

A unified framework for a posteriori error estimation for the Stokes problem

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Glasgow, June 29, 2011

Outline

- 1 Introduction
- 2 Setting
- 3 A posteriori error estimates and their efficiency
 - Velocity and stress reconstructions
 - A posteriori error estimates
 - Efficiency
- 4 Application to different numerical schemes
 - Discontinuous Galerkin methods
 - Conforming and conforming stabilized methods
 - Nonconforming methods
 - Finite volume and related locally conservative methods
 - Mixed finite element methods
- 5 Equilibration of “nonconservative schemes”
- 6 Numerical experiments
- 7 Conclusions and future work

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Previous results

A posteriori error estimation

- Prager and Synge (1947), energy error equality
- Babuška and Rheinboldt (1978), mathematical analysis
- Ladevèze and Leguillon (1983), equilibrated fluxes estimates
- Hlaváček, Haslinger, Nečas, and Lovíšek (1988), equilibrated fluxes estimates
- Verfürth (1989), local efficiency
- Ainsworth and Oden (1993), equilibration
- Repin (1997), functional a posteriori error estimates
- Luce and Wohlmuth (2004), dual meshes estimates
- Dörfler and Ainsworth (2005), guaranteed upper bound in the Stokes setting
- Ainsworth (2005), unified framework
- Carstensen (2005–2009), unified framework

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The Stokes problem

Stokes problem

Find \mathbf{u} and p such that

$$-\Delta \mathbf{u} + \nabla p = \mathbf{f} \quad \text{in } \Omega,$$

$$\nabla \cdot \mathbf{u} = 0 \quad \text{in } \Omega,$$

$$\mathbf{u} = \mathbf{0} \quad \text{on } \partial\Omega$$

Weak solution

Find $(\mathbf{u}, p) \in \mathbf{V} \times Q$ such that

$$a(\mathbf{u}, \mathbf{v}) + b(\mathbf{v}, p) = (\mathbf{f}, \mathbf{v}) \quad \forall \mathbf{v} \in \mathbf{V},$$

$$b(\mathbf{u}, q) = 0 \quad \forall q \in Q$$

- $\mathbf{V} := [H_0^1(\Omega)]^d$, $Q := L_0^2(\Omega)$
- $a(\mathbf{u}, \mathbf{v}) := (\nabla \mathbf{u}, \nabla \mathbf{v})$, $b(\mathbf{v}, q) := -(q, \nabla \cdot \mathbf{v})$

inf-sup condition

$$\inf_{q \in Q} \sup_{\mathbf{v} \in \mathbf{V}} \frac{b(\mathbf{v}, q)}{\|\nabla \mathbf{v}\| \|q\|} = \beta$$

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Babuška–Brezzi splitting

Energy norm

$$\|(\mathbf{v}, q)\|^2 := \|\nabla \mathbf{v}\|^2 + \beta^2 \|q\|^2 \quad (\mathbf{v}, q) \in \mathbf{V} \times Q$$

Babuška–Brezzi splitting

- $B((\mathbf{v}, q), (\mathbf{z}, r)) := a(\mathbf{v}, \mathbf{z}) + b(\mathbf{z}, q) + b(\mathbf{v}, r)$
- equivalent formulation: find $(\mathbf{u}, p) \in \mathbf{V} \times Q$ such that

$$B((\mathbf{u}, p), (\mathbf{v}, q)) = (\mathbf{f}, \mathbf{v}) \quad \forall (\mathbf{v}, q) \in \mathbf{V} \times Q$$

- inf–sup condition on $\mathbf{V} \times Q$

$$\inf_{(\mathbf{v}, q) \in \mathbf{V} \times Q} \sup_{(\mathbf{z}, r) \in \mathbf{V} \times Q} \frac{B((\mathbf{v}, q), (\mathbf{z}, r))}{\|(\mathbf{z}, r)\| \|(\mathbf{v}, q)\|} = \frac{\sqrt{5} - 1}{2} =: C_S$$

(β disappears thanks to the definition of the energy norm)
 (value of C_S communicated to us by J.-F. Maître)

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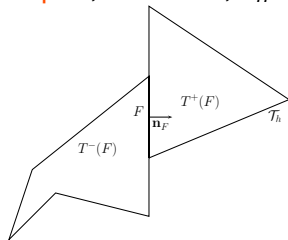
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Discrete setting

Mesh \mathcal{T}_h

- a polygonal (polyhedral) partition of Ω
- **nonconvex**, **non star-shaped**, elements, \mathcal{T}_h **nonmatching**



Broken Sobolev space

$$\mathbf{V}(\mathcal{T}_h) := \{\mathbf{v}_h \in \mathbf{L}^2(\Omega); \mathbf{v}_h|_T \in [H^1(T)]^d \quad \forall T \in \mathcal{T}_h\}$$

Energy semi-norm

$$|||(\mathbf{v}, q)|||^2 := \|\nabla \mathbf{v}\|^2 + \beta^2 \|q\|^2 \quad (\mathbf{v}, q) \in \mathbf{V}(\mathcal{T}_h) \times Q$$

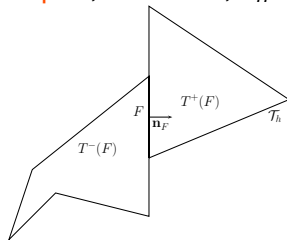
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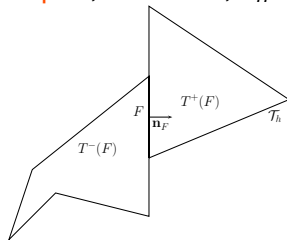
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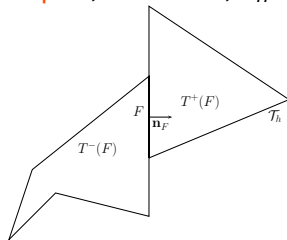
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Assumption 1: velocity and stress reconstructions

Velocity reconstruction

- $\mathbf{s}_h \in \mathbf{V}$

Stress reconstruction

- stress reconstruction $\underline{\sigma}_h \in \underline{H}(\text{div}, \Omega)$
- elementwise **local conservation** holds:

$$(\nabla \cdot \underline{\sigma}_h + \mathbf{f}, \mathbf{e}_i)_T = 0, \quad i = 1, \dots, d, \quad \forall T \in \mathcal{T}_h$$

or

$$(\nabla \cdot \underline{\sigma}_h - \nabla p_h + \mathbf{f}, \mathbf{e}_i)_T = 0, \quad i = 1, \dots, d, \quad \forall T \in \mathcal{T}_h$$

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Assumption 1: velocity and stress reconstructions

$$-\Delta \mathbf{u} + \nabla p = \mathbf{f}$$

$$\begin{aligned} \underline{\boldsymbol{\sigma}} &= \nabla \mathbf{u} - p \mathbf{l} && \text{constitutive law} \\ \nabla \cdot \underline{\boldsymbol{\sigma}} + \mathbf{f} &= \mathbf{0} && \text{equilibrium} \end{aligned}$$

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$$-\Delta \mathbf{u} + \nabla p = \mathbf{f}$$

$$\underline{\boldsymbol{\sigma}} = \nabla \mathbf{u} \quad \text{constitutive law}$$

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Guaranteed upper bound

Theorem (A posteriori error estimate (cf. Prager and Synge (1947), Repin (2002), Dörfler and Ainsworth (2005)))

Let $(\mathbf{u}, p) \in \mathbf{V} \times Q$ be the *weak solution*. Let $(\mathbf{u}_h, p_h) \in \mathbf{V}(\mathcal{T}_h) \times Q$ be *arbitrary*. Let the velocity reconstruction \mathbf{s}_h and the stress reconstruction $\underline{\sigma}_h$ satisfy **Assumption 1**. Then,

$$\begin{aligned} & |||(\mathbf{u} - \mathbf{u}_h, p - p_h)||| \\ & \leq \left\{ \sum_{T \in \mathcal{T}_h} \eta_{\text{NC}, T}^2 \right\}^{1/2} + \frac{1}{C_S} \left\{ \sum_{T \in \mathcal{T}_h} \{(\eta_{\text{R}, T} + \eta_{\text{DF}, T})^2 + \eta_{\text{D}, T}^2\} \right\}^{1/2}. \end{aligned}$$

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Estimators, $\underline{\sigma} = \nabla \mathbf{u} - \rho \underline{l}$

Estimators for $T \in \mathcal{T}_h$

- *diffusive flux estimator*

$$\eta_{\text{DF},T} := \|\nabla \mathbf{s}_h - \rho_h \underline{l} - \underline{\sigma}_h\|_T$$

- *residual estimator*

$$\eta_{\text{R},T} := C_{\text{P},T} h_T \|\nabla \cdot \underline{\sigma}_h + \mathbf{f}\|_T$$

- $C_{\text{P},T}$: Poincaré const ($1/\pi$ when T convex); h_T : cell diameter

- *nonconformity estimator*

$$\eta_{\text{NC},T} := \|\nabla(\mathbf{u}_h - \mathbf{s}_h)\|_T$$

- *divergence estimator*

$$\eta_{\text{D},T} := \frac{\|\nabla \cdot \mathbf{s}_h\|_T}{\beta}$$

Continuous level

- **constitutive law:** $\nabla \mathbf{u} - \rho \underline{l} - \underline{\sigma} = \underline{\mathbf{0}}$
- **equilibrium:** $\nabla \cdot \underline{\sigma} + \mathbf{f} = \mathbf{0}$
- **constraints:** $\mathbf{u} \in \mathbf{V}$ and $\nabla \cdot \mathbf{u} = 0$

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- **equilibrium:** $\nabla \cdot \underline{\sigma} + \mathbf{f} = \mathbf{0}$
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Estimators, $\underline{\sigma} = \nabla \mathbf{u} - \rho \underline{l}$

Estimators for $T \in \mathcal{T}_h$

- *diffusive flux estimator*

$$\eta_{\text{DF},T} := \|\nabla \mathbf{s}_h - \rho_h \underline{l} - \underline{\sigma}_h\|_T$$

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- $C_{\text{P},T}$: Poincaré const ($1/\pi$ when T convex); h_T : cell diameter

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Main steps of the proof, $\underline{\sigma} = \nabla \mathbf{u} - p \underline{1}$

Main steps of the proof, cf. Prager–Synge (1947), Repin (2002).

- **triangle inequality:**

$$\|(\mathbf{u} - \mathbf{u}_h, p - p_h)\| \leq \|\nabla(\mathbf{u}_h - \mathbf{s}_h)\| + \|(\mathbf{u} - \mathbf{s}_h, p - p_h)\|$$

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$$\|(\mathbf{u} - \mathbf{s}_h, p - p_h)\| \leq \frac{1}{C_S} \sup_{(\varphi, \psi) \in \mathbf{V} \times Q} \frac{\mathcal{B}((\mathbf{u} - \mathbf{s}_h, p - p_h), (\varphi, \psi))}{\|(\varphi, \psi)\|}$$

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$$\begin{aligned} \mathcal{B}((\mathbf{u} - \mathbf{s}_h, p - p_h), (\varphi, \psi)) \\ = (\mathbf{f}, \varphi) - (\nabla \mathbf{s}_h, \nabla \varphi) + (\nabla \cdot \varphi, p_h) + (\nabla \cdot \mathbf{s}_h, \psi) \end{aligned}$$

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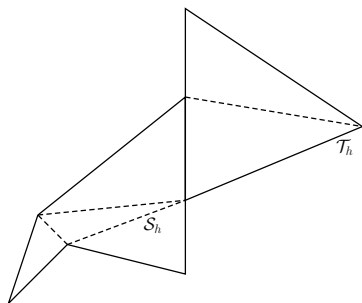
Outline

- 1 Introduction
- 2 Setting
- 3 **A posteriori error estimates and their efficiency**
 - Velocity and stress reconstructions
 - A posteriori error estimates
 - **Efficiency**
- 4 Application to different numerical schemes
 - Discontinuous Galerkin methods
 - Conforming and conforming stabilized methods
 - Nonconforming methods
 - Finite volume and related locally conservative methods
 - Mixed finite element methods
- 5 Equilibration of “nonconservative schemes”
- 6 Numerical experiments
- 7 Conclusions and future work

Assumption 2

Technical aspects

- there exists a shape-regular matching simplicial submesh \mathcal{S}_h of \mathcal{T}_h
- \mathbf{u}_h , p_h , \mathbf{f} , and $\underline{\sigma}_h$ are piecewise k -th order polynomials



Nonmatching polygonal mesh \mathcal{T}_h and its simplicial submesh \mathcal{S}_h

Assumption 3

Approximation property

There holds

$$\|\nabla \mathbf{u}_h - p_h \mathbf{l} - \underline{\boldsymbol{\sigma}}_h\|_T \lesssim \eta_{\text{res},T} \quad \forall T \in \mathcal{T}_h,$$

or

$$\|\nabla \mathbf{u}_h - \underline{\boldsymbol{\sigma}}_h\|_T \lesssim \eta_{\text{res},T} \quad \forall T \in \mathcal{T}_h,$$

where

$$\begin{aligned} \eta_{\text{res},T}^2 := & \sum_{T \in \mathfrak{T}_T} \{ h_T^2 \|\mathbf{f} + \Delta \mathbf{u}_h - \nabla p_h\|_T^2 + \|\nabla \cdot \mathbf{u}_h\|_T^2 \} \\ & + \sum_{F \in \mathfrak{F}_T^{\text{int}}} h_F \|[(\nabla \mathbf{u}_h - p_h \mathbf{l}) \mathbf{n}_F]\|_F^2 + \sum_{F \in \mathfrak{F}_T} h_F^{-1} \|[\mathbf{u}_h]\|_F^2 \end{aligned}$$

is the classical local **residual error indicator**.

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Theorem (Local efficiency; bubble functions, Verfürth (1989))

Let **Assumptions 2 and 3** hold. Let $\mathbf{s}_h = \mathcal{I}_{\text{av}}(\mathbf{u}_h)$. Let $(\mathbf{u}, p) \in \mathbf{V} \times Q$ be the weak solution. Then,

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Theorem (Local efficiency; bubble functions, Verfürth (1989))

Let **Assumptions 2 and 3** hold. Let $\mathbf{s}_h = \mathcal{I}_{\text{av}}(\mathbf{u}_h)$. Let $(\mathbf{u}, p) \in \mathbf{V} \times Q$ be the weak solution. Then,

$$\eta_{\text{NC},T} + \eta_{\text{R},T} + \eta_{\text{DF},T} + \eta_{\text{D},T} \lesssim |||(\mathbf{u} - \mathbf{u}_h, p - p_h)|||_{\mathfrak{T}_T} + \left\{ \sum_{F \in \mathfrak{F}_T} h_F^{-1} \|[\![\mathbf{u}_h]\!] \|_F^2 \right\}^{1/2}.$$

Remark

- $h_F^{-1} \|[\![\mathbf{u}_h]\!] \|_F = 0$ for conforming methods
- $h_F^{-1} \|[\![\mathbf{u}_h]\!] \|_F$ can be bounded by $|||(\mathbf{u} - \mathbf{u}_h, p - p_h)|||_{\mathfrak{T}_T}$ in MFEs (Achdou, Bernardi, Coquel 2003) and DGs (Ainsworth 2007)
- $h_F^{-1} \|[\![\mathbf{u}_h]\!] \|_F = h_F^{-1} \|[\![\mathbf{u} - \mathbf{u}_h]\!] \|_F$ can be added to the error measure to obtain both-sided estimates in the same norm

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 - Velocity and stress reconstructions
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- 4 **Application to different numerical schemes**
 - Discontinuous Galerkin methods
 - Conforming and conforming stabilized methods
 - Nonconforming methods
 - Finite volume and related locally conservative methods
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Discontinuous Galerkin method

Discontinuous approximation spaces

$$\mathbf{V}_h := [\mathbb{P}_k(\mathcal{T}_h)]^d, \mathbf{Q}_h := \mathbb{P}_{k-1}(\mathcal{T}_h) \cap \mathbf{Q} \quad k \geq 1$$

Bilinear and linear forms

$$a_h(\mathbf{u}_h, \mathbf{v}_h) := \sum_{T \in \mathcal{T}_h} (\nabla \mathbf{u}_h, \nabla \mathbf{v}_h)_T + \sum_{F \in \partial \mathcal{T}_h} \gamma_F h_F^{-1} \langle [[\mathbf{u}_h]], [[\mathbf{v}_h]] \rangle_F \\ - \sum_{F \in \partial \mathcal{T}_h} \{ \langle \{\{\nabla \mathbf{u}_h\}\} \mathbf{n}_F, [[\mathbf{v}_h]] \rangle_F + \theta \langle \{\{\nabla \mathbf{v}_h\}\} \mathbf{n}_F, [[\mathbf{u}_h]] \rangle_F \},$$

$$b_h(\mathbf{v}_h, q_h) := - \sum_{T \in \mathcal{T}_h} (q_h, \nabla \cdot \mathbf{v}_h)_T + \sum_{F \in \partial \mathcal{T}_h} \langle \{\{q_h\}\}, [[\mathbf{v}_h]] \cdot \mathbf{n}_F \rangle_F$$

Discontinuous Galerkin method

Find $(\mathbf{u}_h, p_h) \in \mathbf{V}_h \times \mathbf{Q}_h$ such that

$$a_h(\mathbf{u}_h, \mathbf{v}_h) + b_h(\mathbf{v}_h, p_h) = (\mathbf{f}, \mathbf{v}_h) \quad \forall \mathbf{v}_h \in \mathbf{V}_h, \\ b_h(\mathbf{u}_h, q_h) = 0 \quad \forall q_h \in \mathbf{Q}_h$$

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Velocity and stress reconstructions in DG

Reconstructed velocity \mathbf{s}_h

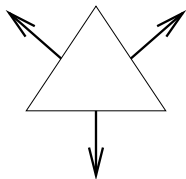
$$\mathbf{s}_h = \mathcal{I}_{\text{av}}(\mathbf{u}_h)$$

Reconstructed stress $\underline{\sigma}_h$

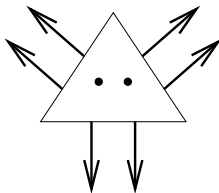
$$\underline{\sigma}_h \in \underline{\Sigma}^l(\mathcal{T}_h) := \{ \underline{\mathbf{v}}_h \in \underline{\mathbf{H}}(\text{div}, \Omega); \underline{\mathbf{v}}_h|_T \in \underline{\Sigma}^l(T) \quad \forall T \in \mathcal{T}_h \},$$

$$\underline{\Sigma}^l(T) := [\mathbb{P}_l(T)]^{d \times d} + [\mathbb{P}_l(T)]^d \otimes \mathbf{x},$$

Raviart–Thomas–Nédélec space of tensor functions of order l ,
 $l = k - 1$ or k (simplicial meshes)



$$l = 0$$



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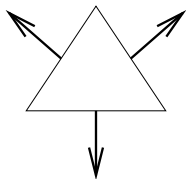
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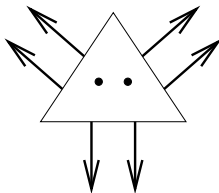
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Application of the framework to DG

Specification of degrees of freedom of $\underline{\sigma}_h$

- for all $F \in \mathcal{F}_T$ and all $\mathbf{q}_h \in [\mathbb{P}_l(F)]^d$

$$\langle \underline{\sigma}_h \mathbf{n}_F, \mathbf{q}_h \rangle_F = \langle \{ \nabla \mathbf{u}_h - \rho_h \mathbf{l} \} \mathbf{n}_F - \gamma_F h_F^{-1} [\mathbf{u}_h], \mathbf{q}_h \rangle_F$$

- for all $\underline{\tau}_h \in [\mathbb{P}_{l-1}(T)]^{d \times d}$

$$\langle \underline{\sigma}_h, \underline{\tau}_h \rangle_T = \langle \nabla \mathbf{u}_h - \rho_h \mathbf{l}, \underline{\tau}_h \rangle_T - \theta \sum_{F \in \mathcal{F}_T} \langle \omega_F \underline{\tau}_h \mathbf{n}_F, [\mathbf{u}_h] \rangle_F$$

Lemma (Reconstructed stress in the DG method)

For all $T \in \mathcal{T}_h$, there holds

$$(\nabla \cdot \underline{\sigma}_h + \mathbf{f}, \mathbf{v}_h)_T = 0 \quad \forall \mathbf{v}_h \in [\mathbb{P}_l(T)]^d.$$

In particular, **Assumption 1** holds true.

Lemma (Approximation property)

Assumption 3 holds true.

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Conforming and conforming stabilized methods

Conforming methods

Find $(\mathbf{u}_h, p_h) \in \mathbf{V}_h \times Q_h \subset \mathbf{V} \times Q$ such that

$$a(\mathbf{u}_h, \mathbf{v}_h) + b(\mathbf{v}_h, p_h) = (\mathbf{f}, \mathbf{v}_h) \quad \forall \mathbf{v}_h \in \mathbf{V}_h,$$

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- Taylor–Hood family
- mini element
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- t_h and s_h : stabilization terms
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Conforming methods

$$s_h := u_h$$

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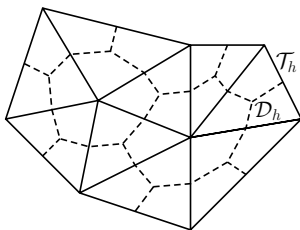
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Local conservativity, lowest-order conforming methods

Dual mesh



Normal flux functions

$$\Upsilon_F(\mathbf{u}_h) := (\nabla \mathbf{u}_h \mathbf{n}_F)|_F \quad F \subset \partial D, D \in \mathcal{D}_h$$

Lemma (Conservativity on $\mathcal{D}_h^{\text{int}}$; \sim Luce and Wohlmuth (2004))

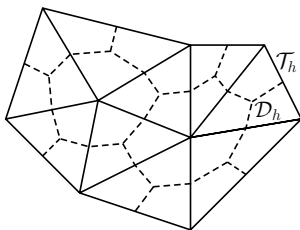
For \mathbf{f} piecewise constant on \mathcal{T}_h , there holds

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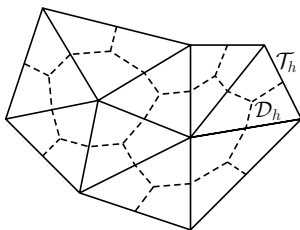
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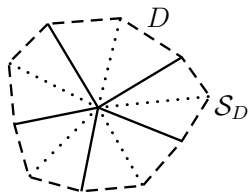
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Stress reconstruction, lowest-order conf. methods

Local Raviart–Thomas–Nédélec spaces on each $D \in \mathcal{D}_h$

$$\underline{\Sigma}_N^0(\mathcal{S}_D) := \{\underline{\mathbf{v}}_h \in \underline{\Sigma}^0(\mathcal{S}_D); \underline{\mathbf{v}}_h \mathbf{n}_F = \boldsymbol{\Upsilon}_F(\mathbf{u}_h) \quad \forall F \subset \partial D\}$$



Stress reconstruction $\underline{\sigma}_h$

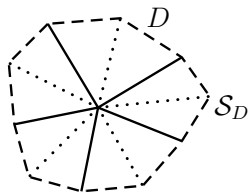
$$\underline{\sigma}_h|_D := \arg \inf_{\underline{\mathbf{v}}_h \in \underline{\Sigma}_N^0(\mathcal{S}_D), \nabla \cdot \underline{\mathbf{v}}_h = \nabla p_h - \mathbf{f}} \|\nabla \mathbf{u}_h - \underline{\mathbf{v}}_h\|_D$$

- **local** Raviart–Thomas–Nédélec **MFE problem** on \mathcal{S}_D
(Neumann BC given by $\boldsymbol{\Upsilon}_F(\mathbf{u}_h)$ on $\partial D \setminus \partial\Omega$, homogeneous Dirichlet BC given on $\partial D \cap \partial\Omega$)
- complementary energy minimization with constraints

Stress reconstruction, lowest-order conf. methods

Local Raviart–Thomas–Nédélec spaces on each $D \in \mathcal{D}_h$

$$\underline{\Sigma}_N^0(\mathcal{S}_D) := \{\underline{\mathbf{v}}_h \in \underline{\Sigma}^0(\mathcal{S}_D); \underline{\mathbf{v}}_h \mathbf{n}_F = \boldsymbol{\Upsilon}_F(\mathbf{u}_h) \quad \forall F \subset \partial D\}$$



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Application of the framework to CG

Lemma (Reconstructed stress in the CG method)

For \mathbf{f} piecewise constant, there holds,

$$(\nabla \cdot \underline{\sigma}_h)|_T = (\nabla p_h - \mathbf{f})|_T \quad \forall T \in \mathcal{S}_h.$$

In particular, **Assumption 1** holds true.

Lemma (Approximation property)

Assumption 3 holds true.

Main elements of the proof

- construction of $\underline{\sigma}_h$ from \mathbf{u}_h and p_h
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- properties of Raviart–Thomas–Nédélec spaces, scaling arguments, equivalence of norms
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Crouzeix–Raviart nonconforming method

Discontinuous approximation space

$$\mathbf{V}_h := \{\mathbf{v}_h \in [\mathbb{P}_1(\mathcal{T}_h)]^d; \langle [[\mathbf{v}_h]], \mathbf{e}_i \rangle_F = 0, \quad i = 1, \dots, d, \quad \forall F \in \partial\mathcal{T}_h\},$$
$$Q_h := \mathbb{P}_0(\mathcal{T}_h) \cap Q$$

Crouzeix–Raviart nonconforming method

Find $(\mathbf{u}_h, p_h) \in \mathbf{V}_h \times Q_h$ such that

$$\begin{aligned} a(\mathbf{u}_h, \mathbf{v}_h) + b(\mathbf{v}_h, p_h) &= (\mathbf{f}, \mathbf{v}_h) & \forall \mathbf{v}_h \in \mathbf{V}_h, \\ b(\mathbf{u}_h, q_h) &= 0 & \forall q_h \in Q_h \end{aligned}$$

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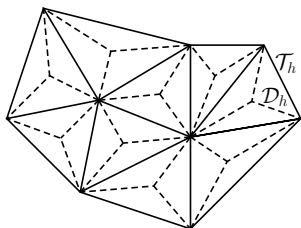
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Local conservativity, Crouzeix–Raviart method

Dual mesh



Dual mesh \mathcal{D}_h and simplicial submesh \mathcal{S}_h

Normal flux functions

$$\Upsilon_F(\mathbf{u}_h, p_h) := (\nabla \mathbf{u}_h - p_h \mathbf{I}) \mathbf{n}_F \quad F \subset \partial D, D \in \mathcal{D}_h$$

Lemma (Local conservativity on $\mathcal{D}_h^{\text{int}}$)

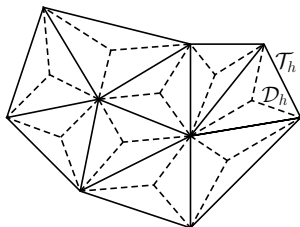
For \mathbf{f} piecewise constant on \mathcal{T}_h , there holds

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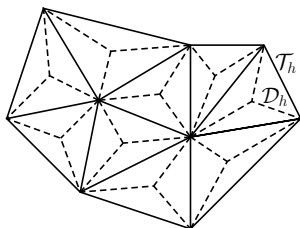
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A general locally conservative method

A general locally conservative method

$$\sum_{F \in \mathcal{F}_T} \Upsilon_F^i(\mathbf{n}_T \cdot \mathbf{n}_F) + (\mathbf{f}, \mathbf{e}_i)_T = 0, \quad i = 1, \dots, d, \quad \forall T \in \mathcal{T}_h$$

- side fluxes Υ_F , veloc. $\mathbf{u}_h \in [\mathbb{P}_0(\mathcal{T}_h)]^d$, pressures $p_h \in \mathbb{P}_0(\mathcal{T}_h)$

Stress reconstruction

$\underline{\sigma}_h \in \underline{\Sigma}^0(\mathcal{T}_h)$ such that $\underline{\sigma}_h \mathbf{n}_F|_F := \frac{\Upsilon_F}{|F|}$

Elementwise postprocessing of the velocity

$\tilde{\mathbf{u}}_h \in [\mathbb{P}_2(\mathcal{T}_h)]^d$ such that

$$\begin{aligned} \nabla \tilde{\mathbf{u}}_h|_T - p_h \mathbf{l}|_T &= \underline{\sigma}_h|_T, \\ (\tilde{\mathbf{u}}_h, \mathbf{e}_i)_{T/|T|} &= \mathbf{u}_h^i|_T, \quad i = 1, \dots, d \end{aligned}$$

Application of the framework

- definition of $\underline{\sigma}_h$ and local conservation \Rightarrow **Assumption 1**
- $\|\nabla \tilde{\mathbf{u}}_h - p_h \mathbf{l} - \underline{\sigma}_h\|_T = 0$ by the def. of $\tilde{\mathbf{u}}_h \Rightarrow$ **Assumption 3**

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Mixed finite element methods

Mixed finite element method

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Approximation spaces

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Application of the framework

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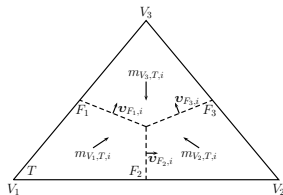
Equilibration

Locally conservative methods

- locally conservative side fluxes readily at disposal

“Nonconservative” schemes

- locally conservative fluxes not at disposal at a first sight
- ready on a **dual grid** for **lowest-order** schemes
- higher-order schemes: **equilibration** (cf. Ainsworth and Oden (1993)); here a **fixed** small **size** $(d + 1) \times (d + 1)$



$$\begin{pmatrix} 1 & 1 & 0 \\ 0 & -1 & 1 \\ -1 & 0 & -1 \end{pmatrix} \begin{pmatrix} v_{F_1,i} \\ v_{F_2,i} \\ v_{F_3,i} \end{pmatrix} = \begin{pmatrix} m_{V_1,T,i} \\ m_{V_2,T,i} \\ m_{V_3,T,i} \end{pmatrix}$$

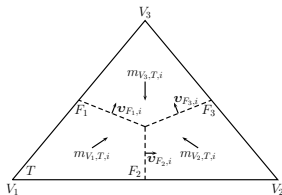
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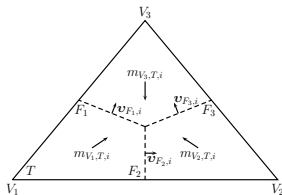
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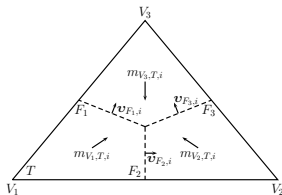
Equilibration

Locally conservative methods

- locally conservative side fluxes readily at disposal

“Nonconservative” schemes

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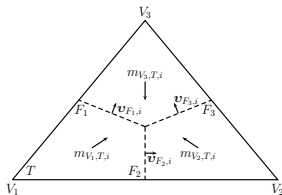
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- 2 Setting
- 3 A posteriori error estimates and their efficiency
 - Velocity and stress reconstructions
 - A posteriori error estimates
 - Efficiency
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- 7 Conclusions and future work

Setting

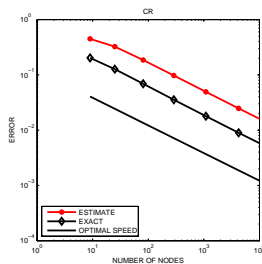
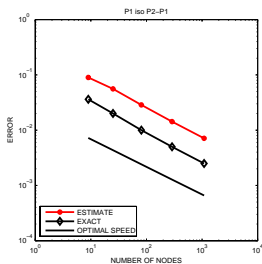
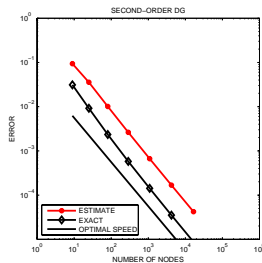
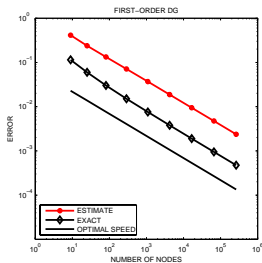
Model problem

- $\Omega = (0, 1) \times (0, 1)$
- \mathbf{f} chosen according to the solution

$$\mathbf{u} = \nabla \times (x-1)^2 x^{1+\alpha} (y-1)^2 y^2 \mathbf{e}_3, \quad p = x + y - 1$$

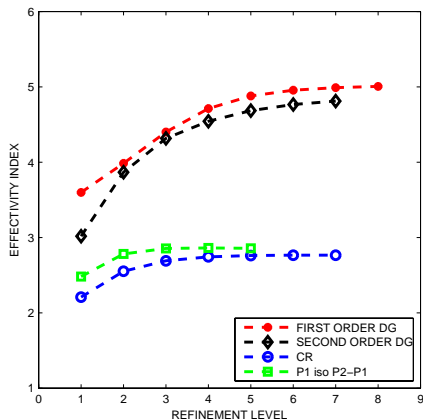
- regularity: $[H^{\frac{1}{2}+\alpha}(\Omega)]^d$ for $\alpha \notin \mathbb{N}$ and $[C^\infty(\Omega)]^d$ for $\alpha \in \mathbb{N}$

Errors and estimates



Estimated and exact errors, smooth case

Effectivity indices



Effectivity indices, smooth case

Estimated and exact error distributions

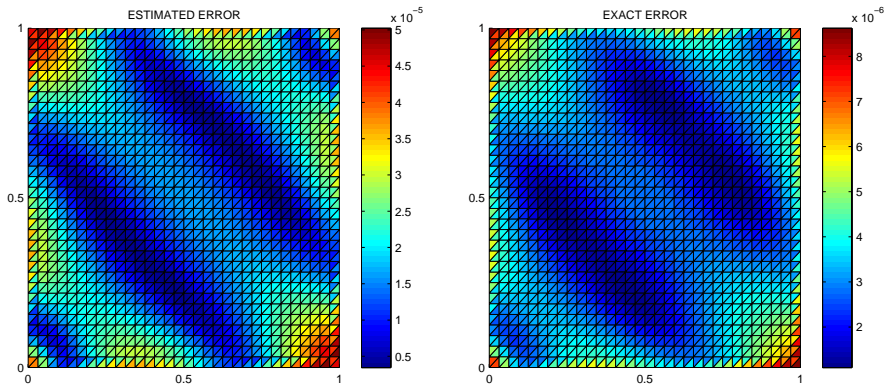


Figure: Estimated (left) and exact (right) error distributions, 2nd order DG method, smooth test case

Estimated and exact error distributions

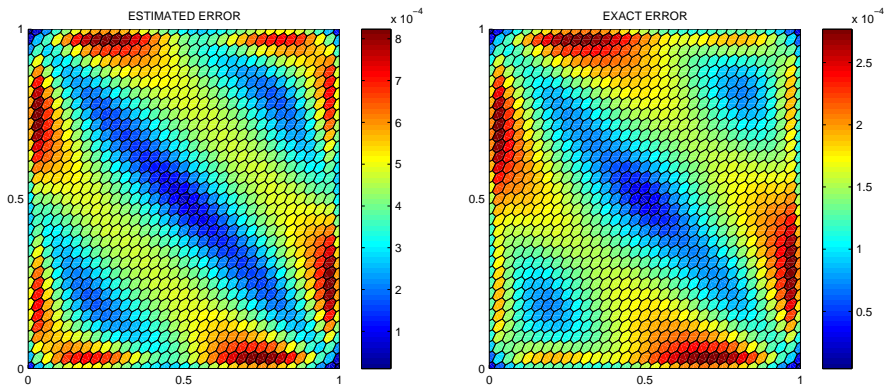


Figure: Estimated (left) and exact (right) error distributions, \mathbb{P}_2 iso \mathbb{P}_1 method, smooth test case

Estimated and exact error distributions

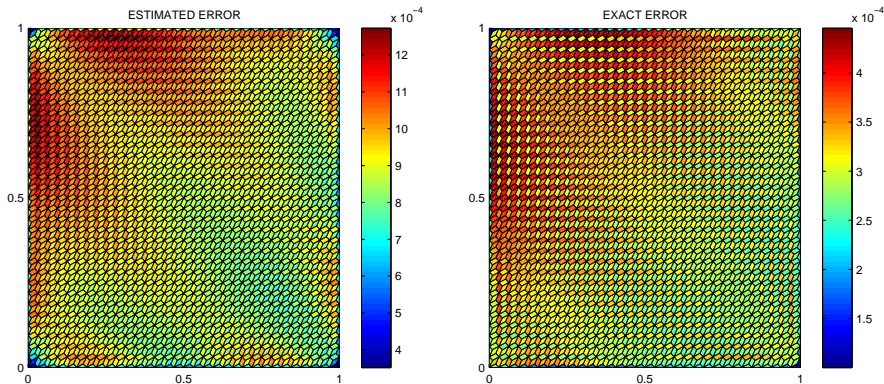
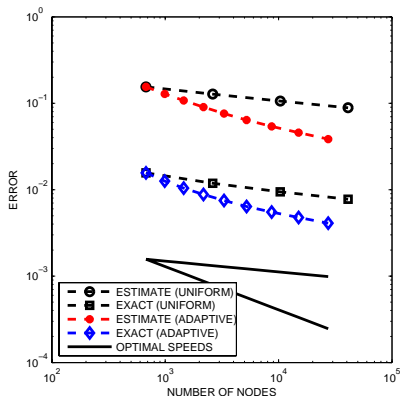


Figure: Estimated (left) and exact (right) error distributions, Crouzeix–Raviart, smooth test case

Singular cases and adaptivity



Estimated and exact errors in uniform/adaptive refinement, first-order DG method, singular test case

Adaptive mesh refinement

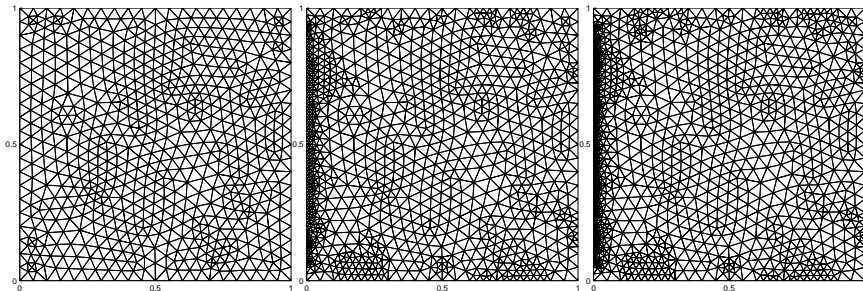


Figure: Adaptively refined meshes, 1st order DG method, singular test case

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Conclusions and future work

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- **no discrete inf-sup condition** needed
- easily and **fully computable** estimates, **locally efficient**
- estimates **physically relevant**
- based on **local conservation**, built-in in any(?) scheme (directly or after equilibration)

Future work

- instationary Stokes problem
- Navier–Stokes problem

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Bibliography

Papers

- HANNUKAINEN A., STENBERG R., AND VOHRALÍK M., A unified framework for a posteriori error estimation for the Stokes problem, HAL preprint 00470131, April 3, 2010, in review for *Numer. Math.*
- ERN A., VOHRALÍK M., A posteriori error estimation based on potential and flux reconstruction for the heat equation, *SIAM J. Numer. Anal.* **48** (2010), 198–223.

Thank you for your attention!