CME358 - Assignment 3 Due date: 05/19/2009 Jean-Frédéric Gerbeau (gerbeau@stanford.edu)

Let Ω be a smooth domain of \mathbb{R}^d , and \boldsymbol{n} the outward unit normal on $\partial\Omega$. Let $\boldsymbol{f} \in (L^2(\Omega))^d$, $g \in H^{1/2}(\partial\Omega)$ and $k \in L^2(\Omega)$. This problem deals with two different weak formulations of the Darcy equations.

Part 1

Consider the problem: Search for $(\boldsymbol{u}, p) \in H(\operatorname{div}; \Omega) \times L^2(\Omega)$ such that for all $(\boldsymbol{v}, q) \in H(\operatorname{div}; \Omega) \times L^2(\Omega)$

$$(P) \begin{cases} \int_{\Omega} \boldsymbol{u} \cdot \boldsymbol{v} - \int_{\Omega} p \operatorname{div} \boldsymbol{v} &= \int_{\Omega} \boldsymbol{f} \cdot \boldsymbol{v} + \int_{\partial \Omega} g \boldsymbol{v} \cdot \boldsymbol{n} \\ \int_{\Omega} q \operatorname{div} \boldsymbol{u} &= \int_{\Omega} k q \end{cases}$$

1) What are the partial differential equations and the boundary conditions corresponding to this problem? Are the boundary conditions enforced naturally or essentially ?

2) Let $q \in L^2(\Omega)$. Prove there exists a unique $\Phi \in H^1_0(\Omega)$ such that

 \boldsymbol{w}

$$\int_{\Omega} \nabla \Phi \cdot \nabla \psi = \int_{\Omega} q\psi, \quad \text{for all } \psi \in H_0^1(\Omega).$$

Set $\boldsymbol{v} = \boldsymbol{\nabla} \Phi$. Give an estimate (upper bound) of $\|\boldsymbol{v}\|_{H(\operatorname{div},\Omega)}$.

3) Deduce from the previous question that there exists $\beta > 0$ such that for all $q \in L^2(\Omega)$,

$$\sup_{\in H(\operatorname{div};\Omega)} \frac{-\int_{\Omega} q \operatorname{div} \boldsymbol{w}}{\|\boldsymbol{w}\|_{H(\operatorname{div};\Omega)}} \ge \beta \|q\|_{L^{2}(\Omega)}.$$
(1)

4) Let $q \in L^2(\Omega)$. Set $\alpha = \frac{1}{\operatorname{meas}(\Omega)} \int_{\Omega} q$. Construct $\boldsymbol{v}_{\alpha} \in (H^1(\Omega))^d$ such that div $\boldsymbol{v}_{\alpha} = \alpha$. Prove that the operator div is surjective from $(H^1(\Omega))^d$ onto $L^2(\Omega)$.

Hint: Use the following result from the course: the operator div is surjective from $(H_0^1(\Omega))^d$ onto $L_0^2(\Omega)$.

- 5) Deduce from the previous question another proof of (1).
- 6) Prove that problem (P) is well-posed.

Part 2

7) Assume that $\int_{\Omega} k + \int_{\partial\Omega} g = 0$ and define the space $H^1_{\int=0}(\Omega) = \{q \in H^1(\Omega), \int_{\Omega} q = 0\}$ equipped with the norm $\|\nabla \cdot\|_{L^2(\Omega)}$. Consider the problem: search for $(\boldsymbol{u}, p) \in (L^2(\Omega))^d \times H^1_{\int=0}(\Omega)$ such that for all $(\boldsymbol{v}, q) \in (L^2(\Omega))^d \times H^1_{\int=0}(\Omega)$

$$(Q) \begin{cases} \int_{\Omega} \boldsymbol{u} \cdot \boldsymbol{v} + \int_{\Omega} \boldsymbol{\nabla} p \cdot \boldsymbol{v} &= \int_{\Omega} \boldsymbol{f} \cdot \boldsymbol{v} \\ -\int_{\Omega} \boldsymbol{\nabla} q \cdot \boldsymbol{u} &= \int_{\Omega} kq + \int_{\partial\Omega} gq \end{cases}$$

What are the partial differential equations and the boundary conditions corresponding to this problem? Are the boundary conditions enforced naturally or essentially ?

Hint: Prove that $\mathbf{u} \in H(\operatorname{div}; \Omega)$ and admit the fact that every function in $H(\operatorname{div}, \Omega)$ has a well-defined normal trace on $\partial \Omega$

- 8) Prove that problem (Q) is well-posed.
- 9) Assume that d = 3 and let \mathcal{T}_h be a mesh of tetrahedra. Set

$$X_h = \{ \boldsymbol{v}_h \in (L^2(\Omega))^d, \forall K \in \mathcal{T}_h, \boldsymbol{v}_h |_K \in (\mathbb{P}_0(K))^d \},\$$

$$M_h = \{q_h \in C^0(\Omega), \forall K \in \mathcal{T}_h, q_h|_K \in \mathbb{P}_1(K)\} \cap H^1_{\int = 0}(\Omega).$$

Show that the discrete problem resulting from the discretization of problem (Q) in X_h and M_h is well-posed.