

Homework 2

March 7, 2017, due Mar 13, 2017

Problem 1. Prove Theorem 1.7 at page 31 of Braess book.

Problem 2. Justify that $u(x, y) = \log \log \frac{2}{r} \in H^1(D)$, where D is the unit disk; and $u(x) = r^{-\alpha} \in H^1$, $\alpha < (n - 2)/2$ for $n \geq 3$.

Problem 3. Problem 1.14 at page 33 of Braess book.

Problem 4. Problem 2.16 at page 43 of Braess book.

Problem 5. Consider the boundary value problem

$$-\Delta u = f(x), \quad x \in \Omega. \quad (1)$$

with boundary condition $u(x) = 0$ for $x = (x_1, x_2) \in \partial\Omega$. Let $\Omega = [0, 1] \times [0, 1]$, we can impose the exact solution as

$$u(x) = x_1(1 - x_1) \sin(\pi x_2) + x_2(1 - x_2) \sin(\pi x_1). \quad (2)$$

and use $f(x) = -\Delta u = (\pi^2 x_1(1 - x_1) + 2) \sin(\pi x_2) + (\pi^2 x_2(1 - x_2) + 2) \sin(\pi x_1)$.

(a) Solve this problem with 5-point finite difference method for $m = 4, 8, 16, 32, 64$. You can use natural ordering for the unknowns. Evaluate the error with respect to the exact solution u in terms of the norm

$$\|v_h\|^2 := h^2 \sum_{i=1}^m \sum_{j=1}^m v_h^2(ih, jh) \quad (3)$$

where $h = 1/(m + 1)$. Justify the convergence rate for 5-point finite difference method. For Julia user, you can refer to <http://nbviewer.jupyter.org/url/homepages.warwick.ac.uk/staff/C.Ortner/julia/Laplacian.ipynb>.