Error estimates for an average interpolation on anisotropic Q_1 elements

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Joint work with Ariel Lombardi

- The classic Hardy inequality and its dual inequality.

- Their application in error estimates for functions in weighted Sobolev spaces.

- Advantages over compactness arguments.

- Example of application in 1D. Graded meshes for singularly perturbed problems.

- Error estimates for narrow elements in 2D and 3D. Necessity of Average Interpolants.

- The generalized Hardy inequality in 2D and 3D.

- Estimates for average interpolants in anisotropic rectangular elements (in 2D and 3D).

- Applications.

- Numerical examples.

We are interested in estimates with weighted norms on the right hand side.

REASONS: to approximate singular functions or functions with large derivatives.

THE USE OF HARDY INEQUALITY

THE 1D CASE:

CLASSIC HARDY INEQUALITY:

$$\left\|\frac{v}{d}\right\|_{L^{2}(a,b)} \leq 2\|v'\|_{L^{2}(a,b)}$$

 $v \in H_0^1(a,b)$ d(x) distance to the boundary of (a,b)

DUAL INEQUALITY:

$$u \in H^1(a,b)$$
 , $\int_a^b u = 0$

then,

$$||u||_{L^2(a,b)} \le 2||du'||_{L^2(a,b)}$$

Proof : Define $v \in H_0^1(a, b)$

$$v(x) = -\int_a^x u(y)dy$$

Using the Hardy inequality for v, we have

$$\|u\|_{L^{2}}^{2} = \int_{a}^{b} u'(x)v(x)dx$$
$$\leq \left\|\frac{v}{d}\right\|_{L^{2}} \|du'\|_{L^{2}} \leq 2\|u\|_{L^{2}} \|du'\|_{L^{2}}$$

ERROR ESTIMATE FOR THE DERIVATIVE:

 $I = (a, b) \quad u_I \in \mathcal{P}_1 \text{ Lagrange interpolation}$ $u \in H^2(I) \qquad 0 \le \alpha \le 1$ $\|(u - u_I)'\|_{L^2(I)} \le 2|I|^{1-\alpha} \|d^{\alpha}u''\|_{L^2(I)}$

Proof: Use that

$$\int_{I} (u - u_I)' = 0$$

and the DUAL HARDY INEQUALITY.

REMARKS: Estimates of this kind can be proved by compactness arguments. However, our method has the following advantages:

1- In the n-dimensional case we obtain explicit information on the dependence of the constants on the geometry of the elements. This is important in our analysis for anisotropic elements.

2- Our argument gives better results: One can not obtain the case $\alpha = 1$ by compactness. This case is of interest in some applications.

$$H^{1,d} = \{ v \in L^2(I) : dv' \in L^2(I) \}$$

with norm

$$\|u\|_{H^{1,d}} = \|u\|_{L^2}^2 + \|du'\|_{L^2}^2$$

The inclusion $H^{1,d} \subset L^2$ IS NOT COMPACT!

EXAMPLE (Ariel Lombardi): I = (0, 1)

Consider the sequence

$$u_n(x) = \begin{cases} nx & 0 < x < \frac{1}{n} \\ 2 - nx & \frac{1}{n} \le x < \frac{2}{n} \\ 0 & \frac{2}{n} \le x < 1 \end{cases}$$

and $w_n = \sqrt{n}u_n$. Then, $||w_n||_{H^{1,d}}^2 = 10/3$. If $H^{1,d} \subset L^2$ is compact, there exists a subsequence w_n such that

$$w_n \to w$$
 in L^2

but $w_n(x) \to 0$ $\forall x \in I$ and so w = 0. But,

$$\|w_n\|_{L^2}^2 = 2/3$$

CONTRADICTION!

APPLICATIONS

GRADED MESHES: AN EXAMPLE IN 1D

CONVECTION-DIFFUSION EQUATION:

$$-\varepsilon u'' - b(x)u' + c(x)u = f \text{ in } (0,1)$$
$$u(0) = u(1) = 0$$

$$b(x) \ge b_0 > 0 \ \forall \ x \in (0, 1)$$

There is a boundary layer at x = 0.

GRADED MESH:

$$x_0 = 0 < x_1 < \dots < x_N$$

 u_I piecewise \mathcal{P}_1 Lagrange interpolation

Error estimate for the first interval $(0, x_1)$:

$$\varepsilon \| (u - u_I)' \|_{L^2(0, x_1)}^2 \le 4\varepsilon \| x u'' \|_{L^2(0, x_1)}^2$$
$$\le 4\varepsilon^{-2\beta} x_1^{2(1 - \alpha)} \varepsilon^{1 + 2\beta} \| x^{\alpha} u'' \|_{L^2(0, x_1)}^2$$

REMARK: We will use this estimate for $\alpha < 1$, but it is important to have a constant independent of α .

Choose:

$$\beta = 1 - \alpha = \frac{1}{\log(\frac{1}{\varepsilon})}$$

So, $\varepsilon^{-\beta} = e$ and then, $\varepsilon \| (u - u_I)' \|_{L^2(0,x_1)}^2 \le C x_1^{2(1-\alpha)} \varepsilon^{1+2\beta} \| x^{\alpha} u'' \|_{L^2(0,x_1)}^2$ Take h > 0 and $x_1 \leq h^{\frac{1}{1-\alpha}}$. Then,

$$\varepsilon \| (u - u_I)' \|_{L^2(0,x_1)}^2 \le Ch^2 \varepsilon^{1+2\beta} \| x^{\alpha} u'' \|_{L^2(0,x_1)}^2$$

Error estimate for the other intervals (x_j, x_{j+1}) :

$$\varepsilon \| (u - u_I)' \|_{L^2(x_j, x_{j+1})}^2 \\ \leq 4\varepsilon^{-2\beta} (x_{j+1} - x_j)^2 \varepsilon^{1+2\beta} \| u'' \|_{L^2(x_j, x_{j+1})}^2$$

Now choose x_j such that:

$$x_{j+1} \le x_j + h x_j^{\alpha}$$

Then,

$$\varepsilon \| (u - u_I)' \|_{L^2(x_j, x_{j+1})}^2 \le Ch^2 x_j^{2\alpha} \varepsilon^{1 + 2\beta} \| u'' \|_{L^2(x_j, x_{j+1})}^2$$

$$\le Ch^2 \varepsilon^{1 + 2\beta} \| x^{\alpha} u'' \|_{L^2(x_j, x_{j+1})}^2$$

WEIGHTED A PRIORI ESTIMATE:
$$\varepsilon^{1+2\beta} \|x^{\alpha}u''\|_{L^2}^2 \leq C$$
 if $\alpha \geq 0, \ \beta \geq 0, \ \alpha + \beta = 1$

Consequently,

$$\varepsilon \| (u - u_I)' \|_{L^2(0,1)}^2 \le Ch^2$$

with C independent of ε .

N: Number of nodes in graded mesh $\implies h \sim \frac{\log N}{N}$

Therefore,

$$\varepsilon \| (u - u_I)' \|_{L^2(0,1)}^2 \le C \frac{\log N}{N}$$

Similar weighted estimates, but with different powers of d(x), can be proved for the L^2 interpolation error.

L^2 - ERROR ESTIMATE:

$$||u - u_I||_{L^2(I)} \le \frac{C}{1 - 2\alpha} |I|^{1 - \alpha} ||d^{\alpha}u'||_{L^2(I)}$$

for $0 \le \alpha < \frac{1}{2}$.

The following example shows that the estimate is not true for $\alpha > \frac{1}{2}$:

$$u_n(x) = \begin{cases} nx & \text{if } 0 \le x \le \frac{1}{n} \\ 1 & \text{if } \frac{1}{n} < x \le 1 \end{cases}$$

Then,

$$||u_n - u_{n,I}||_{L^2(0,1)} \to \left(\int_0^1 (1-x)^2 dx\right)^{\frac{1}{2}} = \frac{1}{\sqrt{3}}$$

while

$$\|x^{\alpha}u_n'\|_{L^2(0,1)}^2 = \int_0^{\frac{1}{n}} n^2 x^{2\alpha} dx = \frac{1}{2\alpha+1} n^{1-2\alpha} \to 0$$
 for $\alpha > \frac{1}{2}$

Using these estimates and the weighted a priori estimate

$$\varepsilon^{2\beta} \|x^{\alpha} u'\|_{L^2}^2 \leq C$$
 if $\alpha \geq 0, \ \beta \geq 0, \ \alpha + \beta = \frac{1}{2}$

Choosing,

$$\beta = \frac{1}{2} - \alpha = \frac{1}{\log \frac{1}{\varepsilon}}$$

ERROR ESTIMATE IN ENERGY NORM $\|v\|_{\varepsilon}^{2} = \|v\|_{L^{2}}^{2} + \varepsilon^{2}\|v'\|_{L^{2}}^{2}$

$$\|u-u_I\|_{\varepsilon} \leq C\log\frac{1}{\varepsilon}\frac{\log N}{N}$$

THE 2D AND 3D CASES

Classic theory uses "regularity assumption":

 $\frac{h_T}{-} \leq C$ ρ_T

 h_T exterior diameter, ρ_T interior diameter. For both Lagrange and Average Interpolants.

BUT: IT'S KNOWN THAT IT IS NOT NEEDED! First works: Babuska-Aziz, Jamet (1976).

Other references: Krizek, Al Shenk, Dobrowolski, Apel, Nicaise, Formaggia, Perotto, Acosta, D., etc..

FOR EXAMPLE: RECTANGULAR ELEMENTS

K reference element

Given $u \in H^2(K)$, let $p \in \mathcal{P}_1$ be such that

$$\left\|\frac{\partial}{\partial x}(u-p)\right\|_{L^{2}(K)} \leq C \left\|\nabla\frac{\partial u}{\partial x}\right\|_{L^{2}(K)}$$

For example: p_1 the averaged Taylor polynomial of degree 1.

Let $u_I \in Q_1$ be the Lagrange interpolation.

$$\left\|\frac{\partial}{\partial x}(u-u_I)\right\|_{L^2(K)} \le \left\|\frac{\partial}{\partial x}(u-p)\right\|_{L^2(K)} + \left\|\frac{\partial}{\partial x}(p-u_I)\right\|_{L^2(K)}$$

So, it is enough to estimate $\left\|\frac{\partial}{\partial x}(p-u_I)\right\|_{L^2(K)}$

We use: for $v = p - u_I \in \mathcal{Q}_1(K)$



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$$|v(B) - v(A)| = |(p(B) - u(B)) - (p(A) - u(A))|$$
$$= \left| \int_{S} \frac{\partial}{\partial x} (p - u) \right| \le C \left\{ \left\| \frac{\partial}{\partial x} (p - u) \right\|_{L^{2}(K)} + \left\| \nabla \frac{\partial u}{\partial x} \right\|_{L^{2}(K)} \right\}$$

where we have used a trace theorem.

Analogously we bound |v(D) - v(C)| and so we obtain:

$$\begin{aligned} \left\| \frac{\partial}{\partial x} (u - u_I) \right\|_{L^2(K)} &\leq C \left\| \nabla \frac{\partial u}{\partial x} \right\|_{L^2(K)} \\ \frac{\partial^2 u}{\partial y^2} & \text{DOES NOT APPEAR!} \end{aligned}$$

Therefore, changing variables we obtain for a rectangle R:



THE CONSTANT C IS INDEPENDENT OF THE RELATION BETWEEN h_1 and h_2 !

A SIMILAR ESTIMATE IN 3D IS NOT TRUE !!

WHAT FAILS IN 3D IN THE ARGUMENT GIVEN ABOVE?

THE TRACE THEOREM:

$$||u||_{L^2(s)} \le C ||u||_{H^1(R)},$$

WHERE s IS AN EDGE OF R, IS NOT TRUE!

Counterexamples for the interpolation error estimate were given by:

Apel-Dobrowolski (Computing 1992), Al Shenk (Math. Comp. 1994).

They showed that the constant in the estimate

$$\|u - u_I\|_{H^1(R_{\varepsilon})} \le C_{\varepsilon} h \|u\|_{H^2(R_{\epsilon})}$$

goes to ∞ when $\varepsilon \to 0$



THIS IS ONE REASON TO WORK WITH AVERAGE INTER-POLANTS.

The other reason is the classic one: to approximate non-smooth functions.

GENERALIZED HARDY INEQUALITY:

 $D \subset \mathbb{R}^n$ convex domain, $u \in H_0^1(D)$

d(x) distance to the boundary

$$\left\|\frac{u}{d}\right\|_{L^2(D)} \le 2 \|\nabla u\|_{L^2(D)}$$

ANISOTROPIC VERSION

$$R = \prod_{i=1}^{n} (a_i, b_i) \qquad h_i = b_i - a_i$$

 $u \in H_0^1(R)$, δ_R is a "normalized distance":

$$\delta_R(x) = \min\left\{\frac{x_i - a_i}{h_{R,i}}, \frac{b_i - x_i}{h_{R,i}} : 1 \le i \le n\right\}$$

$$\left\|\frac{u}{\delta_R}\right\|_{L^2(R)} \le 2\sum_{i=1}^n h_i \left\|\frac{\partial u}{\partial x_i}\right\|_{L^2(R)}.$$

DUAL INEQUALITY

$$\begin{split} \frac{1}{\delta} &\leq h_i \leq \delta, \quad \psi \in C_0(R) \ , \quad \int_R \psi = 1. \\ u \in H^1(R) \quad \text{such that} \quad \int_R u\psi = 0 \\ & \|u\|_{L^2(R)} \leq C \|d\nabla u\|_{L^2(R)} \end{split}$$

with C depending only on δ and $\psi.$

Proof : REPEAT THE ARGUMENT GIVEN IN 1D:

 $v := u - (\int_R u)\psi$ has vanishing mean value.

So, there exists $F \in H_0^1(R)^2$ such that

 $-\operatorname{div} F = v$

and

$$\|F\|_{H^1_0(R)^2} \le C \|v\|_{L^2(R)}$$

C DEPENDS ONLY ON δ : It follows from the explicit bound given in DM.

Since $\int_R u\psi = 0$, then

$$||u||_{L^{2}(R)}^{2} = \int_{R} uv = -\int_{R} u \operatorname{div} F$$

and the proof finish as in the 1D case.

AN AVERAGE INTERPOLANT

Our construction is a modification of that in D. (Math. Comp. 1999).

DIFFERENCE: We do not use reference elements for the definition!

In this way we can relax the regularity assumptions on the mesh.

ASSUMPTION: local regularity in each direction

R, S neighboring elements

$$rac{h_{R,i}}{h_{S,i}} \leq \sigma \qquad 1 \leq i \leq n.$$

OUR ERROR ESTIMATES DEPEND ONLY ON σ .

$$\begin{split} \mathcal{N}_{in} & \text{ set of interior nodes. For } z \in \mathcal{N}_{in} \\ & h_{z,i} = \min\{h_{R,i} : z \text{ is a vertex of } R\}, \qquad 1 \leq i \leq n \\ & \tilde{R} = \bigcup\{S \in \mathcal{T} : S \text{ is a neighboring element of } R\}. \\ & \text{and} \end{split}$$



Tu(x,y) Taylor polynomial of u of degree 1 at the point x: $Tu(x,y) = u(x) + \nabla u(x) \cdot (y-x)$

AVERAGED TAYLOR POLYNOMIAL

$$\psi \in C^{\infty}(\mathbb{R}^n) \qquad \int \psi = 1$$

 $\mathrm{supp}\,\psi\subset B(0,r) \qquad r\leq 1/\sigma$

For $z \in \mathcal{N}_{in}$ define:

$$\psi_z(x) = \frac{1}{h_{z,1}h_{z,2}h_{z,3}}\psi\left(\frac{z_1 - x_1}{h_{z,1}}, \frac{z_2 - x_2}{h_{z,2}}, \frac{z_3 - x_3}{h_{z,3}}\right)$$

We introduce the averaged Taylor polynomial of order 1 of u at $z \in \mathcal{N}_{in}$:

$$T_{1,z}(u)(y) = \int Tu(x,y)\psi_z(x)dx$$

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Analogously, we introduce the average of u at $z \in \mathcal{N}_{in}$:

$$T_{0,z}(u) = \int u(x)\psi_z(x)dx$$

INTERPOLANT:

For $u \in H_0^1(\Omega)$ define Πu as the unique piecewise \mathcal{Q}_1 function such that, for $z \in \mathcal{N}_{in}$,

 $\Pi u(z) = T_{1,z}(u)(z)$

 $\Pi u(z) = 0$ for boundary nodes z.

$$\Pi u(x) = \sum_{z \in \mathcal{N}_{in}} T_{1,z}(u)(z)\lambda_z(x)$$

 λ_z : standard basis functions

ERROR ESTIMATES IN WEIGHTED NORMS

 L^2 - ERROR ESTIMATES:

THEOREM: If R is an interior element,

$$\|u - \Pi u\|_{L^{2}(R)} \leq C \sum_{i=1}^{n} h_{R,i} \left\| \delta_{\tilde{R}} \frac{\partial u}{\partial x_{i}} \right\|_{L^{2}(\tilde{R})}$$
$$C = C(\sigma, \psi)$$

Proof : First we prove stability:

$$\|\Pi u\|_{L^{2}(R)} \leq C \|u\|_{L^{2}(\tilde{R})}$$

then, for z_1 a vertex of R,

$$\begin{aligned} \|u - \Pi u\|_{L^{2}(R)} &\leq \|u - T_{0,z_{1}}(u)\|_{L^{2}(R)} \\ &+ \|\Pi(T_{0,z_{1}}(u) - u)\|_{L^{2}(R)} \\ &\leq C\|u - T_{0,z_{1}}(u)\|_{L^{2}(R)} \end{aligned}$$

and use the dual Hardy inequality. $\hfill\square$

 H^1 - ERROR ESTIMATES:

THEOREM: If *R* is an interior element,

$$\left\|\frac{\partial}{\partial x_j}(u-\Pi u)\right\|_{L^2(R)} \le C \sum_{i=1}^n h_{R,i} \left\|\delta_{\tilde{R}} \frac{\partial^2 u}{\partial x_i \partial x_j}\right\|_{L^2(\tilde{R})}$$

Proof : VERY TECHNICAL!

IDEA: Decompose the error in two parts (as in the proof of the estimate for Lagrange interpolation)

$$u - \Pi u = (u - T_{1,z_1}(u)) + (T_{1,z_1}(u) - \Pi u)$$

First term:

$$\left\|\frac{\partial(u-T_{1,z_1}(u))}{\partial x_1}\right\|_{L^2(R)}$$

and use the dual Hardy inequality.

Second term: $w := T_{1,z_1}(u) - \Pi u \in \mathcal{Q}_1$ then

$$\frac{\partial w}{\partial x_1} = \sum_{i=1}^{4} \left(w(z_i) - w(z_{i+4}) \right) \frac{\partial \lambda_{z_i}}{\partial x_1}$$

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So,

$$\left\|\frac{\partial w}{\partial x_1}\right\|_{L^2(R)} \leq \sum_{i=1}^4 |w(z_i) - w(z_{i+4})| \left\|\frac{\partial \lambda_{z_i}}{\partial x_1}\right\|_{L^2(R)}$$

But,

$$\left\|\frac{\partial \lambda_{z_i}}{\partial x_1}\right\|_{L^2(R)} \le C\left(\frac{h_{z_i,2}h_{z_i,3}}{h_{z_i,1}}\right)^{\frac{1}{2}}$$

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So, we have to estimate $|w(z_i) - w(z_{i+4})|$

For example,

$$w(z_1) - w(z_5) = T_{1,z_5}(u)(z_5) - T_{1,z_1}(u)(z_5)$$
$$= \int Tu(x, z_5)\psi_{z_5}(x)dx - \int Tu(x, z_5)\psi_{z_1}(x)dx$$

Which, after long technical details! can be bounded by

$$C\frac{1}{h_{z_1,2}h_{z_1,3}}\sum_{i=1}^{3}h_{z_1,i}\int \left|\frac{\partial^2 u}{\partial x_1\partial x_i}(\overline{x})\right|\psi(\overline{x})d\overline{x}$$

where the function $\psi(\overline{x})$ has support in \tilde{R} . Then, use the Cauchy-Schwarz inequality and the Hardy inequality for $\psi(\overline{x})$.

APPLICATIONS

REACTION-DIFFUSION EQUATION:

$$-\varepsilon^2 \Delta u + u = f$$
 in $\Omega = (0,1)^2$
 $u = 0$ on $\partial \Omega$

$$\|v\|_{\varepsilon}^{2} = \|v\|_{L^{2}}^{2} + \varepsilon^{2} \|\nabla v\|_{L^{2}}^{2}$$
$$\|u - u_{h}\|_{\varepsilon} \le \|u - \Pi u\|_{\varepsilon}$$

THEOREM: With graded mesh:

$$\|u-u_h\|_{\varepsilon} \leq C \frac{\log N}{\sqrt{N}}$$

CONVECTION-DIFFUSION EQUATION:

$$-\varepsilon \Delta u - u_x - u_y = 1$$
 in $\Omega = (0, 1)^2$
 $u = 0$ on $\partial \Omega$

For graded meshes it follows from our weigthed error estimates:

$$\|u - \Pi u\|_{\varepsilon} \leq C \log \frac{1}{\varepsilon} \frac{\log N}{\sqrt{N}}$$

However, in this case we don't have:

$$||u - u_h||_{\varepsilon} \le C||u - \Pi u||_{\varepsilon}$$

So

$$\|u-u_h\|_{arepsilon}$$
 ? WE DON'T KNOW!

PRELIMINARY NUMERICAL EXPERIMENTS SHOW GOOD RESULTS!



 $\varepsilon = 0.01$

Order of convergence with graded mesh and \mathcal{Q}_1 elements:



 $\varepsilon = 0.01$

Order of convergence with Shishkin mesh and Q_1 elements:





 $\varepsilon = 0.0001$

Order of convergence with graded mesh and \mathcal{Q}_1 elements:



 $\varepsilon = 0.0001$

Order of convergence with Shishkin mesh and \mathcal{Q}_1 elements:



ORDER OF CONVERGENCE

Graded Meshes, $\varepsilon = 0.01$

# Nodes	Est. Error	Est. Order
324	0.056315	
1369	0.032338	0.38
5625	0.016383	0.48

Shishkin Meshes, $\varepsilon = 0.01$

# Nodes	Est. Error	Est. Order
225	0.102680	
361	0.090082	0.27
1521	0.053507	0.36
5929	0.032026	0.37

ORDER OF CONVERGENCE

Graded Meshes, $\varepsilon = 0.0001$

# Nodes	Est. Error	Est. Order
1156	0.066923	
5476	0.032484	0.46
22801	0.016070	0.49

Shishkin Meshes, $\varepsilon = 0.0001$

# Nodes	Est. Error	Est. Order
225	0.105182	
1225	0.059729	0.33
5625	0.033547	0.37

FOURTH ORDER MODEL EQUATION

$$-\varepsilon^{2}\Delta^{2}u + \Delta u = 1 \quad \text{in } \Omega$$
$$\frac{u}{\partial u} = 0 \quad \text{on } \partial\Omega$$
$$\frac{\partial u}{\partial n} = 0 \quad \text{on } \partial\Omega$$

Numerical solution with Adini's element:



 $\varepsilon = 0.001$

Order of convergence with uniform and graded meshes:



 $\varepsilon = 0.001$

For uniform meshes:

$$\|u-u_h\|_{\varepsilon} \leq \frac{C}{\sqrt[4]{N}}$$

this can be proved (but not yet written!).

Expected order for graded meshes:

$$\|u-u_h\|_{\varepsilon} \leq \frac{C}{\sqrt{N}}$$

BUT: NO THEORY FOR ANISOTROPIC ELEMENTS!

WE ARE WORKING ON THAT!