & 6 \end{bmatrix}.$$

The right hand side of the system of equations modifies to

$$\mathbf{F} = \left[\int_0^1 f(x)N_1 dx, \int_0^1 f(x)N_2 dx \right]^T$$

where

$$\int_0^1 f(x)N_1 dx = 2 \int_0^{1/3} 3x dx + 2 \int_{1/3}^{2/3} (2 - 3x) dx = \frac{2}{3}$$

$$\int_0^1 f(x)N_2 dx = 2 \int_{1/3}^{2/3} (3x - 1) dx + 2 \int_{2/3}^1 (3 - 3x) dx = \frac{2}{3}$$

Solving the system of equations $\mathbf{K}\mathbf{u} = \mathbf{F}$ we get $\mathbf{u} = [2/9, 2/9]^T$, which defines the approximation of the solution

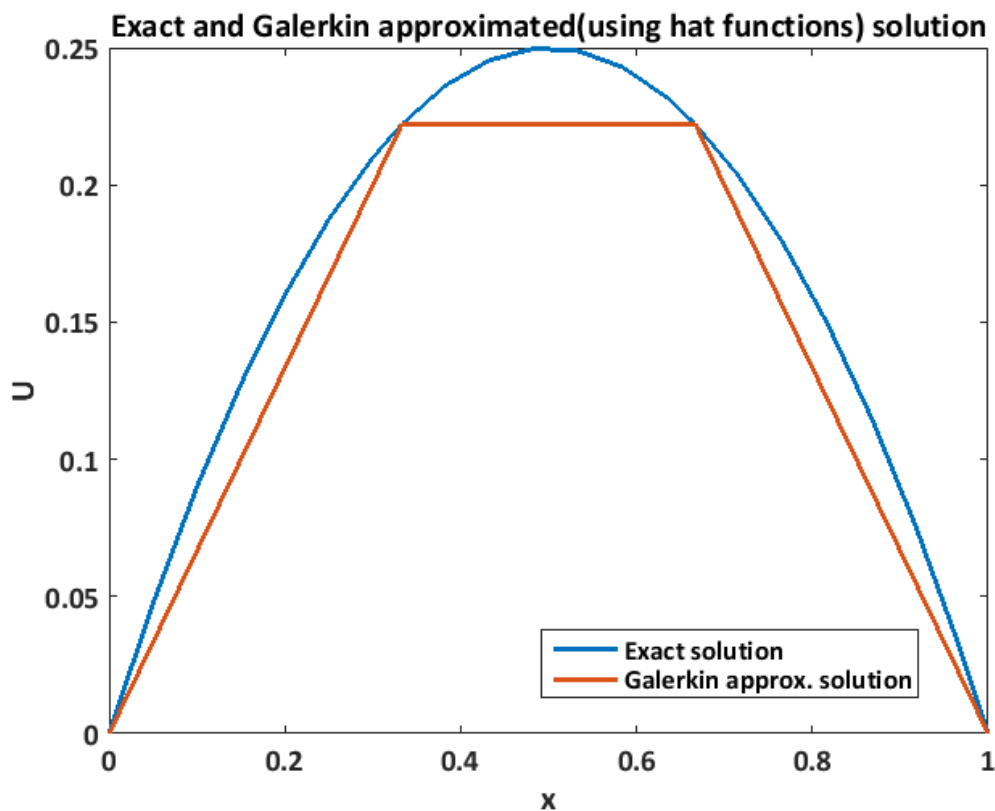
$$u_h(x) = 2/9N_1(x) + 2/9N_2(x),$$

which is shown in the below figure. One can observe, that due to the nodal basis, the vector \mathbf{u} directly gives the nodal values of the solution.

(e) Code the FEM solver of the problem in MATLAB and compare the solution with the one computed by hand. Write the code such a way, that the number of equidistant elements can be flexibly changed. Make a plot of the numerical and exact solutions. (10 points)

Solution

The solution can be observed in the following Figure



Exercise 2: FEM with inhomogenous Dirichlet boundary conditions**(10 points)**

Consider again the same PDE:

$$-\Delta u = 2$$

on the interval $[0, 1]$, but with inhomogenous Dirichlet Boundary Conditions $u(0) = 1$, $u(1)=2$.

- (a) Calculate the solution analytically by direct integration. (5 points)

Solution

$$-u_{,xx} = 2,$$

$$-\int u_{,xx} dx = \int 2dx$$

$$-u_{,x} = 2x + c_1$$

$$-\int u_{,x} dx = 2 \int x dx + \int c_1 dx$$

$$u(x) = -x^2 + c_1 x + c_2$$

By using the boundary conditions, we get $c_2 = 1$ and $c_1 = 2$. The solution then reads

$$u(x) = -x^2 + 2x + 1.$$

- (b) Repeat exercise 1(d) with the given boundary conditions. (5 points)

Solution

From the previous exercise, we know that the weak form of the equation with homogenous BC was to find $u \in V$ such that

$$a(u, v) = l(v) \quad \forall v \in V,$$

where $a(u, v) = \int_0^1 u(x)_{,x} v(x)$ and $l(v) = \int_0^1 f(x)v(x)dx$. The V vector space is still the same, but due to the modified inhomogeneous boundary conditions the problem changes to find $u \in V_g = \{u \in H^1(0, 1), u(0) = 1, u(1) = 2\}$ such that

$$a(u, v) = l(v) \quad \forall v \in V.$$

Assuming $u(x) = w(x) + z(x)$, where $z(x)$ is any function in V_g , the weak form modifies to the following. Find $w(x) \in V$ such that

$$a(w + z, v) = l(v) \quad \forall v \in V.$$

Since $a(u, v)$ is a bilinear operator, we have: $a(w + z, v) = a(w, v) + a(z, v)$. Thus,

$$a(w, v) = l(v) - a(z, v) \quad \forall v \in V.$$

The stiffness matrix remains the same then

$$K = \begin{bmatrix} 6 & -3 \\ -3 & 6 \end{bmatrix}.$$

For the function z we also use a discretized form, namely the ansatz using the hat functions, but here we need the "half" hat functions, which are defined as:

$$N_0(x) = \begin{cases} \frac{x_1-x}{x_1-x_0} & 0 \leq x \leq x_1 \\ 0 & \text{elsewhere} \end{cases}$$

$$N_n(x) = \begin{cases} 0 & 0 \leq x \leq x_{n-1} \\ \frac{x-x_{n-1}}{x_n-x_{n-1}} & x_{n-1} \leq x \leq x_1 \end{cases}$$

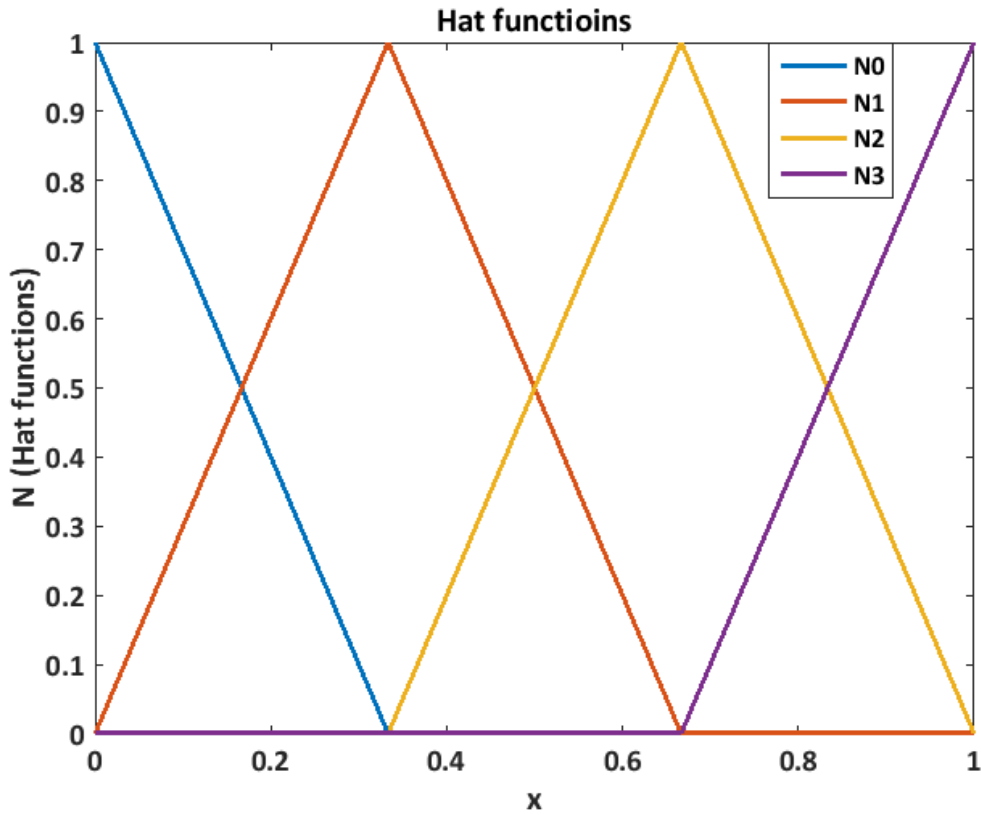
Therefore,

$$N'_0(x) = \begin{cases} \frac{-1}{x_1-x_0} & 0 \leq x \leq x_1 \\ 0 & \text{elsewhere} \end{cases}$$

$$N'_n(x) = \begin{cases} 0 & 0 \leq x \leq x_{n-1} \\ \frac{1}{x_n-x_{n-1}} & x_{n-1} \leq x \leq x_1 \end{cases}$$

These functions together with the basis functions are visualized in the below figure. So let's take for the z function the following ansatz:

$$z(x) := \sum_{j=0}^3 z_j N_j = u(0) \cdot N_0(x) + 0 \cdot N_1(x) + 0 \cdot N_2(x) + u(1) \cdot N_3(x) = 1 \cdot N_0(x) + 2 \cdot N_3(x).$$



The right hand side vector \mathbf{F} then modifies with the term $a(z, v)$, of which the discretized form reads

$$a(z, N_i) = \sum_{j=1}^n z_j a(N_j, N_i) \quad i = 1, 2 \quad j = 0, 1, 2, 3$$

$$a(z, N_i) = \begin{bmatrix} a(N_0, N_1) & a(N_1, N_1) & a(N_2, N_1) & a(N_3, N_1) \\ a(N_0, N_2) & a(N_1, N_2) & a(N_2, N_2) & a(N_3, N_2) \end{bmatrix} \begin{bmatrix} z_1 \\ z_2 \\ z_3 \\ z_4 \end{bmatrix}$$

$$a(z, N_i) = \begin{bmatrix} -3 & 6 & -3 & 0 \\ 0 & -3 & 6 & -3 \end{bmatrix} \begin{bmatrix} u(0) \\ 0 \\ 0 \\ u(1) \end{bmatrix} = \begin{bmatrix} -3u(0) \\ -3u(1) \end{bmatrix} = \begin{bmatrix} -3 \\ -6 \end{bmatrix}$$

In the last equation we used

$$\int_0^1 N'_0 N'_1 dx = -\frac{1}{l^2} \int_0^{1/3} dx = -\frac{1}{3l^2} = -3$$

$$\int_0^1 N'_2 N'_3 dx = -\frac{1}{l^2} \int_{2/3}^1 dx = -\frac{1}{3l^2} = -3.$$

So the new right hand side will be the right hand side vector from the previous exercise minus this modification:

$$\mathbf{F} = \begin{bmatrix} \int_0^1 f(x) N_1 dx - u_0 \int_0^1 N'_0 N'_1 dx \\ \int_0^1 f(x) N_2 dx - u_n \int_0^1 N'_3 N'_2 dx \end{bmatrix}$$

$$\mathbf{F} = \begin{bmatrix} \frac{2}{3} \\ \frac{2}{3} \end{bmatrix} - \begin{bmatrix} -3 \\ -6 \end{bmatrix} = \begin{bmatrix} \frac{11}{3} \\ \frac{20}{3} \end{bmatrix}$$

By solving the linear system of equations

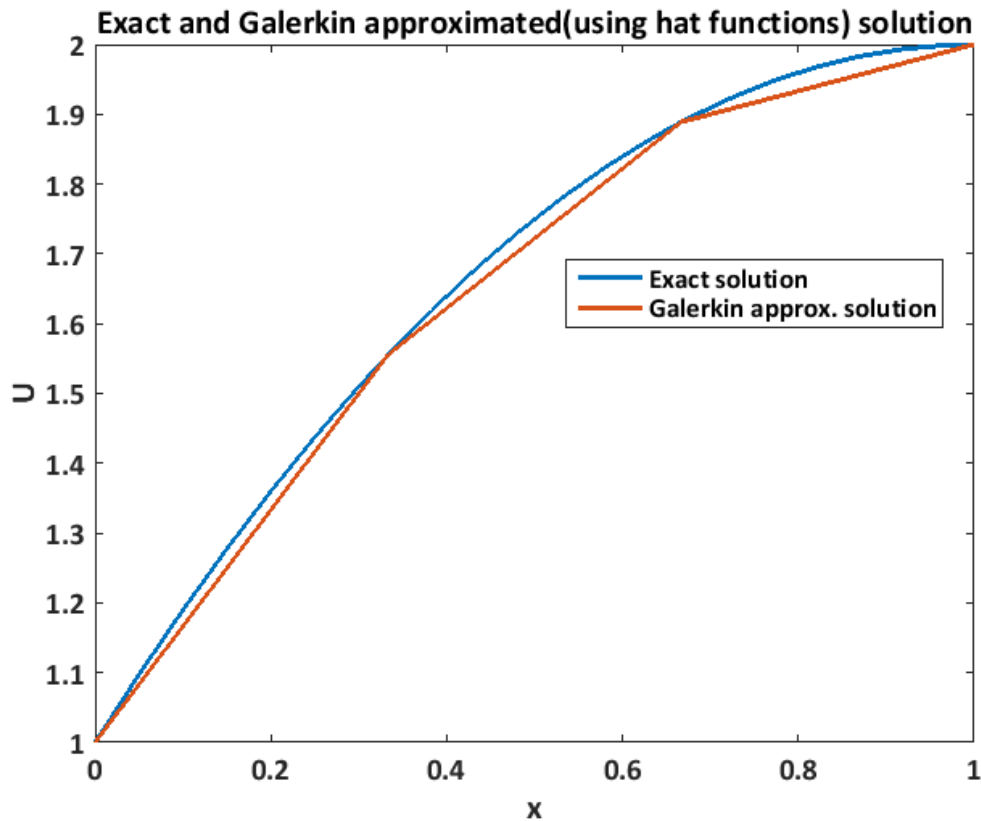
$$\mathbf{K}\mathbf{w} = \mathbf{F} \tag{1}$$

$$\begin{bmatrix} 6 & -3 \\ -3 & 6 \end{bmatrix} \begin{bmatrix} w_1 \\ w_2 \end{bmatrix} = \begin{bmatrix} \frac{11}{3} \\ \frac{20}{3} \end{bmatrix}, \tag{2}$$

we get $\mathbf{w} = (14/9, 17/9)^\top$, so the function $w(x)$ reads $w(x) = 14/9N_1(x) + 17/9N_2(x)$ and the final solution reads

$$u(x) = w(x) + z(x) = 14/9N_1(x) + 17/9N_2(x) + 1N_0(x) + 2N_3(x).$$

The solution is shown in the Figure below. Because of the chosen $z(x)$ function, which is only nonzero on the inhomogeneous Dirichlet boundary, the values for w directly give the nodal values of the solution at the non-Dirichlet nodes.



Exercise 3: *FEM with mixed boundary conditions*

(15 points)

Consider again the same PDE:

$$-\Delta u = 2$$

on the interval $[0, 1]$, but with mixed boundary conditions $u(0) = 1$, $u_x(1) = 1$.

(a) Calculate the solution analytically by direct integration. (5 points)

Solution

$$-u_{,xx} = 2$$

$$-\int u_{,xx} dx = \int 2 dx$$

$$-u_{,x} = 2x + c_1$$

where we have applied the Neumann boundary condition $c_1 = -3$. By integrating again we get

$$-\int u_{,x} dx = 2 \int x dx - 3 \int dx$$

$$u(x) = -x^2 + 3x + c_2.$$

Using the boundary condition, we get $c_2 = 1$, so the solution reads

$$u(x) = -x^2 + 3x + 1.$$

(b) Write down the weak formulation of the BVP. (5 points)

Solution

By multiplying the PDE by a trial function $v(x)$ and integrating it over the domain

$$\begin{aligned}
-\int_0^1 u(x)_{,xx} v(x) dx &= \int_0^1 f(x)v(x) dx \quad \forall v \in V \\
V &:= H_0^1 = \{v \in H^1(0,1) | v(0) = 0\}
\end{aligned}$$

Then, integrating by parts

$$\begin{aligned}
-\int_0^1 u_{,xx}(x)v(x) dx &= \int_0^1 u_{,x}(x)v_{,x}(x) dx - u(x)_{,x}v(x) \Big|_0^1 \\
&= \int_0^1 u_{,x}(x)v_{,x}(x) dx - u_{,x}(1)v(1)
\end{aligned}$$

Therefore, the weak form of the PDE reads the following. Find $u \in V_g$ such that

$$\begin{aligned}
\int_0^1 u(x)_{,x} v_{,x}(x) dx - v(1) &= \int_0^1 f(x)v(x) dx \quad \forall v \in V \\
\int_0^1 u(x)_{,x} v_{,x}(x) dx &= \int_0^1 f(x)v(x) dx + v(1) \quad \forall v \in V,
\end{aligned}$$

with $V_g = \{u \in H^1(0,1) | u(0) = 1\}$. Now we introduce again a $z(x)$ function which satisfies the inhomogeneous Dirichlet boundary condition, so a function from V_g . Such way we can write the solution function in the form $u = z + w$, so the weak form modifies to solving for $w \in V$ such that

$$\begin{aligned}
\int_0^1 (w(x) + z(x))_{,x} v_{,x}(x) dx &= \int_0^1 f(x)v(x) dx + v(1) \quad \forall v \in V \\
\int_0^1 w(x)_{,x} v_{,x}(x) dx &= \int_0^1 f(x)v(x) dx + v(1) - \int_0^1 z(x)_{,x} v_{,x}(x) dx \quad \forall v \in V \\
a(w, v) &= l_m(v) \quad \forall v \in V
\end{aligned}$$

with the bilinear form

$$a(w, v) = \int_0^1 w(x)_{,x} v_{,x}(x) dx$$

and the linear form

$$l_m(v) = \int_0^1 f(x)v(x) dx + v(1) - \int_0^1 z(x)_{,x} v_{,x}(x) dx.$$

To conclude, our bilinear form did not change, only the linear form on the right hand side.

(c) Repeat exercise 1(d) with the given boundary conditions. (5 points)

Solution

First we fix our $z(x) \in V_g$ function. Let that be

$$z(x) = u(0)N_0 = N_0.$$

The system of equation must be redefined, as we have to use the basis function N_3 too for approximating the $w(x)$ function. The stiffness matrix then modifies too a 3 by 3 matrix

$$\mathbf{K} = \begin{bmatrix} \int_0^{2/3} N_1' N_1' dx & \int_{1/3}^{2/3} N_2' N_1' dx & 0 \\ \int_{1/3}^{2/3} N_2' N_1' dx & \int_{1/3}^1 N_2' N_2' dx & \int_{2/3}^1 N_2' N_3' dx \\ 0 & \int_{2/3}^1 N_2' N_3' dx & \int_{2/3}^1 N_3' N_3' dx \end{bmatrix}.$$

with $\int_{2/3}^1 N_2' N_3' dx = -3$ and $\int_{2/3}^1 N_3' N_3' dx = 3$. Then,

$$\mathbf{K} = \begin{bmatrix} 6 & -3 & 0 \\ -3 & 6 & -3 \\ 0 & -3 & 3 \end{bmatrix}.$$

The right hand side reads

$$\mathbf{F} = \begin{bmatrix} \int_0^1 f(x) N_1 dx \\ \int_0^1 f(x) N_2 dx \\ \int_0^1 f(x) N_3 dx \end{bmatrix} + \begin{bmatrix} N_1(1) \\ N_2(1) \\ N_3(1) \end{bmatrix} - \begin{bmatrix} u(0) \int_0^1 N_0' N_1' dx \\ 0 \\ 0 \end{bmatrix}$$

$$\mathbf{F} = \begin{bmatrix} \frac{2}{3} \\ \frac{2}{3} \\ \frac{1}{3} \end{bmatrix} + \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix} - \begin{bmatrix} -3 \\ 0 \\ 0 \end{bmatrix} = \begin{bmatrix} \frac{11}{3} \\ \frac{2}{3} \\ \frac{4}{3} \end{bmatrix}$$

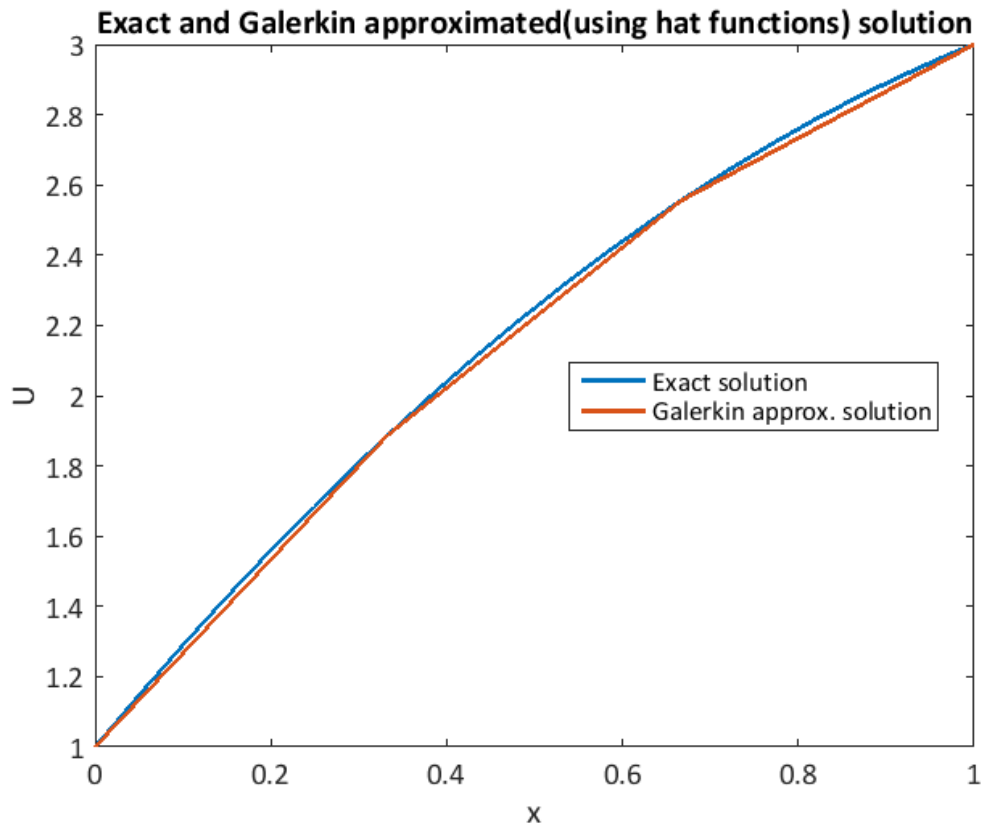
To conclude, our task is to solve the system of equations

$$\begin{bmatrix} 6 & -3 & 0 \\ -3 & 6 & -3 \\ 0 & -3 & 3 \end{bmatrix} \begin{bmatrix} w_1 \\ w_2 \\ w_3 \end{bmatrix} = \begin{bmatrix} \frac{11}{3} \\ \frac{2}{3} \\ \frac{4}{3} \end{bmatrix}$$

Which solution is $\mathbf{w} = [w_1, w_2, w_3]^T = [17/9, 23/9, 3]^T$. The solution function is then computed by adding $w(x)$ and $z(x)$

$$u(x) = w(x) + z(x) = 17/9 N_1(x) + 23/9 N_2(x) + 3 N_3(x) + 1 N_0(x).$$

This solution is shown in the next Figure. Because of the chosen $z(x)$ function, which is only nonzero on the inhomogenous Dirichlet boundary, the values for w directly give the nodal values of the solution at the non-Dirichlet nodes.



Exercise 4: *FEM with Neumann boundary conditions*

(10 points)

Consider now the same PDE:

$$-\Delta u = 2$$

on the interval $(0, 1)$, but with the Neumann boundary conditions $u_x(0) = 1$, $u_x(1) = -1$.

- (a) Find the analytical solution by direct integration. How many solutions do you get?
(5 points)

Solution

$$-u_{,xx} = 2$$

$$-\int u_{,xx} dx = \int 2 dx$$

$$-u_{,x} = 2x + c_1$$

Applying the Neumann boundary condition, we get $c_1 = -1$. By integrating again

$$-\int u_{,x} dx = 2 \int x dx - \int 1 dx$$

$$u(x) = -x^2 + x + c_2$$

Then, $u(x) = -x^2 + x + c_2$ for arbitrary $c \in \mathbb{R}$. Thus, there are infinitely many solutions.

(b) What will be changed if you assume homogeneous Neumann boundary conditions $u'(0) = u'(1) = 0$. Is there a solution? (5 points)

Solution

$$-u_{,xx} = 2$$

$$-\int u_{,xx} dx = \int 2dx$$

$$-u_{,x} = 2x + c_1$$

Apply the Neumann boundary condition.

$$u'(0) = 0 \quad c_1 = 0.$$

$$u'(1) = 0 \quad c_1 = -2.$$

Thus we can conclude that there is no solution when we have homogenous Neumann boundary conditions.
