

Variational Methods in Mathematics, Science and Engineering

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CONTENTS

Preface 11

Notation Frequently Used 15

Chapter 1. Introduction 17

Part I. HILBERT SPACE

Chapter 2. Inner Product of Functions. Norm, Metric 21

Chapter 3. The Space L_2 32

Chapter 4. Convergence in the Space $L_2(G)$ (Convergence in the Mean). Complete Space. Separable Space 38

a) Convergence in the space $L_2(G)$ 38

b) Completeness 41

c) Density. Separability 44

Chapter 5. Orthogonal Systems in $L_2(G)$ 47

a) Linear dependence and independence in $L_2(G)$ 47

b) Orthogonal and orthonormal systems in $L_2(G)$ 51

c) Fourier series. Complete systems. The Schmidt orthonormalization 54

d) Decomposition of $L_2(G)$ into orthogonal subspaces 62

e) Some properties of the inner product 64

Chapter 6. Hilbert Space 66

a) Pre-Hilbert space. Hilbert space 66

b) Linear dependence and independence in a Hilbert space. Orthogonal systems, Fourier series 74

c) Orthogonal subspaces. Some properties of the inner product 78

d) The complex Hilbert space 79

Chapter 7. Some Remarks to the Preceding Chapters. Normed Space, Banach Space 81

Chapter 8. Operators and Functionals, especially in Hilbert Spaces 86

a) Operators in Hilbert spaces 87

b) Symmetric, positive, and positive definite operators. Theorems on density 98

c) Functionals. The Riesz theorem 109

Part II. VARIATIONAL METHODS

Chapter 9. Theorem on the Minimum of a Quadratic Functional and its Consequences 113

Chapter 10. The Space H_A 121

Chapter 11. Existence of the Minimum of the Functional F in the Space H_A . Generalized Solutions 133

VARIATIONAL METHODS IN MATHEMATICS, SCIENCE AND ENGINEERING

- Chapter 12. The Method of Orthonormal Series. Example 146
- Chapter 13. The Ritz Method 153
- Chapter 14. The Galerkin Method 161
- Chapter 15. The Least Squares Method. The Courant Method 166
- Chapter 16. The Method of Steepest Descent. Example 172
- Chapter 17. Summary of Chapters 9 to 16 178

Part III. APPLICATION OF VARIATIONAL METHODS TO THE SOLUTION OF BOUNDARY VALUE PROBLEMS IN ORDINARY AND PARTIAL DIFFERENTIAL EQUATIONS

- Chapter 18. The Friedrichs Inequality. The Poincaré Inequality 188
- Chapter 19. Boundary Value Problems in Ordinary Differential Equations 199
 - a) Second order equations 199
 - b) Higher order equations 219
- Chapter 20. Problem of the Choice of a Base 223
 - a) General principles 223
 - b) Choice of the base for ordinary differential equations 234
- Chapter 21. Numerical Examples: Ordinary Differential Equations 238
- Chapter 22. Boundary Value Problems in Second Order Partial Differential Equations 254
- Chapter 23. The Biharmonic Operator. (Equations of Plates and Wall-beams.) 266
- Chapter 24. Operators of the Mathematical Theory of Elasticity 276
- Chapter 25. The Choice of a Base for Boundary Value Problems in Partial Differential Equations 285
- Chapter 26. Numerical Examples: Partial Differential Equations 293
- Chapter 27. Summary of Chapters 18 to 26 307

Part IV. THEORY OF BOUNDARY VALUE PROBLEMS IN DIFFERENTIAL EQUATIONS BASED ON THE CONCEPT OF A WEAK SOLUTION AND ON THE LAX-MILGRAM THEOREM

- Chapter 28. The Lebesgue Integral. Domains with the Lipschitz Boundary 314
- Chapter 29. The Space $W_2^{(k)}(G)$ 328
- Chapter 30. Traces of Functions from the Space $W_2^{(k)}(G)$. The Space $\dot{W}_2^{(k)}(G)$. The Generalized Friedrichs and Poincaré Inequalities 337
- Chapter 31. Elliptic Differential Operators of Order $2k$. Weak Solutions of Elliptic Equations 344
- Chapter 32. The Formulation of Boundary Value Problems 355
 - a) Stable and unstable boundary conditions 355
 - b) The weak solution of a boundary value problem. Special cases 359
 - c) Definition of the weak solution of a boundary value problem. The general case 366
- Chapter 33. Existence of the Weak Solution of a Boundary Value Problem. V -ellipticity. The Lax-Milgram Theorem 383
- Chapter 34. Application of Direct Variational Methods to the Construction of an Approximation of the Weak Solution 399
 - a) Homogeneous boundary conditions 399
 - b) Nonhomogeneous boundary conditions 408
 - c) The method of least squares 414

Chapter 35. The Neumann Problem for Equations of Order $2k$ (the Case when the Form $((v, u))$ is not V -elliptic) 417

Chapter 36. Summary and Some Comments to Chapters 28 to 35 434

Part V. THE EIGENVALUE PROBLEM

Chapter 37. Introduction 441

Chapter 38. Completely Continuous Operators 445

Chapter 39. The Eigenvalue Problem for Differential Operators 462

Chapter 40. The Ritz Method in the Eigenvalue Problem 477

a) The Ritz method 477

b) The problem of the error estimate 485

Chapter 41. Numerical Examples 495

Part VI. SOME SPECIAL METHODS. REGULARITY OF THE WEAK SOLUTION

Chapter 42. The Finite Element Method 503

Chapter 43. The Method of Least Squares on the Boundary for the Biharmonic Equation (for the Problem of Wall-beams). The Trefftz Method of the Solution of the Dirichlet Problem for the Laplace Equation 511

a) First boundary value problem for the biharmonic equation (the problem of wall-beams) 512

b) The idea of the method of least squares on the boundary 514

c) Convergence of the method 517

d) The Trefftz method 521

Chapter 44. The Method of Orthogonal Projections 524

Chapter 45. Application of the Ritz Method to the Solution of Parabolic Boundary Value Problems 533

Chapter 46. Regularity of the Weak Solution, Fulfilment of the Given Equation and of the Boundary Conditions in the Classical Sense. Existence of the Function $w \in W_2^{(k)}(G)$ satisfying the Given Boundary Conditions 545

a) Smoothness of the weak solution 545

b) Existence of the function $w \in W_2^{(k)}(G)$ satisfying the given boundary conditions 549

Chapter 47. Concluding Remarks, Perspectives of the Presented Theory 551

Table for the Construction of Most Current Functionals and of Systems of Ritz Equations 554

References 565

Index 567

PREFACE

There were three main impulses which led me to the writing of the present book: My many years of lecturing in special courses for selected students and graduate students-engineers at the College of Civil Engineering of the Technical University in Prague, frequent consultations with technicians and physicists who have asked for advice in overcoming difficulties encountered in solving their problems, and finally many discussions with mathematicians themselves, "pure" as well as "applied". This is also why the book is proposed for a relatively wide range of readers.

The first half of the book (Parts I–III) is devoted to the theory based on the theorem on the minimum of the functional of energy and contains current variational methods with examples of their applications. These problems are relatively familiar to engineers and physicists. The second half (Part IV–VI) is grounded on the rather more abstract Lax-Milgram theorem. Roughly speaking, it is written "more" for mathematicians while the first half is written "more" for consumers of mathematics. Nevertheless, I tried very much that the whole book be for use and interest to both categories of readers.

The realization of such a conception is not at all simple. Indeed, the mentioned categories of readers have often quite opposing ideas as concerns such a book and, consequently, different requirements which cannot be met simultaneously. For example, mathematicians cannot be met in their desire that the book be written in concise mathematical form, with sufficiently rapid gradation. In fact, for a reader who is not a professional mathematician and who has to understand well all the individual relations and consequences (or who even intends to engage himself in the creative development of the theory), it is necessary to become acquainted with modern mathematical tools, at least with the foundations of functional analysis. This mathematical discipline — familiar to a mathematician — brings a lot of abstract concepts to a non-mathematician which cannot be absorbed with haste. This is why I have advanced very cautiously. To begin with, I have defined the inner product, the norm and the metrics on the set of sufficiently smooth functions where these concepts — discussed later in more general functional spaces — are rather intuitive. Further concepts were prepared in the space L_2 , one of the most simple Hilbert functional spaces. Only then did I proceed to the definition of the abstract Hilbert space. This inductive rather than deductive approach has been applied in many other places of the book, even in its (more abstract) second half.

As concerns mathematicians, I have applied my best efforts to prepare topics of interest also for them. In the book they find sufficiently general existence theorems on the one hand and a lot of my own results, some of them published here for the first time (e.g., the new methods discussed

in Chaps. 43 and 45) on the other hand. Some of my results have been published only here. To mention some of them: refined estimates in inequalities of the Friedrichs type (Chap. 18), new results in eigenvalue problems and eigenvalue estimates for elliptic equations of the form $Au - \lambda Bu = 0$ (Chaps. 39, 40), etc. See also the untraditional approach to the problems of Chaps. 19, 34, 35, 44 etc.

Considerable attention has been devoted to practical aspects of the methods (see the complete numerical solution of examples in Chaps. 21, 26 and 41) as well as to the questions of numerical stability and of the proper choice of a base. In this connection, I have pointed out the practical advantages and disadvantages of the individual methods, including the finite element methods.

The question of the error estimate of an approximate solution represents a rather difficult problem. One of the possibilities of establishing this estimate is given by the method of orthogonal projections or the Trefftz method (Chap. 44). However, a number of drawbacks of practical nature are encountered here. Therefore, I have tried to develop a rather simple estimate (11.21) and to increase its efficiency namely by finding more effective estimates for the constant of positive definiteness C (Chap. 18).

As mentioned above, the second half of the book and especially Part IV is to a certain degree more abstract. Especially, I have sought to analyse in detail problems (nonsymmetric in general) in differential equations with nonhomogenous boundary conditions, including the Neumann problem for higher order equations. This is a complex of problems which happens to be rather cumbersome in the theory based on the theorem on the minimum of functional of energy. At the same time, I have tried to investigate these topics without introducing the so-called factor spaces, which are conceptually difficult for a technically oriented reader.

By mentioning Part IV as relatively more difficult I do not mean to say that it is dedicated to mathematicians only. On the contrary, my aim was to present the problems there in sufficient detail so that it be well comprehensible even to technicians and physicists to whom it may bring — in my opinion — precisely that what they find not in the “classical” theory of variational methods.

Part V is devoted to eigenvalue problems for elliptic equations of the form $Au - \lambda u = 0$, or, more generally, of the form $Au - \lambda Bu = 0$.

In Part VI several special methods are presented. It was my intention to describe these methods in such a way that the reader interested in their application be able to understand them without necessarily reading the more complicated Part IV.

In the final Chapter 47, I have attempted to provide the reader with information concerning several other topics related to the discussed complex of problems (nonlinear problems, problems on infinite domains, etc.).

For the convenience of the reader, a table of functionals is added at the end of the book for the most common types of problems from the theory of differential equations with boundary conditions, including the corresponding Ritz system of equations.

Finally, a brief note concerning terminology. There is a significant disunity in using concepts such as linear set, linear space, etc., in the literature. Some of the authors understand by “linear space” a set of elements possessing certain properties of linearity, while others denote by the same terms the set in which there is already introduced a certain (linear) metric or topology. In this

publication we understand by a linear space a linear metric space. By a subspace of a complete linear metric space a complete linear subspace is always understood.

In concluding the preface, I sincerely wish to thank all those who have by their work or advice contributed to the improvement of this book.

Prague, 1979

Karel Rektorys

In Part VI several special methods are presented, some of them entirely new. It was my intention to describe these methods in such a way that the reader interested in their application would be able to understand them without the necessity of reading the more complicated Part IV in advance.

By mentioning Part IV as relatively more difficult I do not mean to say that it is dedicated to mathematicians only. On the contrary, my aim was to present the problems there in sufficient detail so that it be well comprehensible even to technicians and physicists to whom it may bring — in my opinion — precisely that what they find not in the “classical” theory of variational methods.

In the concluding Chap. 47, I have attempted to provide the reader with information concerning several other topics related to the discussed complex of problems (nonlinear problems, problems on infinite domains, etc.).

For the convenience of the reader, a table of functionals is added at the end of the book for the most common types of problems from the theory of differential equations with boundary conditions, including the corresponding Ritz system of equations.

Let me add a short comment concerning terminology: There seems to be a significant disunity when using concepts such as linear set, linear space, etc., in the Czech as well as in the foreign literature. Some of the authors understand by “linear space” a set of elements possessing certain properties of linearity, while others denote by the same term the set in which there is already introduced a certain (linear) metric or topology. In this publication we understand by a linear space a linear *metric* space. By a subspace of a complete linear metric space a *complete* linear subspace is always understood.

In concluding the preface, I sincerely wish to thank all those who have by their work or advice contributed to the improvement of this book.

Prague, January 27th, 1972.

Karel Rektorys

NOTATION FREQUENTLY USED

$u \in M$ (or $u \notin M$)	u belongs (or does not belong) to the set M .
E_N	N -dimensional Euclidean space with the usual definition of the distance $\varrho(A, B)$ of two points $A(a_1, \dots, a_N)$, $B(b_1, \dots, b_N)$, $\varrho(A, B) = \sqrt{[(b_1 - a_1)^2 + \dots + (b_N - a_N)^2]}$.
G	domain in E_N , i.e., an open connected set in E_N . In this book, we consider bounded domains only with the so-called Lipschitz boundary (Chap. 2, p. 21; Chap. 28, p. 324). In the case of $N = 1$, the domain G is an open interval (a, b) .
Γ	boundary of the domain G .
\bar{G}	closure of the set G in the space E_N (thus, $\bar{G} = G + \Gamma$). Instead of the closure of the domain G in the space E_N we speak, in brief, of the closed domain \bar{G} .
$u(x)$	brief notation for $u(x_1, \dots, x_N)$.
$\int_G u(x) dx$	brief notation for $\int \dots \int_G u(x_1, \dots, x_N) dx_1 \dots dx_N$. If $N = 1$, then $\int_G u(x) dx = \int_a^b u(x) dx$.
$C^{(k)}(G)$	the set of functions $u(x)$ whose (partial) derivatives up to the k -th order inclusive are continuous in G . By the derivative of order zero we understand the function $u(x)$. Instead of $C^{(0)}(G)$ we write $C(G)$. Thus, $u \in C(G)$ means that the function $u(x)$ is continuous in G ; $u \in C^{(1)}(G)$ means that the functions $u(x)$, $\partial u / \partial x_1, \dots, \partial u / \partial x_N$ are continuous in G .
$C^{(k)}(\bar{G})$	the set of functions $u(x)$ whose (partial) derivatives up to the k -th order inclusive are continuous in \bar{G} . Instead of $C^{(0)}(\bar{G})$ we write $C(\bar{G})$.
$C^{(\infty)}(\bar{G})$ [or $\mathcal{D}(\bar{G})$]	the set of functions $u(x)$ whose (partial) derivatives of all orders are continuous in \bar{G} .
$C_0^{(\infty)}(G)$ [or $\mathcal{D}(G)$]	the set of functions with compact supports in G . See Chap. 8, p. 99.
H	Hilbert space, Chap. 6, p. 73.
(u, v)	inner (scalar) product of the elements u, v in a Hilbert (or pre-Hilbert) space.
$u \perp v$	the elements u, v of a Hilbert space are orthogonal; $u \perp v \Leftrightarrow (u, v) = 0$.
$H = H_1 \oplus H_2$	decomposition of the Hilbert space H into an orthogonal sum of subspaces H_1, H_2 , p. 79.

$H_2 = H \ominus H_1$	orthogonal complement to the subspace H_1 in the Hilbert space H .
$\ u\ $	norm of the element u , pp. 24, 34, 70, 83.
$\varrho(u, v)$	distance of the elements u, v , pp. 27, 34, 70, 81.
$L_2(G)$	Hilbert space of functions square integrable in the domain G , Chap. 3.
$W_2^{(k)}(G)$	Hilbert space whose elements are those functions from $L_2(G)$ which have generalized derivatives in G up to the k -th order inclusive, Chap. 29.
$\tilde{W}_2^{(k)}(G)$	closure of the set $C_0^{(\infty)}(G)$ in the metric of the space $W_2^{(k)}(G)$, Chap. 30.
$H^k(G) = W_2^{(k)}(G)$	p. 335.
$L_2(\Gamma)$	p. 327.
$W_2^{(k)}(\Gamma)$	p. 340.
V	Def. 32.1, 32.2. See also p. 359.
D_A	domain of the operator A .
$(u, v)_A$	inner product defined in Chap. 10, p. 121.
H_A	Hilbert space with the inner product $(u, v)_A$, Chap. 10.
$A(v, u)$	bilinear form corresponding to the operator A , Chap. 32, p. 369.
$((v, u)) = A(v, u) + a(v, u)$	Chap. 32, p. 375.
$\{v; P\}$	set whose elements have the property P . For instance, we read $M = \{v; v \in C^{(2)}(\bar{G}), v = 0 \text{ on } \Gamma\}$ as follows: M is the set of all functions which belong to $C^{(2)}(\bar{G})$ and are equal to zero on the boundary Γ . If the elements v belong to some metric space, it is usual to understand by the above symbol the set M with the metric of that space (thus, a metric space as well). E.g.

$$\left\{ v; v \in L_2(G), \int_G v(x) dx = 0 \right\}$$

is the subspace of the space $L_2(G)$ the elements of which are those functions from $L_2(G)$ for which $\int_G v(x) dx = 0$ holds.