

Scientific Computing 1

Winter term 2017/18 Priv.-Doz. Dr. Christian Rieger Christopher Kacwin



Sheet 9

Submission on Thursday, 21.12.17.

Exercise 1. (block matrix)

Consider the block matrix

$$C = \begin{bmatrix} A & B \\ B^{\top} & 0 \end{bmatrix} \in \mathbb{R}^{(m+n) \times (m+n)}$$

with $A \in \mathbb{R}^{m \times m}$ and $B \in \mathbb{R}^{m \times n}$. Assume that $\operatorname{rank}(B) = n$ and that A is positive definite on $\ker(B^{\top})$. Show that C is invertible.

(4 points)

Exercise 2. (Neumann problem)

Let $\Omega \subset \mathbb{R}^n$ be an open, bounded and convex domain with smooth boundary $\partial \Omega$ and normal unit vector $n: \partial \Omega \to \mathbb{R}^n$. Consider the free Neumann Problem

$$-\Delta u = f \quad \text{in} \quad \Omega,$$
$$\partial_n u = g \quad \text{on} \quad \partial\Omega.$$

a) Assume that a strong solution exists. Show that

$$\int_{\Omega} f \, \mathrm{d}x + \int_{\partial \Omega} g \, \mathrm{d}S = 0 \, .$$

b) If u is a weak solution, then u plus a constant is also a weak solution, therefore we may enforce the additional constraint

$$\int_{\Omega} u \, \mathrm{d}x = 0 \,.$$

Show that the bilinear form $a(u, v) = \int_{\Omega} \nabla u \nabla v \, dx$ on $H^1(\Omega)$ is elliptic (w.r.t the $H^1(\Omega)$ -norm) on the set of functions $v \in H^1(\Omega)$ that satisfy the constraint.

(4 points)