

## Numerical Methods for Partial Differential Equations

### Sheet 7

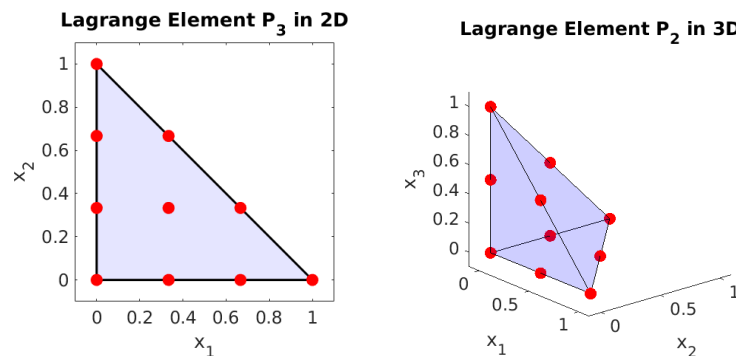
#### Exercise 14: Barycentric coordinates

Let  $\{a_0, \dots, a_d\} \subset \mathbb{R}^d$  be affine independent points, i.e.,  $\{a_1 - a_0, \dots, a_d - a_0\}$  are linearly independent. The domain

$$K := \text{conv}\{a_0, \dots, a_d\} := \left\{ x \in \mathbb{R}^d : x = \sum_{i=0}^d \lambda_i a_i : \lambda_i \geq 0 \text{ und } \sum_{i=0}^d \lambda_i = 1 \right\}$$

is a **simplex** with  $\text{int}(K) \neq \emptyset$ . The numbers  $(\lambda_0(x), \dots, \lambda_d(x))$  are the **barycentric coordinates** of a point  $x \in \mathbb{R}^d$ .

- Determine the barycentric coordinates of an arbitrary point  $x$  in the unit simplex  $\text{conv}\{0, e_1, \dots, e_d\}$ .
- Compute the barycentric coordinates of the red points:



- Which sets can be described by  $\lambda_i = \text{const}$ ,  $\sum_{j=0}^d \lambda_j = 1$
- Confirm, that  $\lambda_j$  are affine functions.

#### Exercise 15: Shape functions of Lagrange elements

- Derive the shape functions of the 2D Lagrange elements  $\mathbb{P}_k$  for  $k = 2$  and  $k = 3$ .  
**Hint:** Use barycentric coordinates.
- Derive the shape functions of the 2D Lagrange elements  $\mathbb{Q}_k$  for  $k = 2$  and  $k = 3$ .  
**Hint:** Use the shape functions known from the 1D case.

**Exercise 16:  $P_k$ -unisolvency for Lagrange elements**

We consider the Lagrange element  $\mathbb{P}_k(K)$ ,  $k \geq 1$  on a simplex  $K = \text{conv}\{v_0, \dots, v_d\}$ . The degrees of freedom are point evaluations in the Lagrange points

$$a_\alpha = \sum_{j=0}^d \frac{\alpha_j}{k} v_j.$$

Here,  $\alpha \in \mathbb{N}^{d+1}$ , is a multi-index with  $\sum_{j=0}^d \alpha_j = k$ .

The associated barycentric coordinates are given by

$$\lambda_j(a_\alpha) = \frac{\alpha_j}{k} \quad j = 0, \dots, d.$$

- (a) Show that the Lagrangian interpolation problem is uniquely solvable for all dimensions  $d \geq 1$  and polynomial degrees  $k \geq 1$ , i.e., functions  $p_\alpha \in P_k(K)$  satisfying

$$\sigma_\beta(p_\alpha) := p_\alpha(a_\beta) = \delta_{\beta\alpha} = \begin{cases} 1 & \text{if } \alpha_j = \beta_j \text{ for all } j = 0, \dots, d \\ 0 & \text{else} \end{cases}$$

exist.

- (b) Conclude that  $\sigma_\beta$  are linearly independent.

**Exercise 17: Invariance of barycentric coordinates under affine mappings**

Let  $K = \text{conv}\{v_0, \dots, v_d\} \subset \mathbb{R}^d$  a simplex and  $\lambda : \mathbb{R}^d \rightarrow \mathbb{R}^{d+1}$  the function mapping a point  $x \in K$  to its barycentric coordinates w.r.t.  $K$ . Further, let  $T : \mathbb{R}^d \rightarrow \mathbb{R}^d$  be an affine mapping, i.e.,  $T(x) = Bx + b$  with a regular  $B \in \mathbb{R}^{d \times d}$  and a vector  $b \in \mathbb{R}^d$ . Then

$$\tilde{K} := T(K) = \text{conv}\{T(v_0), \dots, T(v_d)\},$$

is a simplex. Show that the barycentric coordinates  $\tilde{\lambda}$  w.r.t.  $\tilde{K}$  satisfy

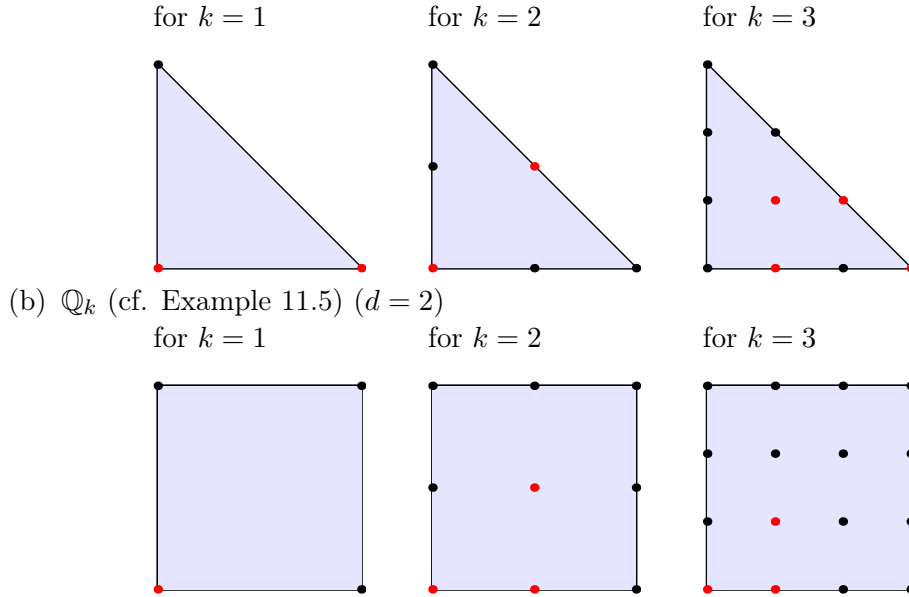
$$\tilde{\lambda}(T(x)) = \lambda(x),$$

i.e., barycentric coordinates are invariant under affine mappings.

**Homework 13: Plot some shape functions of Lagrange elements**

Plot (in MATLAB) the shape functions of the following Lagrange elements associated with the highlighted degrees of freedom.

- (a)  $\mathbb{P}_k$  (cf. Example 11.4 and Exercise 15) ( $d = 2$ )



#### Homework 14: Hermite form functions in 1D

Analogous to Example 11.7 the Hermite elements in 1D on are defined by  $K = [0, 1]$ ,  $P = P_3(K)$  and

$$\sigma_1(p) = p(0), \quad \sigma_2(p) = p'(0), \quad \sigma_3(p) = p(1), \quad \sigma_4(p) = -p'(1).$$

Compute and draw the form functions.

#### Homework 15: The Hilbert matrix

Verify that the Hilbert matrix  $A$  with entries

$$A_{i,j} = \frac{1}{i+j-1}, \quad i, j = 1, \dots, n,$$

is obtained as the stiffness matrix for the problem

$$-u'' = f \quad \text{in } (0, 1), \quad u(0) = u'(1) = 0$$

by using a Galerkin approach with

$$V_h = \text{span} \left\{ \underbrace{\frac{x^i}{i}}_{=:\varphi_i} \right\}_{i=1}^n,$$

i.e., polynomials of degree at most  $n$ .

Check numerically, up to which degree  $n$ , the linear system  $Ax = b$  can be solved reliably in MATLAB.

**Hint:** The inverse of the Hilbert matrix can be constructed explicitly. In MATLAB you can use the functions `hilb` and `invhilb`.