## Mathematics Chalmers \& GU

## TMA372/MMG800: Partial Differential Equations, 2020-08-27, 8:30-12:30

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## An open book exam.

Each problem gives max 6 p. Valid bonus points will be added to the scores.
Breakings for Chalmers; 3: 15-21p, 4: 22-28p, 5: 29p-, and for GU; G: 15-26p, VG: 27 p -

1. Let $u(x)$ be a function such that $u(1)=3$ and $u(2)=-1$ and

$$
\int_{1}^{2} x u^{\prime}(x) v^{\prime}(x) d x=0, \quad \forall v: v(1)=v(2)=0
$$

a) Which differential equation and including boundary data solves $u$ ?
b) Formulate a suitable finite element method for the problem
c) Give a suitable a priori error estimate for this problem.
2. Determine if the assumptions of the Lax-Milgram theorem are satified for

$$
a(v, w)=\int_{I} v^{\prime} w^{\prime} d x+v(0) w(0), \quad I=(0,1), L(v)=\int_{I} f v d x, \quad f \in L_{2}(I), \quad V=H^{1}(I) .
$$

3. Determine the stifness matrix and load vector in $c G(1)$ finite element method applied to Poisson equation

$$
-\Delta u=2 \quad \text { in } \Omega=\{(x, y): 0<x<2,0<y<1\}
$$

with a combination of, homogeneous, Neumann boundary conditions at $\Gamma_{2}:=\{(2, y): 0<y<1\}$ and Dirichlet boundary condition at $\Gamma_{1}:=\partial \Omega \backslash \Gamma_{2}$, on a mesh with stepsize $2 / 3$ in the $x$-direction and $1 / 3$ in $y$-direction.
4. Derive an a posteriori error estimate for the $\mathrm{cG}(1)$ solution of the problem

$$
-u^{\prime \prime}+2 u^{\prime}+u=f, \quad \text { in } I=(0.1), \quad u(0)=u(1)=0
$$

in the energy norm $\|v\|_{E}^{2}=(v, v)=\int_{I}\left(v^{2}+v^{2}\right) d x, \quad\left(f \in L_{2}(I)\right)$.
5. Let $\Omega$ be a convex polygonal domain and $u_{h}$, the continuous piecewise linear, finite element solution of the Poisson equation

$$
\left\{\begin{aligned}
-\Delta u=f & \text { in } \Omega \\
u=0 & \text { on } \Gamma .
\end{aligned}\right.
$$

Show that there is a constant $C$ independent of $u$ and $h$ such that

$$
\left\|u-u_{h}\right\|_{L_{2}(\Omega)} \leq C h^{2}|u|_{H^{2}(\Omega)}
$$

Hint: Assume that, for the inhomogeneous equation $-\Delta u=f$, with $f \in H^{s}(\Omega)$,

$$
\left\|u-u_{h}\right\|_{H^{s+2}(\Omega)} \leq C\|f\|_{H^{s}(\Omega)} .
$$

Use also the interpolation estimate:

$$
\left\|u-\pi_{h} u\right\|_{L_{2}(\Omega)} \leq C h^{2}|u|_{H^{2}(\Omega)} .
$$

6. Let $\delta$ denote Dirac delta function and $i=\sqrt{-1}$. Find a solution for the $3 D$-problem

$$
\ddot{u}(x, t)-\Delta u(x, t)=e^{i t} \delta(x), \quad x \in \mathbb{R}^{3} .
$$

Hint: Set $u=e^{i t} v$, with $v(x)=w(x) / r$ wgere $r=|x|$. One can show that $r v=w \rightarrow \frac{1}{4 \pi}$ as $r \rightarrow 0$.
void!

TMA372/MMG800: Partial Differential Equations, 2020-08-27, 8:30-12:30. Solutions.

1. Solution: Partial integration with boundary data $v(1)=v(2)=0$ gives

$$
\begin{equation*}
0=\int_{1}^{2} x u^{\prime} v^{\prime} d v=-\int_{1}^{2}\left(x u^{\prime}\right)^{\prime} x d x \tag{1}
\end{equation*}
$$

which, since $v=v(x)$ is arbitrary, yields

$$
\left(x\left(u^{\prime}(x)\right)^{\prime}=0, \quad u(1)=3, \quad u(2)=-1\right.
$$

Now consider the partition $\mathcal{T}_{h}: 1=x_{0}<x_{1}<\ldots<x_{M+1}=2$, subintervals $I_{k}=\left(x_{k-1}, x_{k}\right)$, and the subspace

$$
V_{h}:=\left\{v=v(x): v \text { is continuous, and }\left.v\right|_{I_{k}} \text { is linear } \forall k\right\},
$$

and

$$
V_{h}^{0}:=\left\{v \in V_{h}: v(1)=v(2)=0\right\} .
$$

FEM: Vi seek $u_{h} \in V_{h}$ such that $u_{h}(1)=3, u_{h}(2)=-1$ and

$$
\begin{equation*}
\int_{1}^{2} x u_{h}^{\prime} v^{\prime} d v=0, \quad \forall v \in V_{h}^{0} \tag{2}
\end{equation*}
$$

From the subtraction (1)-(2) one gets

$$
\int_{1}^{2} x\left(u^{\prime}-u_{h}^{\prime}\right) v^{\prime} d x=0, \quad \forall v \in V_{h}^{0}
$$

Then with the $L_{2}$-norm: $\|\cdot\|$, on $(1,2)$ we have

$$
\begin{aligned}
\left\|\sqrt{x}\left(u^{\prime}-u_{h}^{\prime}\right)\right\|^{2} & =\int_{1}^{2} x\left(u^{\prime}-u_{h}^{\prime}\right)\left(u^{\prime}-u_{h}^{\prime}\right) d x \\
& \int_{1}^{2} x\left(u^{\prime}-u_{h}^{\prime}\right)\left(u^{\prime}-u_{h}^{\prime}-v\right) d x \\
& \leq\left\|\sqrt{x}\left(u^{\prime}-u_{h}^{\prime}\right)\right\|\left\|\sqrt{x}\left(u^{\prime}-u_{h}^{\prime}-v\right)\right\| .
\end{aligned}
$$

Now a suitable choice of $v$, interploating $u-u_{h}$ yields

$$
\left\|\sqrt{x}\left(u^{\prime}-u_{h}^{\prime}\right)\right\| \leq\left\|\sqrt{x}\left(u^{\prime}-u_{h}^{\prime}-v\right)\right\| \leq C_{i}\left\|\sqrt{x} h u^{\prime \prime}\right\| .
$$

2. Solution: For the formulation of the Lax-Milgram theorem see the book, Chapter 2.

As for the given case: $I=(0,1), f \in L_{2}(I), V=H^{1}(I)$ and

$$
a(v, w)=\int_{I}\left(v^{\prime} w^{\prime}\right) d x+v(0) w(0), \quad L(v)=\int_{I} f v d x
$$

it is trivial to show that $a(\cdot, \cdot)$ is bilinear and $b(\cdot)$ is linear. We have that

$$
\begin{equation*}
a(v, v)=\int_{I}\left(v^{\prime}\right)^{2} d x+v(0)^{2} \geq \frac{1}{2} \int_{I}\left(v^{\prime}\right)^{2} d x+\frac{1}{2} v(0)^{2}+\frac{1}{2} \int_{I}\left(v^{\prime}\right)^{2} d x . \tag{3}
\end{equation*}
$$

Further

$$
v(x)=v(0)+\int_{0}^{x} v^{\prime}(y) d y, \quad \forall x \in I
$$

implies

$$
v^{2}(x) \leq 2\left(v(0)^{2}+\left(\int_{0}^{x} v^{\prime}(y) d y\right)^{2}\right) \leq\{C-S\} \leq 2 v(0)^{2}+2 \int_{0}^{1} v^{\prime}(y)^{2} d y
$$

so that

$$
\frac{1}{2} v(0)^{2}+\frac{1}{2} \int_{0}^{1} v^{\prime}(y)^{2} d y \geq \frac{1}{4} v^{2}(x), \quad \forall x \in I
$$

Integrating over $x$ we get

$$
\begin{equation*}
\frac{1}{2} v(0)^{2}+\frac{1}{2} \int_{0}^{1} v^{\prime}(y)^{2} d y \geq \frac{1}{4} \int_{I} v^{2}(x) d x \tag{4}
\end{equation*}
$$

Now combining (3) and (4) we get

$$
\begin{aligned}
a(v, v) & \geq \frac{1}{4} \int_{I} v^{2}(x) d x+\frac{1}{2} \int_{I}\left(v^{\prime}\right)^{2}(x) d x \\
& \geq \frac{1}{4}\left(\int_{I} v^{2}(x) d x+\int_{I}\left(v^{\prime}\right)^{2}(x) d x\right)=\frac{1}{4}\|v\|_{V}^{2}
\end{aligned}
$$

so that we can take $\kappa_{1}=1 / 4$. Further

$$
\begin{aligned}
|a(v, w)| & \leq\left|\int_{I} v^{\prime} w^{\prime} d x\right|+|v(0) w(0)| \leq\{C-S\} \leq\left\|v^{\prime}\right\|_{L_{2}(I)}\left\|w^{\prime}\right\|_{L_{2}(I)}+|v(0) \| w(0)| \\
& \leq\|v\|_{V}\|w\|_{V}+|v(0) \| w(0)|
\end{aligned}
$$

Now we have that

$$
\begin{equation*}
v(0)=-\int_{0}^{x} v^{\prime}(y) d y+v(x), \quad \forall x \in I \tag{5}
\end{equation*}
$$

and by the Mean-value theorem for the integrals: $\exists \xi \in I$ so that $v(\xi)=\int_{0}^{1} v(y) d y$. Choose $x=\xi$ in (5) then

$$
\begin{aligned}
|v(0)| & =\left|-\int_{0}^{\xi} v^{\prime}(y) d y+\int_{0}^{1} v(y) d y\right| \\
& \leq \int_{0}^{1}\left|v^{\prime}\right| d y+\int_{0}^{1}|v| d y \leq\{C-S\} \leq\left\|v^{\prime}\right\|_{L_{2}(I)}+\|v\|_{L_{2}(I)} \leq 2\|v\|_{V}
\end{aligned}
$$

implies that

$$
\left|v(0)\|w(0)|\leq 4|\| v\left\|_{V}\right\| w \|_{V}\right.
$$

and consequently

$$
|a(u, w)| \leq\|v\|_{V}\|w\|_{V}+4\|v\|_{V}\|w\|_{V}=5\|v\|_{V}\|w\|_{V}
$$

so that we can take $\kappa_{2}=5$. Finally

$$
|L(v)|=\left|\int_{I} f v d x\right| \leq\|f\|_{L_{2}(I)}\|v\|_{L_{2}(I)} \leq\|f\|_{L_{2}(I)}\|v\|_{V}
$$

taking $\kappa_{3}=\|f\|_{L_{2}(I)}$ all the conditions in the Lax-Milgram theorem are fulfilled.
3. Solution: We use the notation $(x, y)=\left(x_{1}, x_{2}\right)$ and hence $\Gamma_{1}:=\partial \Omega \backslash \Gamma_{2}$ where $\Gamma_{2}:=\left\{\left(2, x_{2}\right)\right.$ : $\left.0 \leq x_{2} \leq 1\right\}$. Define

$$
V=\left\{v: v \in H^{1}(\Omega), v=0 \text { on } \Gamma_{1}\right\} .
$$

Multiply the equation by $v \in V$ and integrate over $\Omega$; using Green's formula

$$
\int_{\Omega} \nabla u \cdot \nabla v-\int_{\Gamma} \frac{\partial u}{\partial n} v=\int_{\Omega} \nabla u \cdot \nabla v=2 \int_{\Omega} v
$$

where we have used $\Gamma=\Gamma_{1} \cup \Gamma_{2}$ and the fact that $v=0$ on $\Gamma_{1}$ and $\frac{\partial u}{\partial n}=0$ on $\Gamma_{2}$.
Variational formulation: Find $u \in V$ such that

$$
\int_{\Omega} \nabla u \cdot \nabla v=2 \int_{\Omega} v, \quad \forall v \in V
$$

FEM: cG(1):

Find $U \in V_{h}$ such that

$$
\begin{equation*}
\int_{\Omega} \nabla U \cdot \nabla v=2 \int_{\Omega} v, \quad \forall v \in V_{h} \subset V, \tag{6}
\end{equation*}
$$

where
$V_{h}=\left\{v: v\right.$ is piecewise linear and continuous in $\Omega, v=0$ on $\Gamma_{1}$, on the given mesh $\}$.
A set of bases functions for the finite dimensional space $V_{h}$ can be written as $\left\{\varphi_{i}\right\}_{i=1}^{6}$, where

$$
\begin{cases}\varphi_{i} \in V_{h}, & i=1,2,3,4,5,6 \\ \varphi_{i}\left(N_{j}\right)=\delta_{i j}, & i, j=1,2,3,4,5,6\end{cases}
$$

Then the equation (6) is equivalent to: Find $U \in V_{h}$ such that

$$
\begin{equation*}
\int_{\Omega} \nabla U \cdot \nabla \varphi_{i}=2 \int_{\Omega} \varphi_{i}, \quad i=1,2,3,4,5,6 . \tag{7}
\end{equation*}
$$

Set $U=\sum_{j=1}^{6} \xi_{j} \varphi_{j}$. Invoking in the relation (3) above we get

$$
\sum_{j=1}^{6} \xi_{j} \int_{\Omega} \nabla \varphi_{j} \cdot \nabla \varphi_{i}=2 \int_{\Omega} \varphi_{i}, \quad i=1,2,3,4,5,6
$$

Now let $a_{i j}=\int_{\Omega} \nabla \varphi_{j} \cdot \nabla \varphi_{i}$ and $b_{i}=\int_{\Omega} \varphi_{i}$, then we have that

$$
A \xi=b, \quad A \text { is the stiffness matrix } b \text { is the load vector. }
$$

To compute compute $a_{i j}$ and $b_{i}$ we note that area of the standard element $T$, with base $=2 / 3$ and hight $=1 / 3$, is

$$
|T|=1 / 2 \cdot 2 / 3 \cdot 1 / 3=1 / 9
$$

and the bases functions, and their gradients, for the standard element, with base $=2 / 3$ and hight $=1 / 3$, are

$$
\left\{\begin{array} { l } 
{ \phi _ { 1 } ( x , y ) = 1 - 3 ( \frac { x } { 2 } + y ) } \\
{ \phi _ { 2 } ( x , y ) = \frac { 3 } { 2 } x } \\
{ \phi _ { 3 } ( x , y ) = 3 y }
\end{array} \Longrightarrow \left\{\begin{array}{ll}
\nabla \phi_{1}(x, y) & =-3\left[\begin{array}{c}
\frac{1}{2} \\
1
\end{array}\right] \\
\nabla \phi_{2}(x, y) & =3\left[\begin{array}{c}
\frac{1}{2} \\
0
\end{array}\right] \\
\nabla \phi_{3}(x, y) & =3\left[\begin{array}{c}
0 \\
1
\end{array}\right]
\end{array}\right.\right.
$$

Thus

$$
b_{i}=\int_{\Omega} \varphi_{i}= \begin{cases}6 \cdot \frac{1}{3} \cdot|T| \cdot 1=2 / 9, & i=1,2,3,4 \\ 3 \cdot \frac{1}{3} \cdot|T| \cdot 1=1 / 9, & i=5,6\end{cases}
$$

and the standard stiffness matrix elements are

$$
\begin{aligned}
& s_{11}=\left(\nabla \phi_{1}, \nabla \phi_{1}\right)=\int_{T} \nabla \phi_{1} \cdot \nabla \phi_{1}=\frac{1}{9} \cdot 9\left(\frac{1}{4}+1\right)=\frac{5}{4} \\
& s_{12}=\left(\nabla \phi_{1}, \nabla \phi_{2}\right)=\int_{T} \nabla \phi_{1} \cdot \nabla \phi_{2}=\frac{1}{9} \cdot(-9) \frac{1}{4}=-\frac{1}{4} \\
& s_{13}=\left(\nabla \phi_{1}, \nabla \phi_{3}\right)=\int_{T} \nabla \phi_{1} \cdot \nabla \phi_{3}=\frac{1}{9} \cdot(-9) \cdot 1=-1 \\
& s_{22}=\left(\nabla \phi_{2}, \nabla \phi_{2}\right)=\int_{T} \nabla \phi_{2} \cdot \nabla \phi_{2}=\frac{1}{9} \cdot 9 \cdot \frac{1}{4}=\frac{1}{4} \\
& s_{23}=\left(\nabla \phi_{2}, \nabla \phi_{3}\right)=\int_{T} \nabla \phi_{2} \cdot \nabla \phi_{3}=0 \\
& s_{33}=\left(\nabla \phi_{3}, \nabla \phi_{3}\right)=\int_{T} \nabla \phi_{3} \cdot \nabla \phi_{3}=\frac{1}{9} \cdot 9 \cdot 1=1 .
\end{aligned}
$$

and hence the local element-stiffness matrix, taking the symmetry into account, is:

$$
S=\left(\begin{array}{rrr}
5 / 4 & -1 / 4 & -1 \\
-1 / 4 & 1 / 4 & 0 \\
-1 & 0 & 1
\end{array}\right)
$$

To compute elements $a_{i j}$ for the global stiffeness matrix $A$ we have that

$$
a_{i i}=\int_{\Omega} \nabla \varphi_{i} \cdot \nabla \varphi_{i}= \begin{cases}2 \cdot\left(\frac{5}{4}+\frac{1}{4}+1\right)=5, & i=1,2,3,5 \\ \frac{5}{4}+\frac{1}{4}+1=5 / 2, & i=5,6\end{cases}
$$

Further

$$
\left\{\begin{array}{l}
a_{12}=a_{34}=2 s_{13}=-2 \\
a_{13}=a_{24}=a_{35}=a_{46}=2 s_{12}=-\frac{1}{2} \\
a_{14}=a_{36}=2 s_{12}=-\frac{1}{2} \\
a_{15}=a_{16}=a_{23}=a_{25}=a_{26}=a_{45}=0 \\
a_{56}=s_{13}=-1
\end{array}\right.
$$

Thus we have

$$
A=\left(\begin{array}{rrrrrr}
5 & -2 & -1 / 2 & -1 / 2 & 0 & 0 \\
-2 & 5 & 0 & -1 / 2 & 0 & 0 \\
-1 / 2 & 0 & 5 & -2 & -1 / 2 & -1 / 2 \\
-1 / 2 & -1 / 2 & -2 & 5 & 0 & -1 / 2 \\
0 & 0 & -1 / 2 & 0 & 5 / 2 & -1 \\
0 & 0 & -1 / 2 & -1 / 2 & -1 & 5 / 2
\end{array}\right) \quad b=\frac{1}{9}\left(\begin{array}{l}
2 \\
2 \\
2 \\
2 \\
1 \\
1
\end{array}\right) .
$$

4. Solution: The Variational formulation: Let $V^{0}:=H_{0}^{1}(0,1)$, Multiply the equation by $v \in V^{0}$, integrate by parts over $(0,1)$ and use the boundary conditions to obtain
(8) Find $u \in V^{0}: \int_{0}^{1} u^{\prime} v^{\prime} d x+2 \int_{0}^{1} u^{\prime} v d x+\int_{0}^{1} u v d x=\int_{0}^{1} f v d x, \quad \forall v \in V^{0}$.
$\underline{\mathrm{cG}(1)}:$ Let $V_{n}^{0}:=\left\{w \in V^{0}: w\right.$ is cont., p.l. on a partition of $\left.I, w(0)=w(1)=0\right\}$
(9) $\quad$ Find $U \in V_{h}^{0}: \int_{0}^{1} U^{\prime} v^{\prime} d x+2 \int_{0}^{1} U^{\prime} v d x+\int_{0}^{1} U v d x=\int_{0}^{1} f v d x, \quad \forall v \in V_{h}^{0}$.

From (1)-(2), we find The Galerkin orthogonality:

$$
\begin{equation*}
\int_{0}^{1}\left((u-U)^{\prime} v^{\prime}+2(u-U)^{\prime} v+(u-U) v\right) d x=0, \quad \forall v \in V_{h}^{0} \tag{10}
\end{equation*}
$$

We define the inner product $(\cdot, \cdot)_{E}$ associated to the energy norm to be

$$
(v, w)_{E}=\int_{0}^{1}\left(v^{\prime} w^{\prime}+v w\right) d x, \quad \forall v, w \in V^{0}
$$

Note that

$$
\begin{equation*}
2 \int_{0}^{1} e^{\prime} e d x=\left[e^{2}\right]_{0}^{1}=0 \tag{11}
\end{equation*}
$$

Thus using (11) we have

$$
\begin{equation*}
\|e\|_{E}^{2}=\int_{0}^{1}\left(e^{\prime} e^{\prime}+e e\right) d x=\int_{0}^{1}\left(e^{\prime} e^{\prime}+2 e^{\prime} e+e e\right) d x \tag{12}
\end{equation*}
$$

We split the second factor $e$ as $e=u-U=u-v+v-U$, with $v \in V_{h}$ and write

$$
\begin{aligned}
\|e\|_{E}^{2} & =\int_{0}^{1}\left(e^{\prime}(u-U)^{\prime}+2 e^{\prime}(u-U)+e(u-U)\right) d x=\left\{v \in V_{h}^{0}\right\} \\
& =\int_{0}^{1}\left(e^{\prime}(u-v)^{\prime}+2 e^{\prime}(u-v)+e(u-v)\right) d x \\
& +\int_{0}^{1}\left(e^{\prime}(v-U)^{\prime}+2 e^{\prime}(v-U)+e(v-U)\right) d x \\
& =\int_{0}^{1}\left(e^{\prime}(u-v)^{\prime}+2 e^{\prime}(u-v)+e(u-v)\right) d x
\end{aligned}
$$

where, in the last step, we have used the Galerkin orthogonality to eliminate terms involving $U$. Now we can write

$$
\begin{aligned}
\|e\|_{E}^{2}= & \int_{0}^{1}\left(e^{\prime}(u-v)^{\prime}+2 e^{\prime}(u-v)+e(u-v)\right) d x \\
& \leq 2\left\|e^{\prime}\right\| \cdot\|u-v\|_{E}+\|e\| \cdot\|u-v\| \\
& \leq 2\|e\|_{E} \cdot\|u-v\|_{E}
\end{aligned}
$$

and derive the a priori error estimate:

$$
\|e\|_{E} \leq\|u-v\|_{E}(1+\alpha), \quad \forall v \in V_{h}
$$

To obtain a posteriori error estimates the idea is to eliminate $u$-terms, by using the differential equation, and replacing their contributions by the data $f$. Then this $f$ combined with the remaining $U$-terms would yield to the residual error:
A posteriori error estimate:

$$
\begin{align*}
\|e\|_{E}^{2} & =\int_{0}^{1}\left(e^{\prime} e^{\prime}+e e\right) d x=\int_{0}^{1}\left(e^{\prime} e^{\prime}+2 e^{\prime} e+e e\right) d x \\
& =\int_{0}^{1}\left(u^{\prime} e^{\prime}+2 u^{\prime} e+u e\right) d x-\int_{0}^{1}\left(U^{\prime} e^{\prime}+2 U^{\prime} e+U e\right) d x . \tag{13}
\end{align*}
$$

Now using the variational formulation (8) we have that

$$
\int_{0}^{1}\left(u^{\prime} e^{\prime}+2 u^{\prime} e+u e\right) d x=\int_{0}^{1} f e d x
$$

Inserting in (13) and using (9) with $v=\Pi_{k} e$ we get

$$
\begin{align*}
\|e\|_{E}^{2}= & \int_{0}^{1} f e d x-\int_{0}^{1}\left(U^{\prime} e^{\prime}+2 U^{\prime} e+U e\right) d x  \tag{14}\\
& +\int_{0}^{1}\left(U^{\prime} \Pi_{h} e^{\prime}+2 U^{\prime} \Pi_{h} e+U \Pi_{h} e\right) d x-\int_{0}^{1} f \Pi_{h} e d x
\end{align*}
$$

Thus

$$
\begin{aligned}
\|e\|_{E}^{2}= & \int_{0}^{1} f\left(e-\Pi_{h} e\right) d x-\int_{0}^{1}\left(U^{\prime}\left(e-\Pi_{h} e\right)^{\prime}+2 U^{\prime}\left(e-\Pi_{h} e\right)+U\left(e-\Pi_{h} e\right)\right) d x \\
= & \int_{0}^{1} f\left(e-\Pi_{h} e\right) d x-\int_{0}^{1}\left(2 U^{\prime}+U\right)\left(e-\Pi_{h} e\right) d x-\sum_{j=1}^{M+1} \int_{I_{j}} U^{\prime}\left(e-\Pi_{h} e\right)^{\prime} d x \\
= & \{\text { partial integration }\} \\
= & \int_{0}^{1} f\left(e-\Pi_{h} e\right) d x-\int_{0}^{1}\left(2 U^{\prime}+U\right)\left(e-\Pi_{h} e\right) d x+\sum_{j=1}^{M+1} \int_{I_{j}} U^{\prime \prime}\left(e-\Pi_{h} e\right) d x \\
= & \int_{0}^{1}\left(f+U^{\prime \prime}-2 U^{\prime}-U\right)\left(e-\Pi_{h} e\right) d x=\int_{0}^{1} R(U)\left(e-\Pi_{h} e\right) d x \\
= & \int_{0}^{1} h R(U) h^{-1}\left(e-\Pi_{h} e\right) d x \leq\|h R(U)\|_{L_{2}}\left\|h^{-1}\left(e-\Pi_{h} e\right)\right\|_{L_{2}} \\
& \leq C_{i}\|h R(U)\|_{L_{2}} \cdot\left\|e^{\prime}\right\|_{L_{2}} \leq\|h R(U)\|_{L_{2}} \cdot\|e\|_{E} .
\end{aligned}
$$

This gives the a posteriori error estimate:

$$
\|e\|_{E} \leq C_{i}\|h R(U)\|_{L_{2}}
$$

with $R(U)=f+U^{\prime \prime}-2 U^{\prime}-U=f-2 U^{\prime}-U$ on $\left(x_{i-1}, x_{i}\right), \quad i=1, \ldots, M+1$.
5. Solution: The variational formulation to this problems reads, find $u \in V$ such that

$$
\begin{equation*}
a(u, v)=(f, v), \quad \forall v \in V \tag{15}
\end{equation*}
$$

where

$$
a(u, v)=\int_{\Omega} \nabla u \cdot \nabla v, \quad(f, v)=\int_{\Omega} f v d x
$$

and

$$
V:=\{v: v \text { is continuous on } \Omega \text { and } v=0 \text { on } \Gamma\}
$$

Considering a triangulation $\mathcal{T}_{h}$ with elements $K$ so that $\Omega=\cup_{K \in \mathcal{T}_{h}} K$ and the mesh size $h$ as the maximum diameter of triangles $K \in \mathcal{T}_{h}$ we define the finite element space

$$
V_{h}:=\left\{v: v \text { is continuous on }\left.\Omega v\right|_{K} \text { is linear for } K \in \mathcal{T}_{h} \text { and } v=0 \text { on } \Gamma\right\} .
$$

With the standard continuous piecewise linear bases function $\varphi_{i}$, the finite element representation for $v \in V_{h}$ is

$$
v(x)=\sum_{j=1}^{M} \xi_{j} \varphi_{j}(x), \quad \xi_{j}=v\left(N_{j}\right), \quad x \in \Omega \cup \Gamma, \quad N_{j}: j-\text { th node } .
$$

We can now formulate the finite element method for our problem as: Find $u_{h} \in V_{h}$ such that

$$
\begin{equation*}
a\left(u_{h}, v\right)=(f, v) \quad \forall v \in V_{h} \tag{16}
\end{equation*}
$$

Subtracting (15) and (16) we have that

$$
\begin{equation*}
a(e, v)=0 \quad \forall v \in V_{h} \tag{17}
\end{equation*}
$$

where $e=u-u_{h}$. Now let $\psi$ be the solution of the following auxiliary dual problem:

$$
\begin{equation*}
-\Delta \psi=e, \quad \text { in } \Omega, \quad \psi=0 \quad \text { on } \Gamma \tag{18}
\end{equation*}
$$

Now using the first hint (with $s=0$ ) we get

$$
\begin{equation*}
\|\psi\|_{H^{2}(\Omega)} \leq C\|e\|_{L_{2}(\Omega)} \tag{19}
\end{equation*}
$$

where the constant $C$ does not depend on $e$. Using Green's formula and the fact that $e=0$ on $\Gamma$ yields

$$
(e, e)=-(e, \Delta \psi)=a(e, \psi)=a\left(e, \psi-\pi_{h} \psi\right)
$$

where the last equality follows from (17) since $\pi_{h} \psi \in V_{h}$ so that $a\left(e, \pi_{h} \psi\right)=0$. Applying the interpolation estimate (hint 2) and using (19) we get

$$
\begin{align*}
\|e\|_{L_{2}(\Omega)}^{2} & \leq\|e\|_{H^{1}(\Omega)}\left\|\psi-\pi_{h} \psi\right\|_{H^{1}(\Omega)} \leq C\|e\|_{H^{1}(\Omega)} h|\psi|_{H^{2}(\Omega)} \\
& \leq C h\|e\|_{H^{1}(\Omega)}\|e\|_{L_{2}(\Omega)} \tag{20}
\end{align*}
$$

Now dividing by $\|e\|_{L_{2}(\Omega)}$ and using the first oder estimate

$$
\begin{equation*}
\|e\|_{H^{1}(\Omega)} \leq C h|u|_{H^{2}(\Omega)}, \tag{21}
\end{equation*}
$$

we finally get the desires estimate

$$
\|e\|_{L_{2}(\Omega)} \leq C h\|e\|_{H^{1}(\Omega)} \leq C h^{2}|u|_{H^{2}(\Omega)} .
$$

6. Solution: Inserting the ansatz in equation yields

$$
-e^{i t} v-e^{i t} \Delta v=e^{i t} \delta, \quad \text { i.e. } \quad-\Delta v-v=\delta .
$$

Now letting $v=w / r$ we end up with the equation

$$
-w^{\prime \prime}-w=0
$$

with the solution

$$
w(r)=a \cos (r)+b \sin (r), \quad r>0 .
$$

FÃ $\mp r$ the solution the equality $a=\frac{1}{4 \pi}$ should be valid (just compare with the solution $v=\frac{1}{4 \pi} \frac{1}{r}$ of the equation $-\Delta v=\delta$ ), while $b$ may be choosen arbitrary, e.g. $b=0$ (note that $\frac{\sin r}{r}$ solves the homogeneous equation $-\Delta v-v=0$ ). Thus we have found the solution

$$
v=\frac{1}{4 r} \frac{\cos (r)}{r}
$$

and hence the corresponding

$$
u=e^{i t} \frac{1}{4 r} \frac{\cos (r)}{r}
$$

