

Solution to problem 1.

$$(a) \quad w(x, y) = (x^2 - y^2, 2xy)$$

$$\text{curl } w(x, y) = \frac{\partial}{\partial y} (x^2 - y^2) - \frac{\partial}{\partial x} (2xy)$$

$$= -2y - 2y = -4y \neq 0$$

So $w(x, y)$ is not a gradient vector field.

$$\text{div } w(x, y) = \frac{\partial}{\partial x} (x^2 - y^2) + \frac{\partial}{\partial y} (2xy)$$

$$= \underline{\underline{4x}}$$

If (u, s) is a C-R pair

$$\text{then } \begin{cases} \frac{\partial u}{\partial x} = \frac{\partial s}{\partial y} & (1) \\ \frac{\partial s}{\partial x} = -\frac{\partial u}{\partial y} & (2) \end{cases}$$

(s, u) is a gradient

$$\text{So } \text{curl } (s, u) = \frac{\partial s}{\partial y} - \frac{\partial u}{\partial x} = 0 \quad \text{from (1)}$$

$$\text{div } (s, u) = \frac{\partial s}{\partial x} + \frac{\partial u}{\partial y} = 0 \quad \text{from (2)}$$

$$c). \quad f(x+iy) = x+iy + \frac{1}{x+iy}$$

$$= x+iy + \frac{x-iy}{x^2+y^2}$$

$$= \left(x + \frac{x}{x^2+y^2}\right) + i \left(y - \frac{y}{x^2+y^2}\right)$$

$$\text{So } \operatorname{Re} f) = x + \frac{x}{x^2+y^2}$$

$$\text{and } \operatorname{Im} f) = y - \frac{y}{x^2+y^2} \quad \text{are solutions to Laplace eqn.}$$

In polar coordinates:

$$\operatorname{Re} f) = r \cos \theta \left(1 + \frac{1}{r^2}\right) = \left(r + \frac{1}{r}\right) \cos \theta$$

$$\operatorname{Im} f) = r \sin \theta \left(1 - \frac{1}{r^2}\right) = \left(r - \frac{1}{r}\right) \sin \theta$$

$$(c) \text{ For } u=1, \int_C u \, d\theta = \int_0^{2\pi} d\theta = 2\pi$$

For $u = r \cos \theta$,

$$\int_C u \, d\theta = \int_0^{2\pi} \cos \theta \, d\theta = 0$$

For $u = r^2 \cos 2\theta$,

$$\int_C u \, d\theta = \int_0^{2\pi} \cos 2\theta \, d\theta = 0.$$

To use divergence thm, notice

$$u \, d\theta = u(\vec{n} \cdot \vec{n}) \, d\theta =$$

$$\text{hence } \int_C u \, d\theta = \int_D \operatorname{div}(u\vec{n}) \, dA = \int_D \operatorname{div}(u(x,y)) \, dx \, dy$$

\uparrow unit disk

For $u=1$

$$\int_C u \, d\theta = \int_C (x,y) \cdot \vec{n} \, d\theta = \int_D \operatorname{div}(x,y) \, dx \, dy$$

$$= 2 \int_D dx dy = 2\pi$$

For $u = r \cos \theta = x$

$$\int_C u d\theta = \int_D \operatorname{div} (x^2, xy) dx dy$$

$$= \int_D 3x dx dy = 0 \quad \text{by symmetry } x \leftrightarrow -x$$

For $u = r^2 \cos 2\theta = x^2 - y^2$

$$\int_C u d\theta = \int_D \operatorname{div} (x^3 - xy^2, x^2y - y^3) dx dy$$

$$= 4 \int_D (x^2 - y^2) dx dy$$

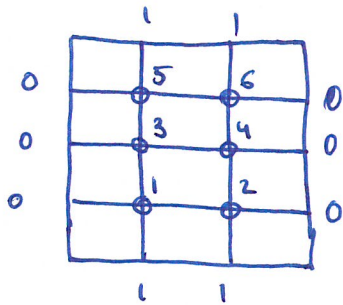
$$= 0 \quad \text{by symmetry } (x \leftrightarrow y)$$

Problem 2 (35 points):

Solve Poisson's equation with $f(x, y) = 1$ on a square of side length 1 by *finite differences* considering two *interior* nodes in the x direction and three *interior* nodes in the y direction. The boundary conditions are:

- $u = 1$ along the horizontal sides (x direction) including the corners of the square
- $u = 0$ along the vertical sides (y direction) excluding the corners of the square

** Do not compute the actual solution. Just write down the matrices involved in the calculation.



$$\begin{cases} \Delta x = \frac{1}{3} \\ \Delta y = \frac{1}{4} \end{cases}$$

$$-\frac{\partial^2 u}{\partial x^2} - \frac{\partial^2 u}{\partial y^2} \approx \frac{-u_{i-1,j} + 2u_{i,j} - u_{i+1,j}}{\Delta x^2} + \frac{-u_{i,j-1} + 2u_{i,j} - u_{i,j+1}}{\Delta y^2}$$

Row 1

$$\frac{-u_{1,0} + 2u_1 - u_2}{\Delta x^2} + \frac{-u_5 + 2u_1 - u_3}{\Delta y^2} = 2C u_1 - \frac{1}{\Delta x^2} u_2 - \frac{1}{\Delta y^2} u_3 - \frac{u_5}{\Delta y^2} = 1$$

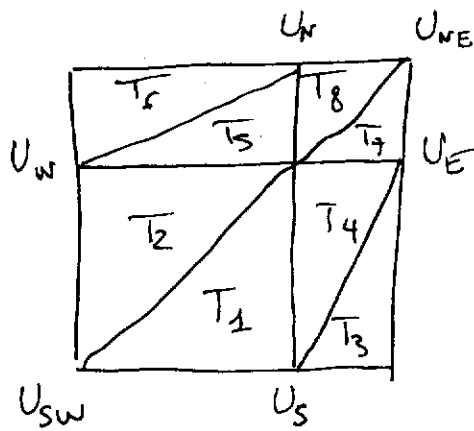
$$C = \frac{1}{\Delta x^2} + \frac{1}{\Delta y^2}$$

$$\Rightarrow 2C u_1 - \frac{1}{\Delta x^2} u_2 - \frac{1}{\Delta y^2} u_3 = 1 + \frac{1}{\Delta y^2} \quad (\text{Row 1})$$

Similarly:

$$\begin{matrix} \text{K2D} & & \text{U} & & \text{F} & & \text{Boundary Cond.} \\ \left(\begin{array}{cccccc} 2C & \frac{-1}{\Delta x^2} & \frac{-1}{\Delta y^2} & 0 & 0 & 0 \\ -\frac{1}{\Delta x^2} & 2C & 0 & -\frac{1}{\Delta y^2} & 0 & 0 \\ -\frac{1}{\Delta y^2} & 0 & 2C & -\frac{1}{\Delta x^2} & -\frac{1}{\Delta y^2} & 0 \\ 0 & -\frac{1}{\Delta y^2} & -\frac{1}{\Delta x^2} & 2C & 0 & -\frac{1}{\Delta y^2} \\ 0 & 0 & -\frac{1}{\Delta y^2} & 0 & 2C & -\frac{1}{\Delta x^2} \\ 0 & 0 & 0 & -\frac{1}{\Delta y^2} & -\frac{1}{\Delta x^2} & 2C \end{array} \right) & \begin{pmatrix} u_1 \\ u_2 \\ u_3 \\ u_4 \\ u_5 \\ u_6 \end{pmatrix} & = & \begin{pmatrix} | \\ | \\ | \\ | \\ | \\ | \end{pmatrix} & + & \begin{pmatrix} \frac{1}{\Delta y^2} \\ \frac{1}{\Delta y^2} \\ 0 \\ 0 \\ \frac{1}{\Delta y^2} \\ \frac{1}{\Delta y^2} \end{pmatrix} \end{matrix}$$

Problem 3:



We approximate the solution of $\Delta u = -1$ with piecewise linear functions ψ_i on each triangle T_i . The only unknown is the value of these functions at $(\frac{2}{3}, \frac{2}{3})$ so we need one trial function

ϕ and one equation. ϕ is also piecewise linear on every T_i , with 0 on the boundary and 1 at $(\frac{2}{3}, \frac{2}{3})$.

$$\iint_{\text{square}} (\phi_x \psi_x + \phi_y \psi_y) dx dy = \iint_{\text{square}} \phi dx dy$$

Note that $\phi_x \psi_x + \phi_y \psi_y$ is piecewise constant and with 0 on T_6 and T_3 .

$$\begin{aligned} \iint_{T_1} \phi_x \psi_x + \phi_y \psi_y &= \frac{2}{9} \cdot \left(\frac{9}{4} (U-1) \right) \\ \iint_{T_2} &= \frac{2}{9} \left(\frac{9}{4} (U-1) \right) \\ \iint_{T_4} &= \frac{1}{9} \left(\left(9 + \frac{9}{4} \right) (U-1) \right) \\ \iint_{T_5} &= \frac{1}{9} \left(\left(9 + \frac{9}{4} \right) (U-1) \right) \\ \iint_{T_7} &= \frac{1}{18} \left(9 (U-1) \right) \\ \iint_{T_8} &= \frac{1}{18} \left(9 (U-1) \right) \end{aligned}$$

$$\begin{aligned} \Rightarrow \iint_{\text{square}} (\phi_x \psi_x + \phi_y \psi_y) dx dy &= \frac{9}{2} (U-1) = \frac{1}{3} (1 - \text{area}(T_6) - \text{area}(T_3)) \\ &= \frac{1}{3} \left(\frac{7}{9} \right) \end{aligned}$$

$$U = \frac{257}{243}$$