

Two-Grid *hp*-Version DDGFEM for Second-Order Quasilinear Elliptic PDEs using Agglomerated Coarse Meshes

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Joint work with
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(Standard) Discretization Method

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$$\mathcal{N}_h(u_H; u_{2G}, v_h) = 0 \quad \forall v_h \in V_h.$$

Xu 1992, 1994, 1996, Xu & Zhou 1999, Axelsson & Layton 1996, Dawson, Wheeler & Woodward 1998, Utnes 1997, Marion & Xu 1995, Wu & Allen 1999, Bi & Ginting 2007, 2011

Quasilinear Problem

Given $\Omega \subset \mathbb{R}^d$, $d = 2, 3$ and $f \in L^2(\Omega)$, find u such that

$$\begin{aligned} -\nabla \cdot \{\mu(\mathbf{x}, |\nabla u|) \nabla u\} &= f && \text{in } \Omega, \\ u &= 0 && \text{on } \Gamma. \end{aligned}$$

Assumption

1. $\mu \in C(\bar{\Omega} \times [0, \infty))$ and
2. *there exists positive constants m_μ and M_μ such that*

$$M_\mu(t - s) \leq \mu(\mathbf{x}, t)t - \mu(\mathbf{x}, s)s \leq M_\mu(t - s), \quad t \geq s \geq 0, \quad \mathbf{x} \in \bar{\Omega}.$$

- \mathcal{T}_h is a mesh consisting of triangles/tetrahedrons elements κ of granularity h , which are an affine map of a reference element $\hat{\kappa}$; i.e., there exists an affine mapping $T_\kappa : \hat{\kappa} \rightarrow \kappa$ such that $\kappa = T_\kappa(\hat{\kappa})$.
- Define polynomial degree p_κ for all $\kappa \in \mathcal{T}_h$
- (Fine) hp-DG finite element space:

$$V_{hp}(\mathcal{T}_h, \mathbf{p}) = \{v \in L^2(\Omega) : v|_\kappa \circ T_\kappa \in \mathcal{P}_{p_\kappa}(\hat{\kappa}), \kappa \in \mathcal{T}_h\}.$$

- $\mathcal{F}_h = \mathcal{F}_h^B \cup \mathcal{F}_h^I$ denotes the set of all faces in the mesh \mathcal{T}_h .
- Trace operators

$\{\cdot\}$: Average Operator $[[\cdot]]$: Jump Operator.

(Standard) Incomplete Interior Penalty Method

Find $u_{hp} \in V_{hp}(\mathcal{T}_h, \mathbf{p})$ such that

$$A_{hp}(u_{hp}; u_{hp}, v_{hp}) = F_{hp}(v_{hp})$$

for all $v_{hp} \in V_{hp}(\mathcal{T}_h, \mathbf{p})$.

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$$\begin{aligned}
 A_{hp}(\psi; u, v) &= \int_{\Omega} \mu(|\nabla_h \psi|) \nabla_h u \cdot \nabla_h v \, d\mathbf{x} + \int_{\mathcal{F}_h} \sigma_{hp}[\![u]\!] \cdot \![v]\!] \, ds \\
 &\quad - \int_{\mathcal{F}_h} \{ \{ \mu(|\nabla_h \psi|) \nabla_h u \} \} \cdot \![v]\!] \, ds, \\
 F_{hp}(v) &= \int_{\Omega} f v \, d\mathbf{x}.
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Interior penalty parameter:

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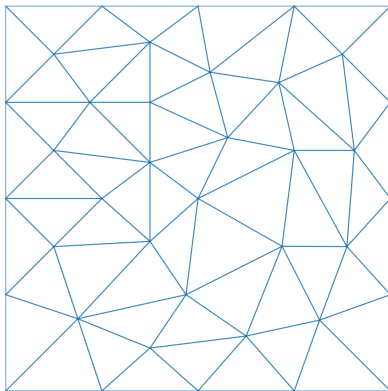
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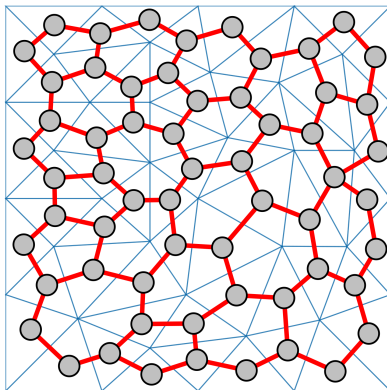
References:

Bustinza & Gatica 2004, Gatica, González & Meddahi 2004, Houston, Robson & Suli 2005,
Bustinza, Cockburn & Gatica 2005, Houston, Süli & Wihler 2007, Gudi, Nataraj & Pani 2008

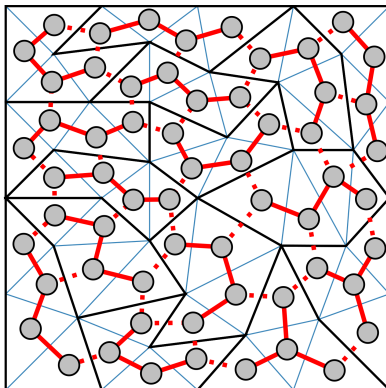
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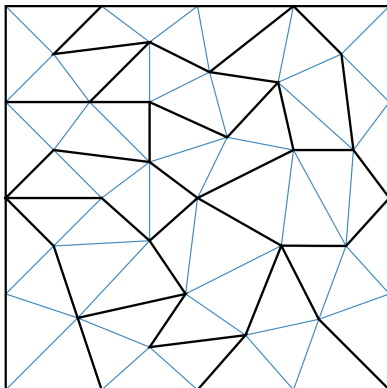


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- Define polynomial degree P_{κ_H} , for all $\kappa_H \in \mathcal{T}_H$, such that

$$P_{\kappa_H} \leq p_\kappa \text{ for all } \kappa \in \mathcal{T}_h(\kappa_H).$$

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- $V_{HP}(\mathcal{T}_H, \mathbf{P}) \subseteq V_{hp}(\mathcal{T}_h, \mathbf{p})$
- We use a *slightly* different *interior penalty parameter*:

$$\sigma_{HP} = \gamma_{HP} \max_{\kappa \in \{\kappa^+, \kappa^-\}} \left(C_{\text{INV}} \frac{P_\kappa^2}{H_\kappa} \right),$$

for an interior face $F = \partial\kappa \cap \partial\kappa^-$, where C_{INV} is a constant from an inverse inequality for agglomerated elements.

[Cangiani, Dong, Georgoulis, & Houston 2017]

Two-Grid Approximation

1. Construct coarse and fine FE spaces $V_{HP}(\mathcal{T}_H, \mathbf{P})$ and $V_{hp}(\mathcal{T}_h, \mathbf{p})$.
2. Compute the coarse grid approximation $u_{HP} \in V_{HP}(\mathcal{T}_H, \mathbf{P})$ such that

$$A_{HP}(u_{HP}; u_{HP}, v_{HP}) = F_{HP}(v_{HP})$$

for all $v_{HP} \in V_{HP}(\mathcal{T}_H, \mathbf{P})$.

3. Determine the fine grid approximation $u_{2G} \in V_{hp}(\mathcal{T}_h, \mathbf{p})$ such that

$$A_{hp}(u_{HP}; u_{2G}, v_{hp}) = F_{hp}(v_{hp})$$

for all $v_{hp} \in V_{hp}(\mathcal{T}_h, \mathbf{p})$.

[C., Houston, & Wihler 2013]

We define the following extension of the form $A_{HP}(\cdot; \cdot, \cdot)$, cf. to $\mathcal{V} \times \mathcal{V}$, where $\mathcal{V} = H^1(\Omega) + V_{HP}(\mathcal{T}_H, \mathbf{P})$.

$$\begin{aligned} \tilde{A}_{HP}(u, v) &= \sum_{\kappa \in \mathcal{T}_h} \int_{\kappa} \mu(|\nabla u|) \nabla u \cdot \nabla v \, dx \\ &\quad - \sum_{F \in \mathcal{F}_h} \int_F \{ \mu(|\mathbf{n}_{L^2}(\nabla u)|) \mathbf{n}_{L^2}(\nabla u) \} \cdot \llbracket v \rrbracket \, ds \\ &\quad + \sum_{F \in \mathcal{F}_h} \int_F \sigma_{HP} \llbracket u \rrbracket \cdot \llbracket v \rrbracket \, ds, \end{aligned}$$

Here, $\mathbf{n}_{L^2} : [L^2(\Omega)]^d \rightarrow [V_{HP}(\mathcal{T}_H, \mathbf{P})]^d$ denotes the orthogonal L^2 -projection onto the finite element space $[V_{HP}(\mathcal{T}_H, \mathbf{P})]^d$.

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We note, that

$$\tilde{A}_{HP}(u, v) = A_{HP}(u; u, v), \quad \text{for all } u, v \in V_{HP}(\mathcal{T}_H, \mathbf{P}).$$

Lemma

Let $\gamma_{HP} > \gamma_{\min}\epsilon$, where $\epsilon > 1/4$ and γ_{\min} is a positive constant; then, given a regularity assumption on the element (cf., [Cangiani, Dong, Georgoulis, Houston 2017](#)) holds, we have that the semi-linear form $\tilde{A}_{HP}(\cdot, \cdot)$ is strongly monotone in the sense that

$$\tilde{A}_{HP}(v_1, v_1 - v_2) - \tilde{A}_{HP}(v_2, v_1 - v_2) \geq C_{\text{mono}} \|v_1 - v_2\|_{HP}^2,$$

and Lipschitz continuous in the sense that

$$|\tilde{A}_{HP}(v_1, w) - \tilde{A}_{HP}(v_2, w)| \leq C_{\text{cont}} \|v_1 - v_2\|_{HP} \|w\|_{HP}$$

for all $v_1, v_2, w \in \mathcal{V}$, where C_{mono} and C_{cont} are positive constants independent of the discretization parameters.

Proof.

Application of the bounds of the non-linearity, along with standard arguments, prove these bounds. [\[C., Houston \(In Prep.\)\]](#) □

Theorem

Suppose that γ_{hp} and γ_{HP} are sufficiently large. Then, there exists a unique solution $u_{2G} \in V_{hp}(\mathcal{T}_h, \mathbf{p})$ to the two-grid IIP DGFEM.

Proof.

As from the previous lemma we have Lipschitz continuity and strong monotonicity of the semi-linear form $\tilde{A}_{HP}(\cdot, \cdot)$ and

$$\tilde{A}_{HP}(u_{HP}, v_{HP}) = A_{HP}(u_{HP}; u_{HP}, v_{HP}) = F_{HP}(v_{HP}),$$

for all $v_{HP} \in V_{HP}(\mathcal{T}_H, \mathbf{P})$, we can follow the proof of [Houston, Robson, Süli 2005 \(Theorem 2.5\)](#) to show that u_{HP} is a unique solution of the coarse approximation. Furthermore, as the fine grid formulation is an interior penalty discretization of a linear elliptic PDE, where the coefficient $\mu(|\nabla_h u_{HP}|)$ is a known function, the existence and uniqueness of the solution u_{2G} to this problem follows immediately. \square

Lemma (Standard Qualilinear DGFEM)

Assuming that $u \in C^1(\Omega)$ and $u|_{\kappa} \in H^{k_{\kappa}}(\kappa)$, $k_{\kappa} \geq 2$, for $\kappa \in \mathcal{T}_h$ then the solution $u_{hp} \in V_{hp}(\mathcal{T}_h, \mathbf{p})$ of the standard DGFEM satisfies the error bound

$$\|u - u_{hp}\|_{hp}^2 \leq C_1 \sum_{\kappa \in \mathcal{T}_h} \frac{h_{\kappa}^{2s_{\kappa}-2}}{p_{\kappa}^{2k_{\kappa}-3}} \|u\|_{H^{k_{\kappa}}(\kappa)}^2$$

with $s_{\kappa} = \min(p_{\kappa} + 1, k_{\kappa})$.

Proof.

See Houston, Robson, & Süli 2005. □

Theorem (Coarse Mesh Approximation)

Let $\mathcal{T}_H^\sharp = \{\mathcal{K}\}$ be a covering of \mathcal{T}_H consisting of d -simplices and $u_{HP} \in V_{HP}(\mathcal{T}_H, \mathbf{P})$ be the coarse mesh approximation. If $u|_\kappa \in H^{K_\kappa}(\kappa)$, $K_\kappa \geq 3/2$, for $\kappa \in \mathcal{T}_H$, such that $\mathfrak{E}u|_\mathcal{K} \in H^{K_\kappa}(\mathcal{K})$, where \mathfrak{E} is an extension operator and $\mathcal{K} \in \mathcal{T}_H^\sharp$ with $\kappa \subset \mathcal{K}$; then,

$$\|u - u_{HP}\|_{HP}^2 \leq C_2 \sum_{\mathcal{K} \in \mathcal{T}_H} \frac{H_\mathcal{K}^{2S_\mathcal{K}-2}}{P_\mathcal{K}^{2K_\mathcal{K}-2}} (1 + \mathcal{G}_\mathcal{K}(H_\mathcal{K}, P_\mathcal{K})) \|\mathfrak{E}u\|_{H^{K_\mathcal{K}}(\mathcal{K})}^2$$

where $S_\mathcal{K} = \min(P_\mathcal{K} + 1, K_\mathcal{K})$ and

$$\mathcal{G}_\mathcal{K}(H_\mathcal{K}, P_\mathcal{K}) := (P_\mathcal{K} + P_\mathcal{K}^2) H_\mathcal{K}^{-1} \max_{F \subset \partial \mathcal{K}} \sigma_{HP}^{-1}|_F + H_\mathcal{K} P_\mathcal{K}^{-1} \max_{F \subset \partial \mathcal{K}} \sigma_{HP}|_F.$$

Proof.

Due to Lipschitz continuity and monotonicity the prove follows almost identically to [Cangiani, Dong, Georgoulis, & Houston 2017](#). □

Theorem (Two-Grid Quasilinear Approximation)

Let $\mathcal{T}_H^\sharp = \{\mathcal{K}\}$ be a covering of \mathcal{T}_H consisting of d -simplices. If $u|_\kappa \in H^{k_\kappa}(\kappa)$, $k_\kappa \geq 2$ and $u|_\kappa \in H^{K_\kappa}(\kappa)$, $K_\kappa \geq 3/2$, for $\kappa \in \mathcal{T}_H$, such that $\mathfrak{E}u|_{\mathcal{K}} \in H^{K_\kappa}(\mathcal{K})$, where $\mathcal{K} \in \mathcal{T}_H^\sharp$ with $\kappa \subset \mathcal{K}$; then, the solution $u_{2G} \in V_{hp}(\mathcal{T}_h, \mathbf{p})$ of the two-grid DGFEM satisfies the error bounds

$$\begin{aligned} \|u_{hp} - u_{2G}\|_{hp}^2 &\leq C_3 \left(C_1 \sum_{\kappa \in \mathcal{T}_h} \frac{h_\kappa^{2s_\kappa - 2}}{\rho_\kappa^{2k_\kappa - 3}} \|u\|_{H^{k_\kappa}(\kappa)}^2 \right. \\ &\quad \left. + C_2 \sum_{\mathcal{K} \in \mathcal{T}_H} \frac{H_\kappa^{2s_\kappa - 2}}{\rho_\kappa^{2K_\kappa - 2}} (1 + \mathcal{G}_\kappa(H_\kappa, \rho_\kappa)) \|\mathfrak{E}u\|_{H^{K_\kappa}(\mathcal{K})}^2 \right) \\ \|u - u_{2G}\|_{hp}^2 &\leq (1 + C_3) C_1 \sum_{\kappa \in \mathcal{T}_h} \frac{h_\kappa^{2s_\kappa - 2}}{\rho_\kappa^{2k_\kappa - 3}} \|u\|_{H^{k_\kappa}(\kappa)}^2 \\ &\quad + C_2 C_3 \sum_{\mathcal{K} \in \mathcal{T}_H} \frac{H_\kappa^{2s_\kappa - 2}}{\rho_\kappa^{2K_\kappa - 2}} (1 + \mathcal{G}_\kappa(H_\kappa, \rho_\kappa)) \|\mathfrak{E}u\|_{H^{K_\kappa}(\mathcal{K})}^2. \end{aligned}$$

Proof.

Defining $\phi = u_{2G} - u_{hp}$; then,

$$\begin{aligned} C_c \|\phi\|_{hp}^2 &\leq A_{hp}(u_{HP}; u_{2G}, \phi) - A_{hp}(u_{HP}; u_{hp}, \phi) \\ &= A_{hp}(u_{hp}; u_{hp}, \phi) - A_{hp}(u_{HP}; u_{hp}, \phi) \\ &\leq \sum_{\kappa \in \mathcal{T}_h} \int_{\kappa} |(\mu(|\nabla u_{hp}|) - \mu(|\nabla u_{HP}|)) \nabla u_{hp}| |\nabla \phi| \, d\mathbf{x} \\ &\quad + \sum_{F \in \mathcal{F}_h} \int_F \{ |(\mu(|\nabla u_{hp}|) - \mu(|\nabla u_{HP}|)) \nabla u_{hp}| \} \llbracket \phi \rrbracket \, ds \\ &\leq C \left(\sum_{\kappa \in \mathcal{T}_h} \int_{\kappa} |\nabla(u_{hp} - u_{HP})| |\nabla \phi| \, d\mathbf{x} \right. \\ &\quad \left. + \sum_{F \in \mathcal{F}_h} \int_F \{ |\nabla(u_{hp} - u_{HP})| \} \llbracket \phi \rrbracket \, ds \right) \\ &\leq C \left(\|\nabla_h(u - u_{hp})\|_{L^2(\Omega)} + \|\nabla_h(u - u_{HP})\|_{L^2(\Omega)} \right) \|\phi\|_{hp}. \end{aligned}$$

Lemma (Standard Quasilinear DGFEM)

The following bound holds:

$$\|u - u_{hp}\|_{hp}^2 \leq C_1 \sum_{\kappa \in \mathcal{T}_h} \eta_\kappa^2 \quad .$$

Here the *local error indicators* η_κ are defined, for all $\kappa \in \mathcal{T}_h$, as

$$\begin{aligned} \eta_\kappa^2 &= h_\kappa^2 p_\kappa^{-2} \|f + \nabla \cdot \{\mu(|\nabla u_{hp}|) \nabla u_{hp}\}\|_{L^2(\kappa)}^2 \\ &\quad + h_\kappa p_\kappa^{-1} \|\llbracket \mu(|\nabla u_{hp}|) \nabla u_{hp} \rrbracket\|_{L^2(\partial\kappa \setminus \Gamma)}^2 + \gamma_{hp}^2 p_\kappa^3 h_\kappa^{-1} \|\llbracket u_{hp} \rrbracket\|_{L^2(\partial\kappa)}^2 \end{aligned}$$

Proof.

See Houston, Süli & Wihler 2008. □

Lemma (Two-Grid Quasilinear Approximation)

The following bound holds:

$$\|u - u_{2G}\|_{hp}^2 \leq C_2 \sum_{\kappa \in \mathcal{T}_h} \left(\eta_\kappa^2 + \xi_\kappa^2 \right).$$

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$$\begin{aligned} \eta_\kappa^2 = & h_\kappa^2 p_\kappa^{-2} \|f + \nabla \cdot \{\mu(|\nabla u_{HP}|) \nabla u_{2G}\}\|_{L^2(\kappa)}^2 \\ & + h_\kappa p_\kappa^{-1} \|[\mu(|\nabla u_{HP}|) \nabla u_{2G}]\|_{L^2(\partial\kappa \setminus \Gamma)}^2 + \gamma_{hp}^2 p_\kappa^3 h_\kappa^{-1} \|[[u_{2G}]]\|_{L^2(\partial\kappa)}^2 \end{aligned}$$

and the *local two-grid error indicators* are defined, for all $\kappa \in \mathcal{T}_h$, as

$$\xi_\kappa^2 = \|(\mu(|\nabla u_{HP}|) - \mu(|\nabla u_{2G}|)) \nabla u_{2G}\|_{L^2(\kappa)}^2.$$

Proof.

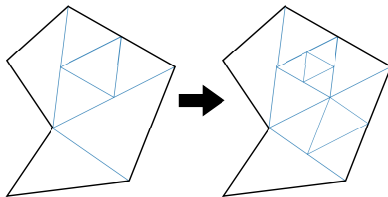
See C., Houston, & Wihler 2013 for the case of a *normal* coarse mesh. This analysis is performed on the fine mesh and the only requirement on the coarse mesh is that $V_{HP}(\mathcal{T}_H, \mathbf{P}) \subseteq V_{hp}(\mathcal{T}_h, \mathbf{p})$, which still holds. \square

Two-Grid Adaptivity

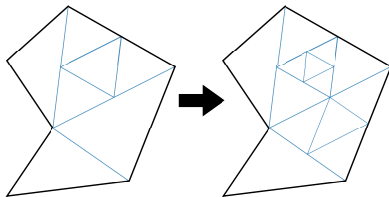
1. Construct initial coarse and fine FE spaces, with coarse mesh created by agglomerating the fine mesh.
2. Compute the coarse grid approximation and two-grid solution.
3. Select elements for refinement based on η_κ and ξ_κ :
 - 3.1 Use $\sqrt{\eta_\kappa^2 + \xi_\kappa^2}$ to determine set $\mathfrak{R}(\mathcal{T}_h) \subseteq \mathcal{T}_h$ of elements to refine.
 - 3.2 Choose fine or coarse mesh refinement. For all $\kappa \in \mathfrak{R}(\mathcal{T}_h)$
 - if $\lambda_F \xi_\kappa \leq \eta_\kappa$ refine the fine element κ , and
 - if $\lambda_C \eta_\kappa \leq \xi_\kappa$ refine the coarse element $\kappa_H \in \mathcal{T}_H$, where $\kappa \in \mathcal{T}_h(\kappa_H)$.
4. Perform h -/ hp -mesh refinement of the fine space.
5. Select h - or p -refinement for each coarse element to refine.
6. Perform h -/ hp -refinement of the coarse space.
7. Goto 2.

The constants λ_F and λ_C are steering parameters.

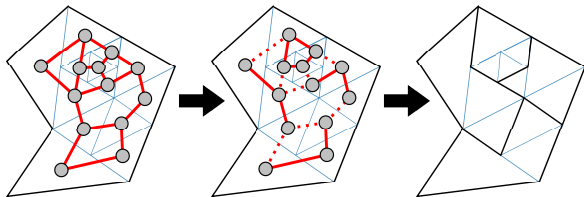
Fine Element Refine:



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Coarse Element Refine — Partition patch of fine elements into 2^d elements



[Collis & Houston, 2016]

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However, we have information about the error for each fine element — can we distribute the agglomeration using this information?

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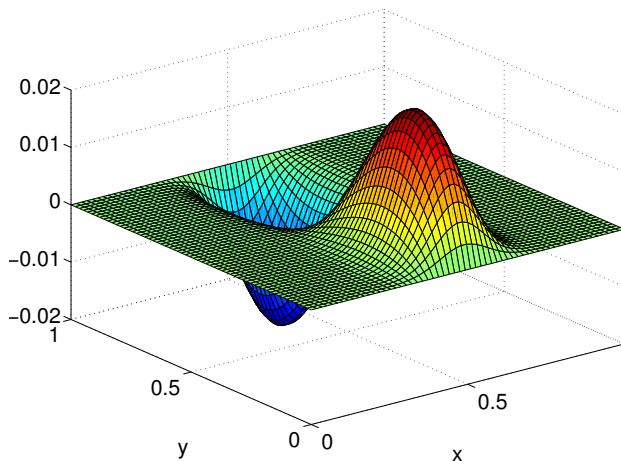
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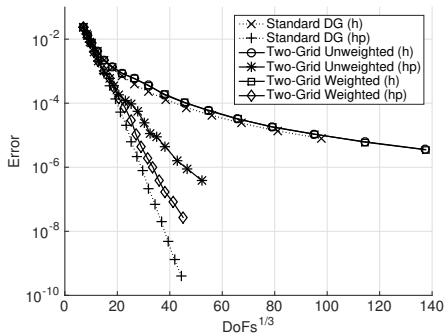
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The coarse element refinement uses the fine elements *after* refinement; therefore, we divide the (square) of each error indicator equally between the new fine elements; i.e., $\eta_{\kappa_s} = \eta_{\kappa}/\sqrt{N}$ and $\xi_{\kappa_s} = \xi_{\kappa}/\sqrt{N}$, for $s = 1, \dots, N$, if κ is divided into N children $\kappa_1, \dots, \kappa_N$.

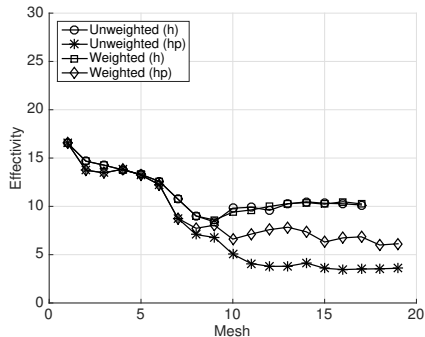
We let $\Omega = (0, 1)^2$, $\mu(\mathbf{x}, |\nabla u|) = 2 + \frac{1}{1+|\nabla u|^2}$ and select f so that

$$u(x, y) = x(1-x)y(1-y)(1-2y)e^{-20(2x-1)^2}.$$

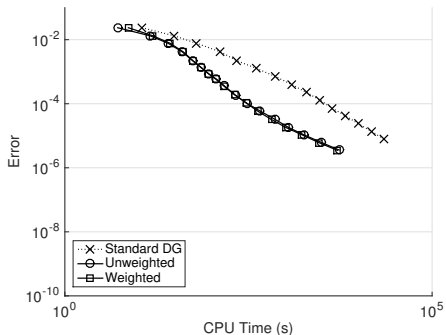




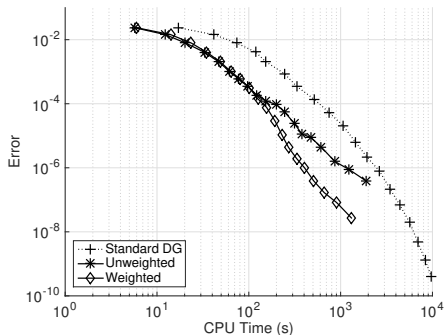
Error vs. #DoFs



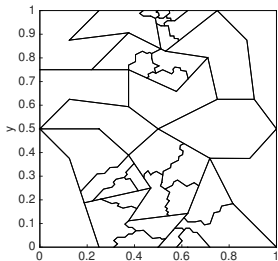
Effectivity Indices



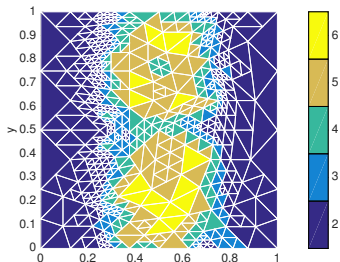
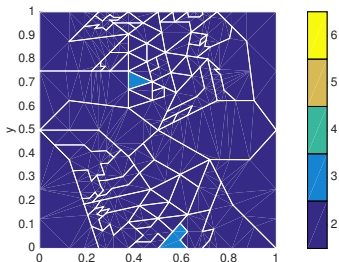
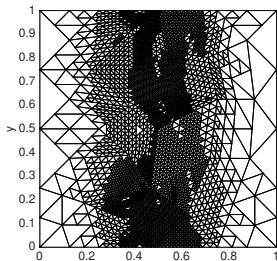
Error vs. CPU Time
h-refinement



Error vs. CPU Time
hp-refinement



8 h -refinement (Weighted Coarse Refinement)

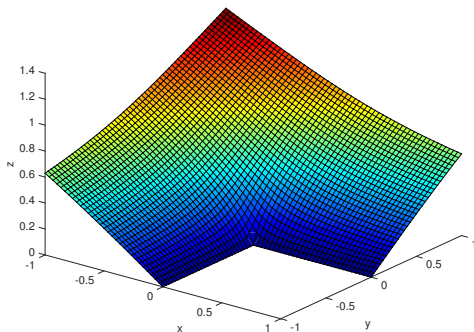


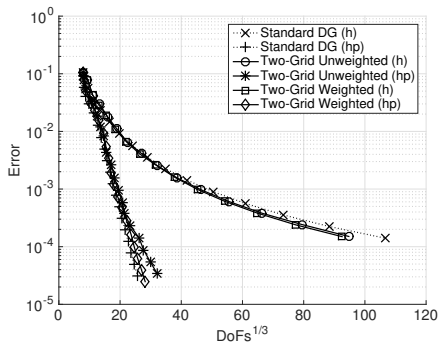
8 hp -refinement (Weighted Coarse Refinement)

We let $\Omega = (-1, 1)^2 \setminus [0, 1) \times (-1, 0]$, $\mu(\mathbf{x}, |\nabla u|) = 1 + e^{-|\nabla u|^2}$ and select f so that

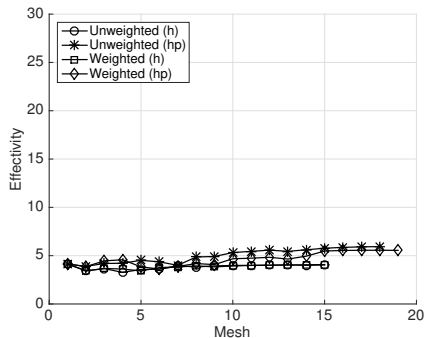
$$u(r, \phi) = r^{2/3} \sin\left(\frac{2}{3}\phi\right).$$

Note that u is analytic in $\bar{\Omega} \setminus \{\mathbf{0}\}$, but ∇u is singular at the origin.

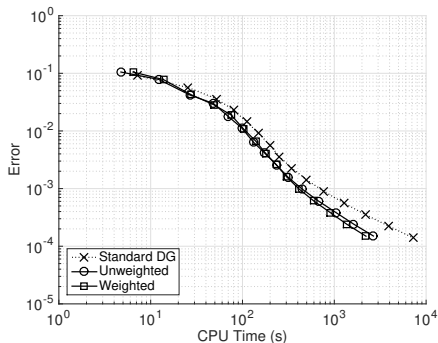




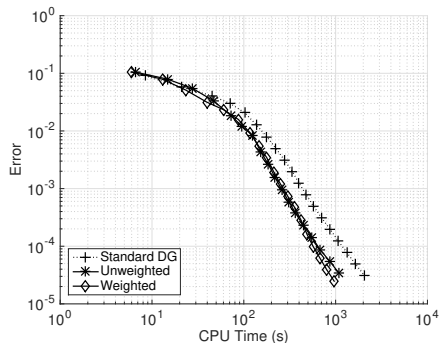
Error vs. #DoFs



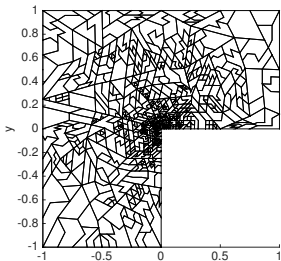
Effectivity Indices



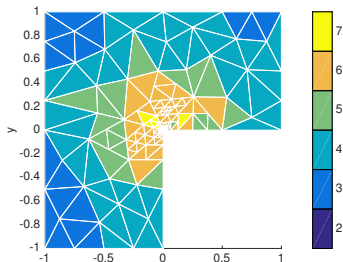
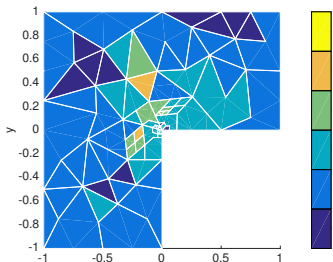
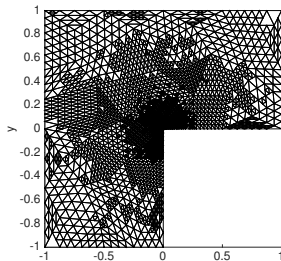
Error vs. CPU Time
h-refinement



Error vs. CPU Time
hp-refinement



8 h -refinement (Weighted Coarse Refinement)



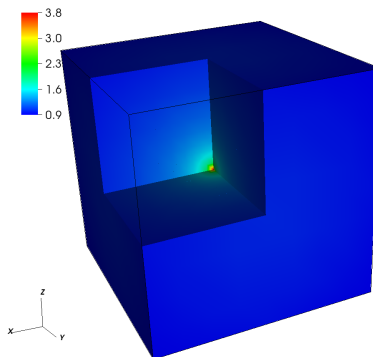
8 hp -refinement (Weighted Coarse Refinement)

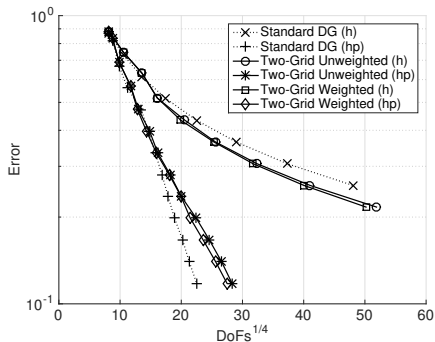
We let Ω be the Fichera corner $(-1, 1)^3 \setminus [0, 1)^3$, $\mu(\mathbf{x}, |\nabla u|) = 2 + \frac{1}{1+|\nabla u|^2}$ and select f so that

$$u(\mathbf{x}) = (x^2 + y^2 + z^2)^{q/2}, \quad q \in \mathbb{R};$$

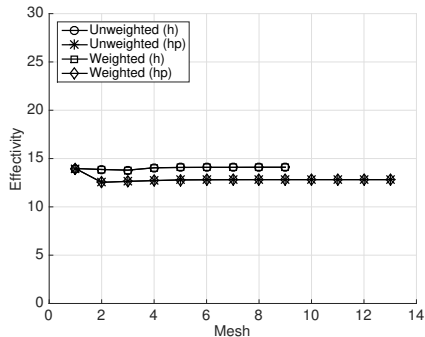
for $q > -1/2$, $u \in H^1(\Omega)$. Here, we select $q = -1/4$.

Beilina, Korotov & Křížek 2005

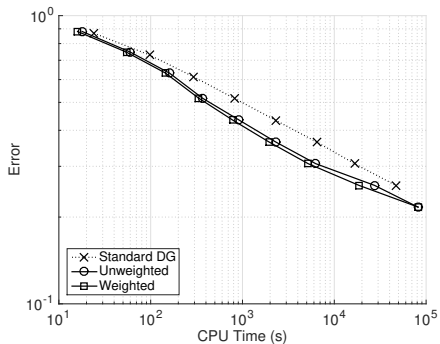




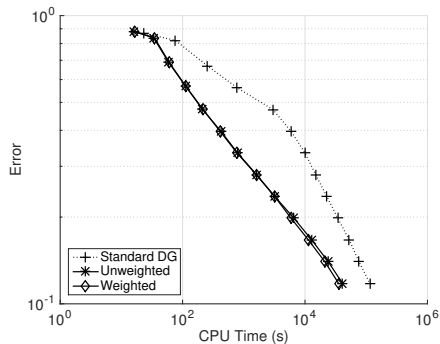
Error vs. #DoFs



Effectivity Indices



Error vs. CPU Time
h-refinement



Error vs. CPU Time
hp-refinement

Summary:

- Two-Grid DG *a posteriori* error estimates still hold for agglomerated coarse mesh of polygons and fine mesh of simplices.
- We can adaptively refine the coarse mesh based on the error estimates.

Future Aims:

- Extend to general nonlinearities.