

# A posteriori error analysis of the virtual element method for second-order quasilinear elliptic PDE

Scott Congreve

Department of Numerical Mathematics,  
Faculty of Mathematics & Physics,  
Charles University

Joint work with  
Alice Hodson (Charles University)

POlytopal Element Methods in Mathematics and Engineering, Inria Paris



## Quasilinear Problem

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

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

## Assumption

$\mu \in C(\bar{\Omega} \times [0, \infty))$  and there exists positive constants  $m_\mu$  and  $M_\mu$  such that

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

Nonlinearities of this type appear in continuum mechanics



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From the assumption we have that there exists positive constants  $C_1$  and  $C_2$

$$\begin{aligned} |\mu(\mathbf{x}, |\mathbf{v}|) \mathbf{v} - \mu(\mathbf{x}, |\mathbf{w}|) \mathbf{w}| &\leq C_1 |\mathbf{v} - \mathbf{w}|, \\ C_2 |\mathbf{v} - \mathbf{w}|^2 &\leq (\mu(\mathbf{x}, |\mathbf{v}|) \mathbf{v} - \mu(\mathbf{x}, |\mathbf{w}|) \mathbf{w}) \cdot (\mathbf{v} - \mathbf{w}) \end{aligned}$$

for any  $\mathbf{v}, \mathbf{w} \in \mathbb{R}^2$  and  $\mathbf{x} \in \bar{\Omega}$ .

[Barrett & Liu, 1994]

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**Weak formulation:** Find  $u \in H_0^1(\Omega)$  such that

$$a(u; u, v) := \int_{\Omega} \mu(|\nabla u|) \nabla u \cdot \nabla v \, d\mathbf{x} = \int_{\Omega} f v \, d\mathbf{x},$$

for all  $v \in H_0^1(\Omega)$ .

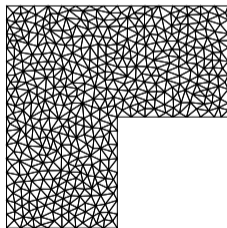


- Nonlinear problem  $\implies$  solving via iteration (fixed point, Newton, etc.).
- Depending on the number of iterations and DoFs could be computationally expensive.
- Reduce computational expense — **two-grid** method: Solve nonlinear problem on a coarse mesh, and use to linearise on a fine mesh

Xu 1992, 1994, 1996; Xu & Zhou 1999; Axelsson & Layton 1996;  
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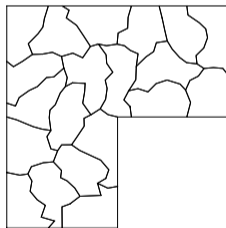
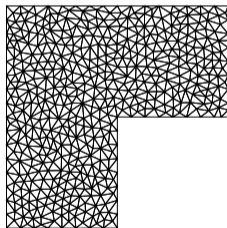
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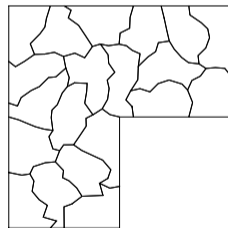
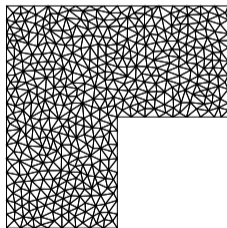
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- How do we optimally construct the coarse mesh? Agglomeration and adaptive refinement. . .

PolyDG: C. & Houston 2022



Construct mesh  $\mathcal{T}_h$  of  $\Omega$  consisting of simple polygons, with element diameter  $h_E$ ,  $E \in \mathcal{T}_h$ .

## Assumption (Mesh Regularity)

*There exists  $\rho > 0$  such that*

- *each element  $E \in \mathcal{T}_h$  star-shaped w.r.t ball of radius  $\rho h_E$*
- *$h_e \geq \rho h_E$  for every  $E \in \mathcal{T}_h$  and  $e \subset \partial E$*

## Remark

*As consequence each element  $E \in \mathcal{T}_h$  admits a sub-triangulation into triangles.*

On each element we consider a order of approximation  $\ell$ .



Given a **local enlarged VEM space**

$$\tilde{V}_{h,\ell}^E := \{v_h \in H^1(\Omega) : \Delta v_h \in \mathbb{P}_\ell(E) \text{ and } v_h|_e \in \mathbb{P}_\ell(e) \forall e \subset \partial E\}$$

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and a **value projection**  $\Pi_0^E : \tilde{V}_{h,\ell}^E \rightarrow \mathbb{P}_\ell$  we define the **local virtual element space**  $V_{h,\ell}^E$  as

$$V_{h,\ell}^E := \left\{ v_h \in \tilde{V}_{h,\ell}^E : (v_h - \Pi_0^E v_h, p)_E = 0 \quad \forall p \in \mathbb{P}_\ell(E) \setminus \mathbb{P}_{\ell-2}(E) \right\}$$

Ahmad, Alsaedi, Brezzi, Marini, & Russo, 2013

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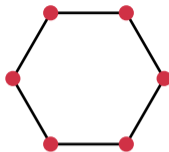
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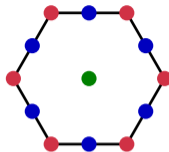
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The **global VEM space**  $V_{h,\ell}$  is defined as

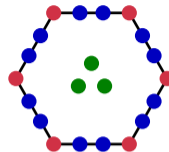
$$V_{h,\ell} := \left\{ v_h \in H_0^1(\Omega) : v_h|_E \in V_{h,\ell}^E \quad \forall E \in \mathcal{T}_h \right\}$$



$\ell = 1$



$\ell = 2$



$\ell = 3$

The local space  $V_{h,\ell}^E$  is characterised by the degrees of freedom:

(D1) The value of  $v_h$  at each vertex of  $E$

(D2) For  $\ell > 1$ , the moments of  $v_h$  up to order  $\ell - 2$  on each edge  $e \subset \partial E$

$$\frac{1}{|e|} \int_e v_h p \, ds \quad \forall p \in \mathbb{P}_{\ell-2}(e)$$

(D3) For  $\ell > 1$ , the moments of  $v_h$  up to order  $\ell - 2$  inside  $E$

$$\frac{1}{|E|} \int_E v_h p \, dx \quad \forall p \in \mathbb{P}_{\ell-2}(E)$$

Value projection ( $\Pi_0^E : \tilde{V}_{h,\ell}^E \rightarrow \mathbb{P}_\ell(E)$ )  $\Pi_0^E v_h$  linear combination of dofs, and satisfies

$$\int_E \Pi_0^E v_h p \, d\mathbf{x} = \int_E v_h p \, d\mathbf{x} \quad \forall p \in \mathbb{P}_{\ell-2}(E), \quad \text{and} \quad \Pi_0^E q = q \quad \forall q \in \mathbb{P}_\ell(E).$$

Edge projection ( $\Pi_0^e : \tilde{V}_{h,\ell}^E \rightarrow \mathbb{P}_\ell(e)$ )  $\Pi_0^e v_h$  linear combination of dofs, and satisfies

$$\Pi_0^e v_h(e^\pm) = v_h(e^\pm),$$

$$\int_e \Pi_0^e v_h p \, ds = \int_e v_h p \, ds \quad \forall p \in \mathbb{P}_{\ell-2}(e), \quad \text{and} \quad \Pi_0^e q = q|_e \quad \forall q \in \mathbb{P}_\ell(E).$$

Gradient projection ( $\Pi_1^E : \tilde{V}_{h,\ell}^E \rightarrow [\mathbb{P}_\ell(E)]^2$ )

$$\int_E \Pi_1^E v_h \cdot \mathbf{p} \, d\mathbf{x} = - \int_E \Pi_0^E v_h \nabla \cdot \mathbf{p} \, d\mathbf{x} + \sum_{e \subset \partial E} \int_e \Pi_0^e v_h \mathbf{p} \cdot \mathbf{n}_e \, ds \quad \forall \mathbf{p} \in [\mathbb{P}_{\ell-1}(E)]^2.$$

Here,  $e \subset E$  is an element edge, and  $e^\pm$  denotes the vertices of  $e$ .

Use CLS for choice of projections: Dedner & Hodson 2024



## VEM Formulation

Find  $u_h \in V_{h,\ell}$  such that

$$a_h(u_h; u_h, v_h) = L_h(v_h) \quad \text{for all } v_h \in V_{h,\ell}.$$

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Here,

$$a_h(z_h, v_h, w_h) = \sum_{E \in \mathcal{T}_h} a_h^E(z_h, v_h, w_h),$$

$$a_h^E(z_h, v_h, w_h) = \int_E \mu(|\Pi_1^E z_h|) \Pi_1^E v_h \cdot \Pi_1^E w_h \, dx + S^E(z_h; (I - \Pi_0^E)v_h, (I - \Pi_0^E)w_h),$$

$$L_h(v_h) = \sum_{E \in \mathcal{T}_h} \int_E \Pi_0^E f v_h \, dx,$$

where  $S^E$  is a stabilisation to be defined.





## Theorem (Existence and Uniqueness)

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Proof:

- Prove  $a_h$  is **strongly monotone**

$$a_h(w_h; w_h, w_h - z_h) - a_h(z_h; z_h, w_h - z_h) \geq C|w_h - z_h|_1^2 \quad \forall w_h, z_h \in V_{h,\ell}$$

and **Lipschitz continuous**

$$|a_h(w_h; w_h, v_h) - a_h(z_h; z_h, v_h)| \leq C|w_h - z_h|_1|v_h|_1 \quad \forall v_h, w_h, z_h \in V_{h,\ell}$$

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C. & Hodson (Submitted); Houston, Robson, & Süli 2005

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Prove of the volume term follows from properties of  $\mu$ , so only need to prove for stabilisation.

The stabilisation must satisfy the following:

- **admissible** stabilisation; i.e.,  $\exists C_*, C^*$ , independent of  $h, E$ , such that,

$$C_* a^E(z_h; v_h, v_h) \leq S^E(z_h; v_h, v_h) \leq C^* a^E(z_h; v_h, v_h) \quad \forall z_h, v_h \in V_{h,\ell}^E, \forall E \in \mathcal{T}_h.$$

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- and either

- $S^E$  is **independent** of the first argument and linear in the other two, or
- it is strongly monotone and Lipschitz continuous in the sense that

$$S^E(w_h; (I - \Pi_0^E)w_h, (I - \Pi_0^E)(w_h - z_h)) - S^E(z_h; (I - \Pi_0^E)z_h, (I - \Pi_0^E)(w_h - z_h)) \geq C |w_h - z_h|_1^2 \quad \forall w_h, z_h \in V_{h,\ell}$$

$$|S^E(w_h; (I - \Pi_0^E)w_h, (I - \Pi_0^E)v_h) - S^E(z_h; (I - \Pi_0^E)z_h, (I - \Pi_0^E)v_h)| \leq C |w_h - z_h|_1 |v_h|_1 \quad \forall v_h, w_h, z_h \in V_{h,\ell}$$



We use dofi-dofi as the basis and propose several stabilisations:

- weighted by the constants from the non-linearity; e.g.,

$$S^E(z_h; v_h, w_h) := M_\mu m_\mu \sum_{\lambda \in \Lambda^E} \lambda(v_h) \lambda(w_h).$$

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$$S^E(z_h; v_h, w_h) := \mu_E(\mathbf{x}, |\Pi_1^{E,0} z_h|) \sum_{\lambda \in \Lambda^E} \lambda(v_h) \lambda(w_h),$$

where  $\Pi_1^{E,0}$  is gradient projection onto constants, and  $\mu_E(\cdot)$  denotes the average of  $\mu$ .

Adak, Arrutselvi, Natarajan, Natarajan, 2022; Cangiani, Chatzipantelidis, Diwan, Georgoulis, 2020

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- multiplied by nonlinearity applied to dof; i.e.,

$$S^E(z_h; v_h, w_h) := \sum_{\lambda \in \Lambda^E} \mu(|\lambda(z_h)|) \lambda(v_h) \lambda(w_h).$$

We first quote a key result:

## Theorem (Approximation using VEM functions)

*Under the mesh regularity assumptions, for any  $w \in H^1(\Omega)$  there exists a  $w_I \in V_{h,\ell}$  such that for all  $E \in \mathcal{T}_h$*

$$\|w - w_I\|_{0,E} + h_E |w - w_I|_{1,E} \leq Ch_E |w|_{1,E}$$

*where  $C$  depends only on  $\ell$  and mesh regularity.*

Mora, Rivera, & Rodríguez, 2015; Cangiani, Georgoulis, Pryer, & Sutton, 2017

We also note that

$$\Pi_1^E v_h = \mathcal{P}_{\ell-1}^E(\nabla v_h)$$

where  $\mathcal{P}_{\ell-1}^E$  is the  $L^2$ -orthogonal projection onto  $\mathbb{P}_{\ell-1}$ .

Dedner & Hodson, 2022

## Theorem (Upper bound [C. & Hodson (Submitted)])

$$|u - u_h|_1^2 \leq C \sum_{E \in \mathcal{T}_h} (\eta_E^2 + \Theta_E^2 + \mathcal{S}_E^2 + \Psi_E^2)$$

where

$$\eta_E^2 := h_E^2 \|f_h + \nabla \cdot \mu_h(|\mathcal{P}_{\ell-1}^E \nabla u_h|) \mathcal{P}_{\ell-1}^E \nabla u_h\|_{0,E}^2 + \sum_{e \in \partial E} h_e \|[\mu_h(|\mathcal{P}_{\ell-1}^E \nabla u_h|) \mathcal{P}_{\ell-1}^E \nabla u_h]\|_{0,e}^2,$$

$$\begin{aligned} \Theta_E^2 := & h_E^2 \|f - f_h + \nabla \cdot (\mu(|\mathcal{P}_{\ell-1}^E \nabla u_h|) \mathcal{P}_{\ell-1}^E \nabla u_h - \mu_h(|\mathcal{P}_{\ell-1}^E \nabla u_h|) \mathcal{P}_{\ell-1}^E \nabla u_h)\|_{0,E}^2 \\ & + h_E^2 \|f - f_h\|_{0,E}^2 + \sum_{e \in \partial E} h_e \|[(\mu(|\mathcal{P}_{\ell-1}^E \nabla u_h|) - \mu_h(|\mathcal{P}_{\ell-1}^E \nabla u_h|)) \mathcal{P}_{\ell-1}^E \nabla u_h]\|_{0,e}^2, \end{aligned}$$

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## Theorem (Upper bound [C. & Hodson (Submitted)])

$$|u - u_h|_1^2 \leq C \sum_{E \in \mathcal{T}_h} (\eta_E^2 + \Theta_E^2 + \mathcal{S}_E^2 + \Psi_E^2)$$

where

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## Corollary

$$|u - \Pi_0^h u_h|_1^2 \leq \bar{C} \sum_{E \in \mathcal{T}_h} (\eta_E^2 + \Theta_E^2 + \mathcal{S}_E^2 + \Psi_E^2)$$
$$\|\nabla u - \Pi_1^h u_h\|_0^2 \leq \hat{C} \sum_{E \in \mathcal{T}_h} (\eta_E^2 + \Theta_E^2 + \mathcal{S}_E^2 + \Psi_E^2)$$

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## Theorem (Local lower bound [C. &amp; Hodson (Submitted)])

For each element  $E \in \mathcal{T}_h$

$$\eta_E^2 \leq C \sum_{E' \in \omega_E} (\|\nabla(u - u_h)\|_{0,E'}^2 + \mathcal{S}_{E'}^2 + \Theta_{E'}^2)$$

where  $\omega_E$  denotes the patch of elements containing  $E$  and its neighbouring elements.

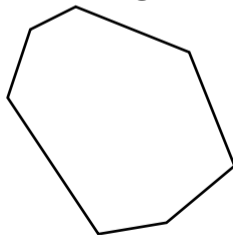
- Mark for refinement elements  $E \in \mathcal{T}_h$  based on error indicators using Dörfler marking; i.e., construct the smallest subset of elements  $\mathcal{T}_h^M \subset \mathcal{T}_h$  such that, for given  $\theta \in (0, 1)$ ,

$$\left( \sum_{E \in \mathcal{T}_h^M} \eta_E^2 + \Theta_E^2 + \mathcal{S}_E^2 + \Psi_E^2 \right)^{1/2} \geq \theta \left( \sum_{E \in \mathcal{T}_h} \eta_E^2 + \Theta_E^2 + \mathcal{S}_E^2 + \Psi_E^2 \right)^{1/2},$$

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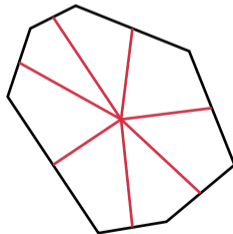
- Refine polygon by joining midpoint of each edge to the barycentre of the element



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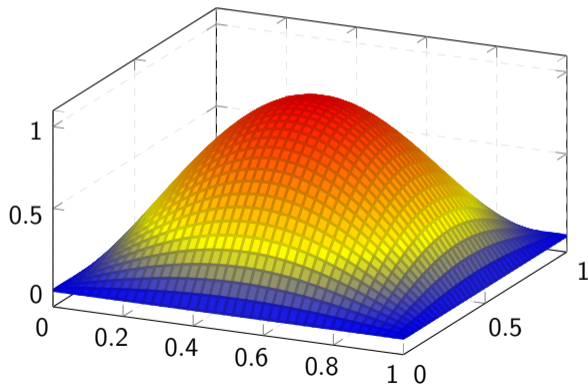
- Refine polygon by joining midpoint of each edge to the barycentre of the element



(assumes convex, but can use any point the element is star-shaped w.r.t.)

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

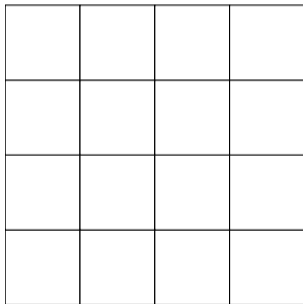
$$u(x, y) = \sin(\pi x) \sin(\pi y).$$



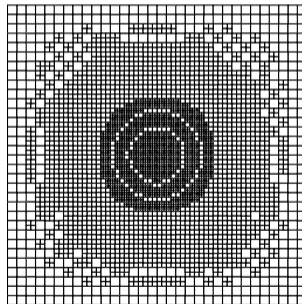
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First consider quadrilateral elements:



Initial mesh



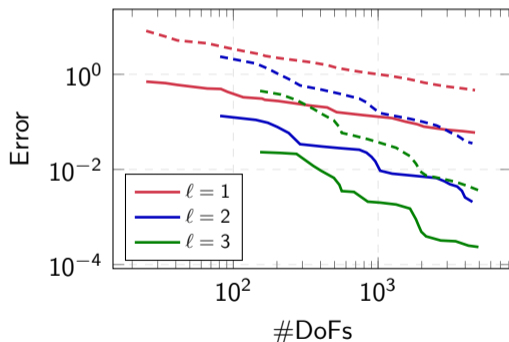
After 23 refinements



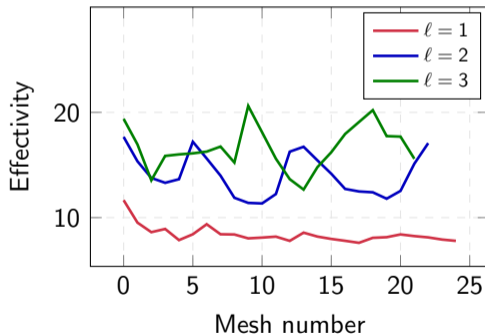
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Error Bound &  $H^1$ -error ( $\|\nabla u - \Pi_1^h u_h\|_{0,\Omega}$ )

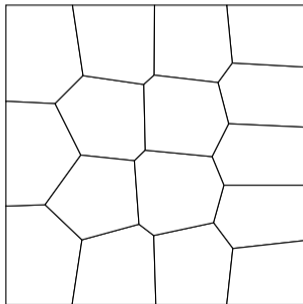


Effectivity

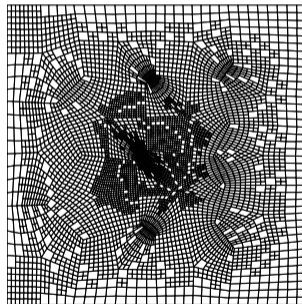
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Now consider voronoi elements:



Initial mesh

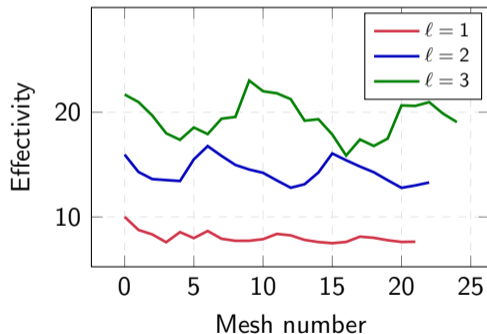
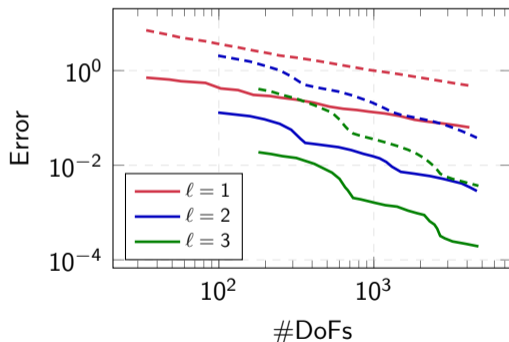


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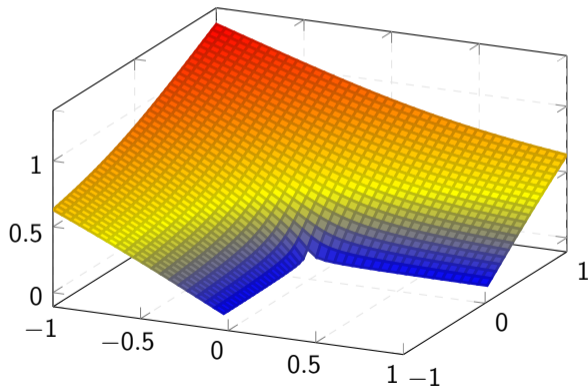


Error Bound &  $H^1$ -error ( $\|\nabla u - \Pi_1^h u_h\|_{0,\Omega}$ )

Effectivity

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

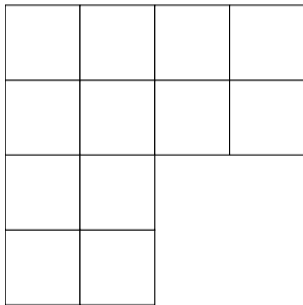
$$u(r, \theta) = r^{2/3} \sin(2\theta/3).$$



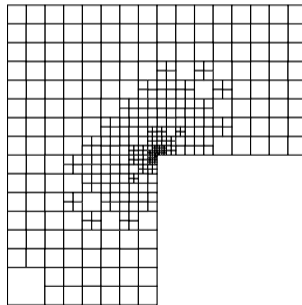
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First consider quadrilateral elements:



Initial mesh

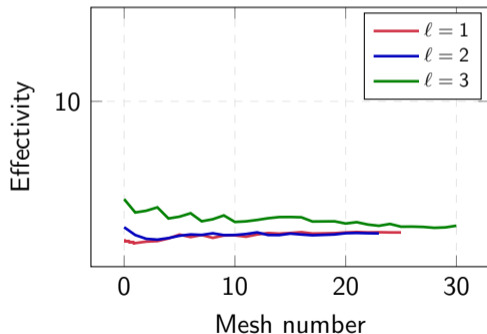
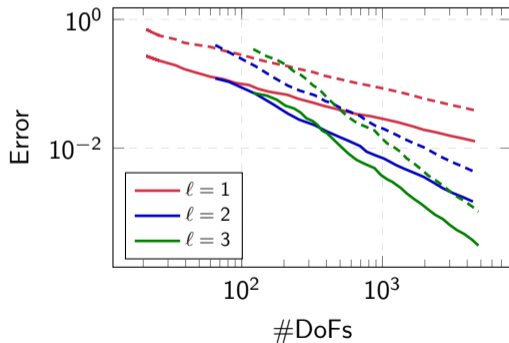


After 15 refinements

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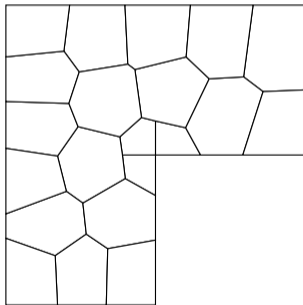
Error Bound &  $H^1$ -error ( $\|\nabla u - \Pi_1^h u_h\|_{0,\Omega}$ )

Effectivity

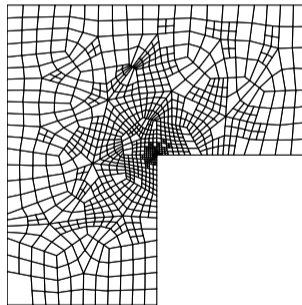
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Initial mesh

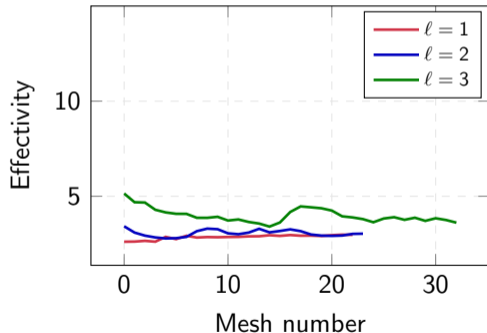
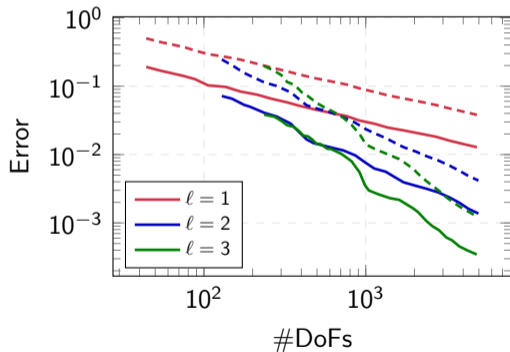


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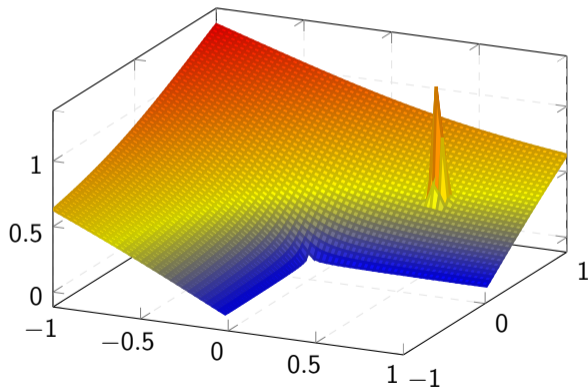
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Effectivity



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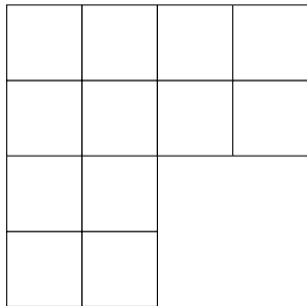
$$u(r, \theta) = r^{2/3} \sin(2\theta/3) + e^{-(1000(x-0.5)^2 + 1000(y-0.5)^2)}.$$



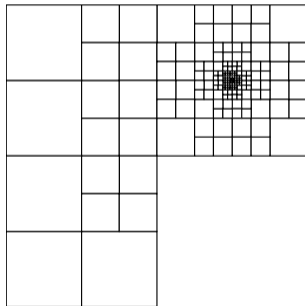
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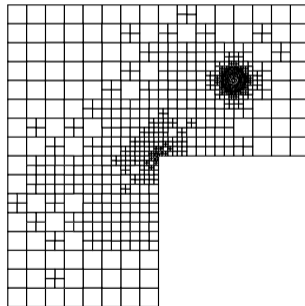
First consider quadrilateral elements:



Initial mesh



After 20 refinements

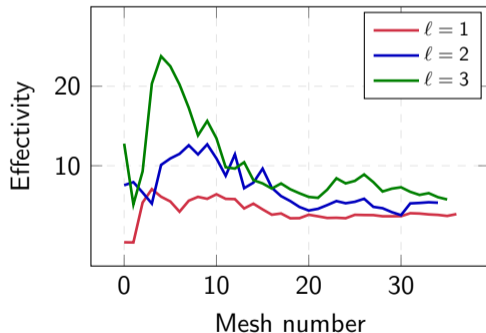
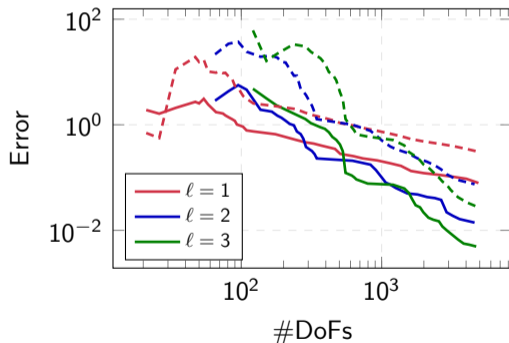


After 37 refinements

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First consider quadrilateral elements:



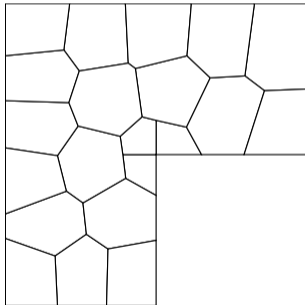
Error Bound &  $H^1$ -error ( $\|\nabla u - \Pi_1^h u_h\|_{0,\Omega}$ )

Effectivity

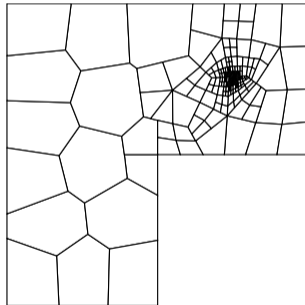
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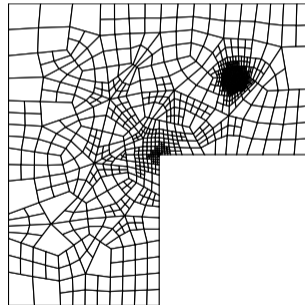
Now consider voronoi elements:



Initial mesh



After 13 refinements

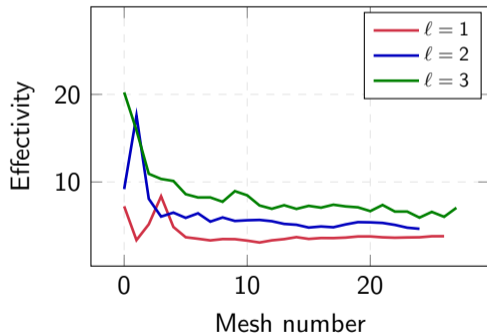
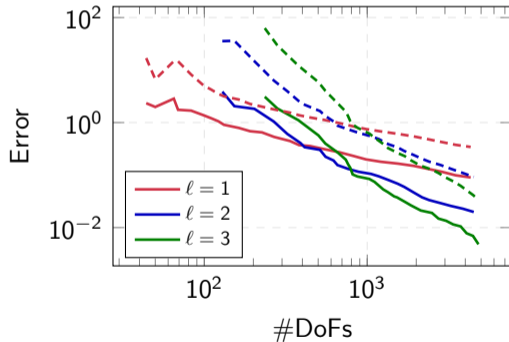


After 27 refinements

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

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Now consider voronoi elements:



Error Bound &  $H^1$ -error ( $\|\nabla u - \Pi_1^h u_h\|_{0,\Omega}$ )

Effectivity



## Conclusions

- Conforming VEM for quasilinear PDE
- Well-posedness & implication to stabilisations
- Energy norm residual based error bounds and indicators



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## Future

- *hp*-VEM
- quasi-Newtonian
- Two-grid
- Interpolation result for agglomerated elements