

The wave equation in $\mathbb{R}^N$

Conservation of Energy

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consider the wave equation

$$\begin{aligned} \text{(DE)} \quad & \begin{cases} \ddot{u} - \Delta u = \begin{cases} f \neq 0 \\ 0 \end{cases} & \text{in } \Omega \end{cases}, & \quad (\ddot{u} = \frac{\partial^2 u}{\partial t^2}) \\ \text{(BC)} \quad & \begin{cases} u = 0, & \text{on } \Gamma := \partial\Omega \end{cases} \\ \text{(IC)} \quad & \begin{cases} (u = u_0), (\dot{u} = v_0), & \text{in } \Omega \end{cases} \text{ and for } t = 0. \end{aligned}$$

Conservation of Energy

Multiply the equation by $\dot{u}$ and integrate over Ω to get

$$\begin{aligned} \int_{\Omega} \dot{u} \ddot{u} - \underbrace{\int_{\Omega} (\Delta u) \dot{u}}_{= \int_{\Omega} \nabla u \cdot \nabla \dot{u} \leftarrow (\text{Green's} + (\text{BC}))} &= 0 \Leftrightarrow \int_{\Omega} \frac{1}{2} (\dot{u})^2_t + \int_{\Omega} \frac{1}{2} (|\nabla u|^2)_t = 0 \\ &= \int_{\Omega} \nabla u \cdot \nabla \dot{u} \leftarrow (\text{Green's} + (\text{BC})) \end{aligned}$$

i.e.

$$\frac{1}{2} \frac{d}{dt} (\|\dot{u}\|^2 + \|\nabla u\|^2) = 0 \Rightarrow$$

$$\frac{1}{2} \|\dot{u}\|^2 + \frac{1}{2} \|\nabla u\|^2 = \text{constant, independent of } t. \quad (*)$$

Therefore the total energy is conserved. $\square$

Remark (*) can also be expressed as

$$\underbrace{\frac{1}{2} \|\dot{u}\|^2}_{= \text{Kinetic energy}} + \underbrace{\frac{1}{2} \|\nabla u\|^2}_{= \text{Potential energy}} = \frac{1}{2} \|v_0\|^2 + \frac{1}{2} \|\nabla u_0\|^2$$

Exercise 1. Show that $\|\dot{u}\|^2 + \|\nabla u\|^2 = \text{constant independent of } t$.

Hint. Multiply (DE) by $-\Delta u$ and integrate over Ω .

Alternative: Differentiate w.r.t. x and multiply by $\dot{u}$...

Exercise 2. Derive a total conservation of energy relation using the Robin type (B.C.): $\frac{\partial u}{\partial n} + u = 0$, on $\partial\Omega$.

Semi-discrete error estimate for the wave equation in $\mathbb{R}^N$.

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Weak formulation: Multiply the equation $\ddot{u} - \Delta u = f$ by a test function $v \in H_0^1(\Omega)$ and integrate over Ω to obtain

$$\begin{aligned} \int_{\Omega} f v \, dx &= \int_{\Omega} \ddot{u} v \, dx - \int_{\Omega} (\Delta u) v \, dx = \{ \text{Green's} \} = \\ &= \int_{\Omega} \ddot{u} v \, dx + \int_{\Omega} \nabla u \cdot \nabla v \, dx - \int_{\partial\Omega} (n \cdot \nabla u) v \, ds \end{aligned}$$

Variational formulation: Find $u \in H_0^1(\Omega)$ such that

$$(VF) \quad \int_{\Omega} \ddot{u} v \, dx + \int_{\Omega} (\nabla u \cdot \nabla v) \, dx = \int_{\Omega} f v \, dx, \quad \forall v \in H_0^1(\Omega).$$

The semi-discrete problem (SDP) Let $\mathcal{T}_h$ be a partition of Ω and $\{x_j\}_{j=1}^M$ internal nodes in this partition, $\{\varphi_j\}_{j=1}^M$ the basis functions for the discrete function space $\dot{V}_h$:

$$\dot{V}_h := \{v : v \text{ is continuous piecewise linear on } \mathcal{T}_h \text{ and } v=0 \text{ on } \partial\Omega\}.$$

Then we have the following semi-discrete (discretized w.r.t. x) problem: Find $u_h \in \dot{V}_h$ such that

$$(FEM) : \quad \int_{\Omega} \ddot{u}_h v \, dx + \int_{\Omega} \nabla u_h \cdot \nabla v \, dx = \int_{\Omega} f v \, dx, \quad \forall v \in \dot{V}_h.$$

Next we make the ansatz: $u_h(x, t) = \sum_{j=1}^M \xi_j(t) \varphi_j(x)$,

(where $\xi_j(t)$ are M time-dependent unknown coefficients) and choose $v = \varphi_i$, $i=1, 2, \dots, M$. Then

(FEM) can be rewritten as

$$\begin{aligned} \sum_{j=1}^M \ddot{\xi}_j(t) \int_{\Omega} \varphi_i \varphi_j \, dx + \sum_{j=1}^M \xi_j(t) \int_{\Omega} \nabla \varphi_i \cdot \nabla \varphi_j \, dx &= \int_{\Omega} f \varphi_i \, dx, \quad i=1, 2, \dots, M \\ \Leftrightarrow [A \ddot{\xi}(t) + S \xi(t) = b(t)], \quad t \in I = [0, T]. \end{aligned}$$

Thm (SDE 1). The spatial discrete solution u_h of the wave equation given by (FEM)_w satisfies the a priori error estimate

$$\|u(t) - u_h(t)\| \leq C h^2 \left(\|D u(\cdot, t)\| + \int_0^t \|\ddot{u}(\cdot, s)\| ds \right)$$

The pf follows the general path of the one for the heat equation.

Thm (SDE 2) Let u and u_h be the solution for (VF)_w and (FEM)_w, respectively. Then, there is a, non-increasing, time dependent constant $C(t)$ such that for $t \geq 0$,

$$\begin{aligned} \|u(t) - u_h(t)\| + h \|u(t) - u_h(t)\|_1 + \|u_t(t) - u_{h,t}(t)\| &\leq \\ &\leq C \left(\|u_0 - R_h u_0\|_1 + \|v_0 - R_h v_0\| \right) + \\ &C(t) h^2 \left[\|u(t)\|_2 + \|u_t(t)\|_2 + \left(\int_0^t \|u_{tt}\|_2^2 ds \right)^{1/2} \right]. \end{aligned}$$

Pf. We start with Ritz projection split:

$$u - u_h = (u - R_h u) + (R_h u - u_h) = \rho + \theta.$$

We may bound ρ & ρ_t as in the case of heat equation:

$$\|\rho(t)\| + h \|\rho(t)\|_1 \leq C h^2 \|u(t)\|_2 \quad \& \quad \|\rho_t(t)\| \leq C h^2 \|u_{tt}(t)\|_2.$$

As for the θ , we note that

$$(\theta_{tt}, \psi) + a(\theta, \psi) = -(\rho_{tt}, \psi) \quad \forall \psi \in \tilde{V}_h^0, t > 0$$

To separate the effects of initial data and the source term, we let

$\theta = \eta + \zeta$ where

$$\begin{cases} (\eta_{tt}, \psi) + a(\eta, \psi) = 0, & \forall \psi \in \tilde{V}_h^0 \\ \eta(0) = \theta(0), \quad \eta_t(0) = \theta_t(0). \end{cases}$$

A priori error estimate for piecewise linear
Semi-discrete error estimates

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Then η and η_t are bounded as in the conservation of energy.

As for the contribution from ξ , we note that by the initial data for η , ξ satisfies $\xi(0) = \xi_t(0) = 0$. Hence with $\psi = \xi_t$ we end up with

$$\frac{1}{2} \frac{d}{dt} (\|\xi_t\|^2 + \|\xi\|_1^2) = -(\rho_{tt}, \xi_t) \leq \frac{1}{2} \|\rho_{tt}\|^2 + \frac{1}{2} \|\xi_t\|^2.$$

Then integrating w.r.t. $t \Rightarrow$

$$\|\xi_t(t)\|^2 + \|\xi(t)\|_1^2 \leq \cancel{\|\xi(0)\|^2} + \cancel{\|\xi(0)\|_1^2} + \int_0^t \|\rho_{tt}\|^2 ds + \int_0^t \|\xi_t\|^2 ds.$$

Then using Grönwall's lemma (with $C(t) = e^t$) $\Rightarrow$

$$\|\xi_t(t)\|^2 + \|\xi(t)\|_1^2 \leq C(t) \int_0^t \|\rho_{tt}\|^2 ds \leq C(t) t^4 \int_0^t \|\rho_{tt}\|_2^2 ds$$
$$\Rightarrow \text{If } \square$$