

NUMERICS OF PARTIAL DIFFERENTIAL EQUATIONS

Series 4

1. Let V be a reflexive Banach space. A form $\mathbf{a}(\cdot, \cdot) : V \times V \rightarrow \mathbb{C}$ is called sesquilinear if

$$\begin{aligned}\mathbf{a}(u_1 + \lambda u_2, v) &= \mathbf{a}(u_1, v) + \lambda \mathbf{a}(u_2, v) \\ \mathbf{a}(u, v_1 + \lambda v_2) &= \mathbf{a}(u, v_1) + \bar{\lambda} \mathbf{a}(u, v_2),\end{aligned}$$

for all $u_1, u_2, v_1, v_2 \in V$ and $\lambda \in \mathbb{C}$, and a sesquilinear form \mathbf{a} is called V -elliptic if

$$\exists \gamma > 0, \theta \in [0, 2\pi[\quad \text{such that} \quad \operatorname{Re}(e^{i\theta} \mathbf{a}(v, v)) \geq \gamma \|v\|_V^2 \quad \forall v \in V.$$

Now let $\mathbf{b}(\cdot, \cdot) : V \times V \rightarrow \mathbb{C}$ be a sesquilinear form that is V -elliptic. Show that \mathbf{b} fulfills the inf-sup conditions

$$\exists \gamma > 0 \quad \text{such that} \quad \inf_{w \in U \setminus \{0\}} \sup_{v \in V \setminus \{0\}} \frac{|\mathbf{b}(w, v)|}{\|w\|_U \|v\|_V} \geq \gamma \quad (\text{IS1})$$

and

$$\sup_{w \in U \setminus \{0\}} |\mathbf{b}(w, v)| > 0 \quad \forall v \in V \setminus \{0\}, \quad (\text{IS2})$$

with $U = V$.

2. Let U and V be reflexive Banach spaces. Consider the linear variational problem: find $u \in U$ such that

$$\mathbf{b}(u, v) = \langle f, v \rangle_{V' \times V} \quad \forall v \in V. \quad (\text{LVP})$$

Show the following statements:

- If (IS1) does not hold then the solution u of the linear variational problem (LVP) is not unique.
- If (IS2) does not hold then a solution of the linear variational problem (LVP) does not necessarily exist.

3. On the Banach space $C^0([0, 1])$, equipped with the supremum norm, consider the bilinear form

$$\mathbf{b}(u, v) := \int_0^1 u(x)v(x) \, dx.$$

- Show that the inf-sup condition (IS1) is not satisfied.
- In which space does the bilinear form \mathbf{b} satisfy (IS1) and (IS2)?

See next page!

4. Show that a variational problem based on the bilinear form

$$\mathbf{b}(u, v) := \int_0^{2\pi} \int_0^{2\pi} e^{x-y} u(x)v(y) \, dx \, dy$$

does in general fail to possess a unique solution in the Banach space $L^2(]0, 2\pi[)$.

To be handed in by: November 10th, 2015 (10.15 a.m., before lecture starts)

This exercise series will be discussed in the tutorial class on November 12th, 2015, 2.15 p.m. in A 052.

Coordinator: Dirk Klindworth, MA 365, 030/314-25192, klindworth@math.tu-berlin.de

Website: <http://www.tu-berlin.de/?NumPDE>