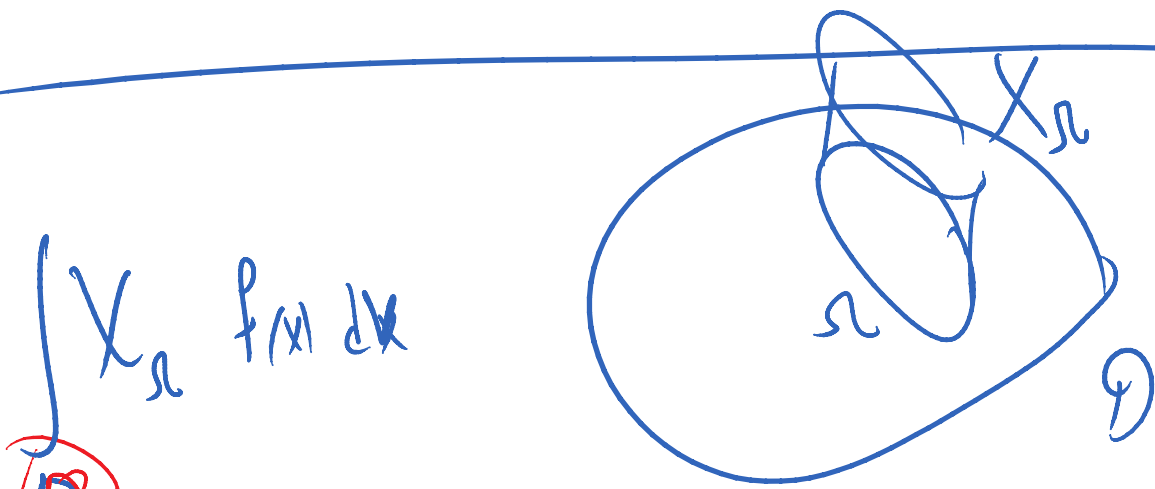


02/06/2014

Thursday, February 06, 2014
11:39 AM

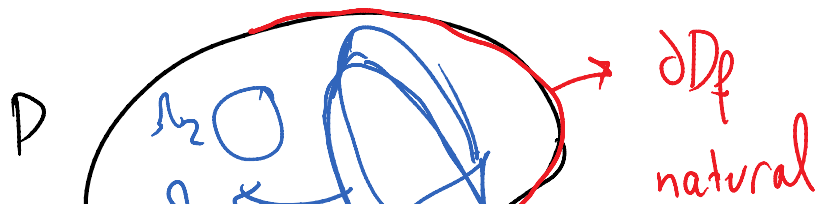
$$\int_D \begin{pmatrix} w_1 \\ w_2 \\ \vdots \\ w_n \end{pmatrix} \cdot \left[L_1(\phi_1), \dots, L_n(\phi_n) \right] dv = \begin{pmatrix} a_1 \\ a_2 \\ \vdots \\ a_n \end{pmatrix}$$

n x n matrix



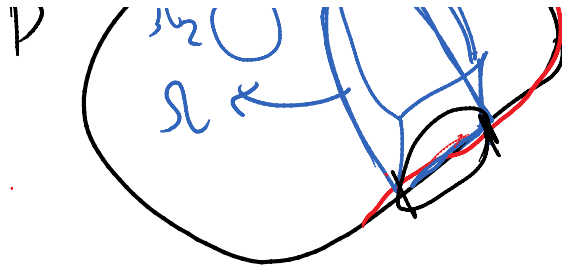
$$\int_D f(x) dv$$

$$= \int_{D \setminus \Omega} 0 \cdot f(x) dv + \int_{\Omega} 1 \cdot f(x) dv = \int_{\Omega} f(x) dv$$



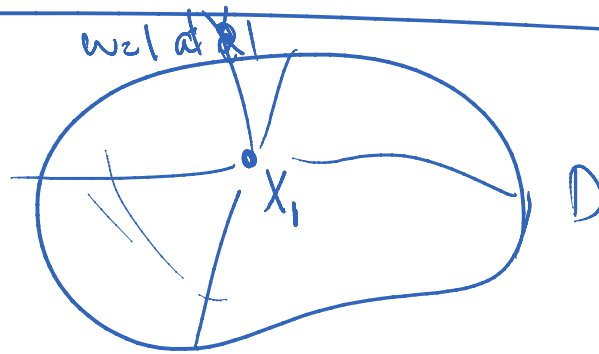
$$\int_{\partial D_f} \chi_{\Omega} f(x) dv$$

$$= \int_{\partial D_f \cap \partial \Omega} f(x) dv$$

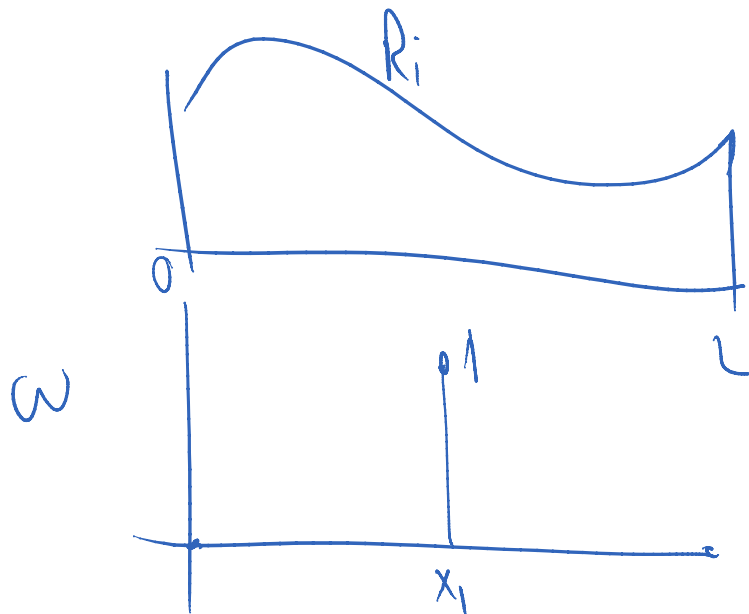


natural boundary condition

$$(\partial \Omega)_f = \partial \Omega \cap \partial D_f$$



$$\int_D \omega \cdot R_i(x) dv = R_i(x_1) = 0$$

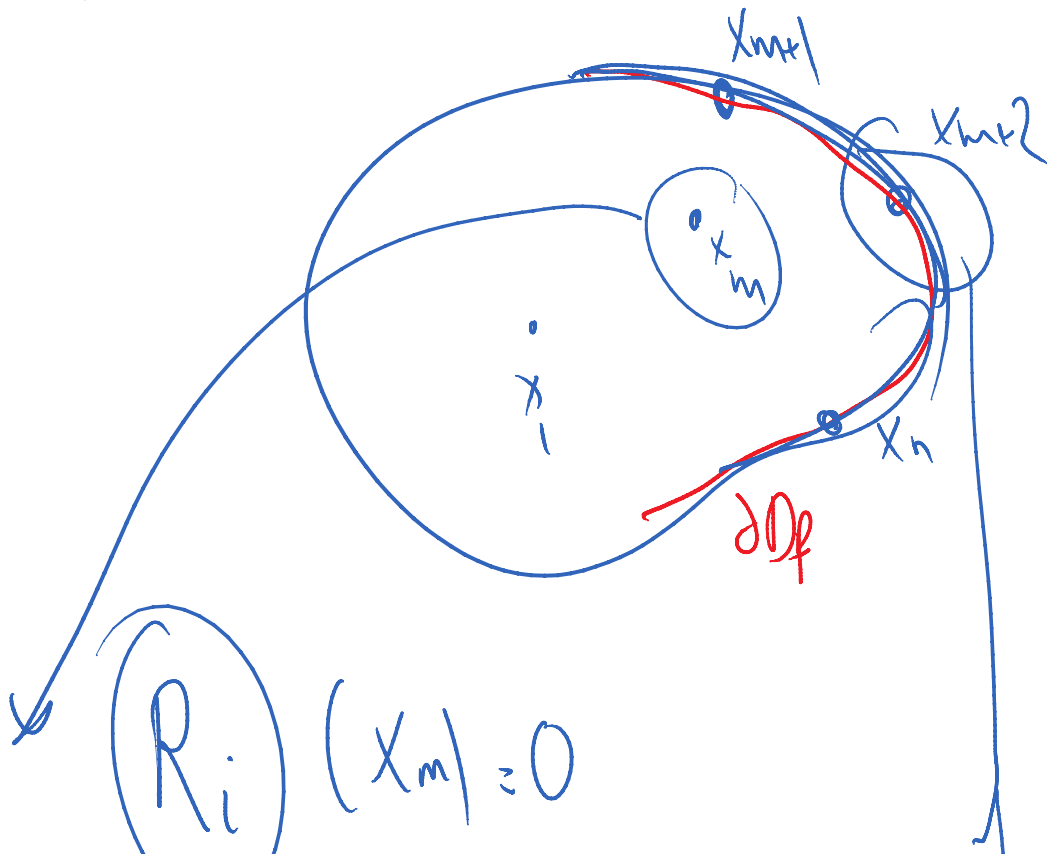


$$\int_a^L w R_i = \left(\int_{\{x_i\}} |R_i(x)| dx \right) + 0$$

$$w(x) = \delta(x - x_i)$$

$$\int_D w(x) R_i(x) = \int_D \delta(x - x_i) R_i(x) dx = R_i(x_i)$$

Mixed Collocation Method



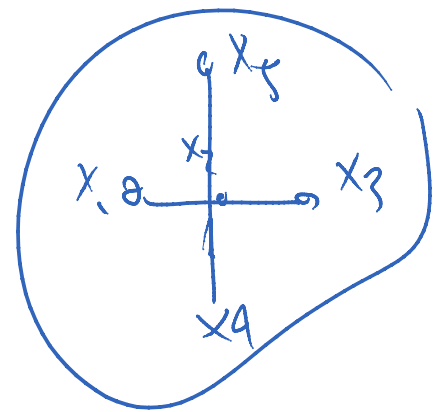
$$\langle \psi | \psi \rangle = 1$$

$$\langle R | \psi \rangle = 0$$



$$\Delta = \frac{\partial^2}{\partial x_1^2} + \frac{\partial^2}{\partial x_2^2}$$

$$\frac{\partial \phi_j^2}{\partial x_1^2} + \frac{\partial \phi_j^2}{\partial x_2^2} = 0$$



$$\phi = x^2 + y^2$$

$$\Delta(x_2) \sim \frac{f(x_1) + f(x_3) + f(x_4) + f(x_5) - 4f(x_2)}{h^2}$$

Least square:

$$R^2 = \int R_i^2(a_1, \dots, a_n) dV$$

$$R = \int_D R_i(a_1, \dots, a_n) dV$$

$$\frac{\partial R^2}{\partial a_i} = 0$$

$$\frac{\partial R^2}{\partial a_i} = \int_V \frac{\partial (R_i^2(a_1, \dots, a_n))}{\partial a_i} dV$$

$$\frac{\partial R}{\partial a_i} = \int_V 2 R_i(a_1, \dots, a_n) \frac{\partial R_i(a_1, \dots, a_n)}{\partial a_i} dV = 0$$

differential operator $\frac{\partial}{\partial a_i}$

$$R_i(a_1, \dots, a_n) = \mathcal{L}_\mu(\tilde{u}) - r \rightarrow \text{source term}$$

$$\tilde{u} = \sum_{j=1}^n a_j \phi_j(x) + \phi_p(x)$$

$$R_i(a_1, \dots, a_n) = \underbrace{\mathcal{L}_\mu(a_j \phi_j(x) + \phi_p(x))}_{\text{linear}} - r(x)$$

= linear

$$R_I = a_j L_M(\phi_j(x)) + L_M(\phi_p) - r(x)$$

$$\frac{\partial R_I}{\partial a_i} = L_M(\phi_i(x)) \quad (2)$$

(1) & (2) \Rightarrow

$$\int_D L_M(\phi_i(x)) R_I(a_1, \dots, a_n) \, dV = 0$$

$$\int \omega \cdot R_I(a_1, \dots, a_n) \, dV = 0$$

$$\omega_i = L_M(\phi_i(x))$$

for least
square method

... method

$$\omega_i = \phi_i$$

Galerkin method

$$\omega_i = \delta(x - x_i)$$

Collocation Method

$$\omega_i = \chi_{\Omega_i}$$

Subdomain