

L16-01

- It remains to prove estimate

$$(20) \quad \underbrace{|u(x_{\delta_r}(\xi)) - \text{int}_{V_h}(u)(x_{\delta_r}(\xi))|}_{= e_h(x_{\delta_r}(\xi))} \Big|_{1,\Delta} \leq c_B |u(x_{\delta_r}(\xi))|_{2,\Delta}$$

of the interpolation error on the master element Δ .

To prove (20), we need the Bramble-Hilbert Lemma 2.17:

$$\begin{aligned} \text{Ass.: } & \Delta \subset \mathbb{R}^d \text{ \# and Lip, } 1 \leq p < \infty, k \in \{0, 1, \dots\}, \\ & \ell(\cdot) := \langle \ell, \cdot \rangle \in [W_p^{k+1}(\Delta)]^*: \ell(q) = 0 \quad \forall q \in \mathcal{P}_k, \\ \text{St.: } & |\ell(u)| \leq c |u|_{k+1,p,\Delta} \quad \forall u \in W_p^{k+1}(\Delta), \\ & \text{with } c = c(\Delta) \|\ell\|_*, \quad c(\Delta) = \text{const}(\Delta, p, k), \\ & \|\ell\|_* \geq \|\ell\|_{[W_p^{k+1}(\Delta)]^*}. \end{aligned}$$

for $d=2, p=2, k=1$:

Problem: $|e_h|_{1,\Delta}$ is NOT a Linear functional! ☹️

Trick: $|e_h|_{1,\Delta} = \sup_{w \perp \text{Ker}(\cdot)} \frac{(\nabla e_h, \nabla w)_{0,\Delta}}{|w|_{1,\Delta}} \leq ?$

i.e. $(\nabla e_h, \nabla w)_{0,\Delta} \leq ? |w|_{1,\Delta}$

L16-02

Let $w \in H^1(\Delta) = W_2^1(\Delta)$ be an arbitrary, but fixed function, and let us consider the **Linear** functional

$$l(u) := \int_{\Delta} \nabla_{\xi} w(\xi) \cdot \nabla_{\xi} \left(\underbrace{u(x_{\delta_r}(\xi))}_{=: u_p(\xi)} - \underbrace{\text{int}_{V_h}(u(x_{\delta_r}(\xi)))}_{=: \text{int}_{S(\Delta)}(u_p(\xi))} \right) d\xi$$

$\underbrace{\hspace{10em}}_{= e_h(x_{\delta_r}(\xi))}$
 $\underbrace{\hspace{10em}}_{\text{omitted}}$

$\underbrace{\hspace{10em}}_{\text{omitted}}$

\Rightarrow 1) $l(\cdot)$ is Linear, since the interpolation operator is Linear!

2) $l(\cdot)$ is bounded (continuous) on $W_2^2(\Delta)$!

Indeed:

$$|l(w)| = |l(u)| \leq |w|_{1,\Delta} \left| u - \text{int}_{S(\Delta)}(u) \right|_{1,\Delta} \quad \begin{matrix} u(x_{\delta_r}(\xi^{(\alpha)})) \\ \parallel \\ \text{int}_{S(\Delta)}(u) = \sum_{\alpha \in A} u(\xi^{(\alpha)}) p^{(\alpha)}(\xi) \end{matrix}$$

Triangle inequality

$$\leq |w|_{1,\Delta} \left\{ |u|_{1,\Delta} + \left| \sum_{\alpha \in A} u(\xi^{(\alpha)}) p^{(\alpha)}(\xi) \right|_{1,\Delta} \right\}$$

$$\leq |w|_{1,\Delta} \left\{ \underbrace{|u|_{1,\Delta}}_{\leq \|u\|_{2,\Delta}} + \sum_{\alpha \in A} \underbrace{|u(\xi^{(\alpha)})|}_{\leq C_E(\Delta) \|u\|_{2,\Delta}} |p^{(\alpha)}|_{1,\Delta} \right\}$$

(19) $_{\Delta}$ (19) $_{\Omega=\Delta}$ Embedding: $W_2^2(\Delta) \hookrightarrow C(\bar{\Delta})$

$$\leq |w|_{1,\Delta} \underbrace{\left\{ 1 + C_E(\Delta) \sum_{\alpha \in A} |p^{(\alpha)}|_{1,\Delta} \right\}}_{=: \|l\|_*} \|u\|_{2,\Delta}$$

L16-03

$$3) \ell(q) = 0 \quad \forall q \in P_1 \quad (P_k)$$

since $q(\xi) = \text{int}_{S(\Delta)}(q(\xi)) \quad \forall \xi \in \bar{\Delta}$

↑

$P_1 \subset S(\Delta)$, e.g. $S(\Delta) = P_1$

for $\Delta = \triangle$

⇒ B&H - Lemma 2.17 gives:

$$|\ell(u)| \leq c(\Delta) \| \ell \|_* |u|_{2,\Delta}$$

$$= c(\Delta) \underbrace{\left\{ 1 + C_E(\Delta) \sum_{\alpha \in A} |p^{(\alpha)}|_{1,\Delta} \right\}}_{= \| \ell \|_*} |w|_{1,\Delta} |u(x_{\delta_r}(\xi))|_{2,\Delta}$$

⇒ Now we choose

$$w = e_h = u - \text{int}_{S(\Delta)}(u)$$

$$= u(x_{\delta_r}(\xi)) - \text{int}_{S(\Delta)}(u(x_{\delta_r}(\xi))) \in W_2^1(\Delta)$$

which gives us the estimate

$$|e_h|_{1,\Delta}^2 = \ell(u) \leq$$

$$\leq c(\Delta) \underbrace{\left\{ 1 + C_E(\Delta) \sum_{\alpha \in A} |p^{(\alpha)}|_{1,\Delta} \right\}}_{=: C_B} |e_h|_{1,\Delta} |u(x_{\delta_r}(\xi))|_{2,\Delta}$$

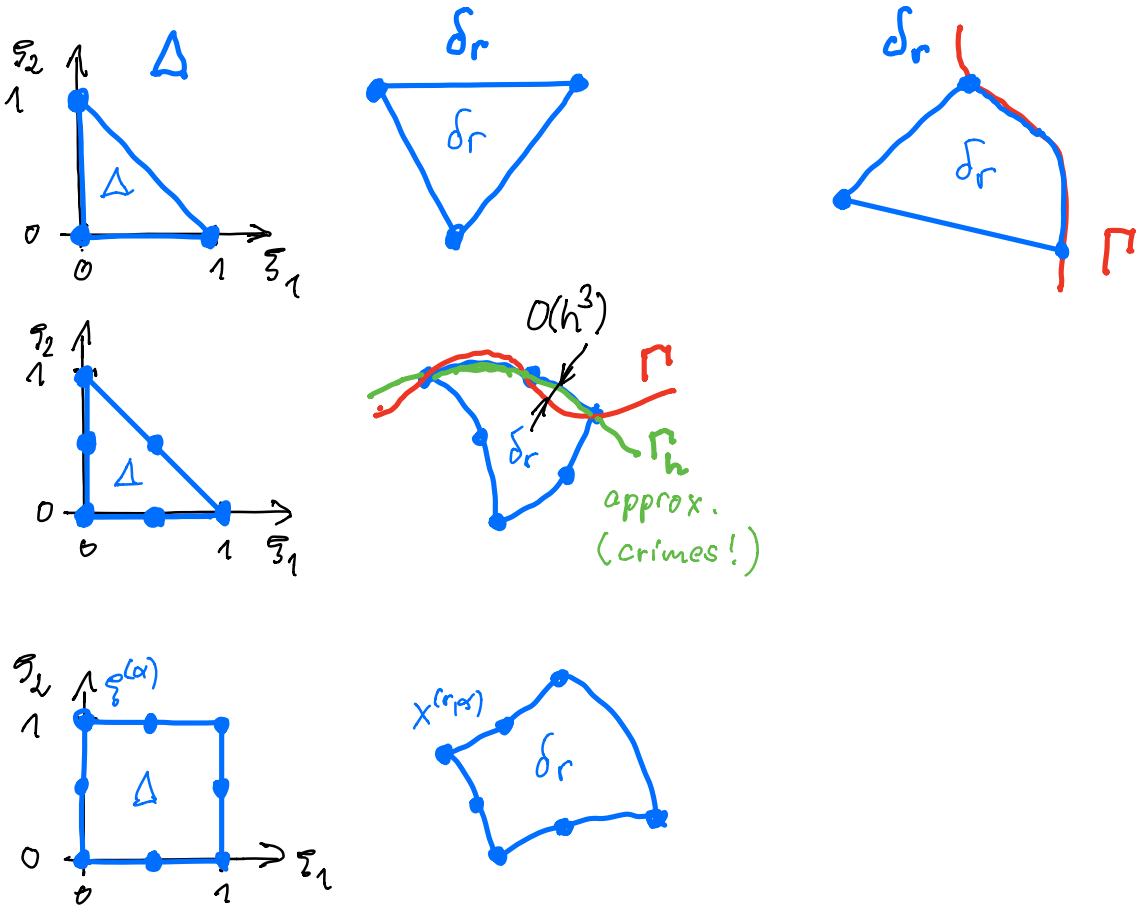
(20)

q.e.d.

L16-04

Remark 3.7:

1. Falls $x_{\delta_r}(\cdot) \in S(\Delta) \supset P_k$ oder $x_{\delta_r}(\cdot) \in C^{k+1}(\bar{\Delta})$



$$x_{\delta_r}(\xi) = \sum_{\alpha \in A} x^{(\alpha)} p^{(\alpha)}(\xi)$$

isoparametric map

general nonlinear map

$$(22) \quad \left| \frac{\partial^{|\beta|} x_{\delta_r, i}(\xi)}{\partial \xi^\beta} \right| \leq \bar{c}_2 h^{|\beta|} \quad \forall \beta: |\beta| \leq k+1, \forall \xi \in \Delta, \forall i=1, \dots, d, \forall r \in \mathcal{R}_h, \forall h \in \mathcal{H}$$

then we have (cf. (21) in proof step 4!) $m = k+1-s$

$$(18') \quad \inf_{v_h \in \tilde{V}_h} \|u - v_h\|_{s, \Omega} \leq \tilde{a}_{s, k+1} \left(\sum_{r \in \mathcal{R}_h} h_r^{2m} \|u\|_{k+1, \delta_r}^2 \right)^{1/2} \leq a_{s, k+1} h^m \|u\|_{k+1, \Omega}$$

L16-05

2. Estimates (18) or (18') immediately yield:

$$(18'') \quad \inf_{v_h \in \tilde{V}_h} \|u - v_h\|_{1,\Omega} \leq \bar{a}_{1,k+1} h^k \begin{cases} \|u\|_{k+1,\Omega}, \text{ Th. 3.6} \\ \|u\|_{k+1,\Omega}, \text{ Rem. 3.7.1.} \end{cases}$$

with $\bar{a}_{1,k+1}^2 = a_{1,k+1}^2 + a_{0,k+1}^2 h^2$.

3. Estimates (18), (18'), (18'') are optimal wrt the h -power (cf. Ex. 3.9), i.e.

$$\exists u \in W_2^{k+1}(\Omega) : \inf_{v_h \in \tilde{V}_h} \|u - v_h\|_{s,\Omega} \geq ch^{k+1-s}$$

with some h -independent positive constant c .

4. For $u \in W_2^{\ell}(\Omega)$, $1 < \ell \leq k+1$ ($\ell \in \mathbb{R}$, real!), the following estimates hold:

$$\inf_{v_h \in \tilde{V}_h} \|u - v_h\|_{s,\Omega} \leq a_{s,\ell} h^{\ell-s} \|u\|_{\ell,\Omega}, \quad s \in [0,1]$$

5. If $u \in W_2^{\ell_r}(\delta_r)$, $1 < \ell_r \leq k+1$, $\forall r \in \mathbb{R}_h$, $\forall h \in \mathcal{T}_h$, then we have the estimate

$$\inf_{v_h \in \tilde{V}_h} \|u - v_h\|_{s,\Omega} \leq \left[\sum_{r \in \mathbb{R}_h} a_{s,\ell_r} h_r^{2(\ell_r-s)} \|u\|_{\ell_r, \cup(\delta_r)}^2 \right]^{1/2}$$

δ_r in 2d

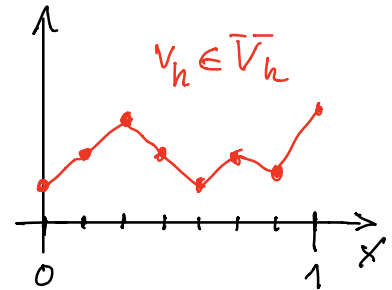
can be used for a priori mesh grading!

L16-06

■ **Ex. 3.9.**

Show that, for $d=1$, $\Omega=(0,1)$,
 $k=1$: $S(\Delta) = P_1$, $u(x) = x^2$,
we have

$$\inf_{v_h \in \bar{V}_h} \int_0^1 |u' - v_h'|^2 dx = \frac{1}{3} h^2$$



■ **Ex. 3.10**

Show the completeness of the family
of the FE-spaces $\{\bar{V}_{0h}\}_{h \in \mathbb{N}}$ in \bar{V}_0 ,
i.e.

$$\lim_{\substack{h \rightarrow 0 \\ h \in \mathbb{N}}} \inf_{v_h \in \bar{V}_0} \|u - v_h\|_{\bar{V}_0} = 0$$

by means of the approximation Theorem 3.6,
e.g., for $\bar{V}_0 = \bar{H}^1(\Omega) = \overline{C^\infty(\Omega)}^{\|\cdot\|_{1,\Omega}}$!