

# Polynomial-degree-robust a posteriori estimates in a unified setting

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# Outline

- 1 Introduction
- 2 A guaranteed a posteriori error estimate
- 3 Polynomial-degree-robust local efficiency
- 4 Applications
- 5 Numerical results
- 6 Conclusions and future directions

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# Previous results, $-\Delta u = f$ in $\Omega \subset \mathbb{R}^d$ , $u = 0$ on $\partial\Omega$

## General result

- Prager and Synge (1947):

$$\|\nabla u + \sigma_h\|^2 + \|\nabla(u - u_h)\|^2 = \|\nabla u_h + \sigma_h\|^2$$

for **any**  $u_h \in H_0^1(\Omega)$  and **any**  $\sigma_h \in \mathbf{H}(\text{div}, \Omega)$  s.t.  $\nabla \cdot \sigma_h = f$

- a posteriori estimate: **how to practically construct  $\sigma_h$ ?**
- Hlaváček, Haslinger, Nečas, and Lovíšek (1979) & Repin (1997): global construction: unprecise/costly

## Local flux reconstructions

- Ladevèze and Leguillon (1983), equilibrated face fluxes
- Destuynder and Métivet (1999), discrete flux  $\sigma_h$
- Luce and Wohlmuth (2004), local efficiency
- Vejchodský (2006), mixed approach
- Kim (2007) & Ern, Nicaise, and Vohralík (2007), discontinuous Galerkin method elementwise prescription
- Braess and Schöberl (2008), Vohralík (2008), Ern and Vohralík (2009), **local Neumann MFE problems**

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# Previous results

## Local potential reconstructions ( $u_h \notin H_0^1(\Omega)$ )

- Achdou, Bernardi, and Coquel (2003) & Karakashian and Pascal (2003), by prescription
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## Unified frameworks

- Ainsworth and Oden (1993)
- Carstensen (2005)
- Ainsworth (2010)
- Ern and Vohralík (heat equation 2010, Stokes equation 2012, nonlinear Laplace equation 2013)

## Polynomial-degree-robust estimates

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# Model problem

## Model problem

$$\begin{aligned} -\Delta u &= f && \text{in } \Omega, \\ u &= 0 && \text{on } \partial\Omega \end{aligned}$$

## Weak formulation

$$(\nabla u, \nabla v) = (f, v) \quad \forall v \in H_0^1(\Omega)$$

## Properties of the weak solution

- $u \in H_0^1(\Omega)$  (constraint)
- $\sigma \in \mathbf{H}(\text{div}, \Omega)$  (constraint)
- $\sigma = -\nabla u$  (constitutive law)
- $\nabla \cdot \sigma = f$  (equilibrium)

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# A posteriori error estimate

## Theorem (A guaranteed a posteriori error estimate)

- Let  $u \in H_0^1(\Omega)$  be the weak solution,
- $u_h \in H^1(\mathcal{T}_h) := \{v \in L^2(\Omega), v|_K \in H^1(K) \forall K \in \mathcal{T}_h\}$  be *arbitrary*,
- $s_h \in H_0^1(\Omega)$  and  $\sigma_h \in \mathbf{H}(\text{div}, \Omega)$  with  $(\nabla \cdot \sigma_h, 1)_K = (f, 1)_K$  for all  $K \in \mathcal{T}_h$  be *arbitrary*.

Then 
$$\|\nabla(u - u_h)\|^2 \leq \sum_{K \in \mathcal{T}_h} \left( \|\nabla u_h + \sigma_h\|_K + \frac{h_K}{\pi} \|f - \nabla \cdot \sigma_h\|_K \right)^2 + \sum_{K \in \mathcal{T}_h} \|\nabla(u_h - s_h)\|_K^2.$$

*Proof* (Spirit of Prager–Synge (1947)).

- define  $s \in H_0^1(\Omega)$  by

$$(\nabla s, \nabla v) = (\nabla u_h, \nabla v) \quad \forall v \in H_0^1(\Omega)$$

- develop (Pythagoras)

$$\|\nabla(u - u_h)\|^2 = \|\nabla(u - s)\|^2 + \|\nabla(s - u_h)\|^2$$

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# A posteriori error estimate

## Proof (continuation).

- projection definition of  $s$ :

$$\|\nabla(u - u_h)\|^2 = \underbrace{\sup_{\varphi \in H_0^1(\Omega); \|\nabla\varphi\|=1} (\nabla(u - u_h), \nabla\varphi)^2}_{\text{dual norm of the residual}} + \underbrace{\min_{v \in H_0^1(\Omega)} \|\nabla(v - u_h)\|^2}_{\text{distance of } u_h \text{ to } H_0^1(\Omega)}$$

- nonconformity upper bound:

$$\min_{v \in H_0^1(\Omega)} \|\nabla(v - u_h)\| \leq \|\nabla(u_h - s_h)\|$$

- weak solution definition, equilibrated flux, Green theorem:

$$(\nabla(u - u_h), \nabla\varphi) = (f, \varphi) - (\nabla u_h, \nabla\varphi) = (f - \nabla \cdot \sigma_h, \varphi) - (\nabla u_h + \sigma_h, \nabla\varphi)$$

- Cauchy–Schwarz and Poincaré inequalities:

$$-(\nabla u_h + \sigma_h, \nabla\varphi) \leq \sum_{K \in \mathcal{T}_h} \|\nabla u_h + \sigma_h\|_K \|\nabla\varphi\|_K,$$

$$(f - \nabla \cdot \sigma_h, \varphi) = \sum_{K \in \mathcal{T}_h} (f - \nabla \cdot \sigma_h, \varphi - \varphi_K)_K \leq \sum_{K \in \mathcal{T}_h} \frac{h_K}{\pi} \|f - \nabla \cdot \sigma_h\|_K \|\nabla\varphi\|_K$$

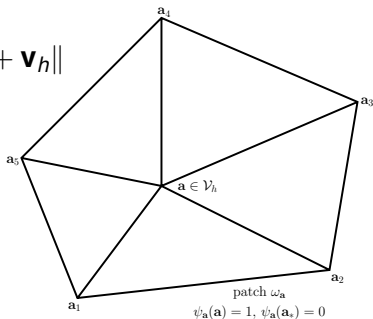
# Potential and flux reconstruction

## Ideally

$$\sigma_h := \arg \min_{\mathbf{v}_h \in \mathbf{V}_h, \nabla \cdot \mathbf{v}_h = \Pi_{Q_h} f} \|\nabla u_h + \mathbf{v}_h\|$$

$$s_h := \arg \min_{\mathbf{v}_h \in \mathbf{V}_h} \|\nabla(u_h - \mathbf{v}_h)\|$$

- ... too expensive



## Partition of unity

$$\sigma_h^a := \arg \min_{\mathbf{v}_h \in \mathbf{V}_h^a, \nabla \cdot \mathbf{v}_h = ?} \|\psi_a \nabla u_h + \mathbf{v}_h\|_{\omega_a}$$

$$s_h^a := \arg \min_{\mathbf{v}_h \in \mathbf{V}_h^a} \|\nabla(\psi_a u_h - \mathbf{v}_h)\|_{\omega_a}$$

- $\sigma_h := \sum_{\mathbf{a} \in \mathcal{V}_h} \sigma_h^a, s_h := \sum_{\mathbf{a} \in \mathcal{V}_h} s_h^a$
- local minimizations

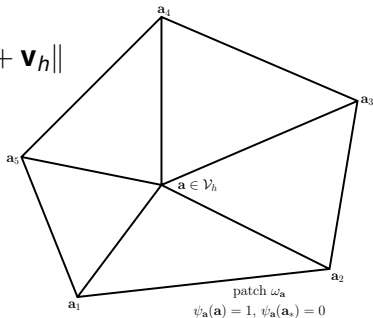
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# Local flux reconstruction

## Assumption A (Galerkin orthogonality)

There holds  $u_h \in H^1(\mathcal{T}_h)$  and

$$(\nabla u_h, \nabla \psi_{\mathbf{a}})_{\omega_{\mathbf{a}}} = (f, \psi_{\mathbf{a}})_{\omega_{\mathbf{a}}} \quad \forall \mathbf{a} \in \mathcal{V}_h^{\text{int}}.$$

## Definition (Constr. of $\sigma_h$ , Destuynder and Métivet (1999) & Braess and Schöberl (2008))

Let **Assumption A** be satisfied. For each  $\mathbf{a} \in \mathcal{V}_h$ , prescribe  $\sigma_h^{\mathbf{a}} \in \mathbf{V}_h^{\mathbf{a}}$  and  $\bar{r}_h^{\mathbf{a}} \in Q_h^{\mathbf{a}}$  by solving **the local MFE problem**

$$\begin{aligned} (\sigma_h^{\mathbf{a}}, \mathbf{v}_h)_{\omega_{\mathbf{a}}} - (\bar{r}_h^{\mathbf{a}}, \nabla \cdot \mathbf{v}_h)_{\omega_{\mathbf{a}}} &= -(\psi_{\mathbf{a}} \nabla u_h, \mathbf{v}_h)_{\omega_{\mathbf{a}}} \quad \forall \mathbf{v}_h \in \mathbf{V}_h^{\mathbf{a}}, \\ (\nabla \cdot \sigma_h^{\mathbf{a}}, q_h)_{\omega_{\mathbf{a}}} &= (\psi_{\mathbf{a}} f - \nabla \psi_{\mathbf{a}} \cdot \nabla u_h, q_h)_{\omega_{\mathbf{a}}} \quad \forall q_h \in Q_h^{\mathbf{a}}, \end{aligned}$$

with mixed finite element spaces  $\mathbf{V}_h^{\mathbf{a}} \times Q_h^{\mathbf{a}}$  (homogeneous Neumann BC for  $\mathbf{a} \in \mathcal{V}_h^{\text{int}}$  and on  $\partial\omega_{\mathbf{a}} \setminus \partial\Omega$  for  $\mathbf{a} \in \mathcal{V}_h^{\text{ext}}$ , homogeneous Dirichlet BC on  $\partial\omega_{\mathbf{a}} \cap \partial\Omega$  for  $\mathbf{a} \in \mathcal{V}_h^{\text{ext}}$ ). Set

$$\sigma_h := \sum_{\mathbf{a} \in \mathcal{V}_h} \sigma_h^{\mathbf{a}}.$$

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# Comments

## $\mathbf{H}(\operatorname{div}, \Omega)$ -conformity

- $\sigma_h^{\mathbf{a}} \in \mathbf{H}(\operatorname{div}, \Omega) \Rightarrow \sigma_h = \sum_{\mathbf{a} \in \mathcal{V}_h} \sigma_h^{\mathbf{a}} \in \mathbf{H}(\operatorname{div}, \Omega)$

## Neumann compatibility condition

- for  $\mathbf{a} \in \mathcal{V}_h^{\text{int}}$ , one needs

$$(\psi_{\mathbf{a}} f - \nabla \psi_{\mathbf{a}} \cdot \nabla u_h, 1)_{\omega_{\mathbf{a}}} = 0$$

- but **Assumption A** gives

$$0 = (f, \psi_{\mathbf{a}})_{\omega_{\mathbf{a}}} - (\nabla u_h, \nabla \psi_{\mathbf{a}})_{\omega_{\mathbf{a}}} = (\psi_{\mathbf{a}} f - \nabla \psi_{\mathbf{a}} \cdot \nabla u_h, 1)_{\omega_{\mathbf{a}}}$$

## Divergence

- Neumann compatibility condition gives

$$\nabla \cdot \sigma_h^{\mathbf{a}}|_K = \Pi_{Q_h}(\psi_{\mathbf{a}} f - \nabla \psi_{\mathbf{a}} \cdot \nabla u_h)|_K \quad \forall K \in \mathcal{T}_h$$

- the fact that  $\sigma_h|_K = \sum_{\mathbf{a} \in \mathcal{V}_K} \sigma_h^{\mathbf{a}}|_K$  and the partition of unity  $\sum_{\mathbf{a} \in \mathcal{V}_K} \psi^{\mathbf{a}}|_K = 1|_K$  yield

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Local potential reconstruction ( $d = 2$ )Definition (Construction of  $s_h$ )

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$$\begin{aligned} (\boldsymbol{\sigma}_h^{\mathbf{a}}, \mathbf{v}_h)_{\omega_{\mathbf{a}}} - (\bar{r}_h^{\mathbf{a}}, \nabla \cdot \mathbf{v}_h)_{\omega_{\mathbf{a}}} &= -(\mathbf{R}_{\frac{\pi}{2}} \nabla(\psi_{\mathbf{a}} u_h), \mathbf{v}_h)_{\omega_{\mathbf{a}}} \quad \forall \mathbf{v}_h \in \mathbf{V}_h^{\mathbf{a}}, \\ (\nabla \cdot \boldsymbol{\sigma}_h^{\mathbf{a}}, q_h)_{\omega_{\mathbf{a}}} &= (0, q_h)_{\omega_{\mathbf{a}}} \quad \forall q_h \in Q_h^{\mathbf{a}}, \end{aligned}$$

with mixed finite element spaces  $\mathbf{V}_h^{\mathbf{a}} \times Q_h^{\mathbf{a}}$  (hom. Neumann BC on  $\partial\omega_{\mathbf{a}}$  for all  $\mathbf{a} \in \mathcal{V}_h$ ). Set

$$\begin{aligned} -\mathbf{R}_{\frac{\pi}{2}} \nabla s_h^{\mathbf{a}} &= \boldsymbol{\sigma}_h^{\mathbf{a}}, \\ s_h^{\mathbf{a}} &= 0 \text{ on } \partial\omega_{\mathbf{a}}, \\ s_h &:= \sum_{\mathbf{a} \in \mathcal{V}_h} s_h^{\mathbf{a}}. \end{aligned}$$

## Remark

- The same problems, **only RHS/BC different.**

Local potential reconstruction ( $d = 2$ )Definition (Construction of  $s_h$ )

For each  $\mathbf{a} \in \mathcal{V}_h$ , prescribe  $\boldsymbol{\sigma}_h^{\mathbf{a}} \in \mathbf{V}_h^{\mathbf{a}}$  and  $\bar{r}_h^{\mathbf{a}} \in Q_h^{\mathbf{a}}$  by solving **the local MFE problem**

$$\begin{aligned} (\boldsymbol{\sigma}_h^{\mathbf{a}}, \mathbf{v}_h)_{\omega_{\mathbf{a}}} - (\bar{r}_h^{\mathbf{a}}, \nabla \cdot \mathbf{v}_h)_{\omega_{\mathbf{a}}} &= -(\mathbf{R}_{\frac{\pi}{2}} \nabla(\psi_{\mathbf{a}} u_h), \mathbf{v}_h)_{\omega_{\mathbf{a}}} \quad \forall \mathbf{v}_h \in \mathbf{V}_h^{\mathbf{a}}, \\ (\nabla \cdot \boldsymbol{\sigma}_h^{\mathbf{a}}, q_h)_{\omega_{\mathbf{a}}} &= (0, q_h)_{\omega_{\mathbf{a}}} \quad \forall q_h \in Q_h^{\mathbf{a}}, \end{aligned}$$

with mixed finite element spaces  $\mathbf{V}_h^{\mathbf{a}} \times Q_h^{\mathbf{a}}$  (hom. Neumann BC on  $\partial\omega_{\mathbf{a}}$  for all  $\mathbf{a} \in \mathcal{V}_h$ ). Set

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# Outline

- 1 Introduction
- 2 A guaranteed a posteriori error estimate
- 3 Polynomial-degree-robust local efficiency**
- 4 Applications
- 5 Numerical results
- 6 Conclusions and future directions

# Continuous efficiency, flux reconstruction

Theorem (Cont. efficiency Carstensen & Funken (1999), Braess, Pillwein, & Schöberl (2009))

Let  $u$  be the *weak solution* and let  $u_h \in H^1(\mathcal{T}_h)$  be *arbitrary*. Let  $\mathbf{a} \in \mathcal{V}_h$  and let  $\boldsymbol{\sigma}^{\mathbf{a}} \in \mathbf{H}_*(\text{div}, \omega_{\mathbf{a}})$  and  $\bar{\mathbf{r}}^{\mathbf{a}} \in L_*^2(\omega_{\mathbf{a}})$  be given by

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with

- $\mathbf{a} \in \mathcal{V}_h^{\text{int}}: L_*^2(\omega_{\mathbf{a}}) := L^2(\omega_{\mathbf{a}})$  with zero mean value;  
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Then there exists a constant  $C_{\text{cont,PF}} > 0$  only depending on the mesh shape-regularity parameter  $\kappa_{\mathcal{T}}$  such that

$$\|\boldsymbol{\sigma}^{\mathbf{a}} + \psi_{\mathbf{a}} \nabla u_h\|_{\omega_{\mathbf{a}}} \leq C_{\text{cont,PF}} \|\nabla(u - u_h)\|_{\omega_{\mathbf{a}}}.$$

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# Continuous efficiency, potential reconstruction ( $d = 2$ )

## Assumption B (Weak continuity)

There holds  $\langle \llbracket u_h \rrbracket, \mathbf{1} \rangle_e = 0 \quad \forall e \in \mathcal{E}_h.$

## Theorem (Continuous efficiency)

Let  $u$  be the weak solution and let  $u_h \in H^1(\mathcal{T}_h)$  satisfying Assumption B be arbitrary. Let  $\mathbf{a} \in \mathcal{V}_h$  and let  $\boldsymbol{\sigma}^{\mathbf{a}} \in \mathbf{H}_*(\text{div}, \omega_{\mathbf{a}})$  and  $\bar{\mathbf{r}}^{\mathbf{a}} \in L_*^2(\omega_{\mathbf{a}})$  be given by

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# Continuous efficiency, potential reconstruction ( $d = 2$ )

## Proof (sketch).

- equivalent primal formulation:  $\|\sigma^{\mathbf{a}} + \tau_h^{\mathbf{a}}\|_{\omega_{\mathbf{a}}} = \|\nabla r_{\mathbf{a}}\|_{\omega_{\mathbf{a}}}$ ,  
 where  $r_{\mathbf{a}} \in H_*^1(\omega_{\mathbf{a}}) := \{v \in H^1(\omega_{\mathbf{a}}); (v, 1)_{\omega_{\mathbf{a}}} = 0\}$  solves
 
$$(\nabla r_{\mathbf{a}}, \nabla v)_{\omega_{\mathbf{a}}} = -(\mathbb{R}_{\frac{\pi}{2}} \nabla(\psi_{\mathbf{a}} u_h), \nabla v)_{\omega_{\mathbf{a}}} \quad \forall v \in H_*^1(\omega_{\mathbf{a}})$$

- dual norm characterization

$$\|\nabla r_{\mathbf{a}}\|_{\omega_{\mathbf{a}}} = \sup_{v \in H_*^1(\omega_{\mathbf{a}}); \|\nabla v\|_{\omega_{\mathbf{a}}} = 1} (\nabla r_{\mathbf{a}}, \nabla v)_{\omega_{\mathbf{a}}}$$

- arbitrary  $\tilde{u} \in H^1(\omega_{\mathbf{a}})$  with  $(\tilde{u}, 1)_{\omega_{\mathbf{a}}} = (u_h, 1)_{\omega_{\mathbf{a}}}$  if  $\mathbf{a} \in \mathcal{V}_h^{\text{int}}$  and  $\tilde{u} = 0$  on  $\partial\omega_{\mathbf{a}} \cap \partial\Omega$  if  $\mathbf{a} \in \mathcal{V}_h^{\text{ext}}$ :

$$(\mathbb{R}_{\frac{\pi}{2}} \nabla(\psi_{\mathbf{a}} \tilde{u}), \nabla v)_{\omega_{\mathbf{a}}} = 0$$

- Cauchy–Schwarz:

$$(\nabla r_{\mathbf{a}}, \nabla v)_{\omega_{\mathbf{a}}} = (\mathbb{R}_{\frac{\pi}{2}} \nabla(\psi_{\mathbf{a}}(\tilde{u} - u_h)), \nabla v)_{\omega_{\mathbf{a}}} \leq \|\nabla(\psi_{\mathbf{a}}(\tilde{u} - u_h))\|_{\omega_{\mathbf{a}}}$$

- broken Poincaré–Friedrichs inequality:

$$\|\nabla(\psi_{\mathbf{a}}(\tilde{u} - u_h))\|_{\omega_{\mathbf{a}}} \leq (1 + C_{\text{bPF}, \omega_{\mathbf{a}}} h_{\omega_{\mathbf{a}}} \|\nabla \psi_{\mathbf{a}}\|_{\infty, \omega_{\mathbf{a}}}) \|\nabla(u - u_h)\|_{\omega_{\mathbf{a}}}$$

# Mixed finite elements stability ( $d = 2$ )

## Assumption C (Piecewise polynomial approximation and data)

The approximation  $u_h$  and the datum  $f$  are *piecewise polynomial* and the *MFE reconstructions* are *chosen correspondingly*.

Theorem (MFE stability / continuous right inverse of the divergence operator Braess, Pillwein, and Schöberl (2009); Costabel and McIntosh (2010))

Let  $u$  be the weak solution and let  $u_h$ ,  $f$ , and the reconstructions satisfy *Assumption C*. Then there exists a constant  $C_{\text{st}} > 0$  *only depending on the shape-regularity parameter  $\kappa_{\mathcal{T}}$*  such that

$$\|\sigma_h^{\mathbf{a}} + \tau_h^{\mathbf{a}}\|_{\omega_{\mathbf{a}}} \leq C_{\text{st}} \|\sigma^{\mathbf{a}} + \tau_h^{\mathbf{a}}\|_{\omega_{\mathbf{a}}},$$

with  $\tau_h^{\mathbf{a}} = \psi_{\mathbf{a}} \nabla u_h$  for the flux reconstruction and  $\tau_h^{\mathbf{a}} = \mathbf{R}_{\frac{\pi}{2}} \nabla(\psi_{\mathbf{a}} u_h)$  for the potential reconstruction.

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# Polynomial-degree-robust efficiency

## Theorem (Polynomial-degree-robust efficiency)

Let  $u$  be the weak solution and let *Assumptions A, B, and C* hold. Then

$$\|\nabla u_h + \sigma_h\|_K \leq C_{\text{st}} C_{\text{cont,PF}} \sum_{\mathbf{a} \in \mathcal{V}_K} \|\nabla(u - u_h)\|_{\omega_{\mathbf{a}}},$$

$$\|\nabla(u_h - s_h)\|_K \leq C_{\text{st}} C_{\text{cont,bPF}} \sum_{\mathbf{a} \in \mathcal{V}_K} \|\nabla(u - u_h)\|_{\omega_{\mathbf{a}}}.$$

## Remarks

- $C_{\text{st}}$  can be bounded by solving the local Neumann problems by conforming FEs: find  $r_h^{\mathbf{a}} \in V_h^{\mathbf{a}} \subset H_*^1(\omega_{\mathbf{a}})$  s.t.

$$(\nabla r_h^{\mathbf{a}}, \nabla v_h)_{\omega_{\mathbf{a}}} = -(\tau_h^{\mathbf{a}}, \nabla v_h)_{\omega_{\mathbf{a}}} + (g^{\mathbf{a}}, v_h)_{\omega_{\mathbf{a}}} \quad \forall v_h \in V_h^{\mathbf{a}};$$

then  $C_{\text{st}} \leq \|\tau_h^{\mathbf{a}} + \sigma_h^{\mathbf{a}}\|_{\omega_{\mathbf{a}}} / \|\nabla r_h^{\mathbf{a}}\|_{\omega_{\mathbf{a}}}$

- $\Rightarrow$  maximal overestimation factor guaranteed

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## Remarks

- $C_{\text{st}}$  can be **bounded** by solving the local Neumann problems by **conforming FEs**: find  $r_h^{\mathbf{a}} \in V_h^{\mathbf{a}} \subset H_*^1(\omega_{\mathbf{a}})$  s.t.

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# Conforming finite elements

## Conforming finite elements

Find  $u_h \in V_h$  such that

$$(\nabla u_h, \nabla v_h) = (f, v_h) \quad \forall v_h \in V_h.$$

- $V_h := \mathbb{P}_p(\mathcal{T}_h) \cap H_0^1(\Omega)$ ,  $p \geq 1$
- **Assumption A:** take  $v_h = \psi_a$
- $V_h \subset H_0^1(\Omega)$ :  $s_h := u_h$ , no need for **Assumption B**

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# Discontinuous Galerkin finite elements

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Find  $u_h \in V_h$  such that

$$\sum_{K \in \mathcal{T}_h} (\nabla u_h, \nabla v_h)_K - \sum_{e \in \mathcal{E}_h} \{ \langle \{\{\nabla u_h\}\} \cdot \mathbf{n}_e, \llbracket v_h \rrbracket \rangle_e + \theta \langle \{\{\nabla v_h\}\} \cdot \mathbf{n}_e, \llbracket u_h \rrbracket \rangle_e \} \\ + \sum_{e \in \mathcal{E}_h} \langle \alpha h_e^{-1} \llbracket u_h \rrbracket, \llbracket v_h \rrbracket \rangle_e = (f, v_h) \quad \forall v_h \in V_h$$

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$$\mathfrak{G}(u_h) := \nabla u_h - \theta \sum_{e \in \mathcal{E}_h} \mathfrak{l}_e(\llbracket u_h \rrbracket)$$

- jumps lifting operator  $\mathfrak{l}_e : L^2(e) \rightarrow [\mathbb{P}_0(\mathcal{T}_h)]^2$ 

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- $\Rightarrow$  modified Galerkin orthogonality

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## Discontinuous Galerkin finite elements

Find  $u_h \in V_h$  such that

$$\sum_{K \in \mathcal{T}_h} (\nabla u_h, \nabla v_h)_K - \sum_{e \in \mathcal{E}_h} \{ \langle \{\{\nabla u_h\}\} \cdot \mathbf{n}_e, \llbracket v_h \rrbracket \rangle_e + \theta \langle \{\{\nabla v_h\}\} \cdot \mathbf{n}_e, \llbracket u_h \rrbracket \rangle_e \} \\ + \sum_{e \in \mathcal{E}_h} \langle \alpha h_e^{-1} \llbracket u_h \rrbracket, \llbracket v_h \rrbracket \rangle_e = (f, v_h) \quad \forall v_h \in V_h$$

- $V_h := \mathbb{P}_\rho(\mathcal{T}_h)$ ,  $\rho \geq 1$
- **Assumption A:** take  $v_h = \psi_{\mathbf{a}}$  for  $\theta = 0$ , otherwise:
  - estimates for the discrete gradient

$$\mathfrak{G}(u_h) := \nabla u_h - \theta \sum_{e \in \mathcal{E}_h} \iota_e(\llbracket u_h \rrbracket)$$

- jumps lifting operator  $\iota_e : L^2(e) \rightarrow [\mathbb{P}_0(\mathcal{T}_h)]^2$ 

$$(\iota_e(\llbracket u_h \rrbracket), \mathbf{v}_h) = \langle \{\{\mathbf{v}_h\}\} \cdot \mathbf{n}_e, \llbracket u_h \rrbracket \rangle_e \quad \forall \mathbf{v}_h \in [\mathbb{P}_0(\mathcal{T}_h)]^2$$
- $\Rightarrow$  modified Galerkin orthogonality

$$(\mathfrak{G}(u_h), \nabla \psi_{\mathbf{a}})_{\omega_{\mathbf{a}}} = (f, \psi_{\mathbf{a}})_{\omega_{\mathbf{a}}} \quad \forall \mathbf{a} \in \mathcal{V}_h^{\text{int}}$$

# Discontinuous Galerkin finite elements: Assumption B

## Nonsymmetric and incomplete versions

- broken Poincaré–Friedrichs inequality with jumps:

$$\|\nabla(\psi_{\mathbf{a}}(\tilde{u} - u_h))\|_{\omega_{\mathbf{a}}} \leq (1 + C_{\text{bPF},\omega_{\mathbf{a}}} h_{\omega_{\mathbf{a}}} \|\nabla\psi_{\mathbf{a}}\|_{\infty,\omega_{\mathbf{a}}}) \|\nabla(u - u_h)\|_{\omega_{\mathbf{a}}} \\ + C_{\text{bPF},\omega_{\mathbf{a}}} h_{\omega_{\mathbf{a}}} \|\nabla\psi_{\mathbf{a}}\|_{\infty,\omega_{\mathbf{a}}} \left\{ \sum_{e \in \mathcal{E}_h^{\text{int}}, \mathbf{a} \in e} h_e^{-1} \|\Pi_e^0[[u_h]]\|_e^2 \right\}^{1/2}$$

- include the **jump terms in the error and estimators**

## Symmetric version

- discrete gradient  $\mathfrak{G}$  satisfies

$$(\mathfrak{G}(u_h), \mathbf{R}_{\frac{\pi}{2}} \nabla \psi_{\mathbf{a}})_{\omega_{\mathbf{a}}} = 0 \quad \forall \mathbf{a} \in \mathcal{V}_h$$

- modified potential reconstruction**: local MFE problems with  $\tau_h^{\mathbf{a}} := \psi_{\mathbf{a}} \mathbf{R}_{\frac{\pi}{2}} \mathfrak{G}(u_h)$  and  $g^{\mathbf{a}} := (\mathbf{R}_{\frac{\pi}{2}} \nabla \psi_{\mathbf{a}}) \cdot \mathfrak{G}(u_h)$
- local efficiency

$$\|\mathfrak{G}(u_h - s_h)\|_K \leq C_{\text{st}} C_{\text{cont},P} \sum_{\mathbf{a} \in \mathcal{V}_K} \|\mathfrak{G}(u - u_h)\|_{\omega_{\mathbf{a}}}$$



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# Mixed finite elements

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Find a couple  $(\boldsymbol{\sigma}_h, \bar{u}_h) \in \mathbf{V}_h \times Q_h$  such that

$$\begin{aligned} (\boldsymbol{\sigma}_h, \mathbf{v}_h) - (\bar{u}_h, \nabla \cdot \mathbf{v}_h) &= 0 & \forall \mathbf{v}_h \in \mathbf{V}_h, \\ (\nabla \cdot \boldsymbol{\sigma}_h, q_h) &= (f, q_h) & \forall q_h \in Q_h. \end{aligned}$$

- postprocessed solution  $u_h \in V_h$ ,  $V_h := \mathbb{P}_\rho(\mathcal{T}_h)$ ,  $\rho \geq 1$ ,  $v_h \in V_h$  satisfy

$$\langle \llbracket v_h \rrbracket, q_h \rangle_e = 0 \quad \forall q_h \in \mathbb{P}_{\rho'}(e), \forall e \in \mathcal{E}_h$$

- Assumption A:** no need for flux reconstruction,  $\boldsymbol{\sigma}_h$  comes from the discretization
- Assumption B** satisfied, building requirement for the space  $V_h$

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- 1 Introduction
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# Numerics: discontinuous Galerkin

## Model problem

$$\begin{aligned} -\Delta u &= f & \text{in } \Omega := ]0, 1[ \times ]0, 1[, \\ u &= u_D & \text{on } \partial\Omega \end{aligned}$$

## Exact solution

$$\begin{aligned} u(\mathbf{x}) &= (c_1 + c_2(1 - x_1) + e^{-\alpha x_1})(c_1 + c_2(1 - x_2) + e^{-\alpha x_2}) \\ c_1 &= -e^{-\alpha}, \quad c_2 = -1 - c_1, \quad \alpha = 10 \end{aligned}$$

## Discretization

incomplete interior penalty discontinuous Galerkin method

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# Estimates, errors, effectivity indices (calc. V. Dolejší)

$h$	$p$	$\ \nabla(u-u_h)\ $	$\ u-u_h\ _{DG}$	$\ \nabla u_h + \sigma_h\ $	$\ \nabla(u_h-s_h)\ $	$\eta_{osc}$	$\eta$	$\eta_{DG}$	$f^{eff}$	$f_{DG}^{eff}$
$h_0/1$	1	1.21E+00	1.22E+00	1.24E+00	1.07E-01	5.56E-02	1.30E+00	1.31E+00	1.07	1.07
$h_0/2$		6.18E-01 (0.97)	6.22E-01 (0.97)	6.38E-01 (0.96)	5.09E-02 (1.07)	7.02E-03 (2.99)	6.47E-01 (1.01)	6.50E-01 (1.01)	1.05	1.05
$h_0/4$		3.12E-01 (0.99)	3.13E-01 (0.99)	3.22E-01 (0.99)	2.43E-02 (1.07)	8.80E-04 (3.00)	3.24E-01 (1.00)	3.25E-01 (1.00)	1.04	1.04
$h_0/8$		1.56E-01 (1.00)	1.57E-01 (1.00)	1.61E-01 (1.00)	1.18E-02 (1.05)	1.10E-04 (3.00)	1.62E-01 (1.00)	1.63E-01 (1.00)	1.04	1.04
$h_0/1$	2	1.50E-01	1.53E-01	1.49E-01	2.76E-02	5.10E-03	1.56E-01	1.59E-01	1.04	1.04
$h_0/2$		3.85E-02 (1.96)	3.92E-02 (1.96)	3.83E-02 (1.96)	7.99E-03 (1.79)	3.22E-04 (3.98)	3.94E-02 (1.98)	4.01E-02 (1.98)	1.03	1.02
$h_0/4$		9.70E-03 (1.99)	9.88E-03 (1.99)	9.68E-03 (1.98)	2.12E-03 (1.92)	2.02E-05 (4.00)	9.93E-03 (1.99)	1.01E-02 (1.99)	1.02	1.02
$h_0/8$		2.43E-03 (1.99)	2.48E-03 (1.99)	2.43E-03 (1.99)	5.42E-04 (1.96)	1.26E-06 (4.00)	2.49E-03 (1.99)	2.54E-03 (1.99)	1.02	1.02
$h_0/1$	3	1.32E-02	1.34E-02	1.29E-02	2.52E-03	3.58E-04	1.35E-02	1.37E-02	1.03	1.03
$h_0/2$		1.67E-03 (2.98)	1.69E-03 (2.98)	1.65E-03 (2.97)	3.13E-04 (3.01)	1.13E-05 (4.99)	1.70E-03 (3.00)	1.71E-03 (3.00)	1.01	1.01
$h_0/4$		2.11E-04 (2.99)	2.13E-04 (2.99)	2.09E-04 (2.99)	3.83E-05 (3.03)	3.53E-07 (5.00)	2.12E-04 (3.00)	2.15E-04 (3.00)	1.01	1.01
$h_0/8$		2.64E-05 (3.00)	2.67E-05 (3.00)	2.61E-05 (3.00)	4.69E-06 (3.03)	1.10E-08 (5.00)	2.66E-05 (3.00)	2.69E-05 (3.00)	1.01	1.01
$h_0/1$	4	9.36E-04	9.54E-04	9.05E-04	2.41E-04	2.12E-05	9.57E-04	9.74E-04	1.02	1.02
$h_0/2$		5.93E-05 (3.98)	6.05E-05 (3.98)	5.77E-05 (3.97)	1.68E-05 (3.84)	3.36E-07 (5.98)	6.04E-05 (3.99)	6.16E-05 (3.98)	1.02	1.02
$h_0/4$		3.72E-06 (3.99)	3.80E-06 (3.99)	3.63E-06 (3.99)	1.10E-06 (3.94)	5.31E-09 (5.98)	3.80E-06 (3.99)	3.87E-06 (3.99)	1.02	1.02
$h_0/8$		2.33E-07 (4.00)	2.38E-07 (4.00)	2.27E-07 (4.00)	7.02E-08 (3.97)	8.30E-11 (6.00)	2.38E-07 (4.00)	2.43E-07 (3.99)	1.02	1.02
$h_0/1$	5	5.41E-05	5.50E-05	5.22E-05	1.38E-05	1.06E-06	5.50E-05	5.58E-05	1.02	1.02
$h_0/2$		1.70E-06 (4.99)	1.72E-06 (5.00)	1.65E-06 (4.98)	4.39E-07 (4.98)	9.35E-09 (6.82)	1.72E-06 (5.00)	1.74E-06 (5.00)	1.01	1.01
$h_0/4$		5.32E-08 (5.00)	5.39E-08 (5.00)	5.19E-08 (4.99)	1.40E-08 (4.97)	7.67E-11 (6.93)	5.38E-08 (5.00)	5.45E-08 (5.00)	1.01	1.01
$h_0/8$		1.66E-09 (5.00)	1.69E-09 (5.00)	1.62E-09 (5.00)	4.41E-10 (4.99)	5.99E-13 (7.00)	1.68E-09 (5.00)	1.70E-09 (5.00)	1.01	1.01



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# Conclusions and future directions

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- extension to  $d$  space dimensions
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# Bibliography

## Bibliography

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**Thank you for your attention!**