

Central Workshop

November 10, 2017

AFEM with inhomogeneous Dirichlet data

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joint work with

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Outline

- ① Model problem
- ② Scott-Zhang projection
- ③ A priori error analysis
- ④ A posteriori error analysis
- ⑤ Axioms of Adaptivity
- ⑥ Separate Dörfler marking
- ⑦ Numerical experiment

Model problem

Strong Form

$$\begin{aligned} -\Delta u &= f \quad \text{in } \Omega \subset \mathbb{R}^d \\ u &= g \quad \text{on } \Gamma = \partial\Omega \end{aligned}$$

Weak Form

- Find $u \in H^1(\Omega)$ s.t. $u|_{\Gamma} = g$ and

$$\langle \nabla u, \nabla v \rangle_{\Omega} = \langle f, v \rangle_{\Omega} \quad \text{for all } v \in H_0^1(\Omega)$$

- suppose g is known as $g \in H^1(\Omega)$

$$u_0 := u - g \in H_0^1(\Omega) \quad \Rightarrow \quad \langle \nabla u_0, \nabla v \rangle_{\Omega} = \langle f, v \rangle_{\Omega} - \langle \nabla g, \nabla v \rangle_{\Omega}$$

$$\Rightarrow \text{ex. unique } u_0 \in H_0^1(\Omega) \quad \Rightarrow \quad \text{ex. unique } u = g + u_0 \in H^1(\Omega)$$

Remarks 1/2

Strong Form

$$\begin{aligned} -\Delta u &= f \quad \text{in } \Omega \subset \mathbb{R}^d \\ u &= g \quad \text{on } \Gamma = \partial\Omega \end{aligned}$$

- Laplace operator is only for ease of presentation
⇒ **possible:** general second-order linear elliptic PDEs
- pure Dirichlet problem is only for ease of presentation
⇒ **possible:** general inhom. mixed Dirichlet-Neumann-Robin conditions
- Neumann / Robin boundary conditions are part of variational form
⇒ numerical analysis is much simpler

Remarks 2/2

Weak Form

- Find $u \in H^1(\Omega)$ s.t. $u|_{\Gamma} = g$ and

$$\langle \nabla u, \nabla v \rangle_{\Omega} = \langle f, v \rangle_{\Omega} \quad \text{for all } v \in H_0^1(\Omega)$$

- if $g \in H^1(\Omega)$ is known
 - AFEM for $u_0 := u - g \in H_0^1(\Omega)$ yields $U_{0\ell} \in \mathcal{S}_0^p(\mathcal{T}_{\ell})$
 - $u_{\ell} := g + U_{0\ell}$ approximation of u
- but: in practice, only $g \in H^{1/2}(\Gamma) := \{v|_{\Gamma} : v \in H^1(\Omega)\}$ is known
- or: postprocessing requires $u \approx U_{\ell} \in \mathcal{S}^p(\mathcal{T}_{\ell})$
 - discretize $g \approx G_{\ell} \in \mathcal{S}^p(\mathcal{T}_{\ell}|_{\Gamma}) := \{V_{\ell}|_{\Gamma} : V_{\ell} \in \mathcal{S}^p(\mathcal{T}_{\ell})\}$

FEM discretization

FEM discretization

- approximate $g \approx G_\ell \in \mathcal{S}^p(\mathcal{T}_\ell|_\Gamma)$
- find $U_\ell \in \mathcal{S}^p(\mathcal{T}_\ell)$ s.t. $U_\ell|_\Gamma = G_\ell$ and

$$\langle \nabla U_\ell, \nabla V_\ell \rangle_\Omega = \langle f, V_\ell \rangle_\Omega \quad \text{for all } V_\ell \in \mathcal{S}_0^p(\mathcal{T}_\ell)$$

- discrete lifting $G_\ell \in \mathcal{S}^p(\mathcal{T}_\ell) \quad \rightsquigarrow \quad G_\ell(z) = 0$ for interior nodes
- $U_{0\ell} := U_\ell - G_\ell \in \mathcal{S}_0^p(\mathcal{T}_\ell)$ solves

$$\langle \nabla U_{0\ell}, \nabla V_\ell \rangle_\Omega = \langle f, V_\ell \rangle_\Omega - \langle \nabla G_\ell, \nabla V_\ell \rangle_\Omega \quad \text{for all } V_\ell \in \mathcal{S}_0^p(\mathcal{T}_\ell)$$

\Rightarrow ex. unique $U_{0\ell} \in \mathcal{S}_0^p(\mathcal{T}_\ell)$

\Rightarrow ex. unique $U_\ell = G_\ell + U_{0\ell} \in \mathcal{S}^p(\mathcal{T}_\ell)$

Discretization of Dirichlet data

- **recall:** $\|\cdot\|_{H^1(\Omega)} \simeq \|\nabla(\cdot)\|_{L^2(\Omega)} + \|\cdot\|_{H^{1/2}(\Gamma)}$
- AFEM has to control
 - approximation error $\|u - U_\ell\|_{H^{1/2}(\Gamma)} = \|g - G_\ell\|_{H^{1/2}(\Gamma)}$
 - discretization error $\|\nabla(u - U_\ell)\|_{L^2(\Omega)}$
- usually $G_\ell = \mathbb{P}_\ell g$ for some approximation operator \mathbb{P}_ℓ
- nodal interpolation \mathbb{I}_ℓ , if $g \in C(\Gamma)$, e.g., $H^1(\Gamma) \subset C(\Gamma)$ for 2D
 - **recall:** $H^{1/2}(\Gamma) \not\subset C(\Gamma)$
- Clément-type quasi-interpolation w.r.t. $L^2(\Gamma)$
- $L^2(\Gamma)$ orthogonal projection $\mathbb{III}_\ell : L^2(\Gamma) \rightarrow \mathcal{S}^p(\mathcal{T}_\ell|_\Gamma)$
- Scott-Zhang projection $\mathbb{S}_\ell : H^1(\Gamma) \rightarrow \mathcal{S}^p(\mathcal{T}_\ell|_\Gamma)$

References

- **Morin, Nochetto, Siebert:** Math. Comp. 72 (2003)
 - $d = 2$, P1, nodal interpolation
 - a posteriori, convergence of AFEM (extended Dörfler)
- **Bartels, Carstensen, Dolzmann:** Numer. Math. 99 (2004)
 - $d = 2, 3$, P1, nodal interpolation vs. $L^2(\Gamma)$ orthogonal projection
 - a priori, a posteriori
- **Sacchi, Veeser:** M3AS 16 (2006)
 - $d = 2, 3$, P1, Scott-Zhang projection
 - a posteriori
- **Feischl, Page, Praetorius:** JCAM 255 (2014)
 - $d = 2$, P1, nodal interpolation
 - optimal convergence of AFEM (combined Dörfler)
- **Aurada, Feischl, Kemetmüller, Page, Praetorius:** M2AN 47 (2013)
 - $d \geq 2$, any $H^{1/2}(\Gamma)$ stable projection
 - a posteriori, optimal convergence of AFEM (separate Dörfler)
- **Carstensen, Feischl, Page, Praetorius:** CAMWA 67 (2014)
 - $d \geq 2$, Scott-Zhang projection
 - optimal convergence of AFEM (combined Dörfler)

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Scott-Zhang projection

$\mathbb{S}_\ell : H^1(\Omega) \rightarrow \mathcal{S}^p(\mathcal{T}_\ell)$ linear projection, continuous w.r.t. $H^1(\Omega)$

- locally defined in Ω : $(\mathbb{S}_\ell v)|_T$ depends only on $v|_{\Omega_\ell(T)}$
- locally defined on Γ : $(\mathbb{S}_\ell v)|_E$ depends only on $v|_{\Gamma_\ell(E)}$
- locally H^1 stable: $\|\nabla \mathbb{S}_\ell v\|_{L^2(T)} \lesssim \|\nabla v\|_{L^2(\Omega_\ell(T))}$
- local approximation property: $\|(1 - \mathbb{S}_\ell)v\|_{L^2(T)} \lesssim h_T \|\nabla v\|_{L^2(\Omega_\ell(T))}$
- preserves discrete data in Ω : $(\mathbb{S}_\ell v)|_T = v|_T \quad \text{if } v \in \mathcal{S}^p(\mathcal{T}_\ell|_{\Omega_\ell(T)})$
- preserves discrete data on Γ : $(\mathbb{S}_\ell v)|_E = v|_E \quad \text{if } v \in \mathcal{S}^p(\mathcal{T}_\ell|_{\Gamma_\ell(T)})$

⇒ induces $\mathbb{S}_\ell : L^2(\Gamma) \rightarrow \mathcal{S}^p(\mathcal{T}_\ell|_\Gamma)$ linear projection

- continuous w.r.t. $L^2(\Gamma)$, $H^1(\Gamma)$, and hence $H^s(\Gamma)$ for all $0 \leq s \leq 1$



Scott, Zhang: Math. Comp. 54 (1990)

Why are stable projections interesting?

- suppose $\mathbb{P}_\ell : X \rightarrow X_\ell$ stable projection

$\Rightarrow \mathbb{P}_\ell$ satisfies a Céa lemma

$$\|x - \mathbb{P}_\ell x\|_X = \min_{x_\ell \in X_\ell} \|(1 - \mathbb{P}_\ell)(x - x_\ell)\|_X \lesssim \min_{x_\ell \in X_\ell} \|x - x_\ell\|_X$$

\Rightarrow Scott-Zhang projection satisfies

- $\|v - \mathbb{S}_\ell v\|_{H^1(\Omega)} \lesssim \min_{V_\ell \in \mathcal{S}^1(\mathcal{T}_\ell)} \|v - V_\ell\|_{H^1(\Omega)}$
- $\|\nabla(v - \mathbb{S}_\ell v)\|_{L^2(\Omega)} \lesssim \min_{V_\ell \in \mathcal{S}^1(\mathcal{T}_\ell)} \|\nabla(v - V_\ell)\|_{L^2(\Omega)}$
- $\|v - \mathbb{S}_\ell v\|_{H^s(\Gamma)} \lesssim \min_{V_\ell \in \mathcal{S}^1(\mathcal{T}_\ell)} \|v - V_\ell\|_{H^s(\Gamma)}$
 $\lesssim \min_{V_\ell \in \mathcal{S}^1(\mathcal{T}_\ell)} \|h_\ell^{1-s} \nabla_\Gamma(v - V_\ell)\|_{L^2(\Gamma)}$ for all $0 \leq s \leq 1$
- local weights h_ℓ^s for L^2 and H^1 estimates are possible

Local optimality of Scott-Zhang projector

Lemma (Aurada et al. '13; Veeser '16)

- $\mathbb{S}_\ell : H^1(\Omega) \rightarrow \mathcal{S}^p(\mathcal{T}_\ell)$ Scott-Zhang
 - $\Pi_\ell : L^2(\Omega) \rightarrow \mathcal{P}^{p-1}(\mathcal{T}_\ell)$ orth. projection
- $$\implies \|(1 - \Pi_\ell)\nabla v\|_{L^2(T)} \leq \|\nabla(1 - \mathbb{S}_\ell)v\|_{L^2(T)} \lesssim \|(1 - \Pi_\ell)\nabla v\|_{L^2(\Omega_\ell(T))}$$

$$\implies \|h_\ell^s(1 - \Pi_\ell)\nabla v\|_{L^2(\Omega)} \simeq \|h_\ell^s \nabla(1 - \mathbb{S}_\ell)v\|_{L^2(\Omega)} \quad \text{for all } s \in \mathbb{R}$$

- same result is true on Γ (instead of Ω)
 - **our proof:** on Γ , exploits NVB refinement
 - **Veeser's proof:** on Ω , exploits only shape regularity
- also applicable for comparison results

 Aurada, Feischl, Kemetmüller, Page, Praetorius: M2AN 47 (2013)

 Veeser: FoCM 16 (2016)

Discrete lifting operator

- let $\mathbb{L} : H^{1/2}(\Gamma) \rightarrow H^1(\Omega)$ lifting operator

- \mathbb{L} is linear and continuous
- $(\mathbb{L}v)|_{\Gamma} = v$ for all $v \in H^{1/2}(\Gamma)$

$\implies \mathbb{L}_{\ell} := \mathbb{S}_{\ell}\mathbb{L} : H^{1/2}(\Gamma) \rightarrow \mathcal{S}^1(\mathcal{T}_{\ell})$ discrete lifting operator

- \mathbb{L}_{ℓ} is linear and continuous
- $(\mathbb{L}_{\ell}v)|_{\Gamma} = v$ for all $v \in \mathcal{S}^p(\mathcal{T}_{\ell}|_{\Gamma})$

- **later application:** $\mathbb{S}_{\ell}u - \mathbb{L}_{\ell}g \in \mathcal{S}_0^p(\mathcal{T}_{\ell})$

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Céa lemma (first version)

- exploit Galerkin orthogonality

$$\langle \nabla(u - U_\ell), \nabla V_\ell \rangle = 0 \quad \text{for all } V_\ell \in \mathcal{S}_0^p(\mathcal{T}_\ell)$$

Céa lemma (with affine discrete space)

- $U_\ell|_\Gamma = G_\ell \in \mathcal{S}^p(\mathcal{T}_\ell|_\Gamma)$
- $\implies \| \nabla(u - U_\ell) \|_{L^2(\Omega)} = \min_{\substack{W_\ell \in \mathcal{S}^p(\mathcal{T}_\ell) \\ W_\ell|_\Gamma = G_\ell}} \| \nabla(u - W_\ell) \|_{L^2(\Omega)}$
- $\implies \| u - U_\ell \|_{H^1(\Omega)} \lesssim \min_{\substack{W_\ell \in \mathcal{S}^p(\mathcal{T}_\ell) \\ W_\ell|_\Gamma = G_\ell}} \| \nabla(u - W_\ell) \|_{L^2(\Omega)} + \| g - G_\ell \|_{H^{1/2}(\Gamma)}$



Bartels, Carstensen, Dolzmann: Numer. Math. 99 (2004)

Some magic for P1 nodal interpolation in 2D

- **suppose:** $g \in H^1(\Gamma) \subset C(\Gamma)$
 - $\Pi_\ell : L^2(\Gamma) \rightarrow \mathcal{P}^0(\mathcal{T}_\ell|_\Gamma)$ orth. projection
 - $\mathbb{I}_\ell : C(\Gamma) \rightarrow \mathcal{S}^1(\mathcal{T}_\ell)$ nodal interpolant
- $\Rightarrow (\mathbb{I}_\ell g)' = \Pi_\ell(g')$
- $\Rightarrow \|h_\ell^{1/2}(g - \mathbb{I}_\ell g)'\|_{L^2(\Gamma)} = \|h_\ell^{1/2}(1 - \Pi_\ell)g'\|_{L^2(\Gamma)}$
- $\|(1 - \mathbb{I}_\ell)g\|_{H^{1/2}(\Gamma)} \lesssim \|h_\ell^{1/2}g'\|_{L^2(\Gamma)}$
- $\Rightarrow \|(1 - \mathbb{I}_\ell)g\|_{H^{1/2}(\Gamma)} = \|(1 - \mathbb{I}_\ell)^2g\|_{H^{1/2}(\Gamma)} \lesssim \|h_\ell^{1/2}(g - \mathbb{I}_\ell g)'\|_{L^2(\Gamma)}$
- $\Rightarrow \|(1 - \mathbb{I}_\ell)g\|_{H^{1/2}(\Gamma)} \lesssim \|h_\ell^{1/2}(1 - \Pi_\ell)g'\|_{L^2(\Gamma)}$



Carstensen: Math. Comp. 66 (1997)



Aurada, Feischl, Kemetmüller, Page, Praetorius: M2AN 47 (2013)

Céa lemma (2D, P1, nodal interpolation)

Céa lemma (with Dirichlet oscillations)

- $g \in H^1(\Gamma)$
- $U_\ell|_\Gamma = \mathbb{I}_\ell g$

$$\begin{aligned} &\implies \|\nabla(u - U_\ell)\|_{L^2(\Omega)} + \|h_\ell^{1/2}(u - U_\ell)'\|_{L^2(\Gamma)} \\ &\lesssim \min_{W_\ell \in \mathcal{S}^1(\mathcal{T}_\ell)} (\|\nabla(u - W_\ell)\|_{L^2(\Omega)} + \|h_\ell^{1/2}(u - W_\ell)'\|_{L^2(\Gamma)}) \end{aligned}$$

- $\|\nabla(u - U_\ell)\|_{L^2(\Omega)} = \min_{\substack{V_\ell \in \mathcal{S}^p(\mathcal{T}_\ell) \\ V_\ell|_\Gamma = \mathbb{I}_\ell g}} \|\nabla(u - V_\ell)\|_{L^2(\Omega)}$
 $\leq \|\nabla\{(u - \mathbb{S}_\ell u) + \mathbb{L}_\ell(g - \mathbb{I}_\ell g)\}\|_{L^2(\Omega)}$
 $\leq \|\nabla(u - \mathbb{S}_\ell u)\|_{L^2(\Omega)} + \|\nabla\mathbb{L}_\ell(g - \mathbb{I}_\ell g)\|_{L^2(\Omega)}$
- $\|g - \mathbb{I}_\ell g\|_{H^{1/2}(\Gamma)} \lesssim \|h_\ell^{1/2}(u - U_\ell)'\|_{L^2(\Gamma)} = \min_{W_\ell \in \mathcal{S}^1(\mathcal{T}_\ell)} \|h_\ell^{1/2}(u - W_\ell)'\|_{L^2(\Gamma)}$



Optimal Céa lemma 1/2

Céa lemma (for $H^{1/2}$ stable projections)

- $\mathbb{P}_\ell : H^{1/2}(\Gamma) \rightarrow \mathcal{S}^p(\mathcal{T}_\ell|_\Gamma)$ stable projection
- $U_\ell|_\Gamma = \mathbb{P}_\ell g$

$$\Rightarrow \|u - U_\ell\|_{H^1(\Omega)} \lesssim \min_{W_\ell \in \mathcal{S}^p(\mathcal{T}_\ell)} \|u - W_\ell\|_{H^1(\Omega)}$$

- $\|\nabla(u - U_\ell)\|_{L^2(\Omega)} = \min_{\substack{V_\ell \in \mathcal{S}^p(\mathcal{T}_\ell) \\ V_\ell|_\Gamma = \mathbb{P}_\ell g}} \|\nabla(u - V_\ell)\|_{L^2(\Omega)}$
- $\|(1 - \mathbb{P}_\ell)u\|_{H^{1/2}(\Gamma)} \lesssim \min_{W_\ell \in \mathcal{S}^p(\mathcal{T}_\ell)} \|u - W_\ell\|_{H^{1/2}(\Gamma)}$
- plus: playing around with discrete lifting operator $\mathbb{L}_\ell = \mathbb{S}_\ell \mathbb{L}$



Optimal Céa lemma 2/2

Céa lemma (for $H^{1/2}$ stable projections)

- $\mathbb{P}_\ell : H^{1/2}(\Gamma) \rightarrow \mathcal{S}^p(\mathcal{T}_\ell|_\Gamma)$ stable projection
 - $U_\ell|_\Gamma = \mathbb{P}_\ell g$
- $$\Rightarrow \|u - U_\ell\|_{H^1(\Omega)} \lesssim \min_{W_\ell \in \mathcal{S}^p(\mathcal{T}_\ell)} \|u - W_\ell\|_{H^1(\Omega)}$$

- note: RHS is independent of \mathbb{P}_ℓ
- possible choices of \mathbb{P}_ℓ :
 - $\mathbb{S}_\ell : L^2(\Gamma) \rightarrow \mathcal{S}^p(\mathcal{T}_\ell|_\Gamma)$ Scott-Zhang projection
 - $H^{1/2}(\Gamma)$ orthogonal projection (only for theory!)
 - $\mathbb{III}_\ell : L^2(\Gamma) \rightarrow \mathcal{S}^p(\mathcal{T}_\ell|_\Gamma)$ orthogonal projection

 Aurada, Feischl, Kemetmüller, Page, Praetorius: M2AN 47 (2013)

 Karkulik, Pavlicek, Praetorius: Constr. Approx. 38 (2013)

 Gaspoz, Heine, Siebert: IMANUM 36 (2016)

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Residual error estimator

Residual error estimator

- $\Pi_\ell : L^2(\Gamma) \rightarrow \mathcal{P}^{p-1}(\mathcal{T}_\ell|_\Gamma)$ orth. projection
- $\eta_\ell^2 = \sum_{T \in \mathcal{T}_\ell} \eta_\ell(T)^2$
- $\eta_\ell(T)^2 = h_T^2 \|f + \Delta U_\ell\|_{L^2(T)}^2 + h_T \|[\partial_n U_\ell]\|_{L^2(\partial T \setminus \Gamma)}^2 + h_T \|(1 - \Pi_\ell)\nabla_\Gamma g\|_{L^2(\partial T \cap \Gamma)}^2$
- **note:** estimator is independent of $g \approx U_\ell|_\Gamma$
- P1 & 2D $\implies \|h_\ell^{1/2}(1 - \Pi_\ell)\nabla_\Gamma g\|_{L^2(\Gamma)} = \|h_\ell^{1/2}(g - \mathbb{I}_\ell g)'\|_{L^2(\Gamma)}$
- \mathbb{P}_ℓ stable projection & $U_\ell|_\Gamma = \mathbb{P}_\ell g$ implies that

$$\|(1 - \mathbb{P}_\ell)g\|_{H^{1/2}(\Gamma)} \simeq \|(1 - \mathbb{S}_\ell)g\|_{H^{1/2}(\Gamma)} \lesssim \|h_\ell^{1/2}(1 - \Pi_\ell)\nabla_\Gamma g\|_{L^2(\Gamma)}$$



$$\text{Reliability: } \|u - U_\ell\|_{H^1(\Omega)} \lesssim \eta_\ell$$

Residual error estimator

- $\Pi_\ell : L^2(\Gamma) \rightarrow \mathcal{P}^{p-1}(\mathcal{T}_\ell|_\Gamma)$ orth. projection
- $\eta_\ell^2 = \sum_{T \in \mathcal{T}_\ell} \eta_\ell(T)^2$
- $\eta_\ell(T)^2 = h_T^2 \|f + \Delta U_\ell\|_{L^2(T)}^2 + h_T \|[\partial_n U_\ell]\|_{L^2(\partial T \setminus \Gamma)}^2 + h_T \|(1 - \Pi_\ell)\nabla_\Gamma g\|_{L^2(\partial T \cap \Gamma)}^2$
- **assume:** \mathbb{P}_ℓ is nodal interpolation (P1 & 2D) or stable projection
- it only remains to control $\|\nabla(u - U_\ell)\|_{L^2(\Omega)}$
- **auxiliary problem:** $-\Delta w = 0$ in Ω and $w|_\Gamma = (1 - \mathbb{P}_\ell)g$
- $\Rightarrow \|\nabla(u - U_\ell)\|_{L^2(\Omega)} \leq \|\nabla(u - U_\ell - w)\|_{L^2(\Omega)} + \|\nabla w\|_{L^2(\Omega)}$
- $\|\nabla w\|_{L^2(\Omega)} \lesssim \|(1 - \mathbb{P}_\ell)g\|_{H^{1/2}(\Gamma)} \quad \& \quad u - U_\ell - w \in H_0^1(\Omega)$



$$\text{Efficiency: } \eta_\ell \lesssim \|u - U_\ell\|_{H^1(\Omega)} + \text{osc}_\ell$$

Residual error estimator

- $\Pi_\ell : L^2(\Omega) \rightarrow \mathcal{P}^{\max\{p-2,0\}}(\mathcal{T}_\ell)$ orth. projection
- $\Pi_\ell : L^2(\Gamma) \rightarrow \mathcal{P}^{p-1}(\mathcal{T}_\ell|_\Gamma)$ orth. projection
- $\eta_\ell^2 = \sum_{T \in \mathcal{T}_\ell} \eta_\ell(T)^2$
- $\eta_\ell(T)^2 = h_T^2 \|f + \Delta U_\ell\|_{L^2(T)}^2 + h_T \|[\partial_n U_\ell]\|_{L^2(\partial T \setminus \Gamma)}^2 + h_T \|(1 - \Pi_\ell)\nabla_\Gamma g\|_{L^2(\partial T \cap \Gamma)}^2$
- efficiency only relies on variational formulation & inverse estimates

$$\begin{aligned} \eta_\ell \leq & \| \nabla(u - U_\ell) \|_{L^2(\Omega)} + \| h_\ell(1 - \Pi_\ell)f \|_{L^2(\Omega)} \\ & + \| h_\ell^{1/2}(1 - \Pi_\ell)\nabla_\Gamma g \|_{L^2(\Gamma)} \end{aligned}$$



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Adaptive algorithm with combined Dörfler marking

- initial mesh \mathcal{T}_0
- adaptivity parameter $0 < \theta \leq 1$

Adaptive Algorithm

- ① compute discrete solution U_ℓ for mesh \mathcal{T}_ℓ
- ② for all $T \in \mathcal{T}_\ell$, compute $\eta_\ell(T)$
- ③ find (minimal) set $\mathcal{M}_\ell \subseteq \mathcal{T}_\ell$ s.t.

$$\theta \sum_{T \in \mathcal{T}_\ell} \eta_\ell(T)^2 \leq \sum_{T \in \mathcal{M}_\ell} \eta_\ell(T)^2$$

- ④ refine (at least) marked elements $T \in \mathcal{M}_\ell$ to obtain $\mathcal{T}_{\ell+1}$
- ⑤ increase counter $\ell \mapsto \ell + 1$ and iterate

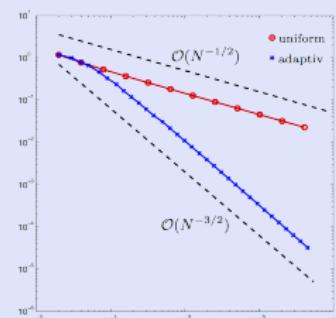
Main theorem on rate-optimal AFEM

Theorem (Stevenson '07, ..., Carstensen, Feischl, Page, P. '14)

- validity of axioms (A1)–(A4)
 - $0 < \theta \leq 1$
- $\Rightarrow \exists C > 0 \ \exists 0 < q < 1 \ \forall \ell, n \geq 0 \quad \eta_{\ell+n} \leq C q^n \eta_\ell$

- $\mathbb{T}_N := \{\mathcal{T} \in \text{refine}(\mathcal{T}_0) : \#\mathcal{T} \leq N\} \cup \{\mathcal{T}_0\}$
- $s > 0$ arbitrary
- $0 < \theta \ll 1$ sufficiently small
- \mathcal{M}_ℓ has (essentially) minimal cardinality

$$\Rightarrow \sup_{\ell \in \mathbb{N}_0} (\#\mathcal{T}_\ell)^s \eta_\ell \simeq \sup_{N>0} (N^s \min_{\mathcal{T}_{\text{opt}} \in \mathbb{T}_N} \eta_{\text{opt}}) =: \|\eta\|_{\mathbb{A}_s}$$



Axioms of Adaptivity

$\forall \mathcal{T}_\bullet \quad \forall \mathcal{T}_o \in \text{refine}(\mathcal{T}_\bullet)$

$$(A1) \quad \left| \left(\sum_{T \in \mathcal{T}_\bullet \cap \mathcal{T}_o} \eta_o(T)^2 \right)^{1/2} - \left(\sum_{T \in \mathcal{T}_\bullet \cap \mathcal{T}_o} \eta_\bullet(T)^2 \right)^{1/2} \right| \leq C_{\text{stab}} \|U_o - U_\bullet\|$$

$$(A2) \quad \sum_{T \in \mathcal{T}_o \setminus \mathcal{T}_\bullet} \eta_o(T)^2 \leq q_{\text{red}} \sum_{T \in \mathcal{T}_\bullet \setminus \mathcal{T}_o} \eta_\bullet(T)^2 + C_{\text{red}} \|U_o - U_\bullet\|^2$$

$$(A3) \quad \|U_o - U_\bullet\|^2 \leq C_{\text{rel}}^2 \sum_{T \in \mathcal{R}_{\bullet o}} \eta_\bullet(T)^2$$

where $\mathcal{T}_\bullet \setminus \mathcal{T}_o \subseteq \mathcal{R}_{\bullet o} \subseteq \mathcal{T}_\bullet, \quad \#\mathcal{R}_{\bullet o} \leq C_{\text{rel}} \#(\mathcal{T}_\bullet \setminus \mathcal{T}_o)$

$\forall \ell, N \geq 0 \quad \forall \varepsilon > 0$

$$(A4) \quad \sum_{k=\ell}^N (\|U_{k+1} - U_k\|^2 - \varepsilon \eta_k^2) \leq C_{\text{orth}}(\varepsilon) \eta_\ell^2$$

Axiom (A1): stability on non-refined elements

$$\forall \mathcal{T}_\bullet \quad \forall \mathcal{T}_\circ \in \text{refine}(\mathcal{T}_\bullet)$$

$$\left| \left(\sum_{T \in \mathcal{T}_\bullet \cap \mathcal{T}_\circ} \eta_\circ(T)^2 \right)^{1/2} - \left(\sum_{T \in \mathcal{T}_\bullet \cap \mathcal{T}_\circ} \eta_\bullet(T)^2 \right)^{1/2} \right| \leq C_{\text{stab}} \|U_\circ - U_\bullet\|$$

- $\eta_\circ(T)^2 = h_T^2 \|f + \Delta U_\circ\|_{L^2(T)}^2 + h_T \|[\partial_n U_\circ]\|_{L^2(\partial T \setminus \Gamma)}^2 + h_T \|(1 - \Pi_\circ) \nabla_\Gamma g\|_{L^2(\partial T \cap \Gamma)}^2$
- inverse triangle inequality + scaling arguments

$$\begin{aligned} \text{LHS} &\leq \left(\sum_{T \in \mathcal{T}_\bullet \cap \mathcal{T}_\circ} h_T \|[\partial_n(U_\circ - U_\bullet)]\|_{L^2(\partial T \cap \Omega)}^2 \right)^{1/2} \\ &\lesssim \|\nabla(U_\circ - U_\bullet)\|_{L^2(\Omega)} =: \|U_\circ - U_\bullet\| \end{aligned}$$



Axiom (A2): reduction on refined elements

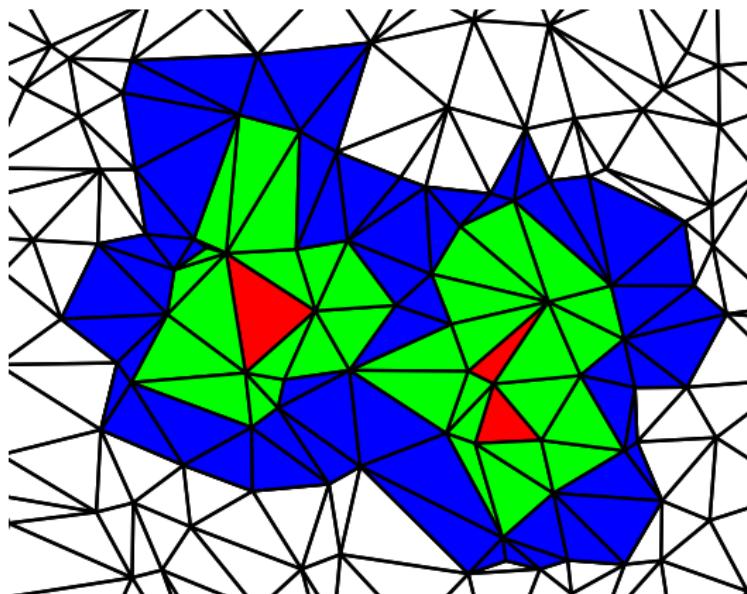
$$\forall \mathcal{T}_\bullet \quad \forall \mathcal{T}_o \in \text{refine}(\mathcal{T}_\bullet)$$

$$\sum_{T \in \mathcal{T}_o \setminus \mathcal{T}_\bullet} \eta_o(T)^2 \leq q_{\text{red}} \sum_{T \in \mathcal{T}_\bullet \setminus \mathcal{T}_o} \eta_\bullet(T)^2 + C_{\text{red}} \|U_o - U_\bullet\|^2$$

- $\eta_o(T)^2 = h_T^2 \|f + \Delta U_o\|_{L^2(T)}^2 + h_T \|[\partial_n U_o]\|_{L^2(\partial T \setminus \Gamma)}^2 + h_T \|(1 - \Pi_o) \nabla_\Gamma g\|_{L^2(\partial T \cap \Gamma)}^2$
- $\bigcup(\mathcal{T}_o \setminus \mathcal{T}_\bullet) = \bigcup(\mathcal{T}_\bullet \setminus \mathcal{T}_o)$
- $h_{T'} \leq \frac{1}{2} h_T$ for $\mathcal{T}_o \ni T' \subsetneq T \in \mathcal{T}_\bullet$
- $\|(1 - \Pi_o) \nabla_\Gamma g\|_{L^2(\partial T' \cap \Gamma)} \leq \|(1 - \Pi_\bullet) \nabla_\Gamma g\|_{L^2(\partial T' \cap \Gamma)}$



Patches



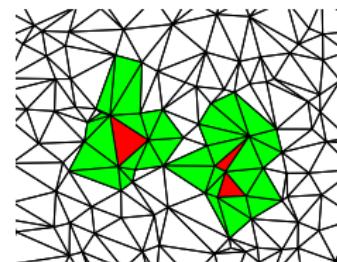
- $\mathcal{S} \subseteq \mathcal{T}_\bullet$ set of elements
- 1st-order patch $\Omega_\bullet^1(\mathcal{S})$
- 2nd-order patch $\Omega_\bullet^2(\mathcal{S})$
- etc.

Axiom (A3): discrete reliability

$\forall \mathcal{T}_\bullet \quad \forall \mathcal{T}_o \in \text{refine}(\mathcal{T}_\bullet)$

- **suppose:** \mathbb{P}_ℓ is nodal interpolant (P1 & 2D) or Scott-Zhang projection
- exists $\mathcal{R}_{\bullet o} \subseteq \mathcal{T}_\bullet$ with
 - $\mathcal{T}_\bullet \setminus \mathcal{T}_o \subseteq \mathcal{R}_{\bullet o}$
 - $\#\mathcal{R}_{\bullet o} \leq C_{\text{rel}} \#(\mathcal{T}_\bullet \setminus \mathcal{T}_o)$
 - $\|U_o - U_\bullet\|^2 \leq C_{\text{rel}}^2 \sum_{T \in \mathcal{R}_{\bullet o}} \eta_\bullet(T)^2$

- discrete reliability \implies reliability
- $\mathcal{R}_{\bullet o} = \mathcal{T}_\bullet \setminus \mathcal{T}_o$ for FEM (hom. Dirichlet prbl.)
- $\mathcal{R}_{\bullet o} = \Omega_\bullet^1(\mathcal{T}_\bullet \setminus \mathcal{T}_o)$ for BEM / FVM
- $\mathcal{R}_{\bullet o} = \Omega_\bullet^5(\mathcal{T}_\bullet \setminus \mathcal{T}_o)$ here!



Stevenson: Found. Comput. Math. 7 (2007)

Axiom (A4): quasi-orthogonality

$$\forall \varepsilon > 0 \quad \forall \ell, N \geq 0$$

$$\sum_{k=\ell}^N (\|U_{k+1} - U_k\|^2 - \varepsilon \eta_k^2) \leq C_{\text{orth}}(\varepsilon) \eta_\ell^2$$

- Galerkin orthogonality + symmetry \implies Pythagoras theorem

$$\|u - U_{k+1}\|^2 + \|U_{k+1} - U_k\|^2 = \|u - U_k\|^2$$

- telescoping series \implies quasi-orth. with $C_{\text{orth}}(\varepsilon) = C_{\text{rel}}^2$, $\varepsilon = 0$

$$\sum_{k=\ell}^N \|U_{k+1} - U_k\|^2 = \sum_{k=\ell}^N (\|u - U_k\|^2 - \|u - U_{k+1}\|^2) \leq \|u - U_\ell\|^2$$

- problem: $U_{k+1} - U_k \notin \mathcal{S}_0^p(\mathcal{T}_{k+1})$ \implies no Pythagoras theorem now!



Quasi-Pythagoras theorem

- **goal:** $\sum_{k=\ell}^N (\|U_{k+1} - U_k\|^2 - \varepsilon \eta_k^2) \leq C_{\text{orth}}(\varepsilon) \eta_\ell^2$
- **hom. Dirichlet condition:** $\|U_{k+1} - U_k\|^2 = \|u - U_k\|^2 - \|u - U_{k+1}\|^2$

Quasi-Pythagoras theorem

- $U_\bullet|_\Gamma = \mathbb{P}_\bullet g$
- $\exists C > 0 \quad \forall \alpha > 0 \quad \forall k \in \mathbb{N}_0$

$$\begin{aligned} \|U_{k+1} - U_k\|^2 &\leq \|u - U_k\|^2 - (1 - \alpha) \|u - U_{k+1}\|^2 \\ &\quad + \alpha^{-1} C \|(\mathbb{P}_{k+1} - \mathbb{P}_k)g\|_{H^{1/2}(\Gamma)}^2 \end{aligned}$$

- proof follows with discrete lifting operator



(A4) for P1 nodal interpolation in 2D (simple case)

- abbreviate: $\text{dir}_\bullet := \|h_\bullet^{1/2}(1 - \Pi_\bullet)\nabla_\Gamma g\|_{L^2(\Gamma)} \leq \eta_\bullet$
- (A4) remains to show: $\|(\mathbb{P}_{k+1} - \mathbb{P}_k)g\|_{H^{1/2}(\Gamma)}^2 \lesssim \text{dir}_k^2 - \text{dir}_{k+1}^2$

$$\begin{aligned}
 & \bullet \quad \mathbb{P}_\bullet = \mathbb{I}_\bullet \quad \Rightarrow \quad (\mathbb{P}_{k+1} - \mathbb{P}_k)g = (1 - \mathbb{P}_k)\mathbb{P}_{k+1}g \\
 \Rightarrow \quad & \|(\mathbb{P}_{k+1} - \mathbb{P}_k)g\|_{H^{1/2}(\Gamma)}^2 \lesssim \|h_k^{1/2}(\Pi_{k+1} - \Pi_k)g'\|_{L^2(\Gamma)}^2 \\
 &= \|h_k^{1/2}(1 - \Pi_k)g'\|_{L^2(\Gamma)}^2 - \|h_k^{1/2}(1 - \Pi_{k+1})g'\|_{L^2(\Gamma)}^2 \\
 &\leq \text{dir}_k^2 - \text{dir}_{k+1}^2
 \end{aligned}$$

Modified mesh-size function

- $\text{diam}(T)$ does **not** necessarily shrink if T is refined
- **remedy:** consider $h_\ell|_T := |T|^{1/d}$
 - ① $h_\ell|_T \simeq \text{diam}(T)$
 - ② $h_{\ell+1} \leq h_\ell$ pointwise
 - ③ $h_{\ell+1} \leq q h_\ell$ on refined elements $T \in \mathcal{T}_\ell \setminus \mathcal{T}_{\ell+1}$
- sometimes, one needs reduction of h_ℓ on patch $\Omega_\ell^k(\mathcal{T}_\ell \setminus \mathcal{T}_{\ell+1})$

Proposition (Carstensen, Feischl, Page, P. 14)

- Fix arbitrary $k \in \mathbb{N}$
- For \mathcal{T}_ℓ exists mesh-size $h_\ell \in L^\infty(\Omega)$ s.t.
 - ① $\text{diam}(T) \lesssim h_\ell|_T \leq \text{diam}(T)$
 - ② $h_{\ell+1} \leq h_\ell$ pointwise
 - ③ $h_{\ell+1} \leq q h_\ell$ on patch $\Omega_\ell^k(\mathcal{T}_\ell \setminus \mathcal{T}_{\ell+1})$



(A4) for Scott-Zhang projection (more advanced)

- (A4) remains to show: $\|(\mathbb{P}_{k+1} - \mathbb{P}_k)g\|_{H^{1/2}(\Gamma)}^2 \lesssim \text{dir}_k^2 - \text{dir}_{k+1}^2$
 - $\text{dir}_\bullet := \|h_\bullet^{1/2}(1 - \Pi_\bullet)\nabla_\Gamma g\|_{L^2(\Gamma)} \leq \eta_\bullet$

- proof of discrete reliability

$$\implies \|(\mathbb{S}_{k+1} - \mathbb{S}_k)g\|_{H^{1/2}(\Gamma)}^2 \lesssim \text{dir}_k (\Omega_k^5(\mathcal{T}_k \setminus \mathcal{T}_{k+1}))^2$$

- modified mesh-size function

$$\implies h_{k+1} \leq h_k \quad \text{and} \quad h_{k+1} \leq q h_k \text{ on } \Omega_k^5(\mathcal{T}_k \setminus \mathcal{T}_{k+1})$$

$$\implies (1 - q) h_k \leq h_k - h_{k+1} \text{ on } \Omega_k^5(\mathcal{T}_k \setminus \mathcal{T}_{k+1})$$

$$\implies \text{dir}_k (\Omega_k^5(\mathcal{T}_k \setminus \mathcal{T}_{k+1}))^2 \lesssim \text{dir}_k^2 - \text{dir}_{k+1}^2$$



Open Problems

- consider $\Pi_\bullet : L^2(\Gamma) \rightarrow \mathcal{S}^p(\mathcal{T}_\bullet|_\Gamma)$ orth. projection
- clear: AFEM leads to convergence (by estimator reduction principle)
 - (A1) + (A2) $\implies \eta_{\ell+1}^2 \leq q \eta_\ell^2 + C \|U_{\ell+1} - U_\ell\|_{H^1(\Omega)}^2$
 - nested boundary meshes \implies a priori convergence $\Pi_\ell g \rightarrow g_\infty \in L^2(\Gamma)$
 - boundedness in $H^1(\Gamma)$ \implies a priori convergence $\Pi_\ell g \rightarrow g_\infty \in H^1(\Gamma)$
 - nested volume meshes \implies a priori convergence $U_\ell \rightarrow u_\infty \in H^1(\Omega)$ $\implies \eta_\ell \rightarrow 0$
- (A3) discrete reliability and (A4) quasi-orthogonality are open!
- only needed: $\|(\Pi_{k+1} - \Pi_k)g\|_{H^{1/2}(\Gamma)}^2 \lesssim \text{dir}_k(\Omega_k^n(\mathcal{T}_k \setminus \mathcal{T}_{k+1}))^2$

Progress

- ① Model problem
- ② Scott-Zhang projection
- ③ A priori error analysis
- ④ A posteriori error analysis
- ⑤ Axioms of Adaptivity
- ⑥ Separate Dörfler marking
- ⑦ Numerical experiment

Adaptive algorithm with separate Dörfler marking

- adaptivity parameter $0 < \theta_1, \theta_2, \vartheta \leq 1$
- initial triangulation \mathcal{T}_0
- split error estimator $\eta_\bullet^2 = \varrho_\bullet^2 + \text{osc}_{D,\ell}^2$

Adaptive Algorithm

- ① compute discrete solution U_ℓ for mesh \mathcal{T}_ℓ
- ② for all $T \in \mathcal{T}_\ell$, compute $\varrho_\ell(T)$ and $\text{osc}_{D,\ell}(T)$
- ③ if $\text{osc}_{D,\ell}^2 \leq \vartheta \varrho_\ell^2$, find (minimal) set $\mathcal{M}_\ell \subseteq \mathcal{T}_\ell$ s.t.

$$\theta_1 \sum_{T \in \mathcal{T}_\ell} \varrho_\ell(T)^2 \leq \sum_{T \in \mathcal{M}_\ell} \varrho_\ell(T)^2$$

- ④ if $\text{osc}_{D,\ell}^2 > \vartheta \varrho_\ell^2$, find (minimal) set $\mathcal{M}_\ell \subseteq \mathcal{T}_\ell$ s.t.

$$\theta_2 \sum_{T \in \mathcal{T}_\ell} \text{osc}_{D,\ell}(T)^2 \leq \sum_{T \in \mathcal{M}_\ell} \text{osc}_{D,\ell}(T)^2$$

- ⑤ refine (at least) marked elements $T \in \mathcal{M}_\ell$ to obtain $\mathcal{T}_{\ell+1}$
- ⑥ increase counter $\ell \mapsto \ell + 1$ and iterate

All Dirichlet discretizations are equivalent

- $\mathbb{P}_\ell, \tilde{\mathbb{P}}_\ell : H^{1/2}(\Gamma) \rightarrow \mathcal{S}^p(\mathcal{T}_\ell|_\Gamma)$ stable projections

$$\implies \left| \sum_{T \in \mathcal{U}_\ell} \varrho_\ell(T)^2 - \sum_{T \in \mathcal{U}_\ell} \tilde{\varrho}_\ell(T)^2 \right| \lesssim \text{osc}_{D,\ell}^2 \text{ for all } \mathcal{U}_\ell \subseteq \mathcal{T}_\ell$$

$$\implies \eta_\ell \simeq \tilde{\eta}_\ell$$

- **suppose:** $0 < \vartheta \ll 1$ sufficiently small

\implies separate Dörfler vor η_ℓ implies combined Dörfler for $\tilde{\eta}_\ell$

- **choose:** $\tilde{\mathbb{P}}_\ell := \mathbb{S}_\ell$ Scott-Zhang projection

\implies linear convergence of $\tilde{\eta}_\ell \simeq \eta_\ell$



Rate optimality

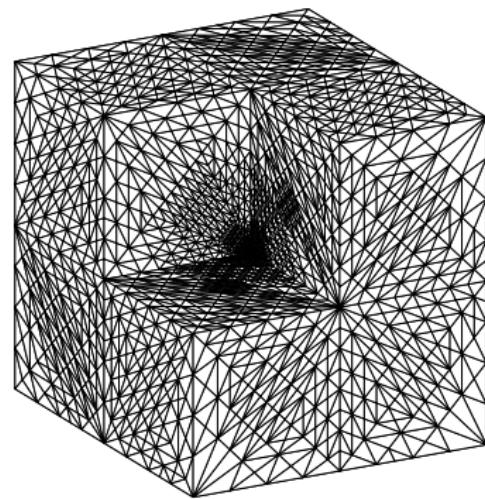
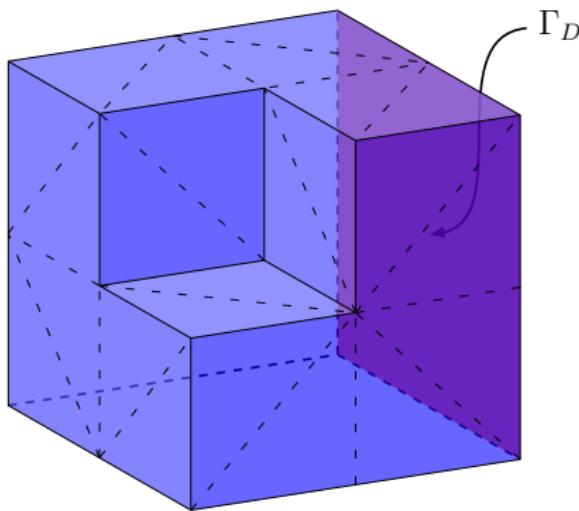
Theorem (Aurada et al. '13)

- $\mathbb{P}_\ell : H^{1/2}(\Gamma) \rightarrow \mathcal{S}^p(\mathcal{T}_\ell|_\Gamma)$ stable projection
 - $0 < \theta_1, \theta_2 \leq 1$
 - $0 < \vartheta \ll 1$ sufficiently small
- $\Rightarrow \exists C > 0 \ \exists 0 < q < 1 \ \forall \ell, n \geq 0 \quad \eta_{\ell+n} \leq C q^n \eta_\ell$
-
- $\mathbb{T}_N := \{\mathcal{T} \in \text{refine}(\mathcal{T}_0) : \#\mathcal{T} \leq N\} \cup \{\mathcal{T}_0\}$
 - $s > 0$ arbitrary
 - $0 < \theta_1, \theta_2, \vartheta \ll 1$ sufficiently small
 - \mathcal{M}_ℓ has (essentially) minimal cardinality
- $\Rightarrow \sup_{\ell \in \mathbb{N}_0} (\#\mathcal{T}_\ell)^s \eta_\ell \simeq \sup_{N>0} (N^s \min_{\mathcal{T}_{\text{opt}} \in \mathbb{T}_N} \eta_{\text{opt}}) =: \|\eta\|_{\mathbb{A}_s}$

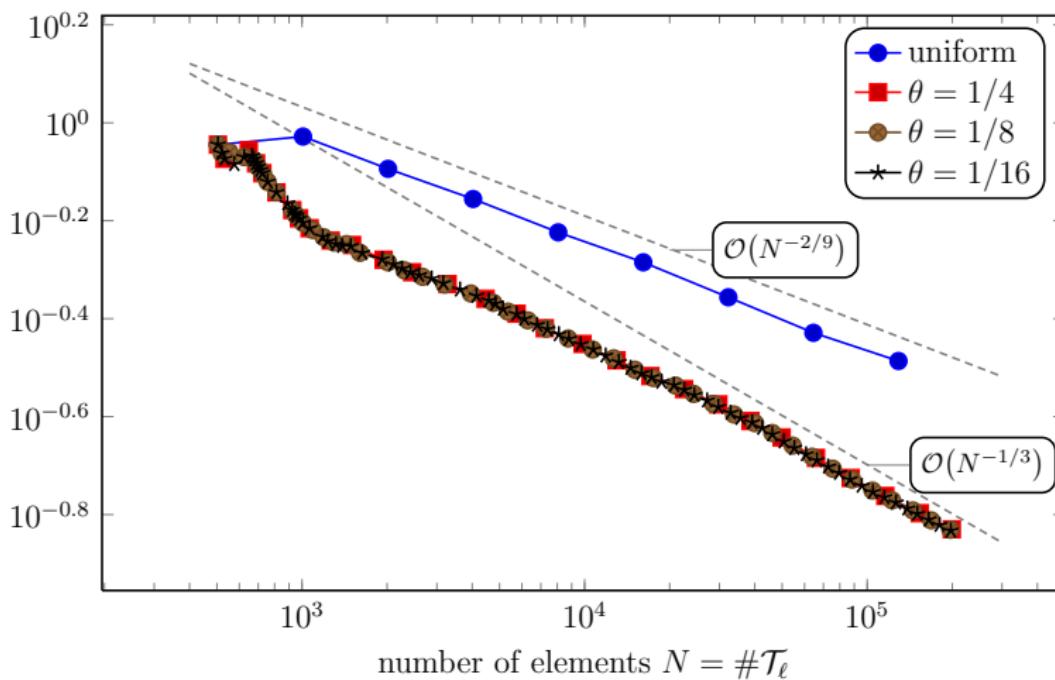


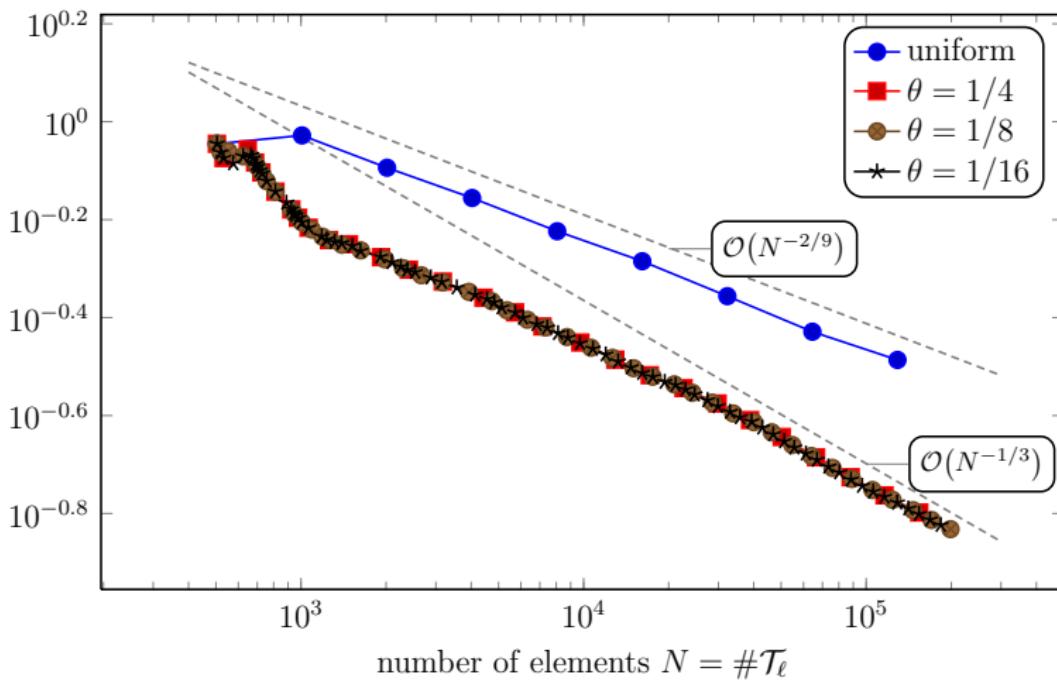
Progress

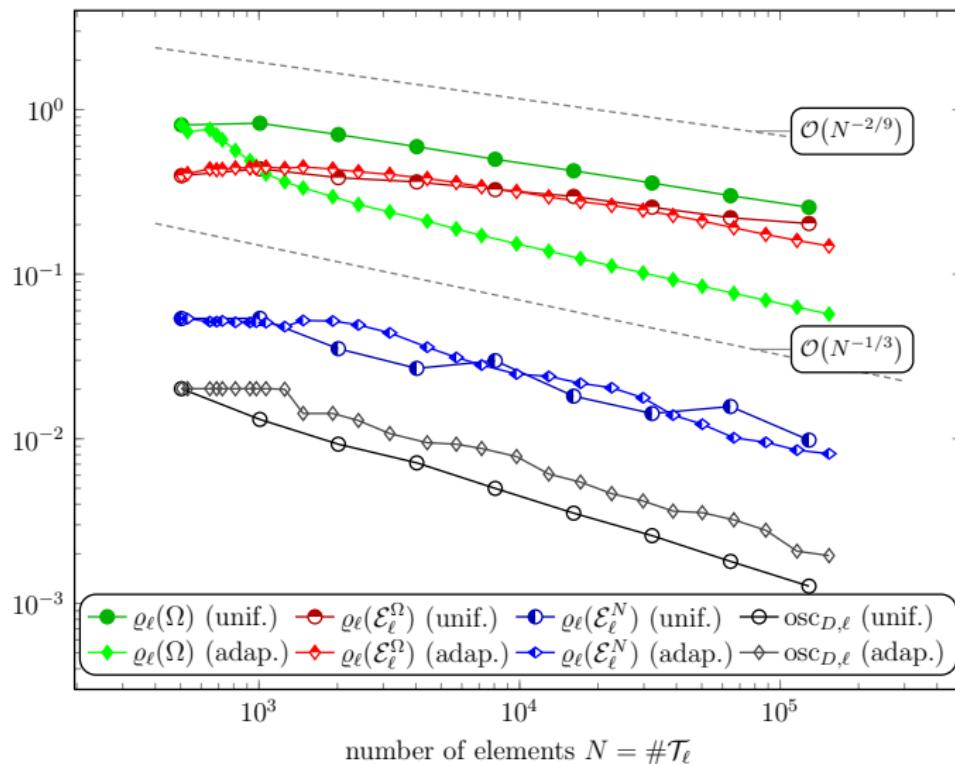
- ① Model problem
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- ⑦ Numerical experiment



- \mathcal{T}_0
- $\#\mathcal{T}_{30} = 200.814$
- prescribed exact solution $u(x, y, z) = (x^2 + y^2 + z^2)^{1/8}$
- mixed Dirichlet-Neumann BVP

Error estimator ϱ_ℓ for Scott-Zhang projection in 3D

Error estimator ϱ_ℓ for L^2 -orthogonal projection in 3D

Individual contributions of ϱ_ℓ for L^2 -orthogonal projection in 3D

Conclusions

- Review of standard FEM with inhomogeneous Dirichlet conditions
- Scott-Zhang projection is important for a priori / a posteriori analysis
 - discrete lifting operator
 - local and global quasioptimal w.r.t. various (semi-) norms
 - Scott-Zhang error \simeq local best approximation error w.r.t. discontinuous pols.
- equivalent H^1 -errors for different $H^{1/2}(\Gamma)$ -stable $\mathbb{P}_\ell g \approx g$
- residual error estimator is independent of $H^{1/2}(\Gamma)$ -stable $\mathbb{P}_\ell g \approx g$
- discretization with Scott-Zhang satisfies axioms of adaptivity
 \Rightarrow optimal AFEM with combined Dörfler marking
- discretization with other $H^{1/2}(\Gamma)$ -stable $\mathbb{P}_\ell g \approx g$
 \Rightarrow optimal AFEM with separate Dörfler marking
- For P1 & 2D, nodal projection leads to optimal AFEM

Open questions for joint research?!

- AFEM with combined Dörfler with $g \approx \Pi_\ell g$ by $L^2(\Gamma)$ -orth. projection
 - discrete reliability (A3) is critical?!
 - quasi-orthogonality (A4) is open, but should follow
- other FEM formulations & AFEM for Dirichlet-Laplace problem
 - mixed FEM
 - Nietsche's method
 - penalization method
- How to incorporate inhom. Dirichlet data & comparison results for
 - non-conforming FEM
 - FVM

Thanks for listening!



M. Feischl, M. Page, D. Praetorius:
Convergence and quasi-optimality of adaptive FEM with inhomogeneous
Dirichlet data
JCAM, 255 (2014), 481-501.



M. Aurada, M. Feischl, J. Kemetmüller, M. Page, D. Praetorius:
Each $H^{1/2}$ -stable projection yields convergence and quasi-optimality of
adaptive FEM with inhomogeneous Dirichlet data in \mathbb{R}^d
M2AN, 47 (2013), 1207–1235.

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