

Book: Bifurcation Analysis of Fluid Flows  
 Authors: Fred W. Wubs and Henk A. Dijkstra  
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 Exercise author: G. Tiesinga  
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Adjoint  $\mathcal{A}^*$  of  $\mathcal{A}$  is s.t.  $(v, \mathcal{A}u) = (\mathcal{A}^*v, u) \quad \forall u, v$

- a. 1. use partial integration to show  $(v, \frac{d}{dx}u) = v(1)u(1) - v(0)u(0) + (-\frac{d}{dx}v, u)$
2. Since we are without boundary conditions  $u(0), u(1), v(0), v(1)$  are not known. Hence, the adjoint is  $-\frac{d}{dx}$  on the domain and  $+1$  at  $x = 1$  (as can be seen from the term  $+(vu)(1)$ ) and  $-1$  at  $x = 0$ .
- b. 1. use twice partial integration to show  $(v, \frac{d^2}{dx^2}u) = (v\frac{du}{dx} - \frac{dv}{dx}u)\Big|_0^1 + (\frac{d^2}{dx^2}v, u)$ . Hence the adjoint is  $\frac{d^2}{dx^2}$  on the domain and the other term represents the adjoint on the boundary
2. rewrite as  $(v, \frac{d^2}{dx^2}u) - v\frac{du}{dx}\Big|_0^1 = (\frac{d^2}{dx^2}v, u) - \frac{dv}{dx}u\Big|_0^1$  (on the left terms with  $v$  and on the right terms with  $u$ ). On the left we have  $(v, \mathcal{A}u)$  and on the right  $(\mathcal{A}v, u)$  where both consist of a part on the domain and a part on the boundary.
- c. Show (and give argumentations)
- $$(v, \int_0^x u(t)dt) = \dots = \int_0^1 \int_0^x u(t)v(x)dtdx = \int_0^1 \int_t^1 u(t)v(x)dxdt = \int_0^1 \int_x^1 u(x)v(t)dtdx = (\int_x^1 v(t)dt, u).$$
- (the third = comes from change of integration order (argue how this change works), the fourth = from interchanging names of the dummy variable). Conclude from this how the adjoint of the integral operator is defined.
- d. 1. adjoint of  $\frac{d}{dx}$  is  $-\frac{d}{dx}$  if boundary conditions are such that  $v(1)u(1) - v(0)u(0) = 0$ , i.e. if boundary conditions are periodic (if  $u(1) = u(0)$  and hence also  $v(1) = v(0)$ ). Hence, in that case, skew-adjoint.
2. adjoint of  $\frac{d^2}{dx^2}$  is  $\frac{d^2}{dx^2}$  if boundary conditions are such that  $(v\frac{du}{dx} - \frac{dv}{dx}u)\Big|_0^1 = 0$ . This is the case is  $u(0) = 0$  or  $\frac{du}{dx}(0) = 0$ , and  $u(1) = 0$  or  $\frac{du}{dx}(1) = 0$ . Hence, in that case, self-adjoint.
3. Write  $\int_0^1 u(t)dt = \int_0^x u(t)dt + \int_x^1 u(t)dt$ . Use this to conclude that the integral operator is skew-adjoint if  $\int_0^1 u(t)dt = 0$ .