

## 538 Spring 2025 Homework 4 Solutions

### 1. Dependence on a parameter.

(a) IVP  $\frac{\partial y(t,p)}{\partial t} = f(y(t,p), p)$  ,  $y(0,p) = y_0$

Let  $v(t,p) \equiv \frac{\partial y(t,p)}{\partial p}$ .

Then  $\boxed{v(0,p) = 0}$  and

$$\frac{\partial v(t,p)}{\partial t} = \frac{\partial}{\partial t} \left( \frac{\partial y(t,p)}{\partial p} \right)$$

$$= \frac{\partial}{\partial p} \left( \frac{\partial y(t,p)}{\partial t} \right) \quad \text{assuming 2nd derivatives are continuous}$$

$$= \frac{\partial}{\partial p} f(y(t,p), p)$$

$$= \partial_1 f(y(t,p), p) \cdot \frac{\partial y(t,p)}{\partial p} + \partial_2 f(y(t,p), p)$$

That is,

$$\boxed{\frac{\partial v(t,p)}{\partial t} = \partial_1 f(y(t,p), p) \cdot v(t,p) + \partial_2 f(y(t,p), p)}$$

which we can co-solve with the IVP for  $y$ :

(b) For  $f(y,p) = py^3$

$$\partial_1 f(y,p) = 3py^2, \quad \partial_2 f(y,p) = y^3$$

$$\text{So } \frac{\partial v(t,p)}{\partial t} = 3py(t,p)^2 \cdot v(t,p) + y(t,p)^3$$

and  $v(0,p) = 0$ .

That is, we solve

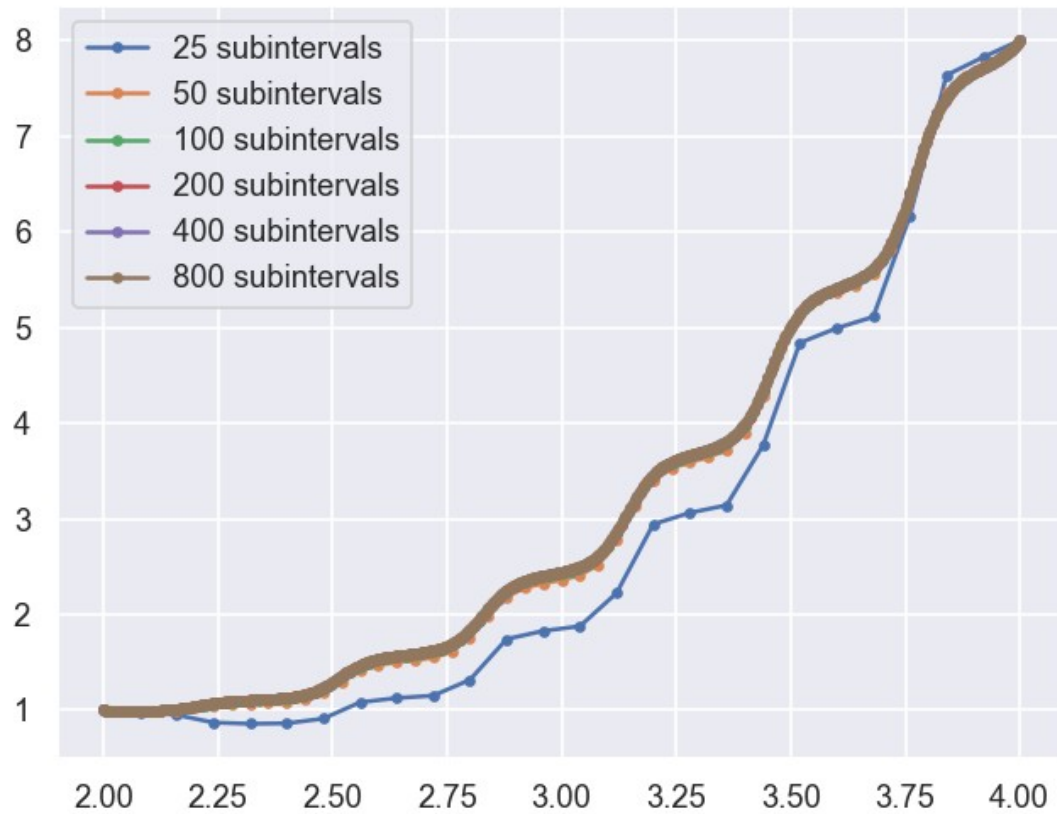
$$\boxed{\begin{aligned} y' &= py^3, & y(0) &= y_0 \\ v' &= 3py^2v + y^3, & v(0) &= 0 \end{aligned}}$$

## 2. BVP by finite differences

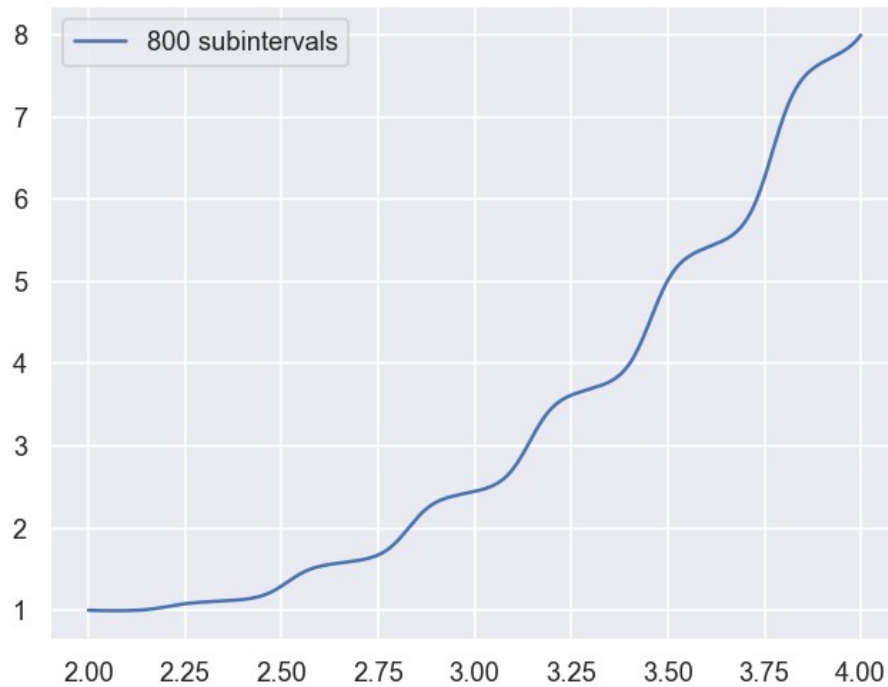
Code:

```
1 from matplotlib import rcdefaults
2 rcdefaults() # restore default matplotlib rc parameters
3 %config InlineBackend.figure_format='retina'
4 import seaborn as sns # wrapper for matplotlib that provides prettier styles and more
5 import matplotlib.pyplot as plt # use matplotlib functionality directly
6 %matplotlib notebook
7 %matplotlib inline
8 sns.set()
9 import numpy as np
10
11 def f(x,Y):
12     global p,q,phi
13     y,yp = Y
14     return np.array([ yp, phi(x) -p(x)*yp - q(x)*y ])
15
16 # coefficients of some random example 2nd order linear ODE
17 def p(x): return 20*np.sin(20*x)
18 def q(x): return -6/x**2
19 def phi(x): return 0*x + 1
20
21 x0 = 2 # a
22 x1 = 4 # b
23 y0 = 1 # alpha, the starting value
24 y1 = 8 # beta, the target ending value
25
26 plt.figure(figsize=(10,6))
27 plt.plot(x0,y0,'o')
28 plt.plot(x1,y1,'o')
29
30 %matplotlib notebook
31 midpoint_values = []
32
33 for N in [24,49,99,199,399,799]:
34     h = (x1-x0)/(N+1)
35     x = np.linspace(x0,x1,N+2)
36     pv = p(x)
37     qv = q(x)
38     phiv = phi(x)
39
40     # form the matrix A
41     A = np.zeros((N,N))
42     i = np.arange(N+2)
43     A[i[:-2],i[:-2]] = -2 + h**2*qv[1:-1] # main diagonal
44     A[i[1:-2],i[:-3]] = 1 - h/2 *pv[2:-1] # subdiagonal
45     A[i[:-3],i[1:-2]] = 1 + h/2 *pv[1:-2] # superdiagonal
46     A
47
48     # rhs
49     rhs = h**2*phiv[1:-1]
50     rhs
51     rhs[0] -= (1-h/2*pv[1])*y0
52     rhs[-1] -= (1+h/2*pv[N])*y1
53     rhs
54
55     u = np.zeros_like(x)
56     u[0] = y0
57     u[-1] = y1
58     u[1:-1] = np.linalg.solve(A,rhs)
59     u
60     plt.plot(x,u,'.-',label=f'{N+1} subintervals')
61     print(N+1,u[(N+1)//2]) # value at midpoint
62     midpoint_values.append(u[(N+1)//2])
63 plt.legend()
```

Results for various choices of number of gridpoints:



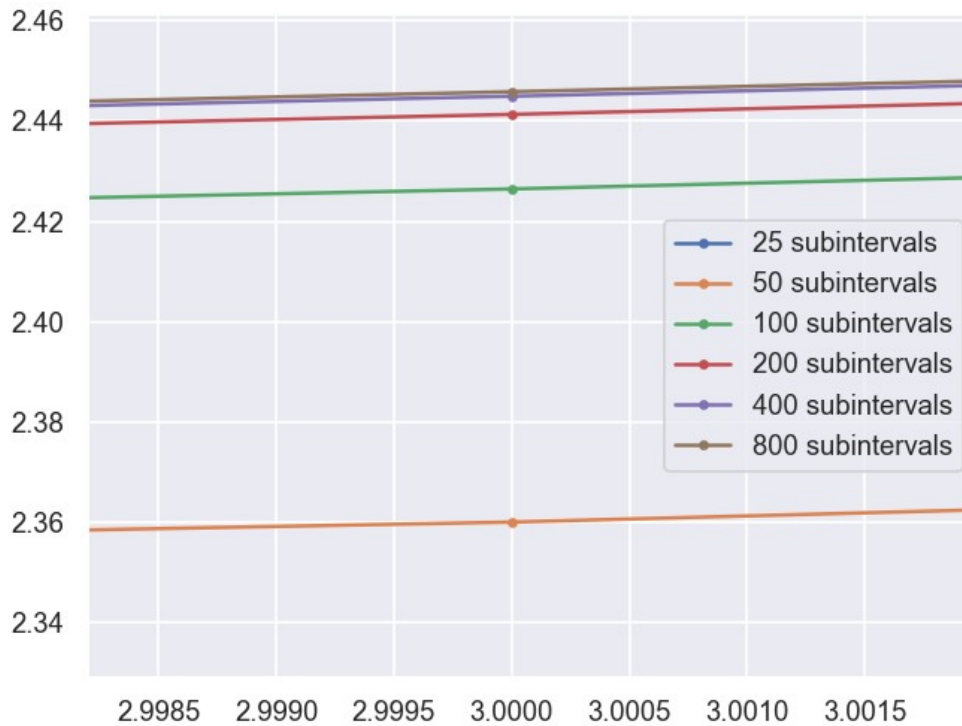
Appears to be converging well.  
Best approximation:



Zooming in on  $x=3$ :

By eyeball, each doubling of the number of subintervals takes care of at least  $3/4$  of the error, indicating the error is  $O(h^2)$ , or even better.

The best estimate of  $y(3)$  is approximately 2.446.



|     |                    |
|-----|--------------------|
| 25  | 1.8282434586058591 |
| 50  | 2.359954018224484  |
| 100 | 2.426466898570565  |
| 200 | 2.4413598076637095 |
| 400 | 2.444986299125836  |
| 800 | 2.4458870396249535 |



### 3. Off-center finite-difference approximation to $y''$

- (a) I'm doing this problem with the computer. It may be a better learning experience for you to do it with pencil and paper. I haven't come to a firm conclusion about this.

```
1 import sympy as sp
2 sp.init_printing()
```

```
1 y = sp.symbols('y0:4') # y and its derivatives
2 y
```

$(y_0, y_1, y_2, y_3)$

```
1 y = sp.symbols('y0:4')
2 a = sp.symbols('a0:4')
3 h = sp.symbols('h')
4 def tay(h):
5     return sum( [ h**j/sp.factorial(j)*y[j] for j in range(len(y)) ] )
6 tay(h)
```

$$\frac{h^3 y_3}{6} + \frac{h^2 y_2}{2} + h y_1 + y_0$$

```
1 expr = sp.expand((a[0]*tay(0) + a[1]*tay(h) + a[2]*tay(2*h)))
2 expr Here is the start of Taylor expansion of an arbitrary linear combination of our data.
```

$$a_0 y_0 + \frac{a_1 h^3 y_3}{6} + \frac{a_1 h^2 y_2}{2} + a_1 h y_1 + a_1 y_0 + \frac{4 a_2 h^3 y_3}{3} + 2 a_2 h^2 y_2 + 2 a_2 h y_1 + a_2 y_0$$

```
1 coeffs = [sp.simplify(expr.coeff(yj)) for j,yj in enumerate(y)]
2 coeffs Here are the coefficients of each of the 0th, 1st, 2nd, 3rd derivatives at 0:
```

$$\left[ a_0 + a_1 + a_2, h(a_1 + 2a_2), \frac{h^2(a_1 + 4a_2)}{2}, \frac{h^3(a_1 + 8a_2)}{6} \right]$$

```
1 eqns = [coeffs[0], coeffs[1], coeffs[2]-1]
2 eqns
3 Here are the 3 things we want to be zero, in order to approximate  $y''(0)$ :
```

$$\left[ a_0 + a_1 + a_2, h(a_1 + 2a_2), \frac{h^2(a_1 + 4a_2)}{2} - 1 \right] \begin{array}{l} \text{coeff of } y(0) = 0 \\ \text{coeff of } y'(0) = 0 \\ \text{coeff of } y''(0) = 1 \end{array}$$

```
1 sol = sp.solve(eqns, a[0:3])
2 sol Choices of the a's that make the above all 0s:
```

$$\left\{ a_0 : \frac{1}{h^2}, a_1 : -\frac{2}{h^2}, a_2 : \frac{1}{h^2} \right\} \quad \text{These values are required in order to get approximation of } y''.$$

```
1 sp.expand(expr.subs(sol))
```

$h y_3 + y_2$  With these coefficients the leading error term is  $h y'''$ , so of order  $h$ , not  $h^2$ .

Here is the start of the Taylor expansion of our linear combination of the data with the determined values of the  $a$ 's.

We have  $y_2$  as desired, but we also have an error whose Taylor expansion starts at order  $h$ . Hence no combination of the given data provides a formula for  $y''(0)$  with error  $= O(h^2)$ .

b. A 4-point  $O(h^2)$  approx to  $y''$  at the boundary

```

1 y = sp.symbols('y0:5')
2 a = sp.symbols('a0:5')
3 h = sp.symbols('h')
4 def tay(h):
5     return sum( [ h**j/sp.factorial(j)*y[j] for j in range(len(y))] )
6 tay(h)
7 expr = sp.expand( sum([a[j]*tay(j*h) for j in range(4)]) )
8 display(expr)
9 coeffs = [sp.simplify(expr.coeff(yj)) for j,yj in enumerate(y)]
10 display(coeffs)
11 eqns = [coeffs[0],coeffs[1],coeffs[2]-1,coeffs[3]]
12 display(eqns)
13 sol = sp.solve(eqns,a[0:4])
14 display(sol)
15 sp.expand(expr.subs(sol))

```

$$\begin{aligned}
 & a_0 y_0 + \frac{a_1 h^4 y_4}{24} + \frac{a_1 h^3 y_3}{6} + \frac{a_1 h^2 y_2}{2} + a_1 h y_1 + a_1 y_0 + \frac{2a_2 h^4 y_4}{3} + \frac{4a_2 h^3 y_3}{3} + 2a_2 h^2 y_2 + 2a_2 h y_1 \\
 & + a_2 y_0 + \frac{27a_3 h^4 y_4}{8} + \frac{9a_3 h^3 y_3}{2} + \frac{9a_3 h^2 y_2}{2} + 3a_3 h y_1 + a_3 y_0 \\
 & \left[ a_0 + a_1 + a_2 + a_3, h(a_1 + 2a_2 + 3a_3), \frac{h^2(a_1 + 4a_2 + 9a_3)}{2}, \frac{h^3(a_1 + 8a_2 + 27a_3)}{6}, \frac{h^4(a_1 + 16a_2 + 81a_3)}{24} \right] \\
 & \left[ a_0 + a_1 + a_2 + a_3, h(a_1 + 2a_2 + 3a_3), \frac{h^2(a_1 + 4a_2 + 9a_3)}{2} - 1, \frac{h^3(a_1 + 8a_2 + 27a_3)}{6} \right] \\
 & \left\{ a_0 : \frac{2}{h^2}, a_1 : -\frac{5}{h^2}, a_2 : \frac{4}{h^2}, a_3 : -\frac{1}{h^2} \right\} \\
 & -\frac{11h^2 y_4}{12} + y_2
 \end{aligned}$$

Thus, with 4 pieces of data, we can find an approximation of  $y''(0)$  with error =  $O(h^2)$ .

For the centered difference using  $y(-h)$ ,  $y(0)$ ,  $y(h)$ , we have this:

```

y = sp.symbols('y0:5')
a = sp.symbols('a0:5')
h = sp.symbols('h')
def tay(h):
    return sum( [ h**j/sp.factorial(j)*y[j] for j in range(len(y))] )
tay(h)
expr = sp.expand( sum([a[j]*tay((j-1)*h) for j in range(3)]) )
display(expr)
coeffs = [sp.simplify(expr.coeff(yj)) for j,yj in enumerate(y)]
display(coeffs)
eqns = [coeffs[0],coeffs[1],coeffs[2]-1,coeffs[3]]
display(eqns)
sol = sp.solve(eqns,a[0:4])
display(sol)
sp.expand(expr.subs(sol))

```

$$\frac{a_0 h^4 y_4}{24} - \frac{a_0 h^3 y_3}{6} + \frac{a_0 h^2 y_2}{2} - a_0 h y_1 + a_0 y_0 + a_1 y_0 + \frac{a_2 h^4 y_4}{24} + \frac{a_2 h^3 y_3}{6} + \frac{a_2 h^2 y_2}{2} + a_2 h y_1 + a_2 y_0$$

$$\begin{aligned}
 & [a_0 + a_1 + a_2, \\
 & h*(-a_0 + a_2), \\
 & h**2*(a_0 + a_2)/2, \\
 & h**3*(-a_0 + a_2)/6, \\
 & h**4*(a_0 + a_2)/24]
 \end{aligned}$$

$$[a_0 + a_1 + a_2, h*(-a_0 + a_2), h**2*(a_0 + a_2)/2 - 1, h**3*(-a_0 + a_2)/6]$$

$$\{a_0: h**(-2), a_1: -2/h**2, a_2: h**(-2)\}$$

$$\frac{h^2 y_4}{12} + y_2$$

and we see that the 4-point off-center formula is **11 times worse** than the 3-point centered difference.

## 4. Galerkin method with a 2D basis

Ackleh et al. Exercise 10.3.6 (small Galerkin)

Extra credit: Extend the basis to  $\{\sin(\pi x), \sin(2\pi x), \dots, \sin(N\pi x)\}$  and explore how the error depends on  $N$ .

```
1 import sympy as sp
2 sp.init_printing()
3
4 import numpy as np
5 import sympy as sp
6 sp.init_printing()
7 from matplotlib import rcdefaults
8 rcdefaults()
9 %config InlineBackend.figure_format='retina'
10 import seaborn as sns
11 import matplotlib.pyplot as plt
12 %matplotlib inline
13 sns.set()
```

This is a constant-coefficient 2nd order linear ODE, whose general solution we can find using the methods of our undergrad ODE course.

### Exact solution

Find roots of characteristic equation, etc.

I am using sympy to find the coefficients to satisfy the BCs.

```
1 x = sp.symbols('x')
2 c = sp.symbols('c0:2')
3 y = c[0]*sp.exp(sp.pi/2*x) + c[1]*sp.exp(-sp.pi/2*x) + x/(sp.pi/2)**2
4 y, y.subs({x:0}), y.subs({x:1})
5 sol = sp.solve( [y.subs({x:0}), y.subs({x:1})], c )
6 yexact = y.subs(sol)
7 display(yexact)
8 checkde = sp.simplify( -sp.diff( yexact, x, x) + (sp.pi/2)**2*yexact - x )
9 print( 'diff eq satisfied:', checkde == 0 )
10 yexactp = sp.diff(yexact, x)
11 yexactfunc = sp.lambdify( x, yexact, 'numpy' ) # for plotting it
```

$$\frac{4x}{\pi^2} - \frac{2e^{\frac{\pi x}{2}}}{\pi^2 \sinh\left(\frac{\pi}{2}\right)} + \frac{2e^{-\frac{\pi x}{2}}}{\pi^2 \sinh\left(\frac{\pi}{2}\right)}$$

diff eq satisfied: True



Code to generate Galerkin approximations:

```

1 def norm1( expr, x ):
2     exprp = sp.diff(expr,x)
3     integrand = exprp**2 + expr**2
4     inp = sp.lambdify( x, integrand, 'numpy' )
5     Q,E = quadrature(inp,0,1) # Gaussian quadrature
6     return np.sqrt(Q)
7
8 fig,(ax0,ax1,ax2) = plt.subplots(3,1,figsize=(15,15))
9 Ns = [2,4,8,16,32,64]#,128]
10 normlerrors = []
11 for N in Ns:
12     phis = [ sp.sin(i*sp.pi*x) for i in range(1,N+1) ]
13     phips = [ sp.diff( phi, x) for phi in phis ]
14     phipps = [ sp.diff( phip, x) for phip in phips ]
15     phis,phips,phipps
16     def L(Y): return -sp.diff( Y, x, x) + (sp.pi/2)**2*Y
17     f = x
18     A = ([[0]*N])*N
19     for i in range(N):
20         #for j in range(N): basis functions are orthogonal - hence all off-diagonal elements are zero
21             j=i
22             A[i][j] = sp.integrate( L(phis[i])*phis[j], (x,0,1) )
23
24     A = np.array(A).reshape((N,N))
25     b = np.array([ sp.integrate(phi*f, (x,0,1)) for phi in phis ])
26     exacta = [b[i]/A[i,i] for i in range(N)] # only true because this A is diagonal
27     Y = sum( [ ai*phi for ai,phi in zip(exacta,phis) ] )
28
29     exacterror = sp.expand( Y - yexact )
30     exacterrorp = sp.diff(exacterror, x)
31     exacterrorpfunc = sp.lambdify( x, exacterrorp, 'numpy' )
32     display(Y)
33     Yfunc = sp.lambdify( x, Y, 'numpy' )
34
35     xa = np.linspace(0,1,2000)
36     ax0.plot(xa,Yfunc(xa),label=str(N));
37     ax1.plot(xa,N**2*(Yfunc(xa)-yexactfunc(xa)),label=str(N))
38     ax2.plot(xa,N*(exacterrorpfunc(xa)),label=str(N))
39     Yp = sp.diff(Y,x)
40     #normlerrors.append( np.sqrt(float(sp.integrate( (Yp-yexactp)**2 + (Y-yexact)**2, (x,0,1)))) )
41     # doing the 1-norm integral exactly seems to take forever with sympy, so do numerically:
42     normlerrors.append( norm1( exacterror, x ) )
43     ax0.plot(xa,yexactfunc(xa),'k');
44     ax0.legend()
45     ax1.legend();
46     ax1.set_title('$N^2$ times pointwise error')
47     ax2.set_title('$N$ times pointwise error of derivative');

```

I will be looking at this norm of the error in the extra-credit part the 1-norm on Ackleh p549.

Integral will be done by numerical quadrature.

Here is the answer to the problem as posed in Ackleh (N=2).

$$\begin{aligned}
 & \frac{8 \sin(\pi x)}{5\pi^3} - \frac{4 \sin(2\pi x)}{17\pi^3} \\
 & \frac{8 \sin(\pi x)}{5\pi^3} - \frac{4 \sin(2\pi x)}{17\pi^3} + \frac{8 \sin(3\pi x)}{111\pi^3} - \frac{2 \sin(4\pi x)}{65\pi^3} \\
 & \frac{8 \sin(\pi x)}{5\pi^3} - \frac{4 \sin(2\pi x)}{17\pi^3} + \frac{8 \sin(3\pi x)}{111\pi^3} - \frac{2 \sin(4\pi x)}{65\pi^3} + \frac{8 \sin(5\pi x)}{505\pi^3} - \frac{4 \sin(6\pi x)}{435\pi^3} + \frac{8 \sin(7\pi x)}{1379\pi^3} - \frac{\sin(8\pi x)}{257\pi^3} \\
 & \frac{8 \sin(\pi x)}{5\pi^3} - \frac{4 \sin(2\pi x)}{17\pi^3} + \frac{8 \sin(3\pi x)}{111\pi^3} - \frac{2 \sin(4\pi x)}{65\pi^3} + \frac{8 \sin(5\pi x)}{505\pi^3} - \frac{4 \sin(6\pi x)}{435\pi^3} + \frac{8 \sin(7\pi x)}{1379\pi^3} - \frac{\sin(8\pi x)}{257\pi^3} + \frac{8 \sin(9\pi x)}{2925\pi^3} - \frac{4 \sin(10\pi x)}{2005\pi^3} + \frac{8 \sin(11\pi x)}{5335\pi^3} \\
 & - \frac{2 \sin(12\pi x)}{1731\pi^3} + \frac{8 \sin(13\pi x)}{8801\pi^3} - \frac{4 \sin(14\pi x)}{5495\pi^3} + \frac{8 \sin(15\pi x)}{13515\pi^3} - \frac{\sin(16\pi x)}{2050\pi^3} \\
 & \frac{8 \sin(\pi x)}{5\pi^3} - \frac{4 \sin(2\pi x)}{17\pi^3} + \frac{8 \sin(3\pi x)}{111\pi^3} - \frac{2 \sin(4\pi x)}{65\pi^3} + \frac{8 \sin(5\pi x)}{505\pi^3} - \frac{4 \sin(6\pi x)}{435\pi^3} + \frac{8 \sin(7\pi x)}{1379\pi^3} - \frac{\sin(8\pi x)}{257\pi^3} + \frac{8 \sin(9\pi x)}{2925\pi^3} - \frac{4 \sin(10\pi x)}{2005\pi^3} + \frac{8 \sin(11\pi x)}{5335\pi^3} \\
 & - \frac{2 \sin(12\pi x)}{1731\pi^3} + \frac{8 \sin(13\pi x)}{8801\pi^3} - \frac{4 \sin(14\pi x)}{5495\pi^3} + \frac{8 \sin(15\pi x)}{13515\pi^3} - \frac{\sin(16\pi x)}{2050\pi^3} + \frac{8 \sin(17\pi x)}{19669\pi^3} - \frac{4 \sin(18\pi x)}{11673\pi^3} + \frac{8 \sin(19\pi x)}{27455\pi^3} - \frac{2 \sin(20\pi x)}{8005\pi^3} + \frac{8 \sin(21\pi x)}{37065\pi^3} \\
 & - \frac{4 \sin(22\pi x)}{21307\pi^3} + \frac{8 \sin(23\pi x)}{48691\pi^3} - \frac{\sin(24\pi x)}{6915\pi^3} + \frac{8 \sin(25\pi x)}{62525\pi^3} - \frac{4 \sin(26\pi x)}{35165\pi^3} + \frac{8 \sin(27\pi x)}{78759\pi^3} - \frac{2 \sin(28\pi x)}{21959\pi^3} + \frac{8 \sin(29\pi x)}{97585\pi^3} - \frac{4 \sin(30\pi x)}{54015\pi^3} + \frac{8 \sin(31\pi x)}{119195\pi^3} \\
 & - \frac{\sin(32\pi x)}{16388\pi^3}
 \end{aligned}$$

The Galerkin approximations. The basis functions are orthogonal, so the coefficients don't change as we add more basis functions.



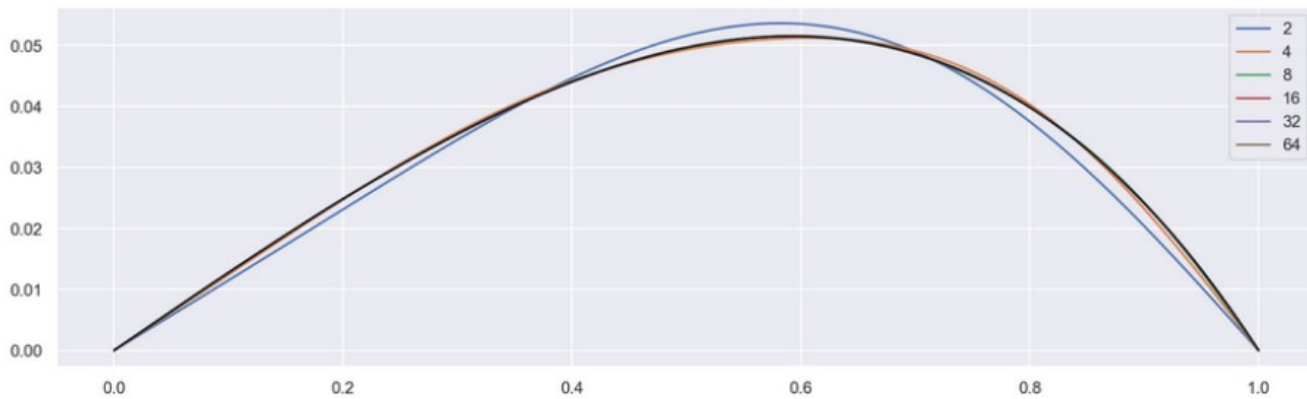
Here is the comparison requested by Ackleh of the N=2 Galerkin approximation and the exact solution at x=0.25, 0.5, 0.75:

```
1 print()
2 for xval in [0.25, 0.5, 0.75]:
3     print(f'{xval}\t{float(yexact.subs({x:xval})))}\t{Yfunc(xval)}\t{Yfunc(xval)-float(yexact.subs({x:xval})))}')
```

| x    | exact solution       | Galerkin approx     | error in Galerkin approx |
|------|----------------------|---------------------|--------------------------|
| 0.25 | 0.030371158142647698 | 0.02889984958499546 | -0.001471308557652238    |
| 0.5  | 0.049659597553640585 | 0.05160245509311919 | 0.0019428575394786068    |
| 0.75 | 0.045051428108221124 | 0.04407704225944229 | -0.0009743858487788332   |

Below (extra credit) I explore the convergence of the Galerkin approximation as N is repeatedly doubled.

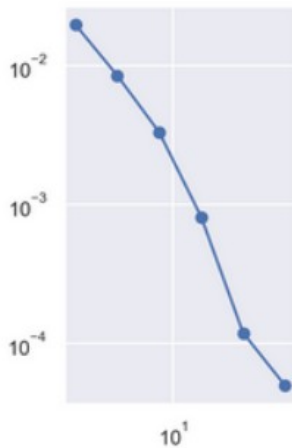
Plots of the Galerkin approximations and the exact solution (black):



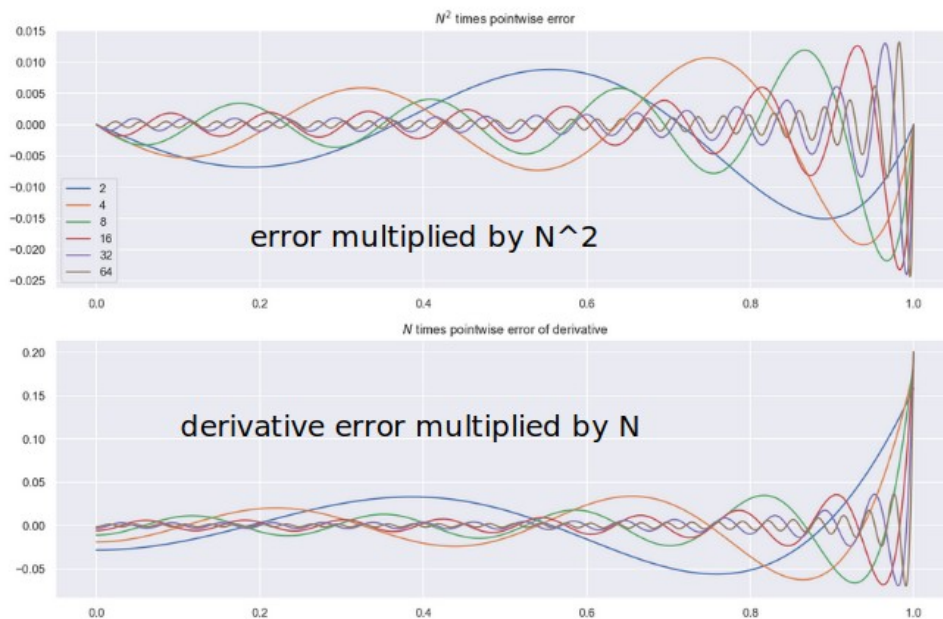
A log-log plot of the errors in the numerically estimated "1-norm" as defined in Ackleh p549 square root of integral of  $e'^2 + e^2$ :

```
1 plt.subplot(111,aspect=1)
2 plt.loglog(Ns,normlerrors,'o-')
3 np.polyfit(np.log10(Ns),np.log10(normlerrors),1)[0]
```

-1.819563400336292



Slope is roughly  $-2$  as we were told to expect. It's a bit wobbly, and I don't trust the numerical quadrature used to compute the error norm very much (because the integrand is getting increasingly spikey near  $x=1$  as  $N$  increases - see plots below).



From these plots of the pointwise error and error in the derivative, we can see that the max norm of the value is going to zero as  $1/N^2$ , but the Fourier series is having a bit of trouble with the derivative at the right endpoint, and the max norm of the derivative seems to be going to zero only as  $1/N$ . Though its integral is evidently dropping as  $1/N^2$ .

$$(a) \text{ BVP: } - \underbrace{((1+x)y')}'_{r(x)} = 100, \quad y(0) = y(1) = 0.$$

$$s(x) \equiv 0.$$

$$N=1$$

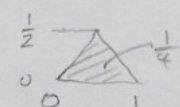
$$\phi = \begin{array}{c} \frac{1}{2} \\ \triangle \\ 0 \quad \frac{1}{2} \quad 1 \end{array}, \quad \phi(x) = \begin{cases} x, & x \in [0, \frac{1}{2}] \\ 1-x, & x \in [\frac{1}{2}, 1] \end{cases}$$

$$\text{Approx } Y = a\phi.$$

$$\text{Galerkin imposes } \int r Y' \phi' + s Y \phi = \int f \phi$$

$$\text{or in our case, with } Y' = a\phi'$$

$$\int_0^{\frac{1}{2}} (1+x) a \cdot (1)^2 dx + \int_{\frac{1}{2}}^1 (1+x) a (-1)^2 dx =$$

$$\int_0^{\frac{1}{2}} 100x dx + \int_{\frac{1}{2}}^1 100(1-x) dx$$


$$a \int_0^1 (1+x) dx = 100 \cdot \frac{1}{4}$$

$$a \left[ x + \frac{x^2}{2} \right]_0^1 = 25$$

$$a \cdot \frac{3}{2} = 25$$

$$\boxed{a = \frac{50}{3}}$$

$$\text{optimal } \boxed{Y_G(x) = \frac{50}{3} \phi(x)} = \frac{50}{3} \begin{cases} x \\ 1-x \end{cases}$$

$$(b) \quad y(x) = -100x + \frac{100}{\log 2} \log(1+x), \quad y'(x) = -100 + \frac{100}{\log 2} \cdot \frac{1}{1+x}$$



When I assigned this, I was thinking you could do it numerically, but it turned out to be easier to do it exactly by hand, so ...

(c) Exact solution is  $y(x) = -100x + \frac{100}{\log 2} \log(1+x)$

Galerkin approx is  $Y_G(x) = \frac{100}{6} \begin{Bmatrix} x \\ 1-x \end{Bmatrix}$

Error for  $Y(x) = a \cdot \begin{Bmatrix} x \\ 1-x \end{Bmatrix}$  is

$$e = \begin{cases} ax + 100x - \frac{100}{\log 2} \log(1+x), & x \in [0, \frac{1}{2}] \\ a(1-x) + 100x - \frac{100}{\log 2} \log(1+x), & x \in (\frac{1}{2}, 1] \end{cases}$$

$$e' = \begin{cases} a + 100 - \frac{100}{\log 2} \frac{1}{1+x} \\ -a + 100 - \frac{100}{\log 2} \frac{1}{1+x} \end{cases}$$

$$\|e\|^2 = \int_0^1 r e'^2 + s e'^2 = \int_0^1 (1+x) \cdot \left\{ \begin{aligned} &\left(a + 100 - \frac{100}{\log 2} \frac{1}{1+x}\right)^2 \\ &\left(-a + 100 - \frac{100}{\log 2} \frac{1}{1+x}\right)^2 \end{aligned} \right\} dx$$

$r(x)=1+x$        $s(x)=0$

Any validation of  $\|e\|^2$  being minimized at  $a = \frac{50}{3}$  is OK. I will do it by exact computation...

Find optimal  $a$  by differentiating & set = 0:

$$\frac{d}{da} \|e\|^2 = \int_0^{\frac{1}{2}} (1+x) \cdot 2 \left[ a + 100 - \frac{100}{\log 2} \frac{1}{1+x} \right] dx$$

$$- \int_{\frac{1}{2}}^1 (1+x) \cdot 2 \left[ -a + 100 - \frac{100}{\log 2} \frac{1}{1+x} \right] dx$$

$$= 2 \int_0^{\frac{1}{2}} (1+x) \cdot a \, dx + 2 \int_0^{\frac{1}{2}} 100(1+x) \, dx - \int_0^{\frac{1}{2}} \frac{100}{\log 2} \, dx$$

$$- 2 \int_{\frac{1}{2}}^1 100(1+x) \, dx + \int_{\frac{1}{2}}^1 \frac{100}{\log 2} \, dx$$

$$= \left[ (1+x)^2 \cdot a \right]_0^{\frac{1}{2}} + \left[ 100(1+x)^2 \right]_{\frac{1}{2}}^{\frac{1}{2}} - \left[ 100(1+x)^2 \right]_{\frac{1}{2}}^1$$

⊙

5/11

"

↑

0

⊙

$\left(\frac{3}{2}\right)^2$

50

for extreme

$+ 100 \cdot 4$

$3a$

$- 100 \cdot 4$

$= 3a$

$+ 100 \cdot \left(\frac{3}{2}\right)^2$

$- 100$

$- 100 \cdot 4$

$- (400 - 225)$

$+ 225$

$- 100$

$+ 100 \cdot \left(\frac{3}{2}\right)^2$

$- 100$

$+ 100 \cdot \left(\frac{3}{2}\right)^2$

$- 100$

$+ 100 \cdot \left(\frac{3}{2}\right)^2$


$- 100$

$+ 100 \cdot \left(\frac{3}{2}\right)^2$

$- 100$

$$3(d) \quad \|e\|^2 = \int re'^2 + se^2$$

This is not a norm for arbitrary integrable functions  $r, s$ .

For consider  $r(x) = x - \frac{1}{2} = s(x)$ . (differentiable) 

Then  $\|e\| = 0$  for any symmetric function  $e(1-x) = e(x)$ ,  
such as  $e(x) = x(1-x)$ .

A norm of a non-zero function cannot be zero.

If  $r(x) \geq c > 0$  and  $s(x) \geq 0$ , this forces

$$\int re'^2 + se^2 > 0 \text{ for any non-zero function } e.$$