

Local space–time efficiency for inexpensive approximations of the heat and wave equations

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Inria Paris & Ecole des Ponts

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Outline

- 1 Introduction
- 2 Equations, spaces, norms, weak formulations, residuals, and inf-sup conditions
- 3 Localization of the intrinsic dual residual norm
- 4 Reliability and local space-time efficiency
- 5 Schemes and temporal reconstructions with the orthogonality property
- 6 Numerical experiments
 - Heat equation and extensions
 - Wave equation
- 7 Conclusions

The heat & wave equations

The heat equation

Find $u : \Omega \times (0, T) \rightarrow \mathbb{R}$ such that

$$\partial_t u - \Delta u = f \quad \text{in } \Omega \times (0, T),$$

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- T : final time
- Ω : space domain (Lipschitz bounded polytope)
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Goals

Guaranteed a posteriori error estimate

$$\|u - u_{h\tau}\|_{\Omega \times (0,T)}^2 \leq \sum_{n=1}^N \sum_{K \in \mathcal{T}_h^n} \eta_K^n(u_{h\tau})^2$$

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efficient

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Guaranteed a posteriori error estimate
 with respect to the **final time**.

efficient and **robust**

$$|||u - u_{h\tau}|||_{\Omega \times (0,T)}^2 \leq \sum_{n=1}^N \sum_{K \in \mathcal{T}_h^n} \eta_K^n(u_{h\tau})^2 \leq C_{\text{eff}}^2 |||u - u_{h\tau}|||_{\Omega \times (0,T)}^2, \quad C_{\text{eff}} \text{ indep. of } T$$

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Goals

Guaranteed a posteriori error estimate **locally space-time efficient** and **robust** with respect to the **final time**.

$$\|u - u_{h\tau}\|_{\Omega \times (0, T)}^2 \leq \sum_{n=1}^N \sum_{K \in \mathcal{T}_h^n} \eta_K^n(u_{h\tau})^2$$

$$\eta_K^n(u_{h\tau})^2 \leq C_{\text{eff}}^2 \|u - u_{h\tau}\|_{\omega_K \times I_n}^2 \text{ for all } 1 \leq n \leq N \text{ and } K \in \mathcal{T}_h^n$$

Setting:

- wave equation
- finite elements of polynomial degree $p = 4$ in space
- explicit leapfrog scheme in time
- mass lumping
- equilibrated flux estimators

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local errors $|u - u_{h\tau}|_{H^1(K \times I_n)}$

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Approximation u_h^n , error $|u - u_{h\tau}|_{H^1(K \times I_n)}$

Goal: **snapshots** u_h^n

→ **estimators** $\eta_K^n(u_{h\tau})$

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- Verfürth (2003) (cf. also Bergam, Bernardi, & Mghazli (2005)), **Y norm**:
 - ✓ reliability $\|u - \mathcal{I}u_{h\tau}\|_Y^2 \leq C^2 \sum_{n=1}^N \sum_{K \in \mathcal{T}_h^n} \eta_K^n(u_{h\tau})^2$
 - ✓ efficiency $\sum_{K \in \mathcal{T}_h^n} \eta_K^n(u_{h\tau})^2 \leq C^2 \|u - \mathcal{I}u_{h\tau}\|_{Y(I_n)}^2$, ✗ **global in space**
 - ✓ **robustness** with respect to the **final time T**, no link $|\mathcal{T}_h^n| \leftrightarrow \tau$
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- Ern, Smears, & Vohralík (2017): **local space-time efficiency** in the **Y norm**
- Georgoulis & Makridakis (2023), Smears (2025): **efficiency** in the **X norm**

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Function spaces and their associated norms

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Weak formulations

The heat equation

Definition (Weak solution)

$u \in X$ such that, for all $v \in H^1_T(Q)$,

$$-(u, \partial_t v)_Q + (\nabla u, \nabla v)_Q = (f, v)_Q.$$

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Nonsymmetry

Trial space X or $H^1_0(Q)$, test space $H^1_T(Q)$.

Residuals and their dual norms

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$\mathcal{R}(u_{h\tau}) = 0$ if and only if $u_{h\tau} = u$.

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$$\|\mathcal{R}(u_{h\tau})\|_{(H^1_T(Q))'} := \sup_{\substack{v \in H^1_T(Q) \\ |v|_{H^1(Q)}=1}} \langle \mathcal{R}(u_{h\tau}), v \rangle.$$

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- induced by the weak formulation (problem-dependent $\times$ fixed space & norm)
- may be the only choice (sign-changing coefficients, implicit const. laws ...)

Inf-sup equalities, norms of the difference $u - u_{h\tau}$

The wave equation

- For the slightly bigger trial space $Y_0 \supset H_0^1(Q)$,

$$\|u - u_{h\tau}\|_{Y_0} = \|\mathcal{R}(u_{h\tau})\|_{(H_{,T}^1(Q))'}$$

by inf-sup of Steinbach & Zank (2022).

Inf-sup equalities, norms of the difference $u - u_{h\tau}$

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- For the slightly bigger **test** space $Y_T \supset H^1_T(Q)$,

$$\|u - u_{h\tau}\|_X = \|\mathcal{R}(u_{h\tau})\|_{(Y_T)'}.$$

by standard **inf-sup** theory.

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Inf-sup equalities, norms of the difference $u - u_{h\tau}$

- There holds

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 & \| \mathcal{R}(u_{h\tau}) \|_{(H^1_T(Q))'} \\
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 &\leq \left(\|\partial_t(u - u_{h\tau})\|_Q^2 + \|\nabla(u - u_{h\tau})\|_Q^2 \right)^{1/2} \\
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- $\|\mathcal{R}(u_{h\tau})\|_{(H^1_T(Q))'}$: dual, a priori global norm
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... **elliptic setting on** the space-time domain Q

Localization of the intrinsic dual residual norm

Theorem (Localization of the intrinsic dual residual norm)

Let $u_{h\tau} \in H_0^1(Q)$ (heat) or $u_{h\tau} \in H_0^1(Q) \cap H^2(0, T; L^2(\Omega))$ (wave).

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Let $u_{h\tau} \in H_0^1(Q)$ (heat) or $u_{h\tau} \in H_0^1(Q) \cap H^2(0, T; L^2(\Omega))$ (wave) *be piecewise polynomials* (order p in space, order q in time).

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Estimators

Residual-based estimators

$$\eta_K^n(u_{h\tau}) := \underbrace{h_{K \times I_n} \|f - \partial_{t\tau} u_{h\tau} + \Delta u_{h\tau}\|_{K \times I_n}}_{\text{volume residual}} + \left\{ \sum_{F \in \mathcal{F}_K^{\text{int}}} \underbrace{h_{F \times I_n} \|[\![\nabla u_{h\tau}]\!] \cdot \mathbf{n}_F\|_{F \times I_n}^2}_{\text{face normal component jump}} \right\}^{1/2}$$

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Equilibrated fluxes estimators (reliability constant becomes 1)

$\sigma_{h\tau} \in \mathbf{L}^2(0, T; \mathbf{H}(\text{div}, \Omega))$ with $(f - \partial_{t\tau} u_{h\tau} - \nabla \cdot \sigma_{h\tau}, 1)_{K \times I_n} = 0 \quad \forall 1 \leq n \leq N, \forall K \in \mathcal{T}_h,$

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- in the **elliptic case**, since the problem is boundary value, to obtain orthogonality of the residual wrt ψ^a , one needs to **solve global a linear system**
- in **parabolic/hyperbolic cases**, no condition is prescribed on the final time $\implies$ **implicit and even explicit** time stepping is sufficient (no global linear space-time system needs to be solved, not even a global linear space system)

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Crank–Nicolson method for the heat equation

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Set $u_h^0 := 0$. Find u_h^n , $1 \leq n \leq N$, such that

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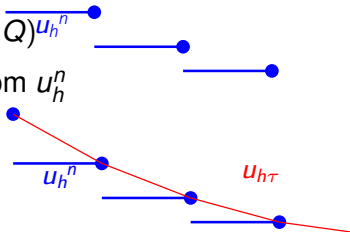
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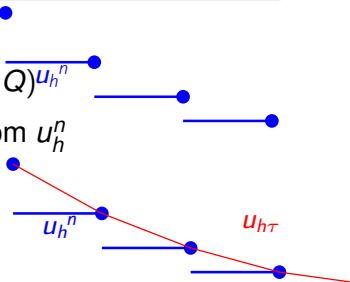
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Temporal reconstruction for the leapfrog scheme

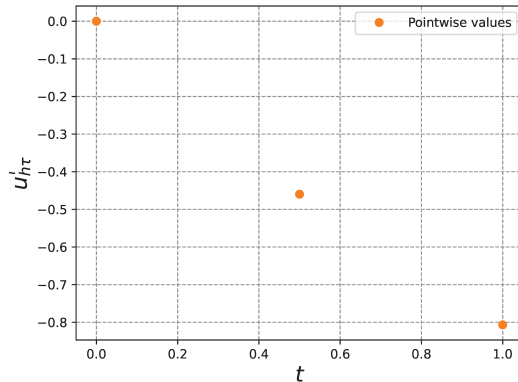
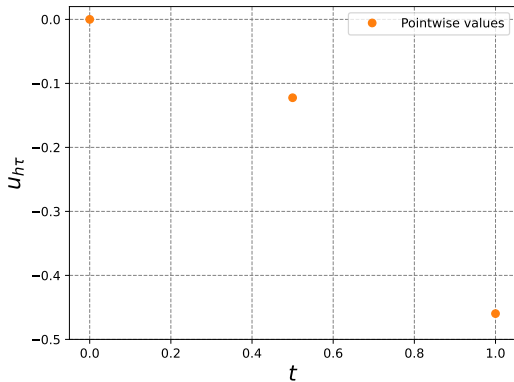
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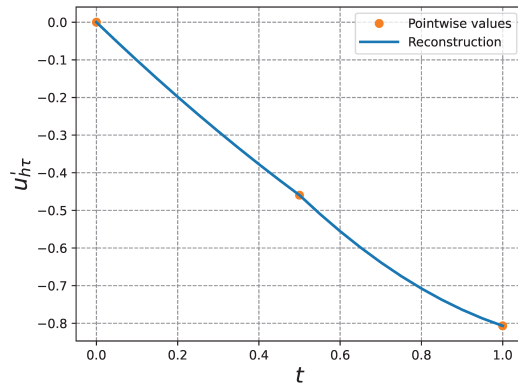
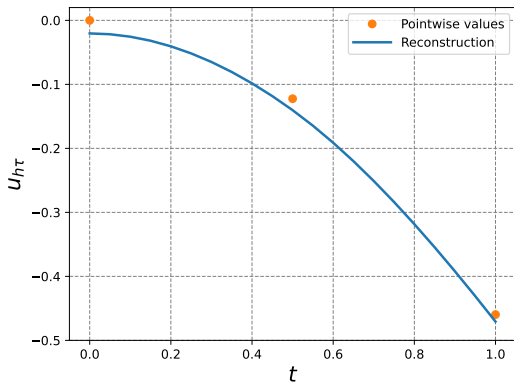
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- Crank–Nicolson in time
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Effectivity indices

- dual norm

$$i_e := \frac{\eta}{\|\mathcal{R}(u_{h\tau})\|_{(H^1_{,T}(Q))'} + \text{jumps}} \geq 1$$

- (weighted) L^2 norm:

$$i_{e,H^1} := \frac{\eta}{(\tau^{-2}\|u - u_{h\tau}\|_Q^2 + h^{-2}\|\nabla(u - u_{h\tau})\|_Q^2)^{1/2} + \text{jumps}} (< 1 \text{ possible})$$

Viscous Burgers equation

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$$\partial_t u - \nabla \cdot (\varepsilon \nabla u - \phi(u)) = 0 \quad \text{in } Q$$

- $\varepsilon = 10^{-2}$ or $\varepsilon = 10^{-4}$
- $\phi(u) = (u^2/2, u^2/2)^\top$
- $\Omega = (-1, 1) \times (-1, 1)$
- $T = 1$

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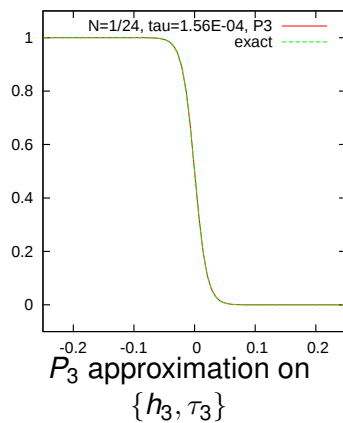
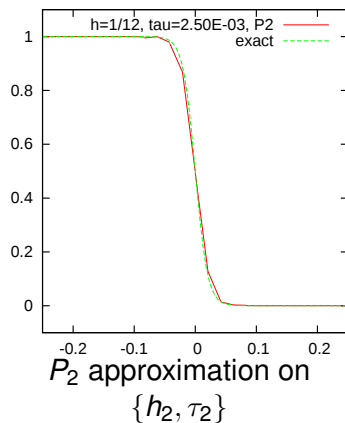
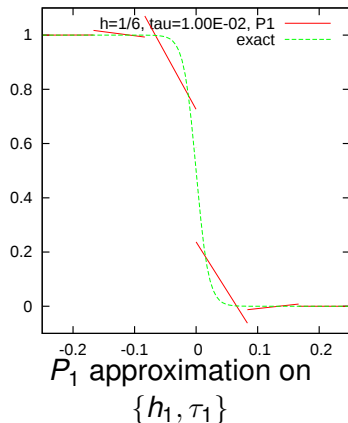
- $\varepsilon = 10^{-2}$ or $\varepsilon = 10^{-4}$
- $\phi(u) = (u^2/2, u^2/2)^T$
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- $T = 1$

Exact solution

-

$$u(x, y, t) = \left(1 + \exp \left(\frac{x + y + 1 - t}{2\varepsilon} \right) \right)^{-1}$$

Exact and approximate solutions, $\varepsilon = 10^{-2}$



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Effectivity indices for varying ε and (h_0, τ_0)

ε		10^{-2}		10^{-2}		10^{-2}		10^{-4}	
(h_0, τ_0)		$(1/6, 0.05)$		$(1/6, 0.2)$		$(1/6, 0.0125)$		$(1/6, 0.05)$	
m	p	i_e	i_{e,H^1}	i_e	i_{e,H^1}	i_e	i_{e,H^1}	i_e	i_{e,H^1}
1	1	1.85	1.15	2.21	1.28	3.00	0.81	1.45	0.71
2	1	1.71	1.35	2.38	1.12	2.45	1.03	1.68	1.06
3	1	1.25	1.36	2.15	0.90	1.33	1.03	1.82	1.34
1	2	2.15	1.01	3.13	1.71	3.69	0.67	1.38	0.62
2	2	1.65	0.94	2.74	1.58	2.16	0.49	1.41	0.62
3	2	1.53	1.08	2.38	1.52	1.83	0.58	1.54	0.69
1	3	1.71	0.59	2.74	1.47	3.00	0.34	1.26	0.31
2	3	1.75	0.73	2.63	1.67	3.15	0.46	1.13	0.21
3	3	2.54	0.97	2.77	1.73	—	0.69	1.03	0.15

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Porous medium equation

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$$\partial_t u - \nabla \cdot (\mathbf{K}(u) \nabla u) = 0 \quad \text{in } Q$$

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- $\kappa = 2$ or $\kappa = 4$
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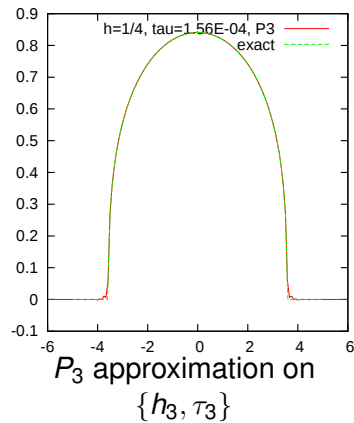
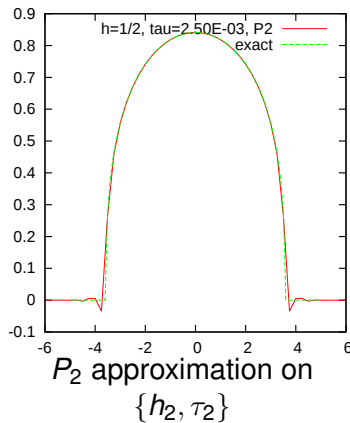
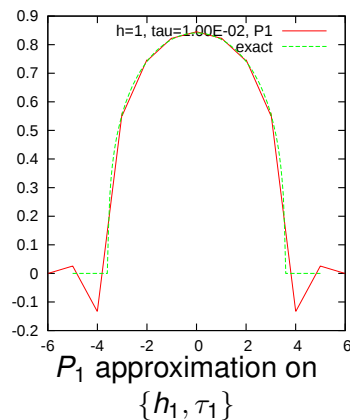
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Barenblatt solution

-

$$u(x, y, t) = \left\{ \frac{1}{t+1} \left[1 - \frac{\kappa-1}{4\kappa^2} \frac{x^2 + y^2}{(t+1)^{1/\kappa}} \right]_+^{\frac{\kappa}{\kappa-1}} \right\}^{\frac{1}{\kappa}}$$

Exact and approximate solutions, $\kappa = 4$



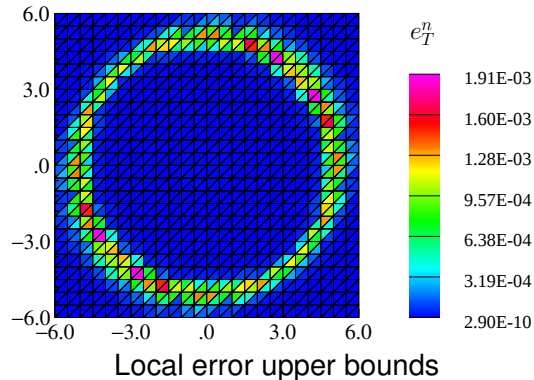
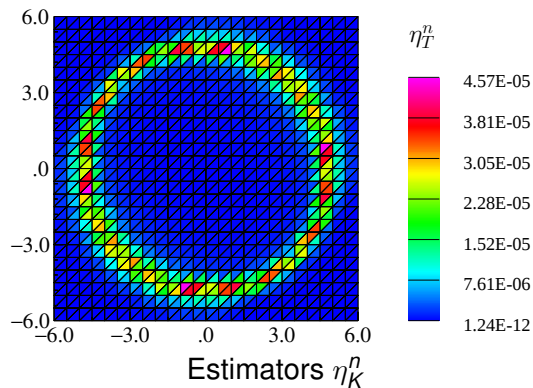
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Errors, estimators, and effectivity indices, $(h_0, \tau_0) = (0.5, 0.02)$

		$\kappa = 2$							$\kappa = 4$	
m	p	$\ \mathcal{R}(u_{h\tau})\ _{(H^1_T(Q))'}$	η_F	η_R	η_{NC}	η_{IC}	η_{qd}	η	i_e	i_{e,H^1}
1	1	7.90E-03	5.90E-03	1.32E-02	9.10E-03	3.23E-02	7.08E-05	5.88E-02	3.46	0.92
2	1	8.36E-03 (-0.08)	4.64E-03 (0.35)	1.71E-02 (-0.38)	8.46E-03 (0.10)	1.11E-02 (1.54)	3.99E-05 (0.83)	4.03E-02 (0.54)	2.40	1.46
3	1	8.91E-03 (-0.09)	4.38E-03 (0.08)	2.18E-02 (-0.35)	9.56E-03 (-0.18)	3.44E-03 (1.69)	1.83E-05 (1.13)	3.87E-02 (0.06)	2.09	2.49
1	2	1.09E-03	1.06E-02	1.06E-01	3.12E-02	1.35E-02	1.74E-04	1.61E-01	4.99	3.22
2	2	4.02E-04 (1.43)	8.04E-03 (0.40)	8.12E-02 (0.39)	2.37E-02 (0.40)	5.16E-03 (1.39)	6.40E-05 (1.45)	1.18E-01 (0.45)	4.90	3.89
3	2	1.28E-04 (1.65)	5.22E-03 (0.62)	5.33E-02 (0.61)	1.55E-02 (0.61)	1.69E-03 (1.61)	2.23E-05 (1.52)	7.57E-02 (0.64)	4.84	4.26
1	3	6.53E-04	2.26E-02	3.27E-01	7.58E-02	8.39E-03	1.36E-04	4.33E-01	5.67	5.01
2	3	1.78E-04 (1.87)	9.26E-03 (1.29)	1.38E-01 (1.24)	3.13E-02 (1.27)	3.14E-03 (1.42)	3.51E-05 (1.95)	1.82E-01 (1.25)	5.76	5.17
3	3	3.83E-05 (2.22)	3.41E-03 (1.44)	5.08E-02 (1.44)	1.15E-02 (1.45)	1.14E-03 (1.46)	8.89E-06 (1.98)	6.68E-02 (1.44)	5.80	5.21

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Exact and approximate error, $\kappa = 4$, $t = T$, $p = 2$, $m = 2$



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Outline

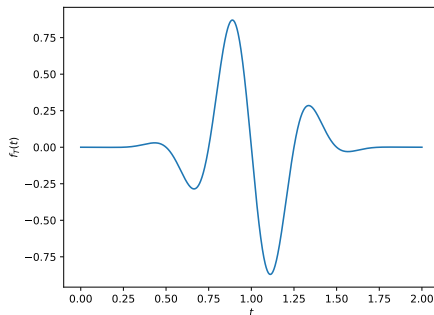
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Data and solution

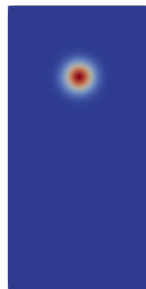
$$\Omega = (0, 1) \times (0, 2)$$

$$f_T(t) = -\sin(4\pi(t-1)) \times e^{-\left(\frac{t-1}{0.1}\right)^2}$$

$$f_X(x, y) = \exp\left(-\frac{(x-0.5)^2 + (y-1.5)^2}{0.1^2}\right)$$



f_T



f_X

SCALAR_SRC_0
2.0e+00
1.5
1
0.5
5.3e-109

Approximation, error, and estimators

Approximation u_h^n

Approximation, error, and estimators

Approximation u_h^n , error $|u - u_{h\tau}|_{H^1(K \times I_n)}$

Approximation, error, and estimators

Approximation u_h^n , error $|u - u_{h\tau}|_{H^1(K \times I_n)}$, estimators $\eta_K^n(u_{h\tau})$

Approximation, error, and estimators

Remarks:

- equilibrated fluxes estimators
- local H^1 norms in place of the dual local norms:

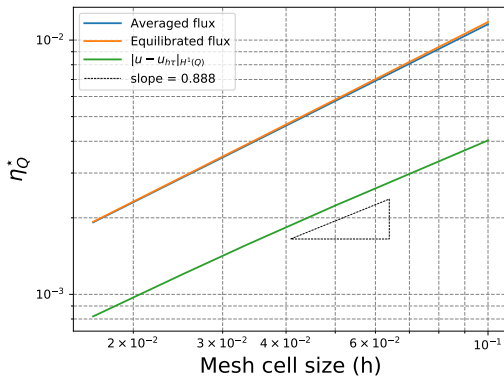
$$\|\mathcal{R}(u_{h\tau})\|_{(H_0^1(\omega_K \times I_n))'} \leq |v|_{H^1(\omega_K \times I_n)}^2$$

- quadrature error ignored

N. Hugot, A. Imperiale, M. Vohralík, preprint (2026).

Approximation u_h^n , error $|u - u_{h\tau}|_{H^1(K \times I_n)}$, estimators $\eta_K^n(u_{h\tau})$

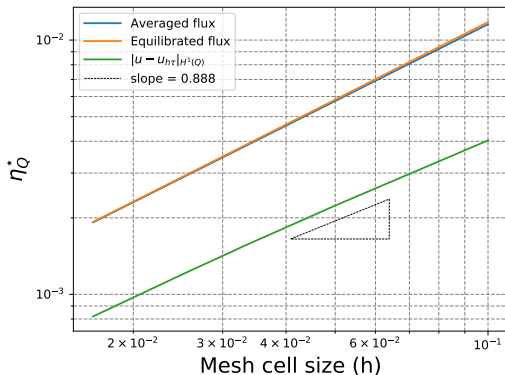
Convergence rates and effectivity indices



Estimators and error

N. Hugot, A. Imperiale, M. Vohralík, preprint (2026).

Convergence rates and effectivity indices



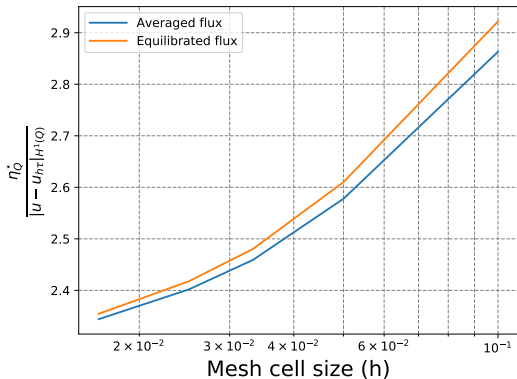
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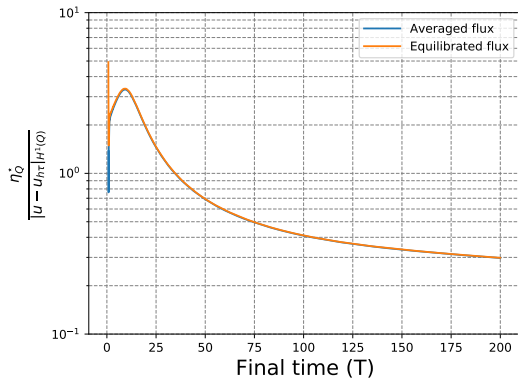
- estimators are **superior to the error**
- estimators and error are of **same order of magnitude**
- estimators and error have the **same order of convergence**

N. Hugot, A. Imperiale, M. Vohralík, preprint (2026).

Robustness wrt h and T



Dependence on h with $T = 5$



Dependence on T with $h = 0.1$

N. Hugot, A. Imperiale, M. Vohralík, preprint (2026).

Extension to elastic waves (stress tensor $\sigma := 2\mu\varepsilon(u) + \lambda \operatorname{tr}(\varepsilon(u))I$,
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Outline

- 1 Introduction
- 2 Equations, spaces, norms, weak formulations, residuals, and inf-sup conditions
- 3 Localization of the intrinsic dual residual norm
- 4 Reliability and local space-time efficiency
- 5 Schemes and temporal reconstructions with the orthogonality property
- 6 Numerical experiments
 - Heat equation and extensions
 - Wave equation
- 7 Conclusions

Conclusions

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- **inexpensive** (explicit) **estimators** of the global error
- same methodology for both **parabolic** & **hyperbolic problems**
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- convergence, optimality?

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-  DOLEJŠÍ V., ERN A., VOHRALÍK M. A framework for robust a posteriori error control in unsteady nonlinear advection-diffusion problems, *SIAM J. Numer. Anal.* **51** (2013), 773–793.
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Thank you for your attention!

Outline

- 8 Localization of dual norms
- 9 Units consistency, space-time anisotropy, time-evolving meshes
- 10 Some more numerical experiments

Localization of dual norms

Theorem (Localization of dual norms)

Let $\mathcal{R}(u_{h\tau}) \in (H^1_T(Q))'$ be arbitrary. Let, for an index set $\mathcal{V}$,

$$\psi^{\mathbf{b}} \in W^{1,\infty}(Q) \subset H^1_T(Q) \quad \left\{ \begin{array}{l} \text{have } \textit{local} \text{ space--time } \textit{supports}, \overline{\omega_{\mathbf{b}}} \\ \text{form a partition of unity } \sum_{\mathbf{b} \in \mathcal{V}} \psi^{\mathbf{b}} = 1. \end{array} \right.$$

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Let $\mathcal{R}(u_{h\tau})$ have the local space-time orthogonality property

$$\langle \mathcal{R}(u_{h\tau}), \psi^{\mathbf{b}} \rangle = 0 \quad \forall \mathbf{b} \in \mathcal{V} \text{ not on } \partial\Omega \times (0, T) \text{ and } \Omega \times 0.$$

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Then

$$\|\mathcal{R}(u_{h\tau})\|_{(H^1_T(Q))'}^2 \lesssim \sum_{\mathbf{b} \in \mathcal{V}} \|\mathcal{R}(u_{h\tau})\|_{(H^1_0(\omega_{\mathbf{b}}))'}^2 \lesssim \|\mathcal{R}(u_{h\tau})\|_{(H^1_T(Q))'}^2.$$

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- known from elliptic a posteriori error analysis
- generalizes to $(W^{1,\alpha}_0(Q))'$, $1 \leq \alpha \leq \infty$, see Blechta, Málek, & Vohralík (2020) and the references therein

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- $\implies$ units ✓, space-time anisotropy ✓, time-evolving meshes ✓

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Degenerate advection-diffusion equation

Degenerate advection-diffusion problem (Kačur 2001)

$$\partial_t u - \nabla \cdot (2\varepsilon u \nabla u - \phi(u)) = 0 \quad \text{in } Q$$

- $\varepsilon = 10^{-2}$
- $\phi(u) = 0.5(u^2, 0)^\top$
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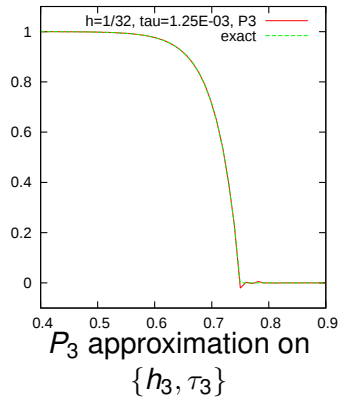
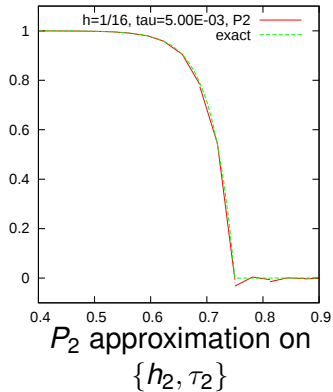
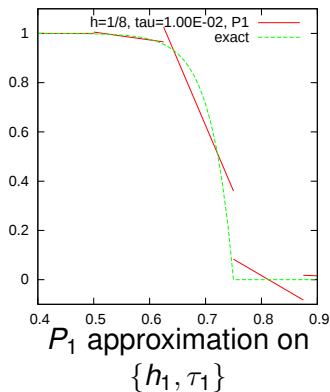
Exact solution

-

$$u(x, y, t) = \begin{cases} 1 - \exp\left(\frac{v(x - vt - x_0)}{2\varepsilon}\right) & \text{for } x \leq vt + x_0, \\ 0 & \text{for } x > vt + x_0 \end{cases}$$

- $x_0 = 1/4$ is the initial position of the front

Exact and approximate solutions



V. Dolejší, A. Ern, M. Vohralík, SIAM Journal on Numerical Analysis (2013)

Errors, estimators, and effectivity indices, $(h_0, \tau_0) = (1/8, 0.05)$

m	p	$\ \mathcal{R}(u_{h\tau})\ _{(H^1_T(Q))'}$	η_F	η_R	η_{NC}	η_{IC}	η_{qd}	η	i_e	i_{e,H^1}
1	1	9.91E-03	1.00E-02	6.02E-03	2.77E-02	2.31E-02	2.17E-03	6.62E-02	1.76	0.97
2	1	7.39E-03 (0.42)	7.71E-03 (0.37)	5.68E-03 (0.08)	1.62E-02 (0.78)	7.71E-03 (1.59)	1.23E-03 (0.82)	3.66E-02 (0.86)	1.55	1.02
3	1	4.58E-03 (0.69)	4.52E-03 (0.77)	4.95E-03 (0.20)	8.33E-03 (0.96)	1.86E-03 (2.05)	5.22E-04 (1.23)	1.89E-02 (0.95)	1.47	1.16
1	2	2.62E-03	3.30E-03	5.40E-03	9.33E-03	6.27E-03	6.74E-04	2.35E-02	1.97	0.73
2	2	1.11E-03 (1.23)	1.43E-03 (1.21)	1.93E-03 (1.48)	4.22E-03 (1.14)	1.09E-03 (2.52)	2.67E-04 (1.34)	8.34E-03 (1.50)	1.56	0.62
3	2	4.26E-04 (1.38)	5.63E-04 (1.34)	6.13E-04 (1.65)	1.84E-03 (1.20)	1.51E-04 (2.85)	1.00E-04 (1.42)	3.06E-03 (1.45)	1.35	0.57
1	3	6.48E-04	8.83E-04	1.03E-03	3.57E-03	1.19E-03	2.31E-04	6.47E-03	1.53	0.36
2	3	1.94E-04 (1.74)	2.63E-04 (1.74)	1.45E-04 (2.84)	1.21E-03 (1.56)	1.07E-04 (3.48)	6.39E-05 (1.85)	1.69E-03 (1.93)	1.21	0.25
3	3	4.42E-05 (2.13)	7.58E-05 (1.80)	2.58E-05 (2.49)	4.04E-04 (1.58)	7.47E-06 (3.84)	1.67E-05 (1.94)	5.07E-04 (1.74)	1.13	0.21

V. Dolejší, A. Ern, M. Vohralík, SIAM Journal on Numerical Analysis (2013)