

Variational Crimes

Ex 1:

Let $\Omega \subset \mathbb{R}^2$ be bounded domain with polygonal boundary, and \mathcal{T}_h its triangulation consisting of triangles. Consider the weak formulation: find $u \in H_0^1(\Omega)$ such that

$$\sum_{i,j=1}^2 \int_{\Omega} a_{ij} \frac{\partial u}{\partial x_i} \frac{\partial v}{\partial x_j} dx = \int_{\Omega} f v dx \quad \forall v \in H_0^1(\Omega)$$

where $a_{ij}, f \in C(\bar{\Omega})$, $\exists \theta > 0$ such that

$$\sum_{i,j=1}^2 a_{ij}(x) \xi_i \xi_j \geq \theta |\xi|^2 \quad \forall \xi \in \mathbb{R}^2, x \in \bar{\Omega}.$$

Let $V_h \subset H_0^1(\Omega)$ be the finite element space of continuous piecewise linear functions and define the discrete problem: find $u_h \in V_h$ such that

$$\sum_{i,j=1}^2 \sum_{T \in \mathcal{T}_h} \int_T a_{ij}(c_T) \frac{\partial u_h}{\partial x_i} \frac{\partial v_h}{\partial x_j} dx = \sum_{T \in \mathcal{T}_h} \int_T f(c_T) v_h dx \quad \forall v_h \in V_h.$$

where c_T is the barycentre of the triangle T .

Show that, under suitable assumptions

$$\|u - u_h\|_{1,\Omega} \leq Ch$$

where C does not depend on h & specify sufficient conditions for this.

Proof

Define the operator $\Pi_T: C(\bar{\tau}) \rightarrow C(\bar{\tau})$ by $\Pi_T v = v - v(C_T)$. Then, $\Pi_T v = 0 \quad \forall v \in P_0(\bar{\tau})$.

Assuming shape regularity

$$\|\Pi_T v\|_{0,\infty,\bar{\tau}} = \|\Pi_{\bar{\tau}} \hat{v}\|_{0,\infty,\bar{\tau}}$$

$$= \inf_{\hat{q} \in P_0(\bar{\tau})} \|\Pi_{\bar{\tau}}(\hat{v} - \hat{q})\|_{0,\infty,\bar{\tau}}$$

$$\leq 2 \inf_{\hat{q} \in P_0(\bar{\tau})} \|\hat{v} - \hat{q}\|_{0,\infty,\bar{\tau}}$$

$$\leq C |\hat{v}|_{1,\infty,\bar{\tau}} \leq Ch_T |v|_{1,\infty,\tau} \quad \forall v \in W^{1,\infty}(\tau)$$

Define

$$a(u,v) = \sum_{i,j=1}^2 \int_{\Omega} a_{ij} \frac{\partial u}{\partial x_i} \frac{\partial v}{\partial x_j} dx$$

$$a_h(u,v) = \sum_{T \in \mathcal{T}_h} \sum_{i,j=1}^2 \int_T a_{ij}(C_T) \frac{\partial u}{\partial x_i} \frac{\partial v}{\partial x_j} dx$$

$$\langle f, v \rangle = \int_{\Omega} f v dx \quad \langle f_h, v_h \rangle = \sum_{T \in \mathcal{T}_h} \int_T f(C_T) v dx$$

Then, if $a_{ij} \in W^{1,\infty}(\Omega)$,

$$|a(v_h, w_h) - a_h(v_h, w_h)| = \left| \sum_{T \in \mathcal{T}_h} \int_T \sum_{i,j=1}^2 \overbrace{(a_{ij} - a_{ij}(C_T))}^{= \Pi_T a_{ij}} \frac{\partial v_h}{\partial x_i} \frac{\partial w_h}{\partial x_j} dx \right|$$

$$\leq \sum_{T \in \mathcal{T}_h} \sum_{i,j=1}^2 Ch_T |a_{ij}|_{1,\infty,T} \int_T \left| \frac{\partial v_h}{\partial x_i} \right| \left| \frac{\partial w_h}{\partial x_j} \right| dx$$

$$\leq Ch |v_h|_{1,\Omega} |w_h|_{1,\Omega}$$

and if $f \in W^{1,\infty}(\Omega)$

$$|\langle f, w_h \rangle - \langle f_h, w_h \rangle| \leq \sum_{T \in \mathcal{T}_h} \left| \int_T (f - f(C_T)) w_h dx \right| \leq Ch^{\frac{3}{2}} \|w_h\|_{0,\Omega}$$

$(\int_T w_h dx \leq \|1\|_{0,T} \|w_h\|_{0,T} \leq Ch_T^{\frac{1}{2}} \|w_h\|_{0,T})$

Therefore,

$$\begin{aligned} a_h(u_h - v_h, w_h) &= \langle f_h, w_h \rangle - \langle f, w_h \rangle + a(v_h, w_h) - a_h(v_h, w_h) \\ &\quad + a(u - v_h, w_h) \\ &\leq Ch^{3/2} |w_h|_{1,\Omega} + Ch |v_h|_{1,\Omega} |w_h|_{1,\Omega} \\ &\quad + C |u - v_h|_{1,\Omega} |w_h|_{1,\Omega} \end{aligned}$$

$$\Rightarrow |u - u_h|_{1,\Omega} \leq Ch(1 + |v_h|_{1,\Omega}) + C |u - v_h|_{1,\Omega} \quad \forall u_h \in V_h$$

$$\Rightarrow |u - u_h|_{1,\Omega} \leq Ch \quad \text{for } u \in H^2(\Omega) \quad \square$$

Ex 2:

Let $\Omega \subset \mathbb{R}^2$ be a bounded domain with polygonal boundary and T_h its triangulation consisting of triangles. Consider the problem

$$-\varepsilon \Delta u + cu = f \quad \text{in } \Omega, \quad u = 0 \quad \text{on } \partial\Omega$$

where $f, c \in C^\infty(\bar{\Omega})$, $c \geq 0$ in Ω . The weak formulation is to find $u \in H_0^1(\Omega)$ such that

$$\int_{\Omega} \varepsilon \nabla u \cdot \nabla v \, dx + \int_{\Omega} cuv \, dx = \int_{\Omega} f v \, dx \quad \forall v \in H_0^1(\Omega)$$

Consider the space $V_h = \{v_h \in H_0^1(\Omega) : v_h|_T \in P_k(T) \forall T \in T_h\}$

For T_h satisfying regularity and compatibility assumptions, the Lagrange interpolation operator Π_h satisfies

$$\|v - \Pi_h v\|_{0,\Omega} + h |v - \Pi_h v|_{1,\Omega} \leq Ch^{m+1} |v|_{m+1,\Omega}$$

$$\forall v \in H^{m+1}(\Omega) \cap H_0^1(\Omega), \quad m = 1, \dots, k.$$

For any $T \in \mathcal{T}_h$, define $r_T = \mathcal{C}(T) \rightarrow P_1(T)$ such that $r_T v = v$ at the vertices of T for any $v \in \mathcal{C}(T)$.
 Define the discrete problem: find $u_h \in U_h$ such that

$$2 \int_{\Omega} \nabla u_h \cdot \nabla v_h \, dx + \sum_{T \in \mathcal{T}_h} \int_T (\sigma_T c) u_h v_h \, dx = \sum_{T \in \mathcal{T}_h} \int_T (\sigma_T f) v_h \, dx \quad \forall v_h \in V_h.$$

Investigate convergence order of $\|u - u_h\|_{1,\Omega}$.

We have that $\|v - r_T v\|_{0,T} \leq Ch_T^2 |v|_{2,T} \quad \forall v \in H^2(T)$.

Thus,

$$|a_h(u, v) - a(u, v)| \leq \sum_{T \in \mathcal{T}_h} \left| \int_T (c - r_T c) u v \, dx \right|$$

$$\leq \sum_{T \in \mathcal{T}_h} \|c - r_T c\|_{0,T} \|u\|_{0,4,T} \|v\|_{0,4,T}$$

$$\leq Ch^2 |c|_{2,\Omega} \|u\|_{0,4,\Omega} \|v\|_{0,4,\Omega}$$

$$\leq \tilde{C} h^2 |c|_{2,\Omega} |u|_{1,\Omega} |v|_{1,\Omega}$$

$\forall u, v \in H^1(\Omega)$

(alternatively, use fact that $\|v - r_T v\|_{0,\infty,T} \leq Ch_T^2 |v|_{2,\infty,T}$)

$$|\langle f_h, v \rangle - \langle f, v \rangle| \leq Ch^2 |f|_{2,\Omega} |v|_{1,\Omega}$$

Then,

$$\begin{aligned} a_h(u - u_h, v_h) &= a_h(u, v_h) - a(u, v_h) + \langle f, v_h \rangle - \langle f_h, v_h \rangle \\ &\leq Ch^2 |v_h|_{1,\Omega} \end{aligned}$$

Thus,

$$\begin{aligned} 2 \|u_h - \Pi_h u\|_{1,\Omega} &\leq \sup_{v \in V_h} \frac{a_h(u_h - \Pi_h u, v_h)}{|v_h|_{1,\Omega}} \\ &\leq C (\|u - \Pi_h u\|_{1,\Omega} + h^2) \end{aligned}$$

$$\Rightarrow \|u_n - u_{h,n}\|_2 \leq C h^{\min\{k, 2\}}$$

In general,

$$\|u - u_n\|_V \leq \frac{1}{\alpha} \inf_{v_n \in V_n} \left\{ (\mu + \tilde{\alpha}) \|u - v_n\|_V + \sup_{w_n \in V_n} \frac{|a(v_n, w_n) - a_n(v_n, w_n)|}{\|w_n\|_V} \right\} \\ + \frac{1}{\tilde{\alpha}} \sup_{w_n \in V_n} \frac{|\langle f, w_n \rangle - \langle f_n, w_n \rangle|}{\|w_n\|_V}$$