

Homework No. 2 Numerical Methods for PDE, Winter 2013/14

Problem 2.1: Given the sequence of functions

$$f_n(x) = \frac{|x|^3}{|x^2| + \frac{1}{n}}.$$

- (a) Show that f_n is continuously differentiable.
- (b) Show that $f_n \rightarrow |x|$ in $H^1(-1, 1)$ as $n \rightarrow \infty$.

Hint: Use de l'Hôpital's rule for quotients of sequences which converge to infinity.

Problem 2.2: Let $\Omega = (-1, 1)$. Show that on the space of continuous functions on Ω the norms

$$\|f\|_\infty = \sup_{x \in \Omega} |f(x)| \quad \text{and} \quad \|f\|_2 = \int_{\Omega} |f(x)|^2 dx$$

are not equivalent.

Hint: Find a sequence which is bounded in one norm and tends to zero with respect to the other.

Problem 2.3: Friedrichs' inequality

- (a) Prove Friedrichs' inequality

$$\|u\|_{L^2(\Omega)} \leq c \|u'\|_{L^2(\Omega)}, \quad \text{with } c = (b - a)^2$$

for $\Omega = (a, b)$ and functions $u \in C_0^1(\Omega)$.

- (b) Generalize the proof for functions in $H_0^1(\Omega)$, using that each function in $H_0^1(\Omega)$ is the limit of a sequence in $C_0^1(\Omega)$.

Problem 2.4: Weak formulation of Robin boundary value problem

Given is the following Robin-boundary problem

$$\begin{aligned} -\Delta u(x) &= f(x), & \text{in } \Omega, \\ \partial_n u(x) + \mu u(x) &= g(x), & \text{on } \partial\Omega, \end{aligned}$$

with a bounded domain $\Omega \subset \mathbb{R}^n$, which has a smooth boundary $\partial\Omega$ and $\mu > 0$.

- (a) Formulate the problem weakly for functions $u \in H^1(\Omega)$.
- (b) Equip $H^1(\Omega)$ with an inner product and a norm, such that you can prove existence and uniqueness of a solution to your weak formulation by Riesz representation theorem. Bonus points for showing that the inner product is indeed one.
- (c) Set $\mu = 0$. Is there still a unique solution?