DELFT UNIVERSITY OF TECHNOLOGY
Faculty of Electrical Engineering, Mathematics and Computer Science

Numerical Analysis CII (wi4014)
Numerical Methods PDE (wi3001)
2003/2004 Take Home Exams, Second Series

1. On the bounded domain $\Omega \subset I\!\!R^2$ we consider the minimization problem (the so called minimal surface problem)

$$\min_u J[u] = \int_\Omega \sqrt{1 + u_x^2 + u_y^2}\, d\Omega, \tag{1}$$

On a part of the boundary, Γ_1, u is prescribed: $u = g$.

Show by the same method as in Theorem 4.3, that the Euler-Lagrange equation for this problem is

$$\text{div}\left([1 + u_x^2 + u_y^2]^{-\frac{1}{2}} \text{grad}\, u\right) = 0 \tag{2}$$

Derive also from the minimization problem a boundary condition for Γ_2, the part of the boundary where u has not been prescribed.

2. Consider the minimization problem:

$$\min_{u \in \Sigma} \int_\Omega \frac{1}{2}\left(a_{11}u_x^2 + 2a_{12}u_x u_y + a_{22}u_y^2\right) - uf\, d\Omega \tag{3}$$

in which $\Omega \subset I\!\!R^2$ is a bounded domain with boundary $\Gamma = \Gamma_1 \cup \Gamma_2$ and

$$\Sigma : \{u \in C^1(\Omega) | u = g, \quad \forall (x, y) \in \Gamma_1.\} \tag{4}$$

The coefficients a_{ij} depend on (x,y) and the symmetric matrix A with coefficients a_{ij} is positive definite for each $(x, y) \in \Omega$.
We solve this problem by using the Finite Element Method and we use piecewise quadratic elements.

(a) Derive the Euler-Lagrange equations with corresponding boundary conditions.

(b) Show that the Newton-Côtes formula for the quadratic element is given by

$$\int_e Int(\boldsymbol{x})\, de = \frac{|\Delta|}{6}\left[Int(\boldsymbol{x}_{23}) + Int(\boldsymbol{x}_{13}) + Int(\boldsymbol{x}_{12})\right] \tag{5}$$

(c) Construct a table of the values of $\phi_{i_x}, \phi_{i_y}, \phi_{ij_x}, \phi_{ij_y}$ in the integration points of an element. Show how to calculate the integrals $\int_e a_{11}\phi_{i_x}\phi_{j_x}\, de$ and $\int_e a_{11}\phi_{i_x}\phi_{ij_x}\, de$ using this table. (Use Newton-Côtes formulae.)

(d) Compute the element vector.

wi3001 to be submitted before Nov 4, 2003
wi4014 to be submitted before Feb 1, 2004