

A Synthesis of A Posteriori Error Estimation Techniques for Conforming, Non-Conforming, Mixed and Discontinuous FEM

Mark Ainsworth
Joint work with Richard Rankin

www.maths.strath.ac.uk/~aas98107

Mathematics Department, Strathclyde University, Scotland

Model Problem

Consider

$$-\operatorname{div}(A \operatorname{grad} u) = f \text{ in } \Omega \quad (\text{Polygonal Domain})$$

subject to

$$u = g_D \text{ on } \Gamma_D; \quad \mathbf{n} \cdot A \operatorname{grad} u = g_N \text{ on } \Gamma_N,$$

where $\Gamma_D \cap \Gamma_N = \partial\Omega$ are disjoint.

Source Term: $f \in L_2(\Omega);$

Boundary Flux: $g_N \in L_2(\Gamma_N);$

Permeability Matrix: $A \in L_\infty(\Omega; \mathbb{R}^{2 \times 2})$ symmetric positive definite

Assume: *A piecewise constant on sub-domains*

Initial Finite Element Partition

Initial mesh \mathcal{P}_0 consists of

- shape regular triangular elements (locally quasi-uniform);
- matches material interfaces;
- non-empty intersection of distinct elements is single common edge or single common vertex.

... usual assumptions.

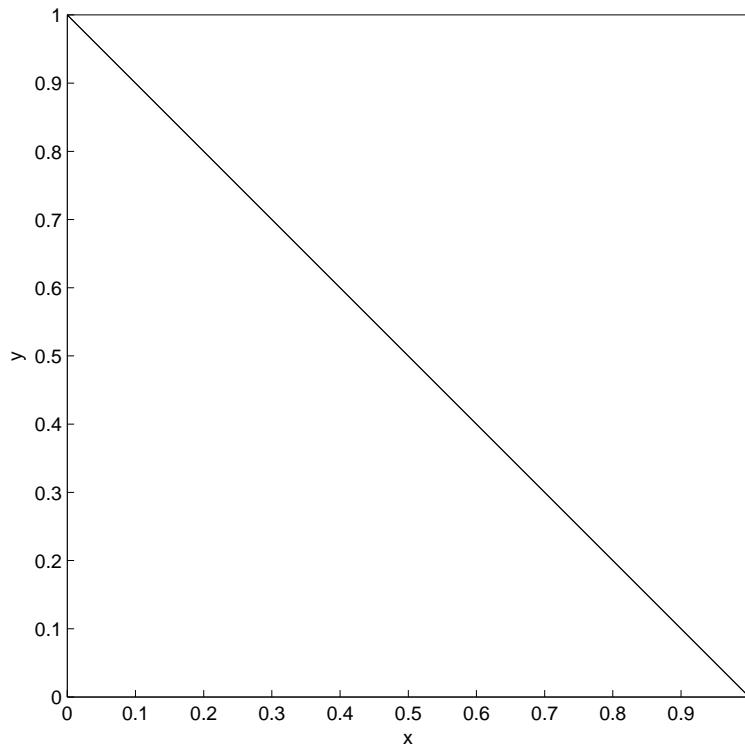
Refined Finite Element Partitions

For $\ell \in \mathbb{N}$, \mathcal{P}_ℓ obtained from $\mathcal{P}_{\ell-1}$ by

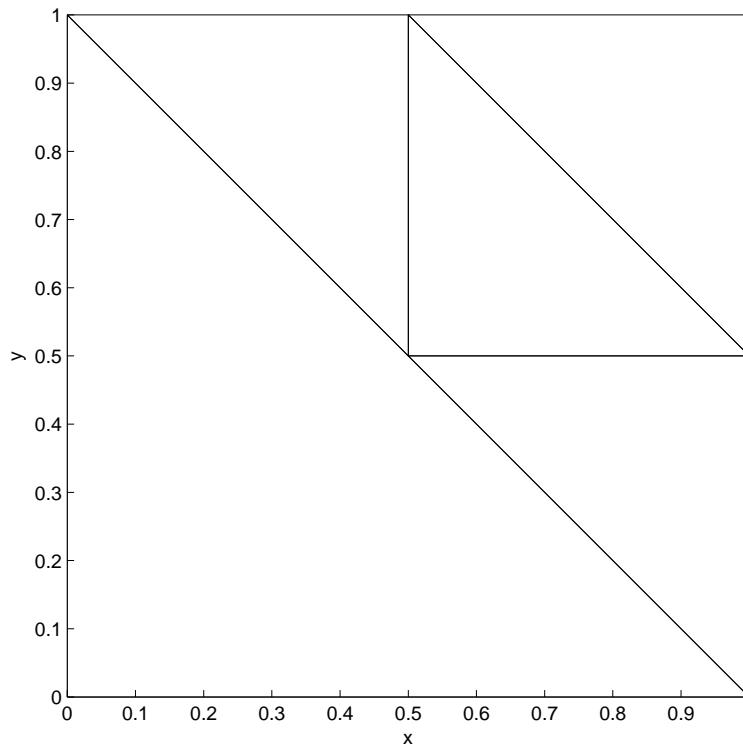
- subdividing a marked set of elements K into four congruent sub-triangles.

... generates *hanging nodes*.

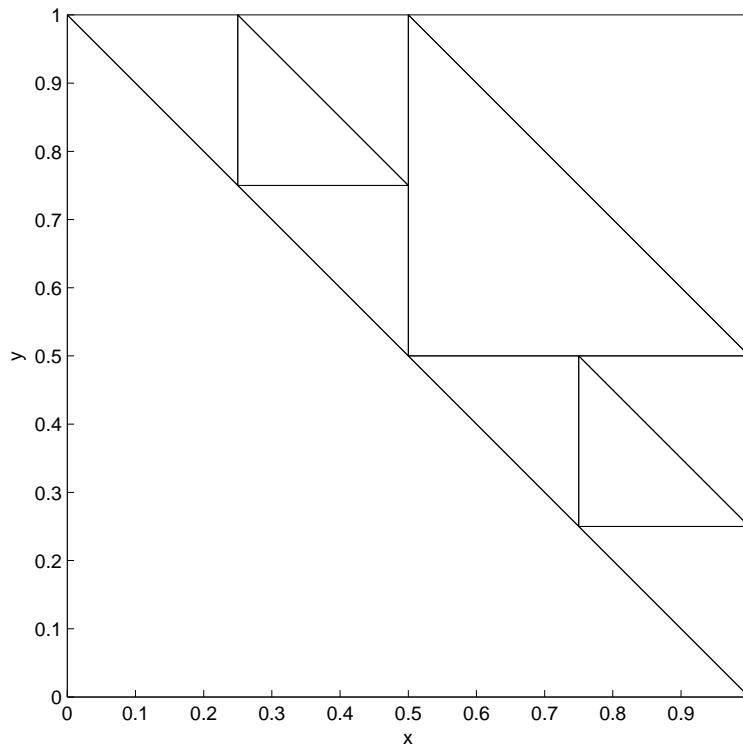
Finite Element Partitions—Typical Example



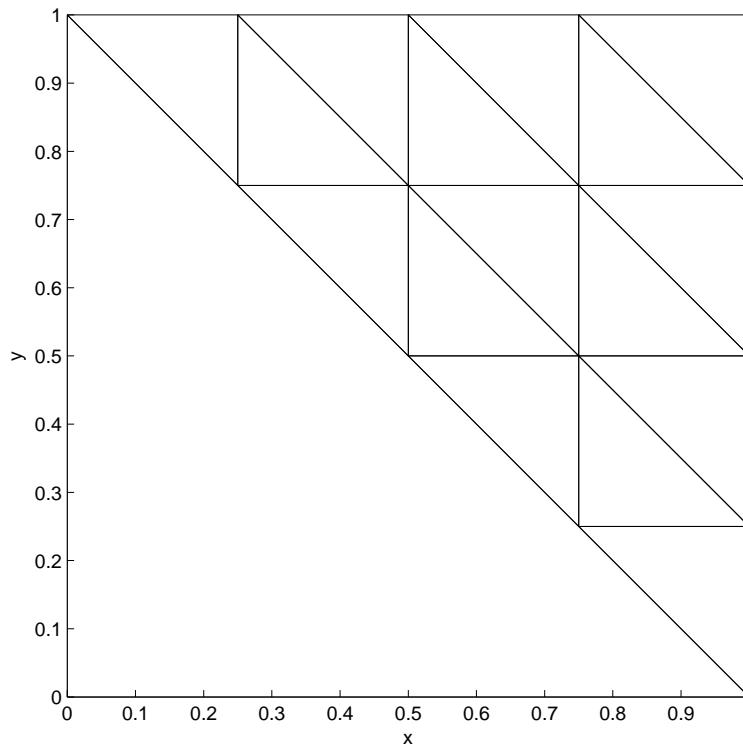
Finite Element Partitions—Typical Example



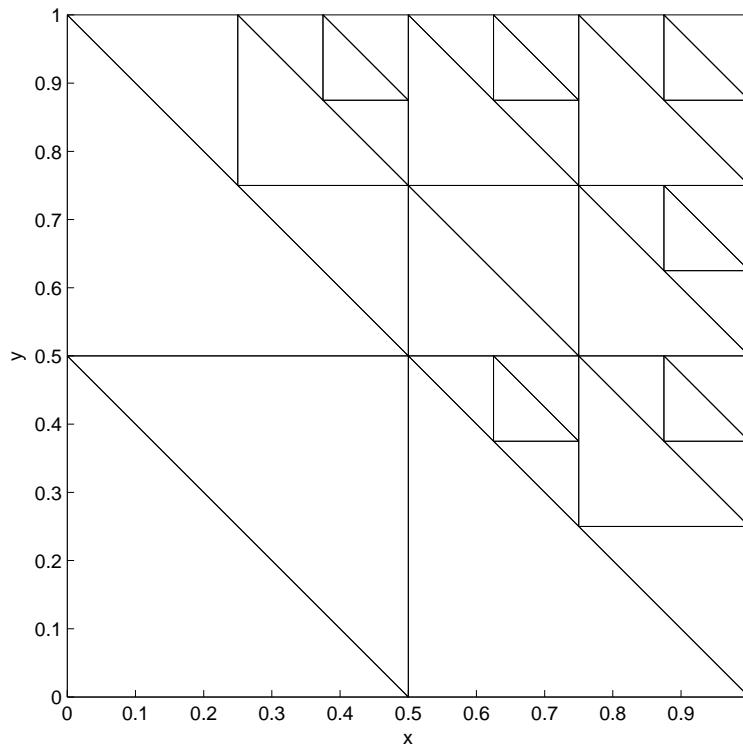
Finite Element Partitions—Typical Example



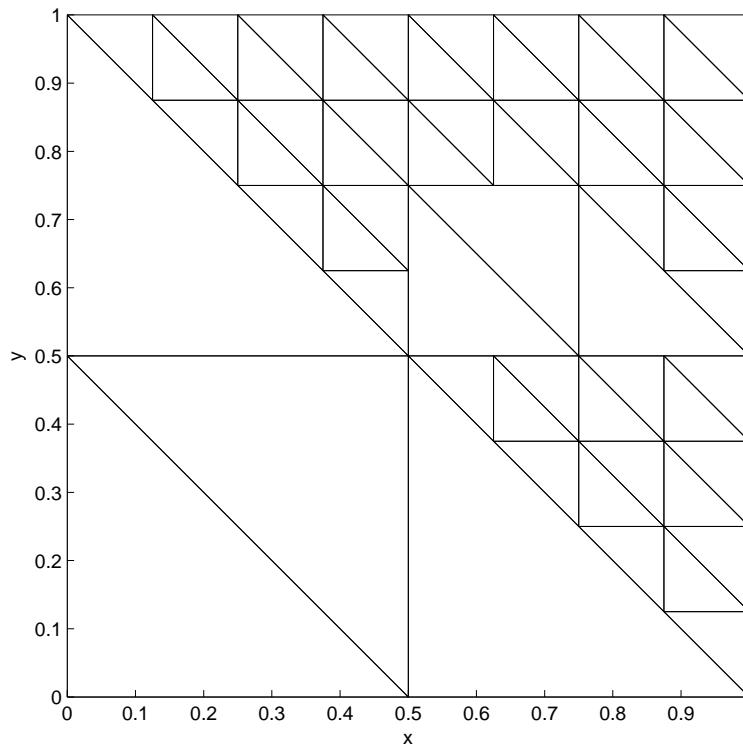
Finite Element Partitions—Typical Example



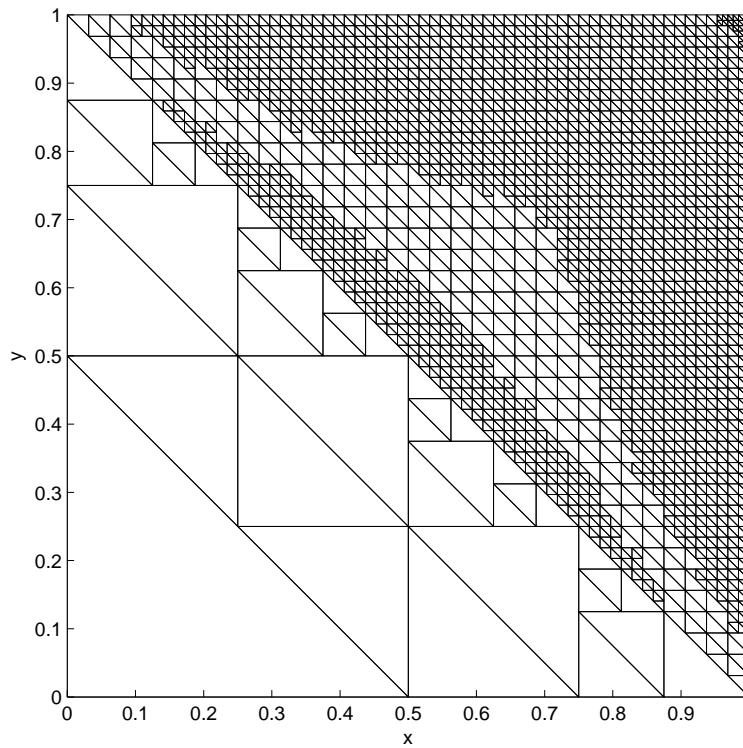
Finite Element Partitions—Typical Example



Finite Element Partitions—Typical Example



Finite Element Partitions—Typical Example



Discontinuous Galerkin FE Approximation

Let \mathcal{P} denote a particular mesh \mathcal{P}_ℓ for $\ell \in \mathbb{N}$, and denote

$$X_{\mathcal{P}} = \{v \in H^1(\mathcal{P}) : v|_K \in \mathbb{P}_1(K) \quad \forall K \in \mathcal{P}\}.$$

Discontinuous Galerkin FE Approximation

For fixed $\tau \in [-1, 1]$, define bilinear form on $\mathcal{B}_{\mathcal{P}_\tau} : X_{\mathcal{P}} \times X_{\mathcal{P}} \rightarrow \mathbb{R}$ by

$$\begin{aligned}\mathcal{B}_\tau(v, w) = & \sum_{K \in \mathcal{P}} (a \operatorname{grad}_{\mathcal{P}} v, \operatorname{grad}_{\mathcal{P}} w)_K \\ & - \sum_{\gamma \in \mathcal{E}_I \cup \mathcal{E}_D} \int_\gamma (\langle \sigma_\nu(v) \rangle [w] - \tau [v] \langle \sigma_\nu(w) \rangle) \, ds \\ & + \sum_{\gamma \in \mathcal{E}_I \cup \mathcal{E}_D} \frac{\kappa}{h_\gamma} \int_\gamma [v] [w] \, ds\end{aligned}$$

where $\langle \sigma_\nu(v) \rangle$ is average value of normal derivative, and $[v]$ is the value of jump on element boundary.

Discontinuous Galerkin FE Approximation

Define linear form $\mathcal{L}_\tau : X_{\mathcal{P}} \rightarrow \mathbb{R}$ by

$$\begin{aligned}\mathcal{L}_\tau(w) = & \sum_{K \in \mathcal{P}} (f, w_K)_K + \sum_{\gamma \in \mathcal{E}_N} \int_\gamma g_N w \, ds \\ & - \tau \sum_{\gamma \in \mathcal{E}_D} \int_\gamma g_D \langle \sigma_\nu(w) \rangle \, ds \\ & + \sum_{\gamma \in \mathcal{E}_D} \frac{\kappa}{h_\gamma} \int_\gamma g_D w \, ds.\end{aligned}$$

Discontinuous Galerkin FE Approximation

Seek $U_{\mathcal{P}} \in X_{\mathcal{P}}$:

$$\mathcal{B}_{\tau}(U_{\mathcal{P}}, v) = \mathcal{L}_{\tau}(v) \quad \forall v \in X_{\mathcal{P}}$$

Special Cases:

- $\tau = 1$: **Symmetric** Interior Penalty Galerkin (Arnold, Wheeler, ...)
- $\tau = -1$: **Non-symmetric** (Babuška, Oden and Baumann)
- $\tau = 0$: **Incomplete** (Girault, Wheeler, ...)

Choice of κ

Let \mathbf{S}_K denote element stiffness matrix with entries

$$[\mathbf{S}_K]_{jk} = \int_K (\text{grad } \lambda_k)^\top \mathbf{A} (\text{grad } \lambda_j) \, d\mathbf{x}$$

where $\{\lambda_j\}_{j=1}^3$ denote barycentric coordinates on K .

Choice of κ

Theorem 2 (*MA & Rankin, 2008*)

Let $\rho(\mathbf{S}_K)$ denote spectral radius of \mathbf{S}_K . If

$\kappa > (1 + \tau)^2 \max_{K \in \mathcal{P}} \rho(\mathbf{S}_K)$, then there exists a unique discontinuous Galerkin FE approximation.

Choice of κ

Theorem 3 (*MA & Rankin, 2008*)

Let $\rho(\mathbf{S}_K)$ denote spectral radius of \mathbf{S}_K . If

$\kappa > (1 + \tau)^2 \max_{K \in \mathcal{P}} \rho(\mathbf{S}_K)$, then there exists a unique discontinuous Galerkin FE approximation.

- fully explicit, computable bound on value of interior penalty parameter;
- bound *independent* of number of levels of hanging nodes;
- improves on bound obtained by Shabazzi (2005);
- different bound obtained by Epshteyn and Rivi  re (2007) ... sometimes better, sometimes worse.

‘Choose $\kappa = 10$ ’

Often hear advice to ‘choose $\kappa = 10$ ’ to ensure that SIPG is stable.

‘Choose $\kappa = 10$ ’

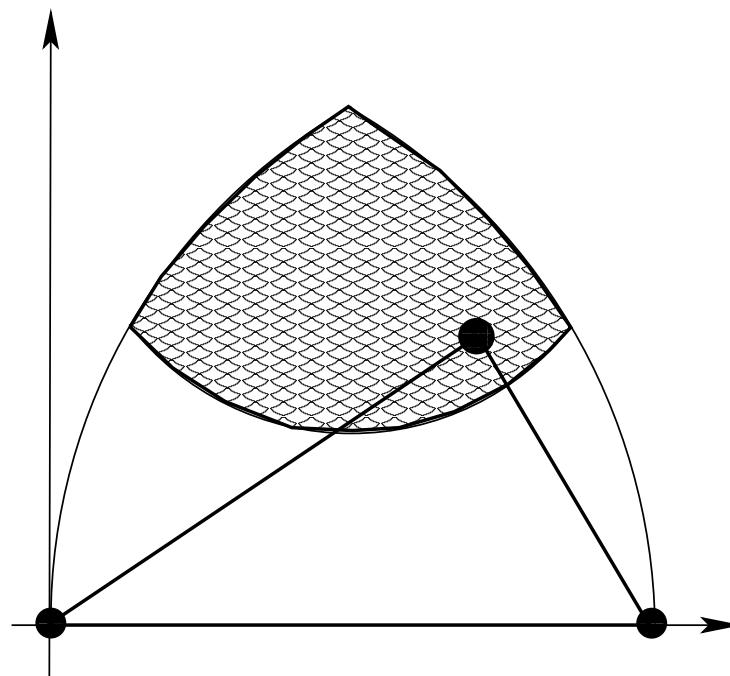
Let $A_{|K} = aI$, and

$$Q = \frac{1}{4|K|} \sum_{\gamma \subset \partial K} |h_\gamma|^2$$

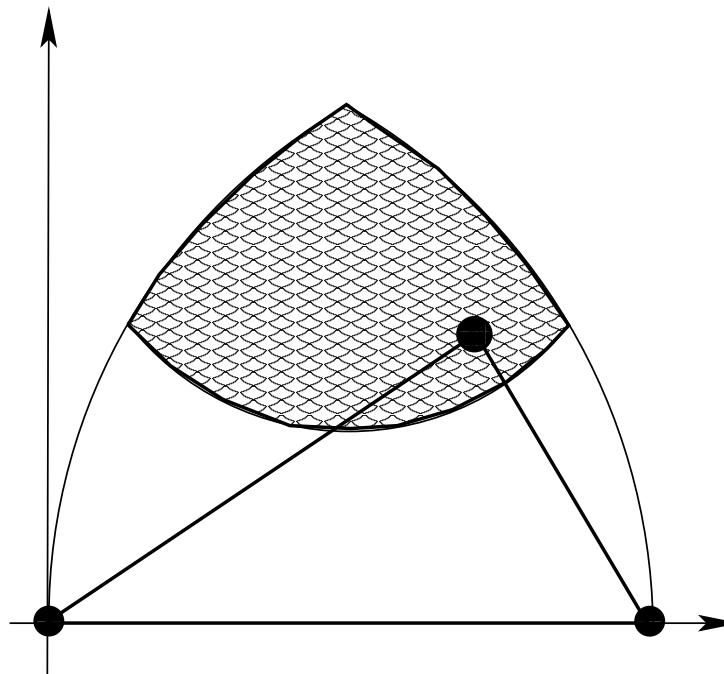
then $Q \geq \sqrt{3}$, and spectral radius given by

$$\rho(S_K) = \frac{1}{2}a \left(Q + \sqrt{Q^2 - 3} \right).$$

‘Choose $\kappa = 10$ ’

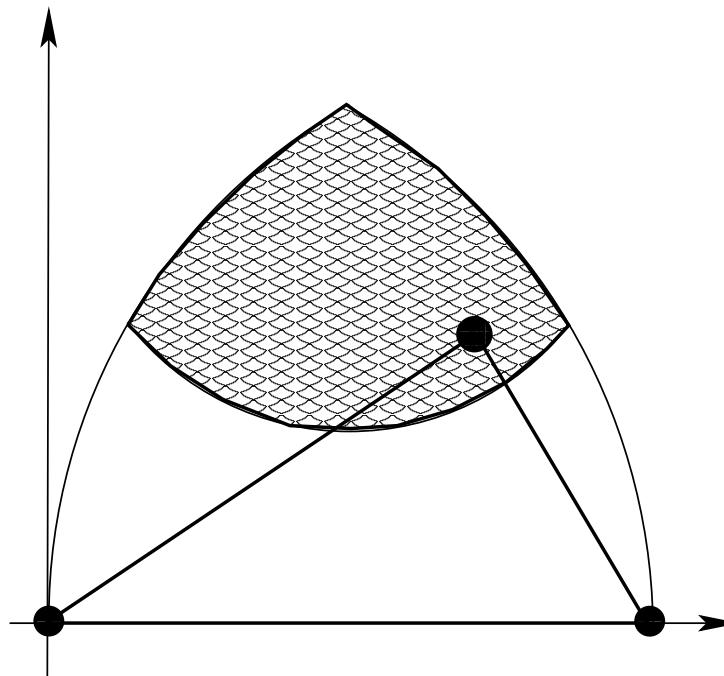


‘Choose $\kappa = 10$ ’



For SIPG, probability that $\kappa = 10$ is large enough for *random* triangle is 48%.

‘Choose $\kappa = 10$ ’



For SIPG, probability that $\kappa = 10$ is large enough for *random* triangle is 48%.

Alternatively, if ratio $h/\rho \leq 3.1$, then $\kappa = 10$ will be stable for SIPG.

A Posteriori Error Bounds

A Posteriori Error Estimation

Aim—To derive computable upper bound for error $e = u - u_{\text{nc}}$ in energy norm

$$\|e\|^2 = \sum_{K \in \mathcal{P}} \int_K (\mathbf{grad}_{\mathcal{P}} e)^{\top} A \mathbf{grad}_{\mathcal{P}} e$$

and/or DG-Norm

$$\|e\|_{DG}^2 = \|e\|^2 + \sum_{\gamma} \frac{\kappa}{h_{\gamma}} \int_{\gamma} [e]^2 \, ds$$

such that

- all constants should be given in upper bound;
- obtain local lower bounds;
- cost is practically negligible compared with cost of obtaining DG approximation.

Decomposition of Error

Error in flux may be split as

$$\boldsymbol{\sigma}_{\mathcal{P}}(e) = a \mathbf{grad}_{\mathcal{P}} e = \boldsymbol{\sigma}(\chi) + \mathbf{curl} \psi$$

where *conforming error* $\chi \in H_E^1(\Omega)$:

$$(a \mathbf{grad} \chi, \mathbf{grad} v) = (a \mathbf{grad}_{\mathcal{P}} e, \mathbf{grad} v) \quad \forall v \in H_E^1(\Omega)$$

and *non-conforming error* $\psi \in \mathcal{H}$:

$$(a^{-1} \mathbf{curl} \psi, \mathbf{curl} w) = (a^{-1} \boldsymbol{\sigma}_{\mathcal{P}}(e), \mathbf{curl} w) = (\mathbf{grad}_{\mathcal{P}} e, \mathbf{curl} w) \quad \forall w \in \mathcal{H}.$$

Orthogonal in broken energy norm

$$|\!|\!|v|\!|\!|^2 = \sum_{K \in \mathcal{P}} \|a^{1/2} \mathbf{grad}_{\mathcal{P}} v\|_K^2$$

Estimation of Conforming Error

Estimation of Conforming Error

Want: Exploit local conservation property of DGFEM. i.e.

$$\int_{\partial K} g_K \, ds + \int_K f \, dx = 0$$

where fluxes $g_K \in L_2(\partial K)$ given by

$$g_K|_\gamma = \begin{cases} \mu_K \left(\langle \sigma_\nu(U_{\mathcal{P}}) \rangle - \kappa h_\gamma^{-1} [U_{\mathcal{P}}] \right) & \text{on } \gamma \in \mathcal{E}_I(K) \\ \sigma_\nu(U_{\mathcal{P}}) - \kappa h_\gamma^{-1}(U_{\mathcal{P}} - g_D) & \text{on } \gamma \in \mathcal{E}_D(K) \\ g_N & \text{on } \gamma \in \mathcal{E}_N(K). \end{cases}$$

Same property holds for averaged flux.

Estimation of Conforming Error

Let $v \in H_E^1(\Omega)$ be given. Then,

$$\begin{aligned} & (a \operatorname{grad} \chi, \operatorname{grad} v) \\ &= (a \mathbf{grad}_{\mathcal{P}} e, \operatorname{grad} v) \\ &= (f, v) + \int_{\Gamma_N} g_N v - (a \mathbf{grad}_{\mathcal{P}} U_{\mathcal{P}}, \operatorname{grad} v) \end{aligned}$$

Estimation of Conforming Error

Let $v \in H_E^1(\Omega)$ be given. Then,

$$\begin{aligned} & (a \operatorname{grad} \chi, \operatorname{grad} v) \\ &= (a \mathbf{grad}_{\mathcal{P}} e, \operatorname{grad} v) \\ &= (f, v) + \int_{\Gamma_N} g_N v - (a \mathbf{grad}_{\mathcal{P}} U_{\mathcal{P}}, \operatorname{grad} v) \end{aligned}$$

Now localise to elements using DG-flux g_K :

$$\begin{aligned} & (a \operatorname{grad} \chi, \operatorname{grad} v) \\ &= \sum_{K \in \mathcal{P}} \left\{ (f, v)_K + \int_{\partial K} g_K v - (a \mathbf{grad}_{\mathcal{P}} U_{\mathcal{P}}, \operatorname{grad} v)_K \right\} \end{aligned}$$

Estimation of Conforming Error

Suppose (see later) can find $\boldsymbol{\sigma}_K$ such that for all $v \in H_E^1(K)$

$$(\boldsymbol{\sigma}_K, \operatorname{grad} v)_K = (f, v)_K + \int_{\partial K} g_K v - (a \operatorname{grad}_{\mathcal{P}} U_{\mathcal{P}}, \operatorname{grad} v)_K.$$

Estimation of Conforming Error

Suppose (see later) can find $\boldsymbol{\sigma}_K$ such that for all $v \in H_E^1(K)$

$$(\boldsymbol{\sigma}_K, \operatorname{grad} v)_K = (f, v)_K + \int_{\partial K} g_K v - (a \operatorname{grad}_{\mathcal{P}} U_{\mathcal{P}}, \operatorname{grad} v)_K.$$

Then

$$(a \operatorname{grad} \chi, \operatorname{grad} v) = \sum_{K \in \mathcal{P}} (\boldsymbol{\sigma}_K, \operatorname{grad} v)_K$$

Estimation of Conforming Error

Suppose (see later) can find $\boldsymbol{\sigma}_K$ such that for all $v \in H_E^1(K)$

$$(\boldsymbol{\sigma}_K, \operatorname{grad} v)_K = (f, v)_K + \int_{\partial K} g_K v - (a \operatorname{grad}_{\mathcal{P}} U_{\mathcal{P}}, \operatorname{grad} v)_K.$$

Then

$$(a \operatorname{grad} \chi, \operatorname{grad} v) = \sum_{K \in \mathcal{P}} (\boldsymbol{\sigma}_K, \operatorname{grad} v)_K$$

Apply Cauchy-Schwarz and simplify to obtain

$$\|\chi\|^2 \leq \sum_{K \in \mathcal{P}} (A^{-1} \boldsymbol{\sigma}_K, \boldsymbol{\sigma}_K).$$

Only the *value* of norm of $\boldsymbol{\sigma}_K$ matters, *not* $\boldsymbol{\sigma}_K$ *per se*.

How to construct σ_K ?

Want: σ_K such that for all $v \in H_E^1(K)$

$$(\sigma_K, \operatorname{grad} v)_K = (f, v)_K + \int_{\partial K} g_K v - (a \operatorname{grad}_{\mathcal{P}} U_{\mathcal{P}}, \operatorname{grad} v)_K.$$

How to construct σ_K ?

Want: σ_K such that for all $v \in H_E^1(K)$

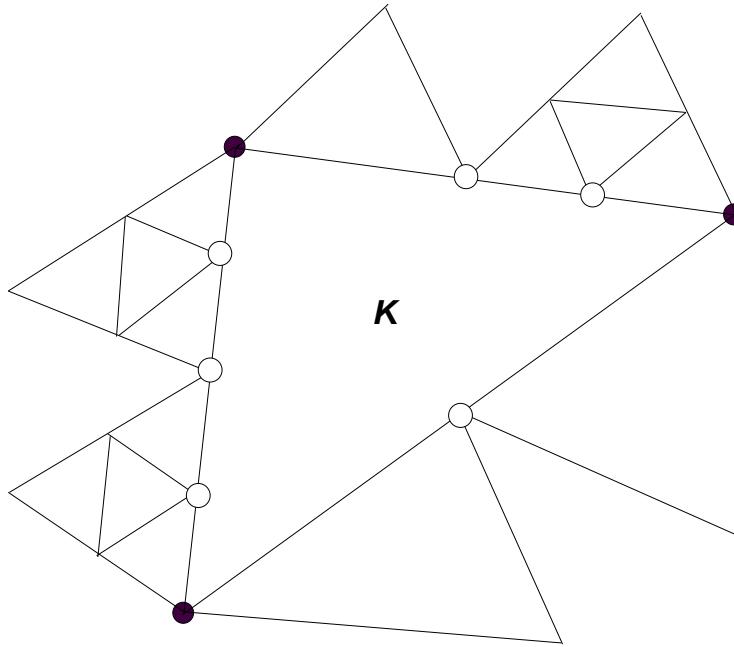
$$(\sigma_K, \operatorname{grad} v)_K = (f, v)_K + \int_{\partial K} g_K v - (a \operatorname{grad}_{\mathcal{P}} U_{\mathcal{P}}, \operatorname{grad} v)_K.$$

- local conservation property of DG means that data satisfies compatibility condition
- assume (remove later) that data f and g are piecewise polynomial

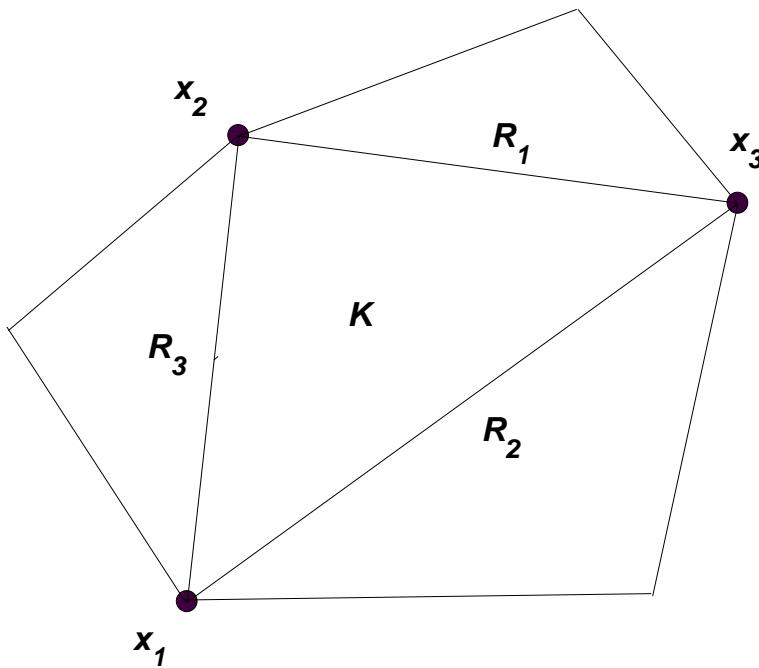
How to construct σ_K ?

Want: σ_K such that for all $v \in H_E^1(K)$

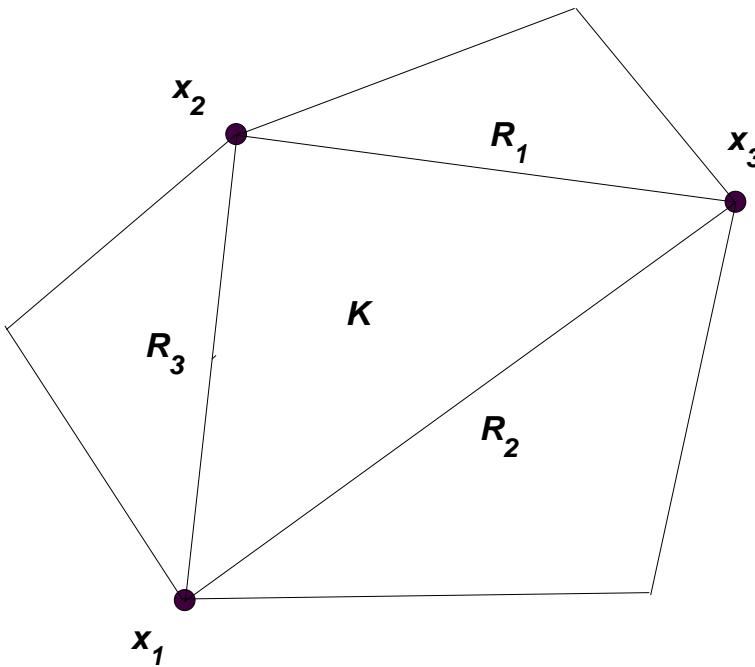
$$(\sigma_K, \operatorname{grad} v)_K = (f, v)_K + \int_{\partial K} g_K v - (a \operatorname{grad}_{\mathcal{P}} U_{\mathcal{P}}, \operatorname{grad} v)_K.$$



Special Case: No hanging nodes

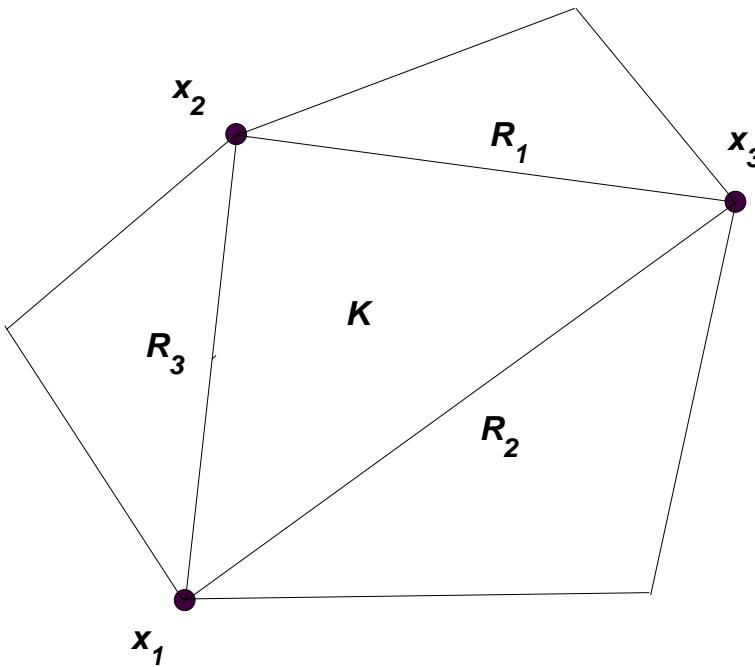


Special Case: No hanging nodes



- DG-flux g_K is *continuous* piecewise polynomial on each edge;
- Source term f *continuous* polynomial on element;
- Neumann data g *continuous* polynomial on each edge.

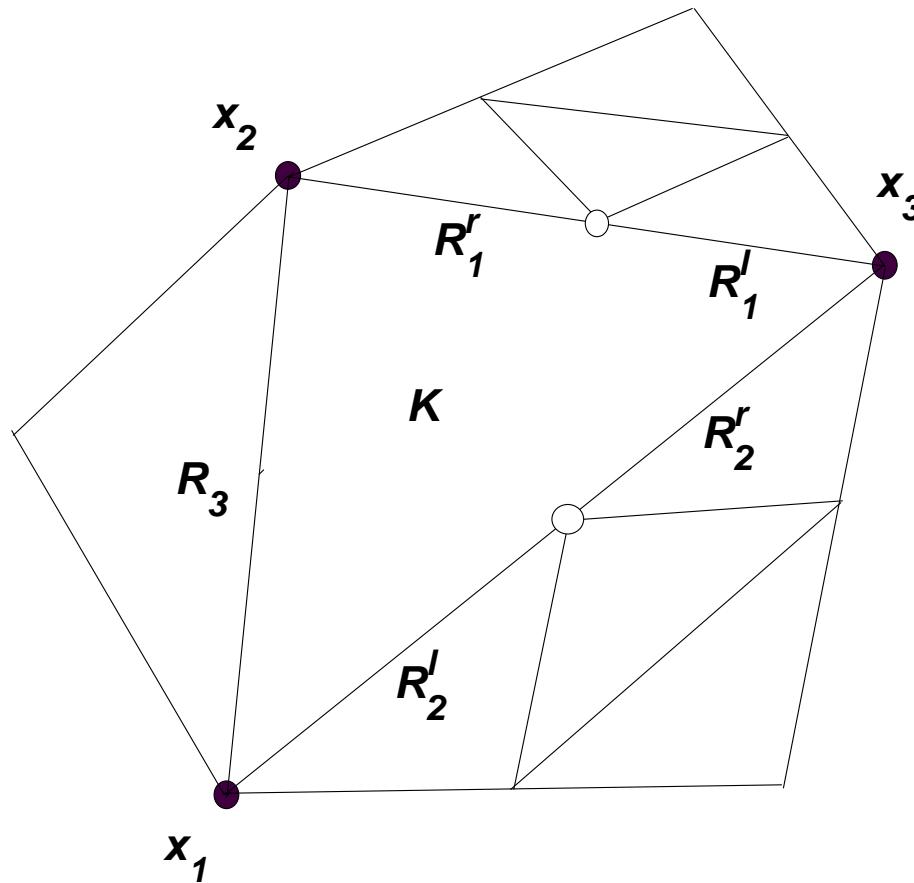
Special Case: No hanging nodes



$$\mathbf{M}_K = \frac{|\gamma_j||\gamma_k|}{4|K|^2} \int_K (\mathbf{x} - \mathbf{x}_j)^\top \mathbf{A}^{-1} (\mathbf{x} - \mathbf{x}_k) \, d\mathbf{x}$$

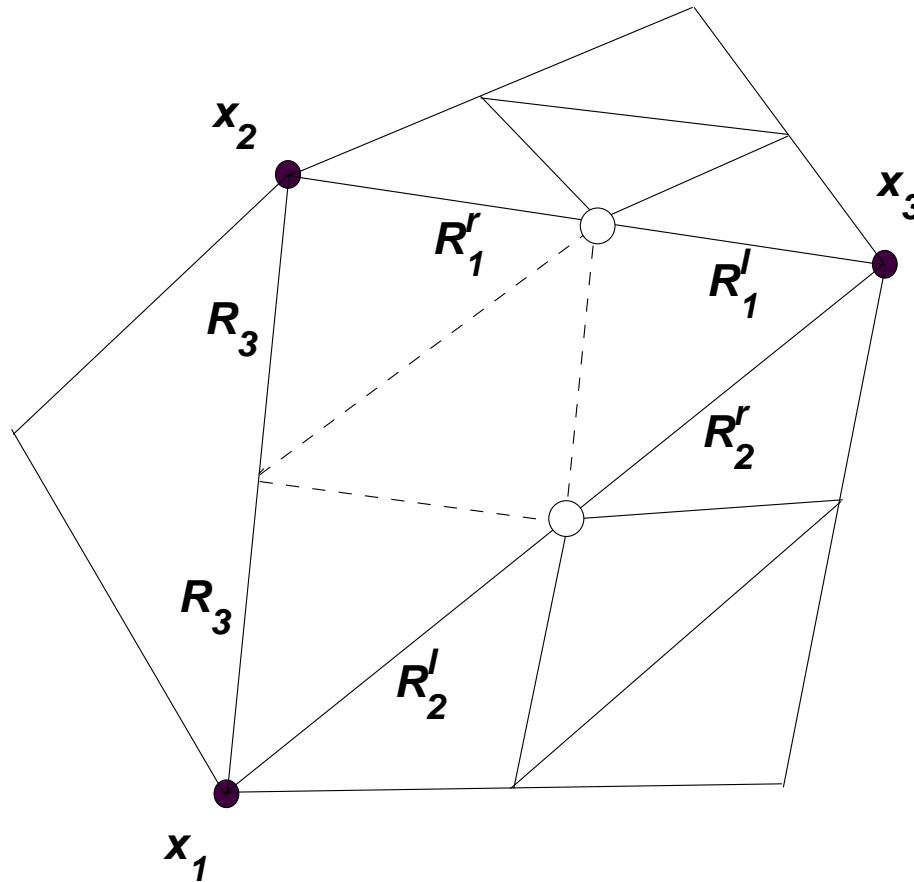
and $\vec{R} = (R_1, R_2, R_3)$, then (c.f. MA, SINUM 2006)

Special Case: One hanging node per edge.



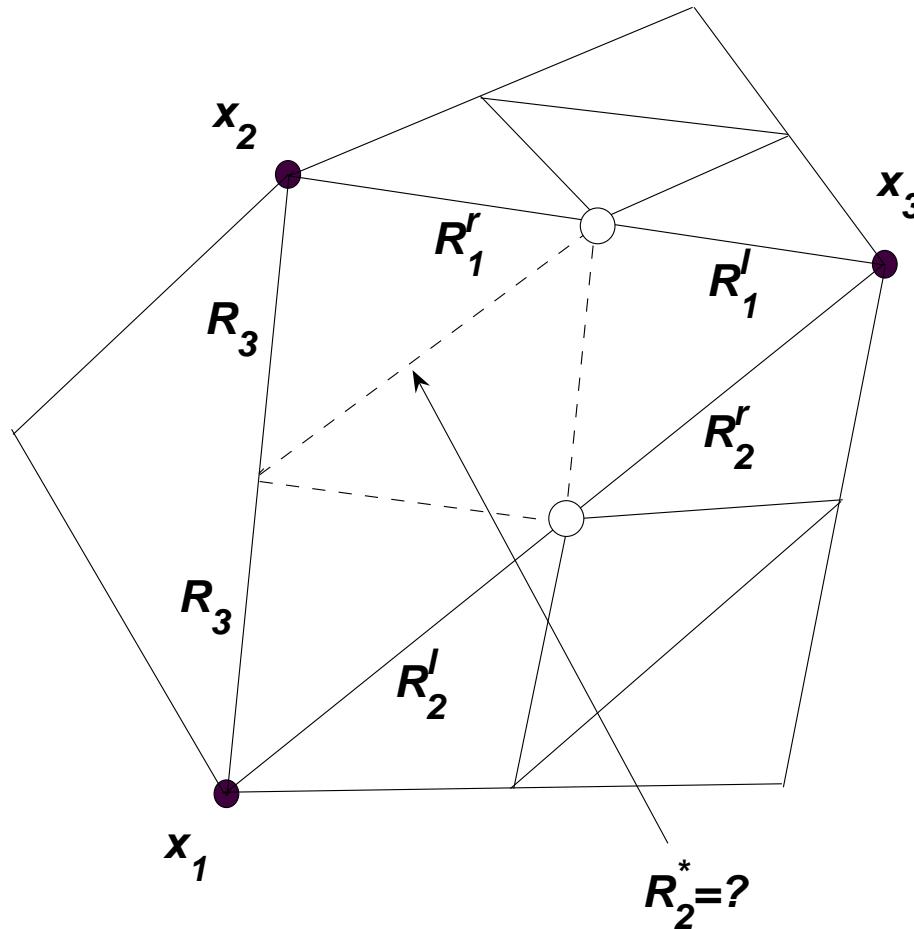
Boundary terms *discontinuous* on element edges.

Special Case: One hanging node per edge.



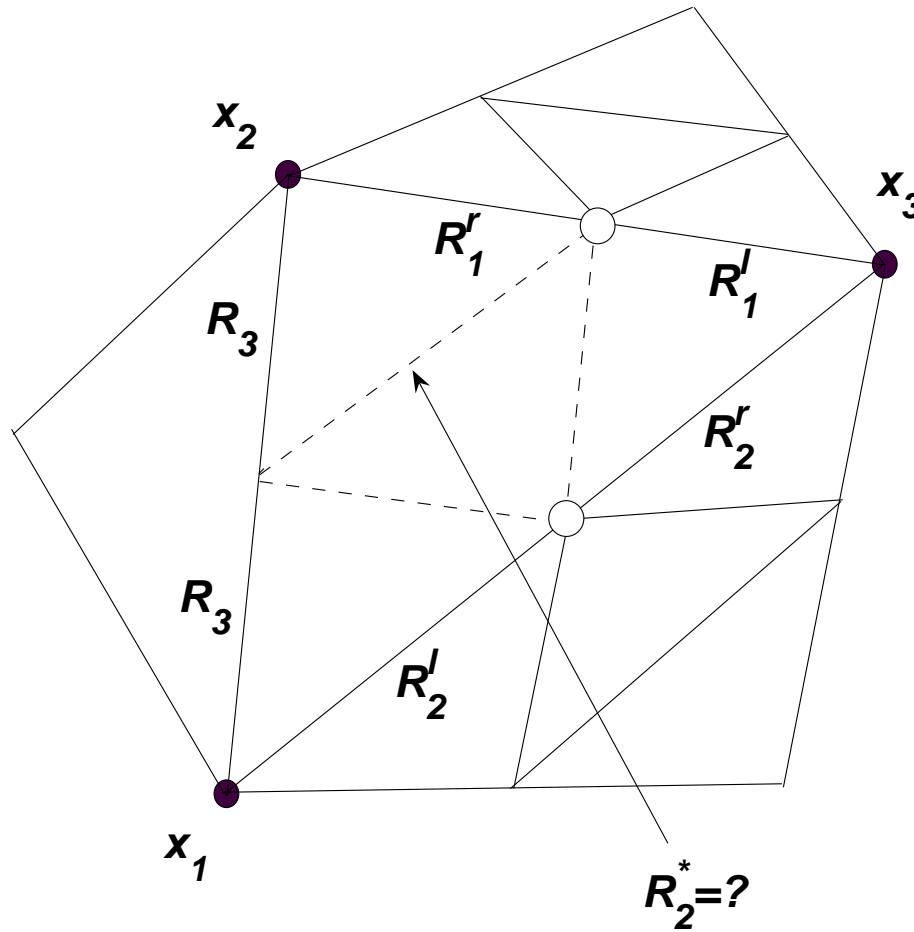
Introduce virtual refinement into four congruent sub-triangles.

Special Case: One hanging node per edge.



How to choose ‘residuals’ on new internal edges?

Special Case: One hanging node per edge.



... choose R_2^* so that sub-element has compatible data (i.e. preserves *local* conservation property).

Special Case: One hanging node per edge.

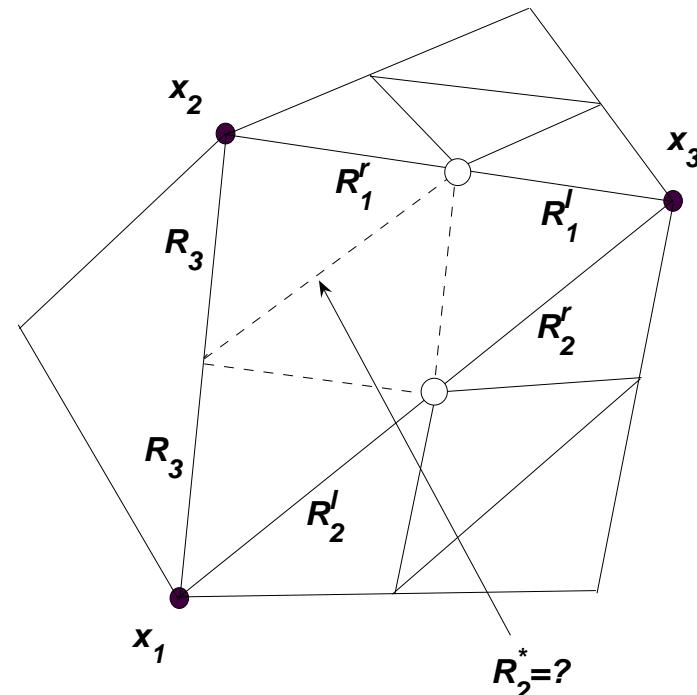
Let \mathbf{M}_K denote *same* matrix as before, viz.

$$\mathbf{M}_K = \frac{|\gamma_j||\gamma_k|}{4|K|^2} \int_K (\mathbf{x} - \mathbf{x}_j)^\top \mathbf{A}^{-1} (\mathbf{x} - \mathbf{x}_k) \, d\mathbf{x}$$

Special Case: One hanging node per edge.

Let M_K denote *same* matrix as before, viz.

$$M_K = \frac{|\gamma_j||\gamma_k|}{4|K|^2} \int_K (\mathbf{x} - \mathbf{x}_j)^\top \mathbf{A}^{-1} (\mathbf{x} - \mathbf{x}_k) \, d\mathbf{x}$$



Define: $\vec{R}_2 = (R_1^r, R_2^*, R_3)$

Special Case: One hanging node per edge.

Let \mathbf{M}_K denote *same* matrix as before, viz.

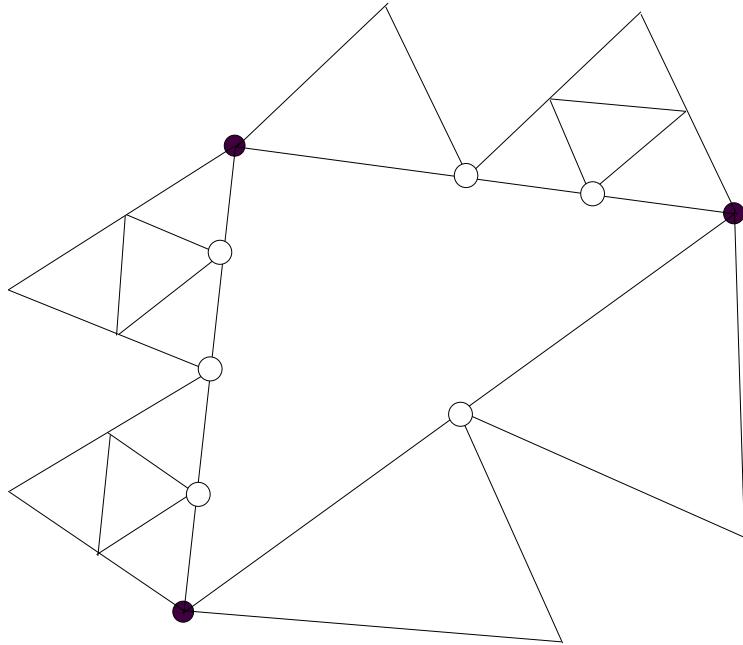
$$\mathbf{M}_K = \frac{|\gamma_j||\gamma_k|}{4|K|^2} \int_K (\mathbf{x} - \mathbf{x}_j)^\top \mathbf{A}^{-1} (\mathbf{x} - \mathbf{x}_k) \, d\mathbf{x}$$

Let $\vec{R}_1, \dots, \vec{R}_4$ denote vectors in \mathbb{R}^3 formed from residuals on boundaries of virtual elements, then

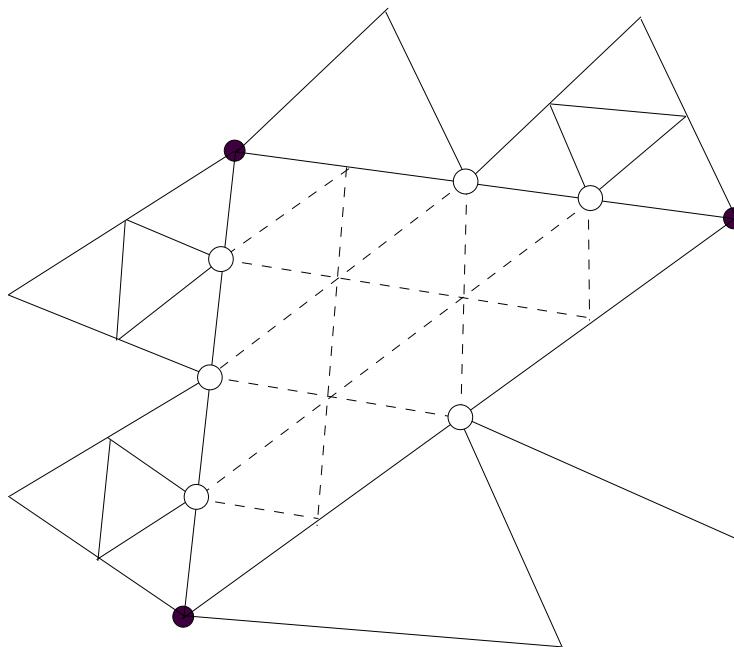
$$(A^{-1}\boldsymbol{\sigma}_K, \boldsymbol{\sigma}_K) = \frac{1}{4} \sum_{k=1}^4 \vec{R}_k^\top \mathbf{M}_K \vec{R}_k.$$

... essentially for free.

General Case: Arbitrary number of hanging nodes

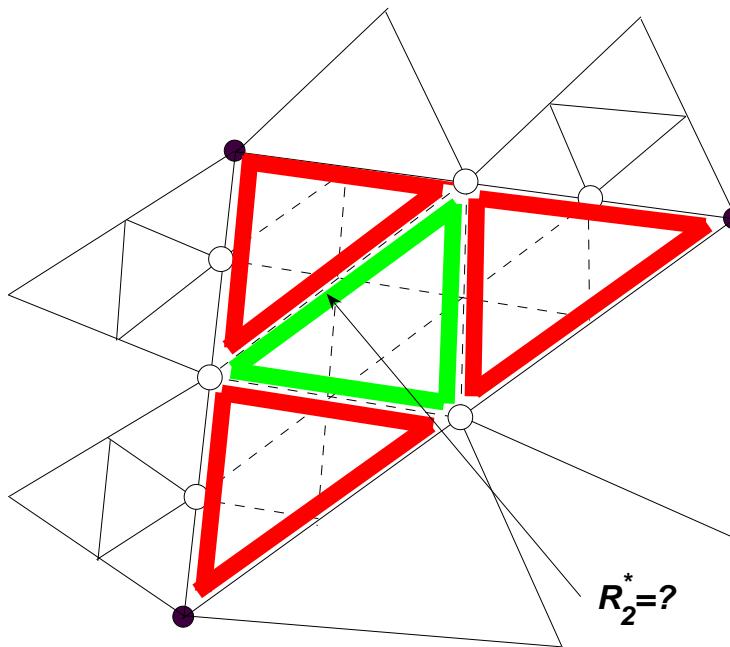


General Case: Arbitrary number of hanging nodes



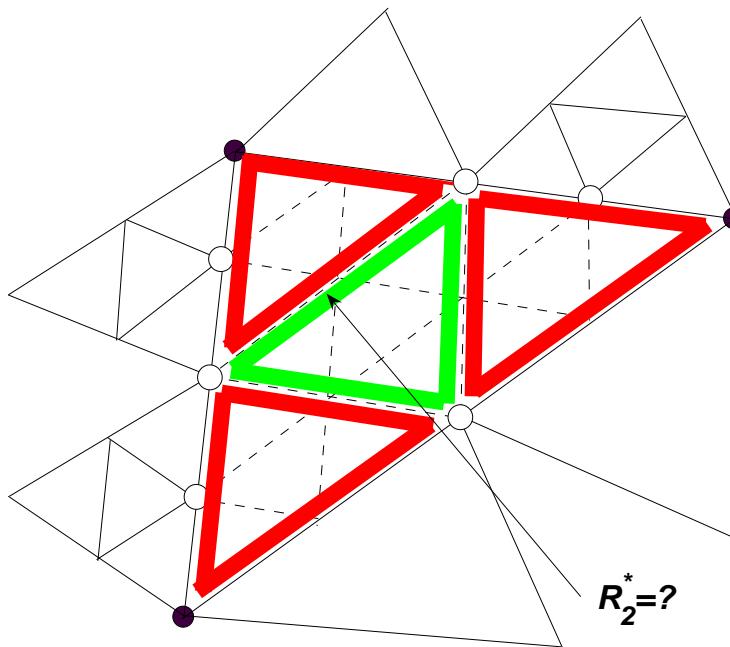
Introduce *virtual refinements* as before.

General Case: Arbitrary number of hanging nodes



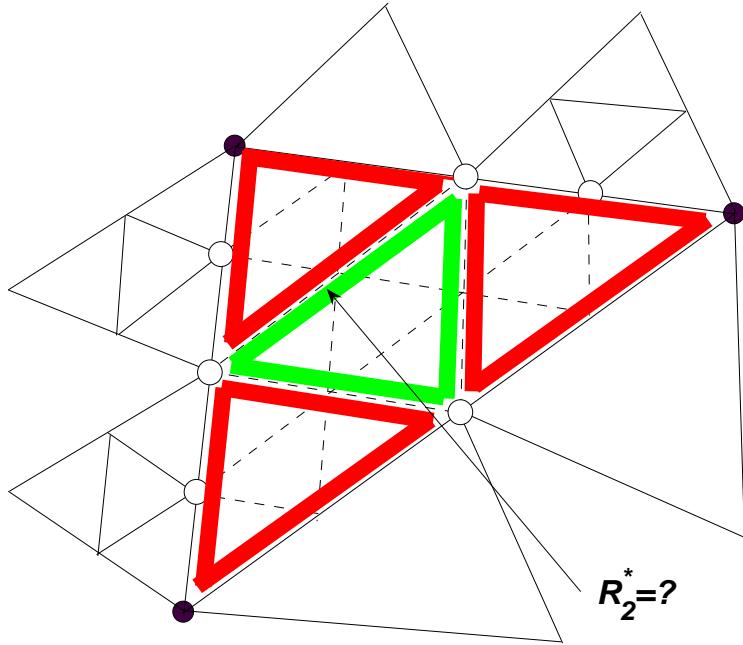
Decompose into four sub-domains with *one fewer edge node*.

General Case: Arbitrary number of hanging nodes



Decompose into four sub-domains with *one fewer edge node*.
Proceed *recursively* on each sub-domain to reduce to situation of no edge nodes.

General Case: Arbitrary number of hanging nodes



Decompose into four sub-domains with *one fewer edge node*.

Proceed *recursively* on each sub-domain to reduce to situation of no edge nodes.

Accumulate *norms* of σ_K over sub-domains to obtain value over original element ... again, practically for free.

Computable Upper Bound on Conforming Error

Theorem 4

$$|\!|\!| \chi |\!|\!|^2 \leq \sum_{K \in \mathcal{P}} \eta_{\text{CF}, K}^2$$

where

$$\eta_{\text{CF}, K}^2 = (\mathbf{A}^{-1} \boldsymbol{\sigma}_K, \boldsymbol{\sigma}_K),$$

is computed using recursive procedure.

Computable Upper Bound on Conforming Error

Theorem 6 (*MA & Rankin, 2008*)

$$\|\chi\|^2 \leq \sum_{K \in \mathcal{P}} \eta_{\text{CF}, K}^2$$

where

$$\eta_{\text{CF}, K}^2 = (\mathbf{A}^{-1} \boldsymbol{\sigma}_K, \boldsymbol{\sigma}_K),$$

is computed using recursive procedure.

- Also local lower bound up to generic constant (depends on number of levels of hanging nodes).
- Case of non-polynomial data f and g introduces usual oscillation terms (we give all multiplicative constants *explicitly*).

Estimation of Non-Conforming Error

Estimation of the Non-conforming Error

Pick $u^* \in H_E^1(\Omega) = \{v \in H^1(\Omega) : v = 0 \text{ on } \Gamma_D\}$.

Estimation of the Non-conforming Error

Pick $u^* \in H_E^1(\Omega) = \{v \in H^1(\Omega) : v = 0 \text{ on } \Gamma_D\}$.

Recall, $\psi \in \mathcal{H} = \{w \in H^1(\Omega)/\mathbb{R} : w \text{ constant on } \Gamma_N\}$ satisfies

$$\begin{aligned} & (A^{-1} \operatorname{curl} \psi, \operatorname{curl} w) \\ &= (\operatorname{grad}_{\mathcal{P}} e, \operatorname{curl} w) \quad \forall w \in \mathcal{H} \end{aligned}$$

Estimation of the Non-conforming Error

Pick $u^* \in H_E^1(\Omega) = \{v \in H^1(\Omega) : v = 0 \text{ on } \Gamma_D\}$.

Recall, $\psi \in \mathcal{H} = \{w \in H^1(\Omega)/\mathbb{R} : w \text{ constant on } \Gamma_N\}$ satisfies

$$\begin{aligned} & (A^{-1} \operatorname{curl} \psi, \operatorname{curl} w) \\ &= (\operatorname{grad}_{\mathcal{P}} e, \operatorname{curl} w) \quad \forall w \in \mathcal{H} \\ &= (\operatorname{grad}_{\mathcal{P}}(u^* - U_{\mathcal{P}}), \operatorname{curl} w) + (\operatorname{grad}(u - u^*), \operatorname{curl} w) \end{aligned}$$

Estimation of the Non-conforming Error

Pick $u^* \in H_E^1(\Omega) = \{v \in H^1(\Omega) : v = 0 \text{ on } \Gamma_D\}$.

Recall, $\psi \in \mathcal{H} = \{w \in H^1(\Omega)/\mathbb{R} : w \text{ constant on } \Gamma_N\}$ satisfies

$$\begin{aligned} & (A^{-1} \operatorname{curl} \psi, \operatorname{curl} w) \\ &= (\operatorname{grad}_{\mathcal{P}} e, \operatorname{curl} w) \quad \forall w \in \mathcal{H} \\ &= (\operatorname{grad}_{\mathcal{P}}(u^* - U_{\mathcal{P}}), \operatorname{curl} w) + (\operatorname{grad}(u - u^*), \operatorname{curl} w) \end{aligned}$$

Observe that

$$(\operatorname{grad}(u - u^*), \operatorname{curl} w) = \int_{\Gamma_N} (u - u^*) \frac{\partial w}{\partial s} = 0.$$

Estimation of the Non-conforming Error

Pick $u^* \in H_E^1(\Omega) = \{v \in H^1(\Omega) : v = 0 \text{ on } \Gamma_D\}$.

Recall, $\psi \in \mathcal{H} = \{w \in H^1(\Omega)/\mathbb{R} : w \text{ constant on } \Gamma_N\}$ satisfies

$$\begin{aligned} & (A^{-1} \operatorname{curl} \psi, \operatorname{curl} w) \\ &= (\operatorname{grad}_{\mathcal{P}} e, \operatorname{curl} w) \quad \forall w \in \mathcal{H} \\ &= (\operatorname{grad}_{\mathcal{P}}(u^* - U_{\mathcal{P}}), \operatorname{curl} w) + (\operatorname{grad}(u - u^*), \operatorname{curl} w) \\ &= (\operatorname{grad}_{\mathcal{P}}(u^* - U_{\mathcal{P}}), \operatorname{curl} w) + \mathbf{0} \end{aligned}$$

Estimation of the Non-conforming Error

Pick $u^* \in H_E^1(\Omega) = \{v \in H^1(\Omega) : v = 0 \text{ on } \Gamma_D\}$.

Recall, $\psi \in \mathcal{H} = \{w \in H^1(\Omega)/\mathbb{R} : w \text{ constant on } \Gamma_N\}$ satisfies

$$\begin{aligned} & (A^{-1} \operatorname{curl} \psi, \operatorname{curl} w) \\ &= (\operatorname{grad}_{\mathcal{P}} e, \operatorname{curl} w) \quad \forall w \in \mathcal{H} \\ &= (\operatorname{grad}_{\mathcal{P}}(u^* - U_{\mathcal{P}}), \operatorname{curl} w) + (\operatorname{grad}(u - u^*), \operatorname{curl} w) \\ &= (\operatorname{grad}_{\mathcal{P}}(u^* - U_{\mathcal{P}}), \operatorname{curl} w) + \mathbf{0} \end{aligned}$$

Choose $w = \psi$ and apply Cauchy-Schwarz to get

$$(A^{-1} \operatorname{curl} \psi, \operatorname{curl} \psi) \leq (A \operatorname{grad}_{\mathcal{P}}(u^* - U_{\mathcal{P}}), \operatorname{grad}_{\mathcal{P}}(u^* - U_{\mathcal{P}})).$$

Estimation of the Non-conforming Error

Pick $u^* \in H_E^1(\Omega) = \{v \in H^1(\Omega) : v = 0 \text{ on } \Gamma_D\}$.

Recall, $\psi \in \mathcal{H} = \{w \in H^1(\Omega)/\mathbb{R} : w \text{ constant on } \Gamma_N\}$ satisfies

$$\begin{aligned} & (A^{-1} \operatorname{curl} \psi, \operatorname{curl} w) \\ &= (\operatorname{grad}_{\mathcal{P}} e, \operatorname{curl} w) \quad \forall w \in \mathcal{H} \\ &= (\operatorname{grad}_{\mathcal{P}}(u^* - U_{\mathcal{P}}), \operatorname{curl} w) + (\operatorname{grad}(u - u^*), \operatorname{curl} w) \\ &= (\operatorname{grad}_{\mathcal{P}}(u^* - U_{\mathcal{P}}), \operatorname{curl} w) + \mathbf{0} \end{aligned}$$

Choose $w = \psi$ and apply Cauchy-Schwarz to get

$$(A^{-1} \operatorname{curl} \psi, \operatorname{curl} \psi) \leq (A \operatorname{grad}_{\mathcal{P}}(u^* - U_{\mathcal{P}}), \operatorname{grad}_{\mathcal{P}}(u^* - U_{\mathcal{P}})).$$

Equality holds when $u^* = u - \phi$, so

$$(\operatorname{curl} \psi, \operatorname{curl} \psi) = \min_{u^*} (A \operatorname{grad}_{\mathcal{P}}(u^* - U_{\mathcal{P}}), \operatorname{grad}_{\mathcal{P}}(u^* - U_{\mathcal{P}})).$$

Estimation of the Non-conforming Error

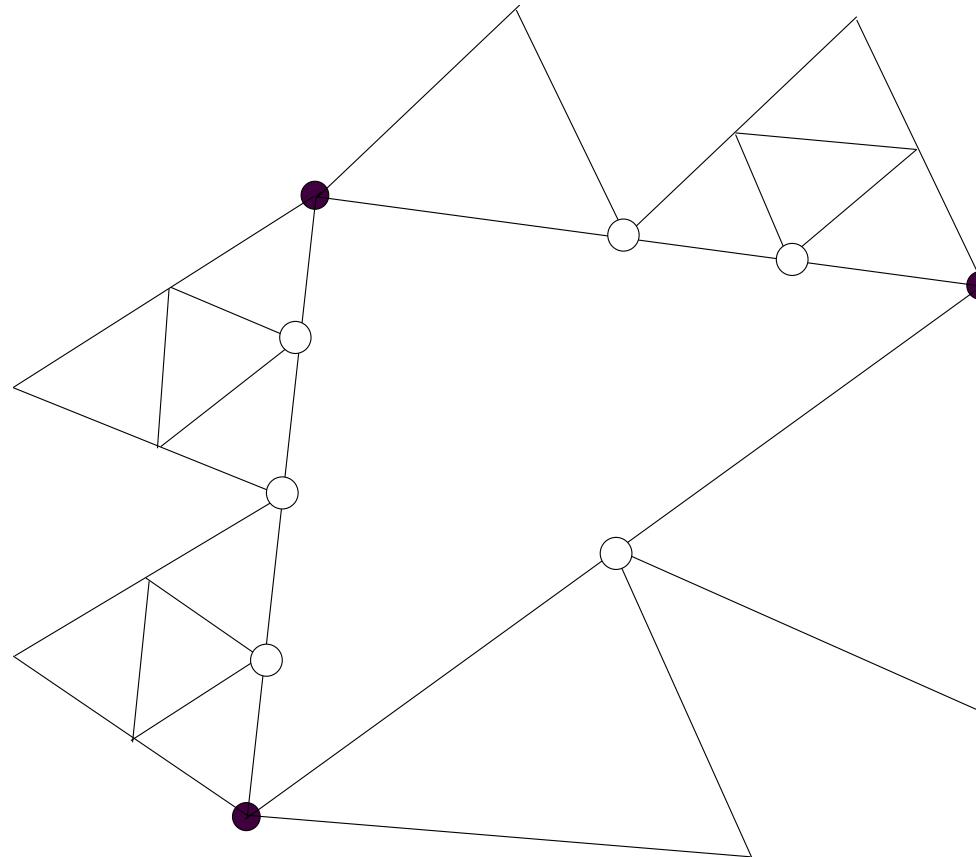
Let $u^* \approx u$ be **any** smooth (H^1) approximation.

Obtain **computable upper bound** for non-conforming error

$$(A^{-1} \operatorname{curl} \psi, \operatorname{curl} \psi) \leq (A \operatorname{grad}_{\mathcal{P}}(u^* - U_{\mathcal{P}}), \operatorname{grad}_{\mathcal{P}}(u^* - U_{\mathcal{P}})).$$

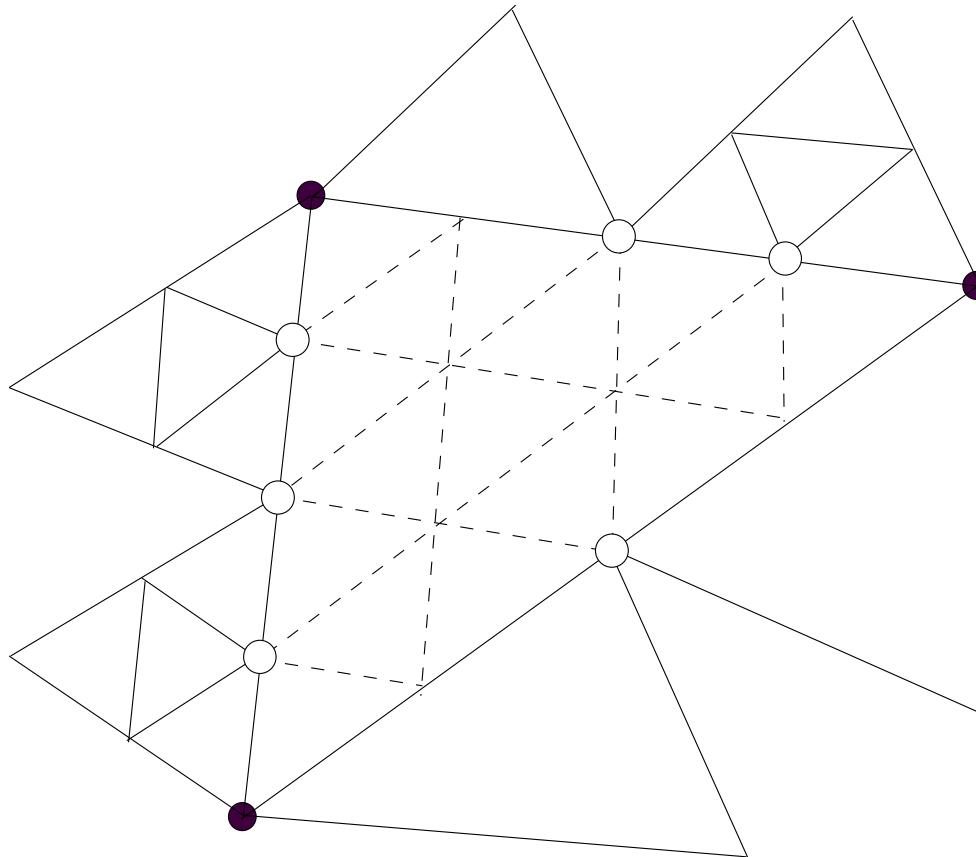
Question: How to choose u^* to obtain **good** bound?

*Construction of u^**



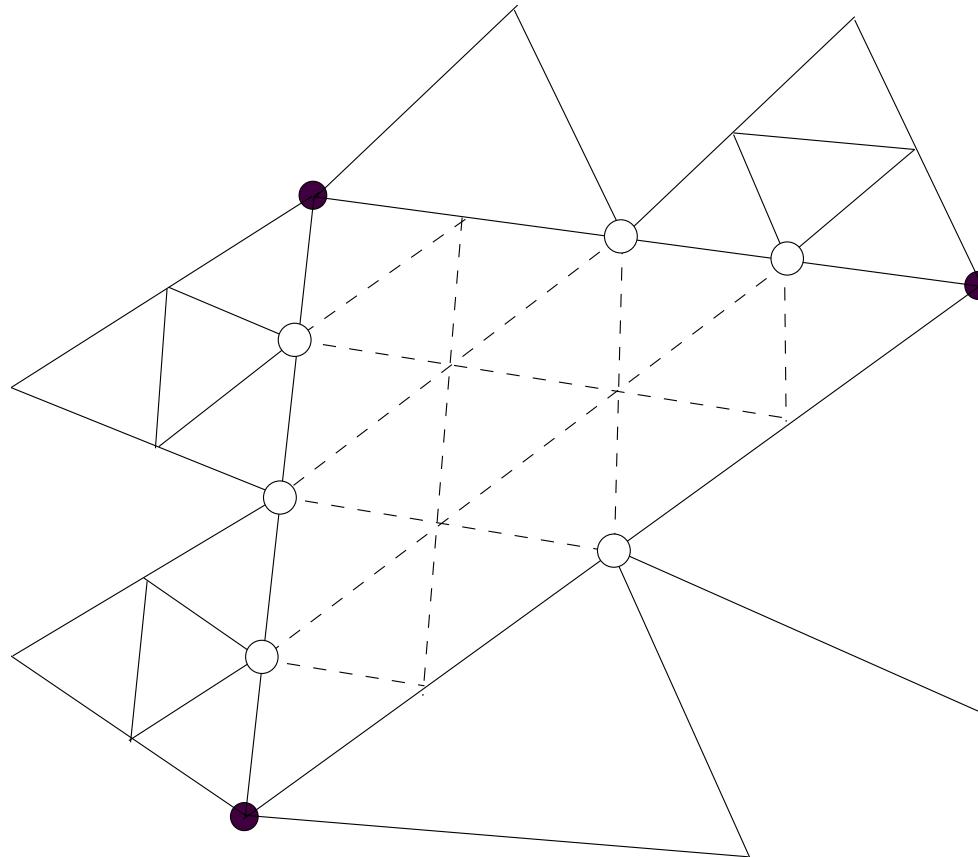
DG FEM approximation $U_{\mathcal{P}}$ known but *discontinuous*.

*Construction of u^**



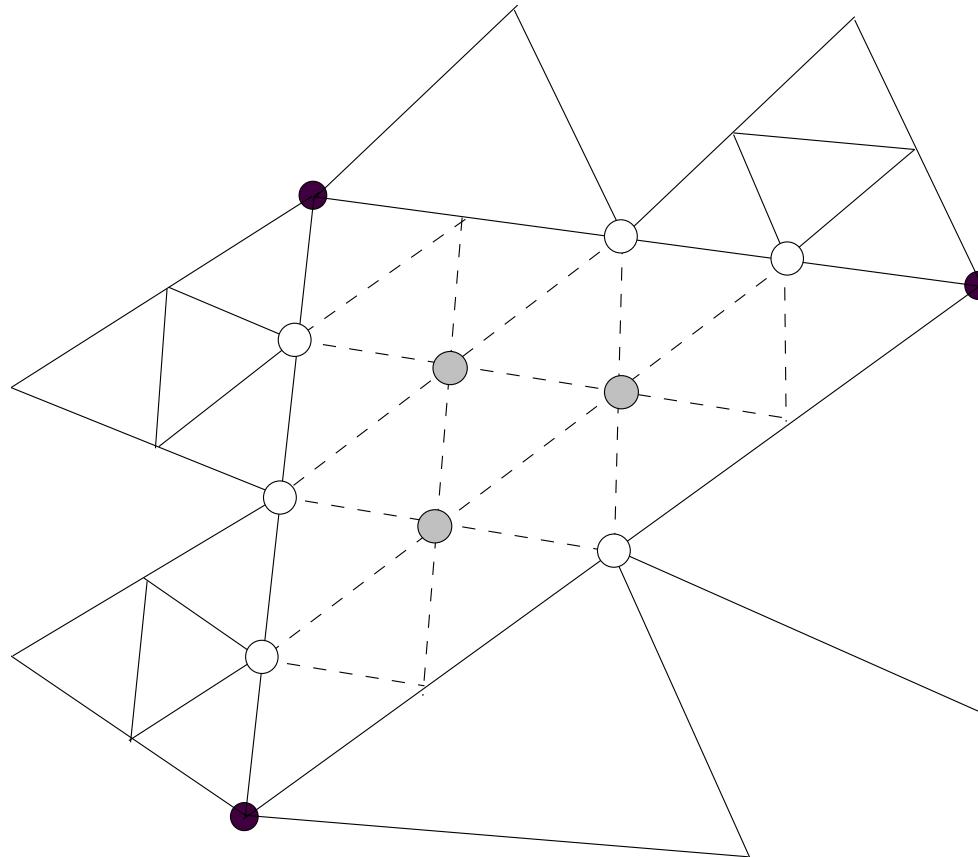
Introduce *virtual* refinement again, and choose u^* to be continuous piecewise linear on *virtual* mesh.

Construction of u^*



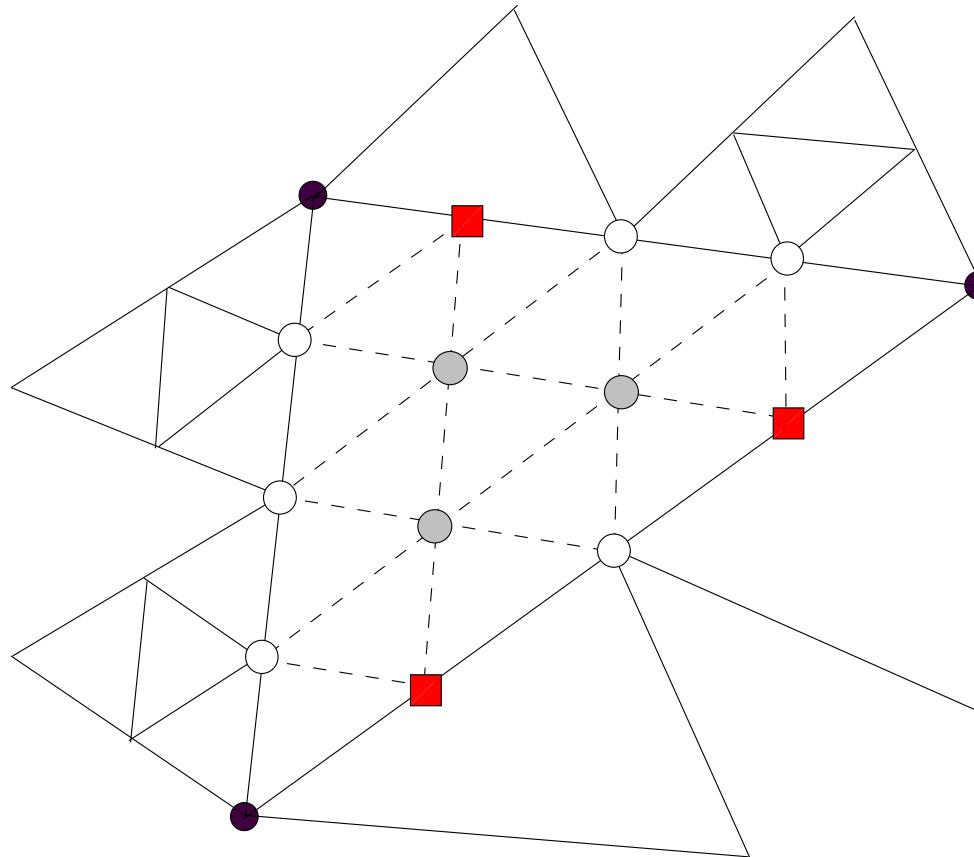
Values at regular nodes \bullet and at hanging nodes \circ obtained by averaging values of $U_{\mathcal{P}}$ at node.

*Construction of u^**



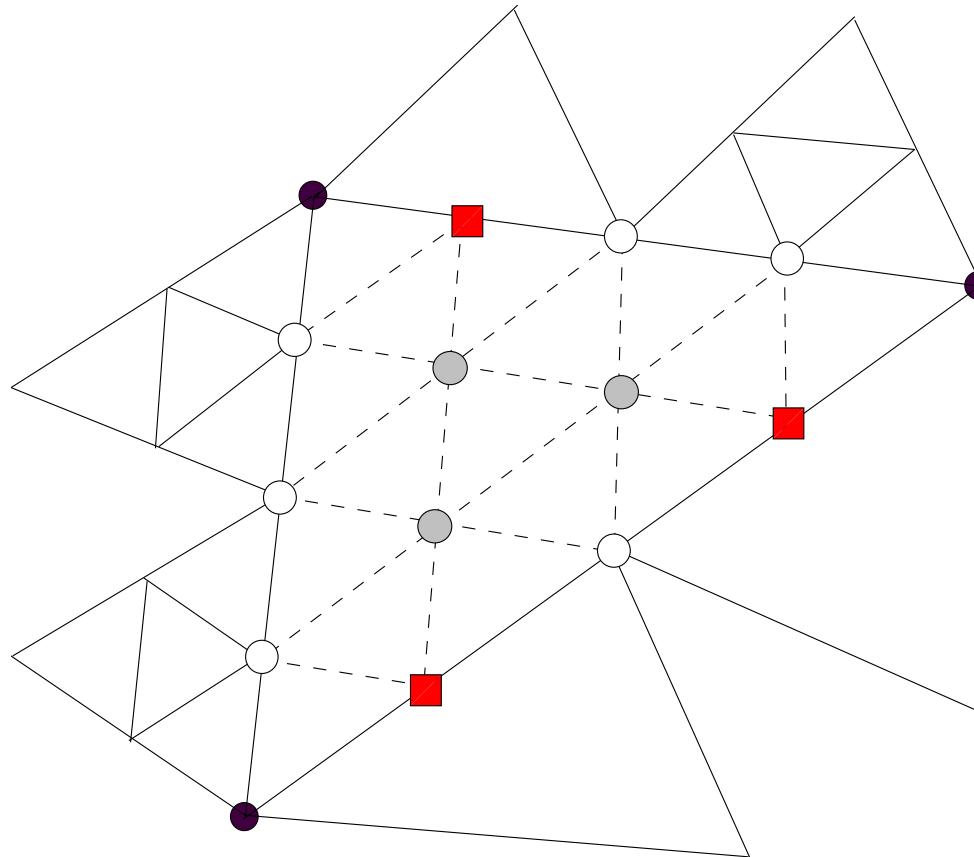
Values at virtual interior nodes chosen equal to $U_{\mathcal{P}}$ at node.

*Construction of u^**



Values at virtual edge nodes obtained by interpolating values of u^* at two nearest \bullet or \circ nodes.

*Construction of u^**



Values at virtual edge nodes obtained by interpolating values of u^* at two nearest \bullet or \circ nodes.

Estimation of the Non-conforming Error

Theorem 7 *Explicit upper bound for non-conforming error*

$$\|\psi\|_{A^{-1}}^2 \leq \sum_{K \in \mathcal{P}} \eta_{\text{nc}, K}^2$$

where

$$\eta_{\text{nc}, K} = \|U_{\mathcal{P}} - u^*\|_K.$$

is computed using recursive procedure based on S_K (local stiffness matrix).

Estimation of the Non-conforming Error

Theorem 8 *Explicit upper bound for non-conforming error*

$$\|\psi\|_{A^{-1}}^2 \leq \sum_{K \in \mathcal{P}} \eta_{\text{nc}, K}^2$$

where

$$\eta_{\text{nc}, K} = \|U_{\mathcal{P}} - u^*\|_K.$$

is computed using recursive procedure based on S_K (local stiffness matrix).

Also

- lower bounds;
- non-homogeneous Dirichlet conditions.

(Full details in MA & Rankin, 2008)

Estimation of Total Error in Energy Norm

Upper bound on total error

$$|\!| \!| e |\!| \!|^2 \leq \sum_{K \in \mathcal{P}} (\eta_{\text{CF},K}^2 + \eta_{\text{NC},K}^2)$$

Estimation of Total Error in Energy Norm

Upper bound on total error

$$|\!| \!| e |\!| \!|^2 \leq \sum_{K \in \mathcal{P}} (\eta_{\text{CF},K}^2 + \eta_{\text{NC},K}^2)$$

Question: Does this really control error?

Estimation of Total Error in Energy Norm

Upper bound on total error

$$|\!|\!|e|\!|\!|^2 \leq \sum_{K \in \mathcal{P}} (\eta_{\text{CF},K}^2 + \eta_{\text{NC},K}^2)$$

Question: Does this really control error?

$$|\!|\!|e|\!|\!|^2 = \sum_{K \in \mathcal{P}} \|a^{1/2} \mathbf{grad}_{\mathcal{P}} e\|_K^2.$$

i.e. ... broken energy norm does not "see" jumps between elements.

Two possibilities ...

Estimation in DG-Energy Norm

First Possibility: Estimate error in DG-Energy Norm

$$\|e\|_{DG}^2 = \|e\|^2 + \sum_{\gamma \in \partial \mathcal{P}} \frac{\kappa}{h_\gamma} \| [e] \|_\gamma^2$$

Estimation in DG-Energy Norm

First Possibility: Estimate error in DG-Energy Norm

$$\|e\|_{DG}^2 = \|e\|^2 + \sum_{\gamma \in \partial \mathcal{P}} \frac{\kappa}{h_\gamma} \| [e] \|_\gamma^2$$

Can use the fact that $[e] = [u] - [U_{\mathcal{P}}] = -[U_{\mathcal{P}}]$ is computable.

Then, we obtain

$$\|e\|_{DG}^2 \leq \sum_{K \in \mathcal{P}} (\eta_{CF,K}^2 + \eta_{NC,K}^2) + \sum_{\gamma \in \partial \mathcal{P}} \frac{\kappa}{h_\gamma} \| [U_{\mathcal{P}}] \|_\gamma^2 \leq C \|e\|_{DG}^2.$$

Estimation in DG-Energy Norm

First Possibility: Estimate error in DG-Energy Norm

$$\|e\|_{DG}^2 = \|e\|^2 + \sum_{\gamma \in \partial \mathcal{P}} \frac{\kappa}{h_\gamma} \| [e] \|_\gamma^2$$

Can use the fact that $[e] = [u] - [U_{\mathcal{P}}] = -[U_{\mathcal{P}}]$ is computable.

Then, we obtain

$$\|e\|_{DG}^2 \leq \sum_{K \in \mathcal{P}} (\eta_{CF,K}^2 + \eta_{NC,K}^2) + \sum_{\gamma \in \partial \mathcal{P}} \frac{\kappa}{h_\gamma} \| [U_{\mathcal{P}}] \|_\gamma^2 \leq C \|e\|_{DG}^2.$$

... but *who cares about DG-norm?*

Estimation of Conforming Error

Second Possibility: ... observe that estimator for broken energy norm
ALREADY bounds the jump terms.

Estimation of Conforming Error

Second Possibility: ... observe that estimator for broken energy norm ***ALREADY*** bounds the jump terms.

For κ sufficiently large, there holds

$$\sum_{\gamma \in \partial \mathcal{P}} \frac{\kappa}{h_\gamma} \| [e] \|_\gamma^2 \leq C \sum_{K \in \mathcal{P}} (\eta_{\text{CF},K}^2 + \eta_{\text{NC},K}^2)$$

Estimation of Conforming Error

Second Possibility: ... observe that estimator for broken energy norm ***ALREADY*** bounds the jump terms.

For κ sufficiently large, there holds

$$\sum_{\gamma \in \partial \mathcal{P}} \frac{\kappa}{h_\gamma} \| [e] \|_\gamma^2 \leq C \sum_{K \in \mathcal{P}} (\eta_{\text{CF},K}^2 + \eta_{\text{NC},K}^2)$$

How large? ***SAME*** bound needed for DGFEM to be well-posed.

Estimation of Conforming Error

Second Possibility: ... observe that estimator for broken energy norm **ALREADY** bounds the jump terms.

For κ sufficiently large, there holds

$$\sum_{\gamma \in \partial \mathcal{P}} \frac{\kappa}{h_\gamma} \| [e] \|_\gamma^2 \leq C \sum_{K \in \mathcal{P}} (\eta_{\text{CF},K}^2 + \eta_{\text{NC},K}^2)$$

How large? **SAME** bound needed for DGFEM to be well-posed.

Hence, obtain two-sided estimator in more natural norm

$$\| a^{1/2} \mathbf{grad}_{\mathcal{P}} e \|^2 = \| e \| \leq \sum_{K \in \mathcal{P}} (\eta_{\text{CF},K}^2 + \eta_{\text{NC},K}^2) \leq C \| e \| .$$

Generalises result from (MA, SINUM 2007) to case where there are hanging nodes (see MA & Rankin, 2008).

Numerical Example—Poisson Problem

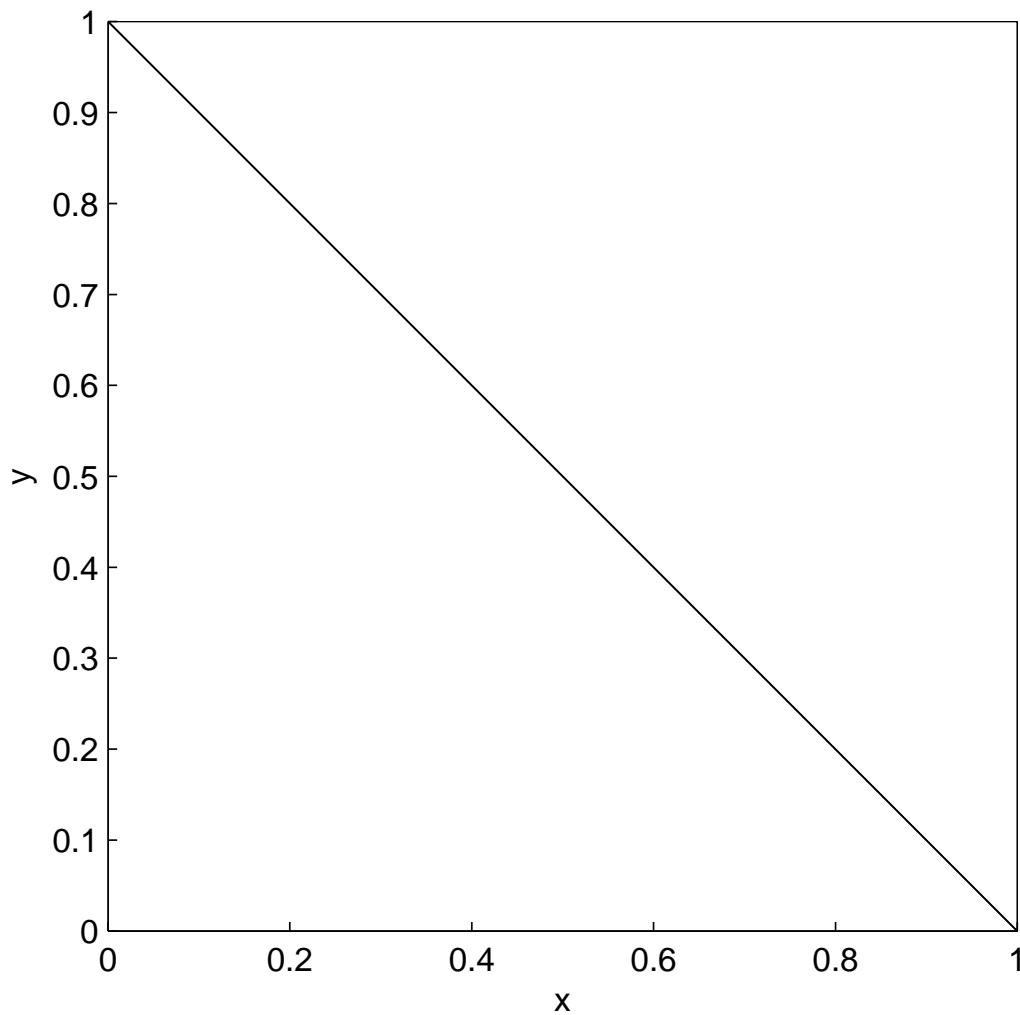
$$\begin{cases} -\Delta u = f & \text{in } \Omega = (0, 1) \times (0, 1) \\ u = 0 & \text{on } \partial\Omega \end{cases}$$

Data f chosen so that true solution is

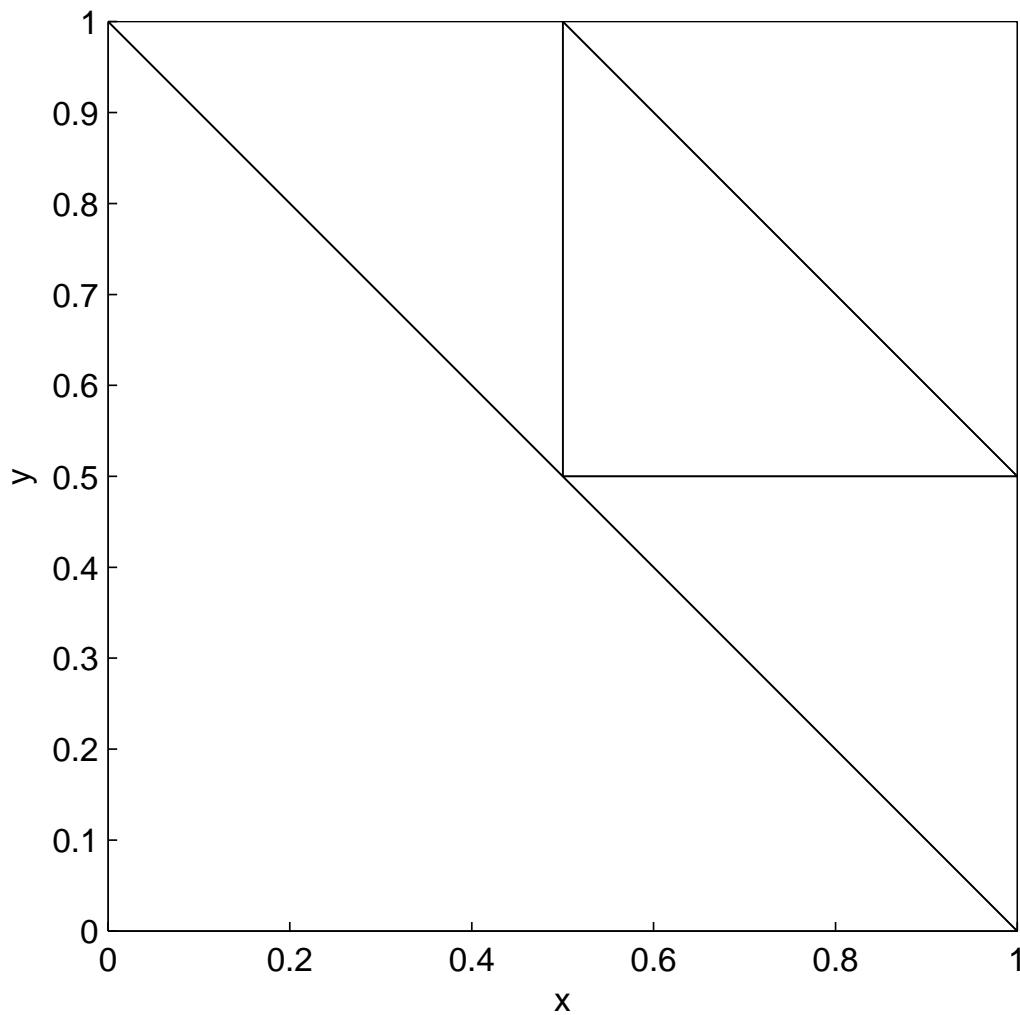
$$u(x, y) = \begin{cases} (1 - x - y)^2(1 - x)(1 - y) & \text{if } x + y > 1 \\ 0 & \text{if } x + y \leq 1 \end{cases}$$

on $\Omega = (0, 1) \times (0, 1)$.

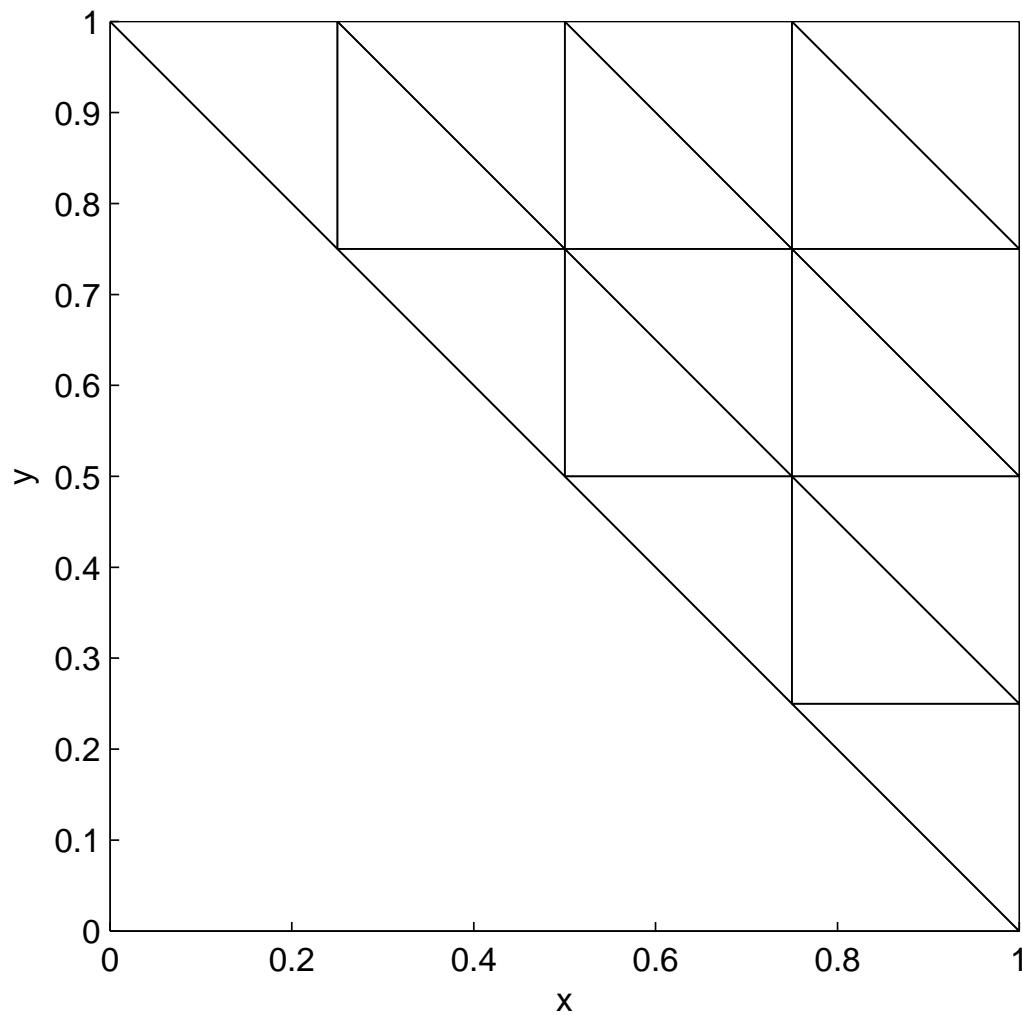
SIPDG ($\tau = 1$; 2-levels of hanging nodes; $\kappa = 10$)



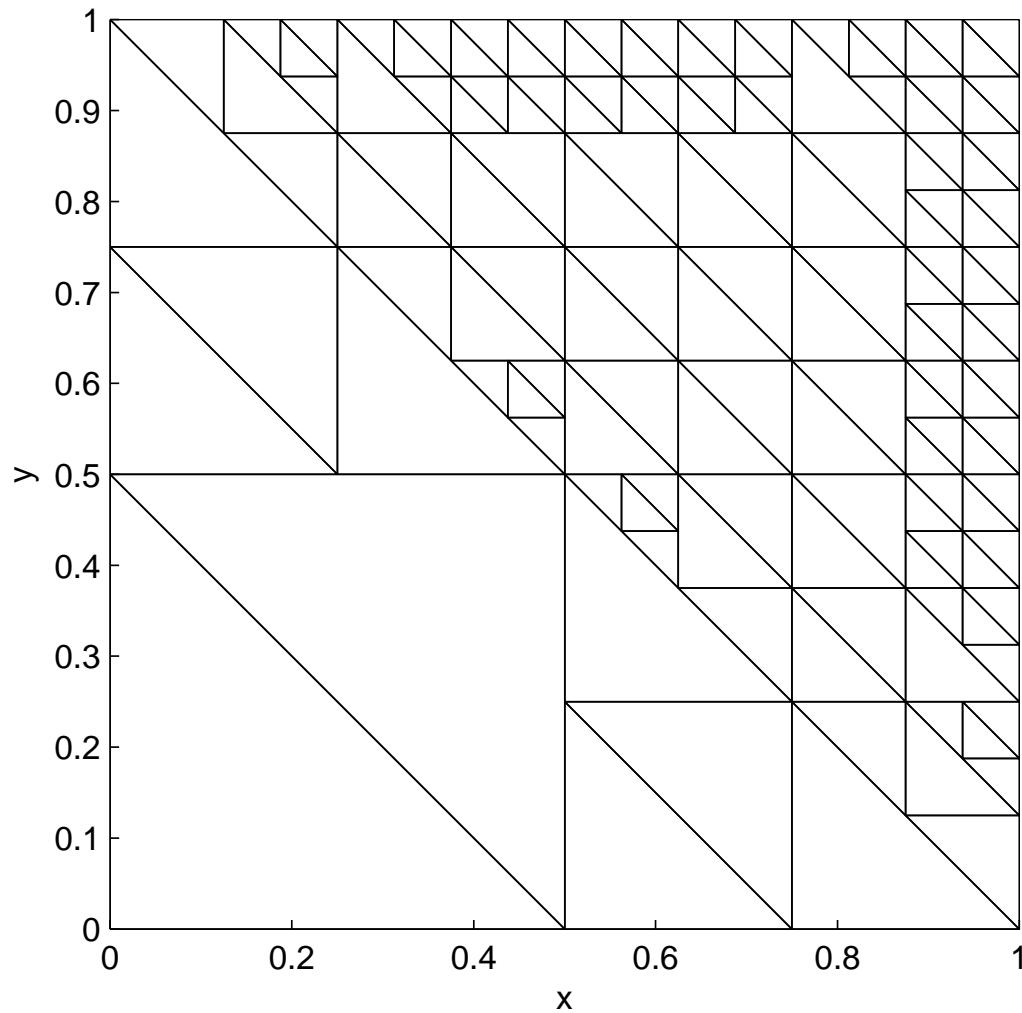
SIPDG ($\tau = 1$; 2-levels of hanging nodes; $\kappa = 10$)



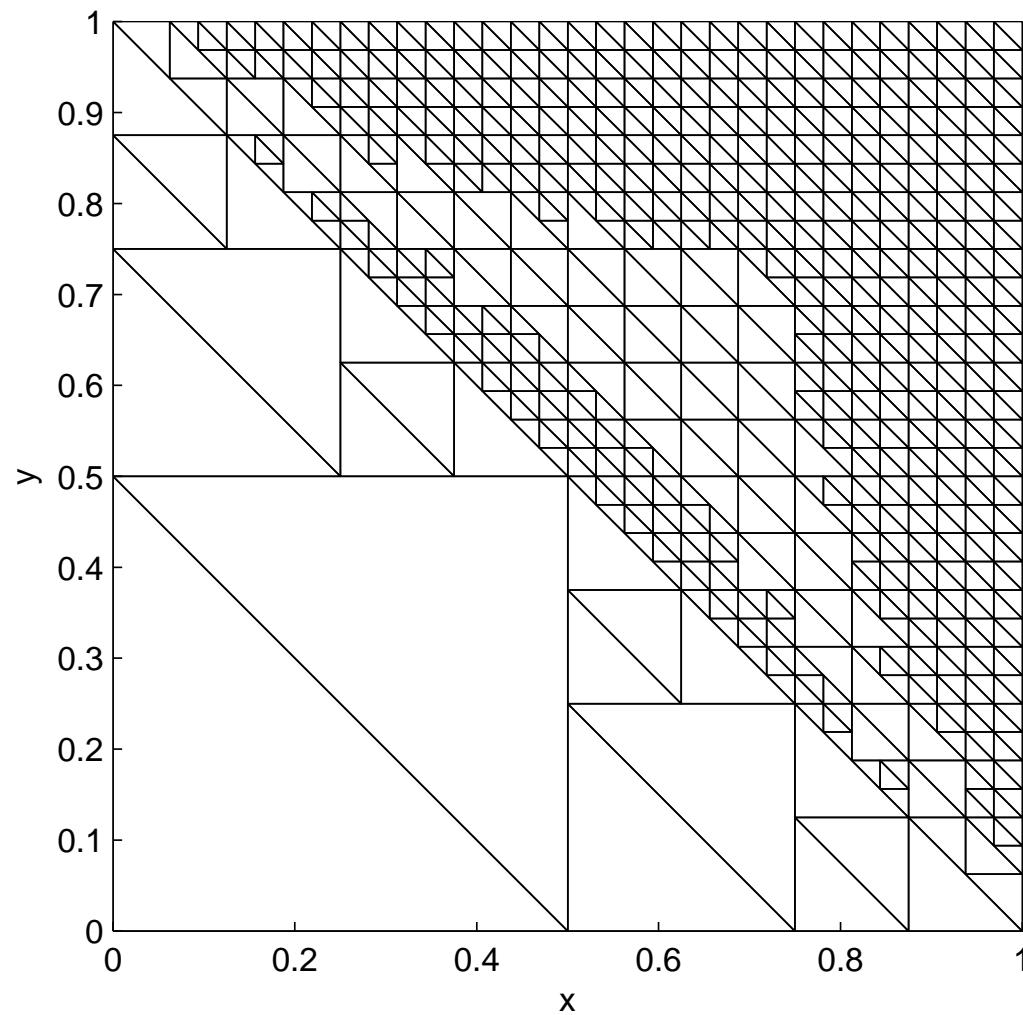
SIPDG ($\tau = 1$; 2-levels of hanging nodes; $\kappa = 10$)



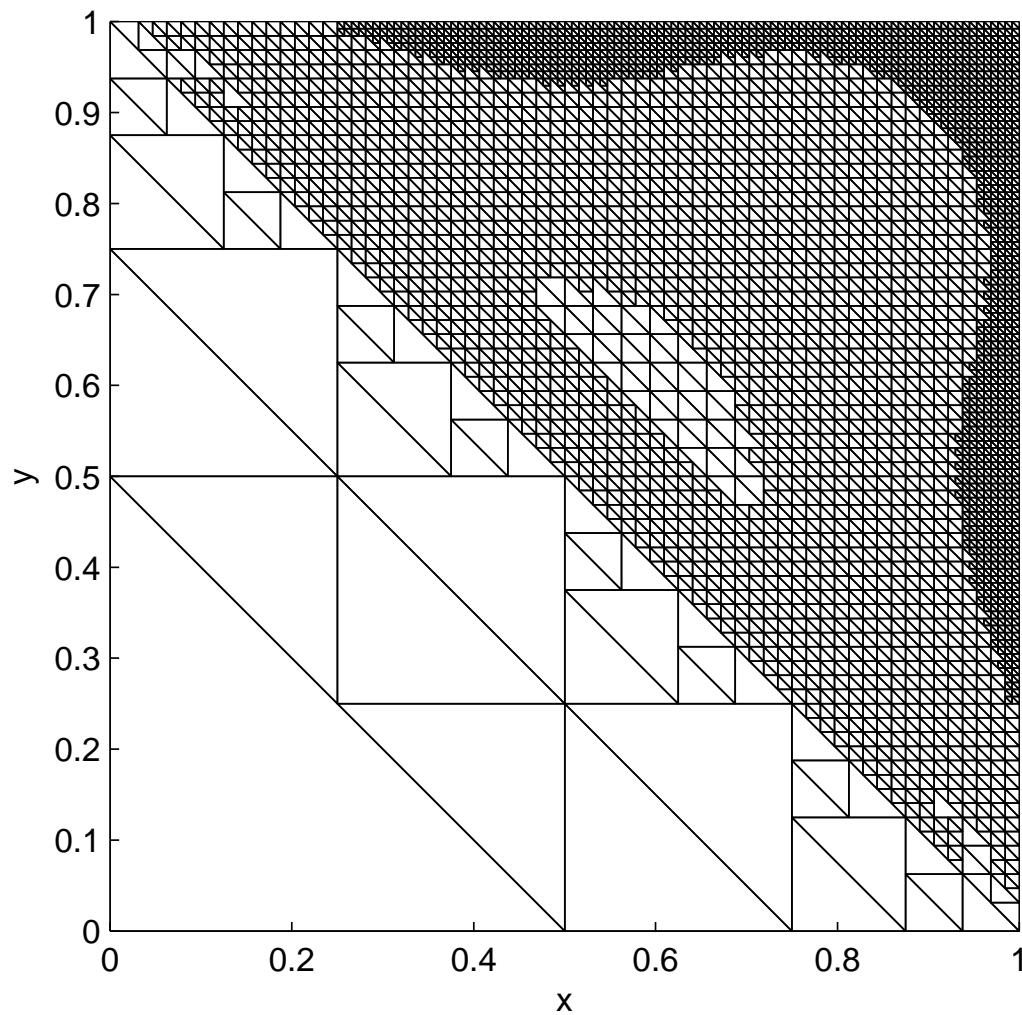
SIPDG ($\tau = 1$; 2-levels of hanging nodes; $\kappa = 10$)



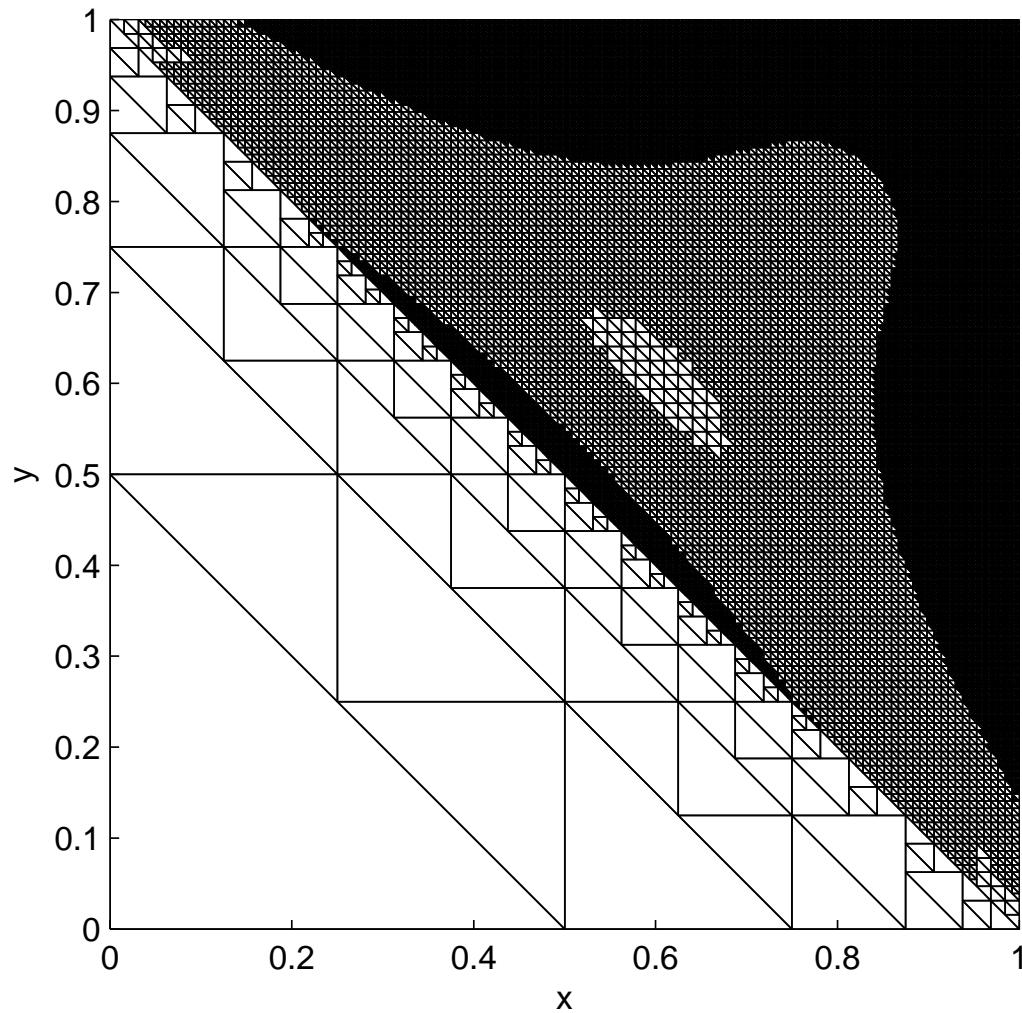
SIPDG ($\tau = 1$; 2-levels of hanging nodes; $\kappa = 10$)



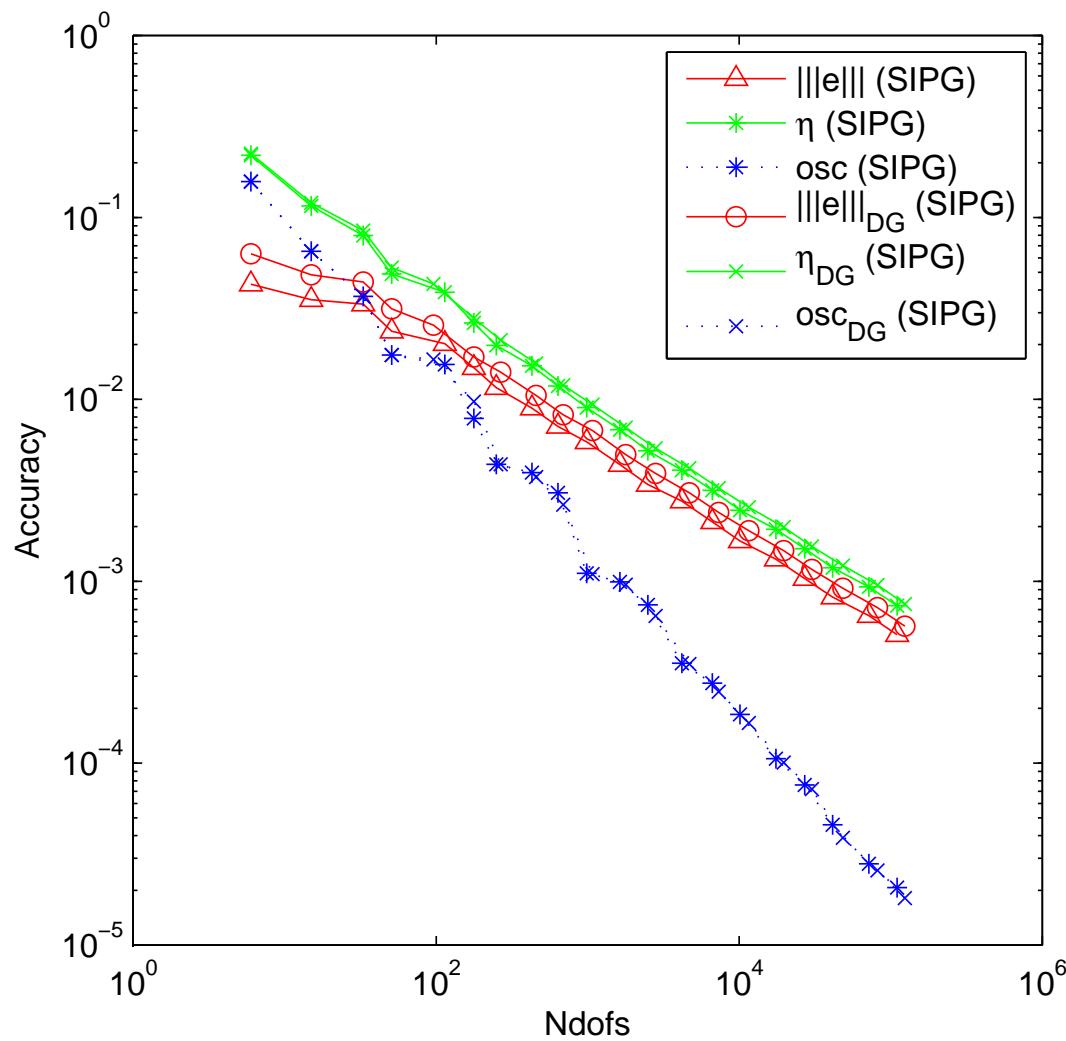
SIPDG ($\tau = 1$; 2-levels of hanging nodes; $\kappa = 10$)



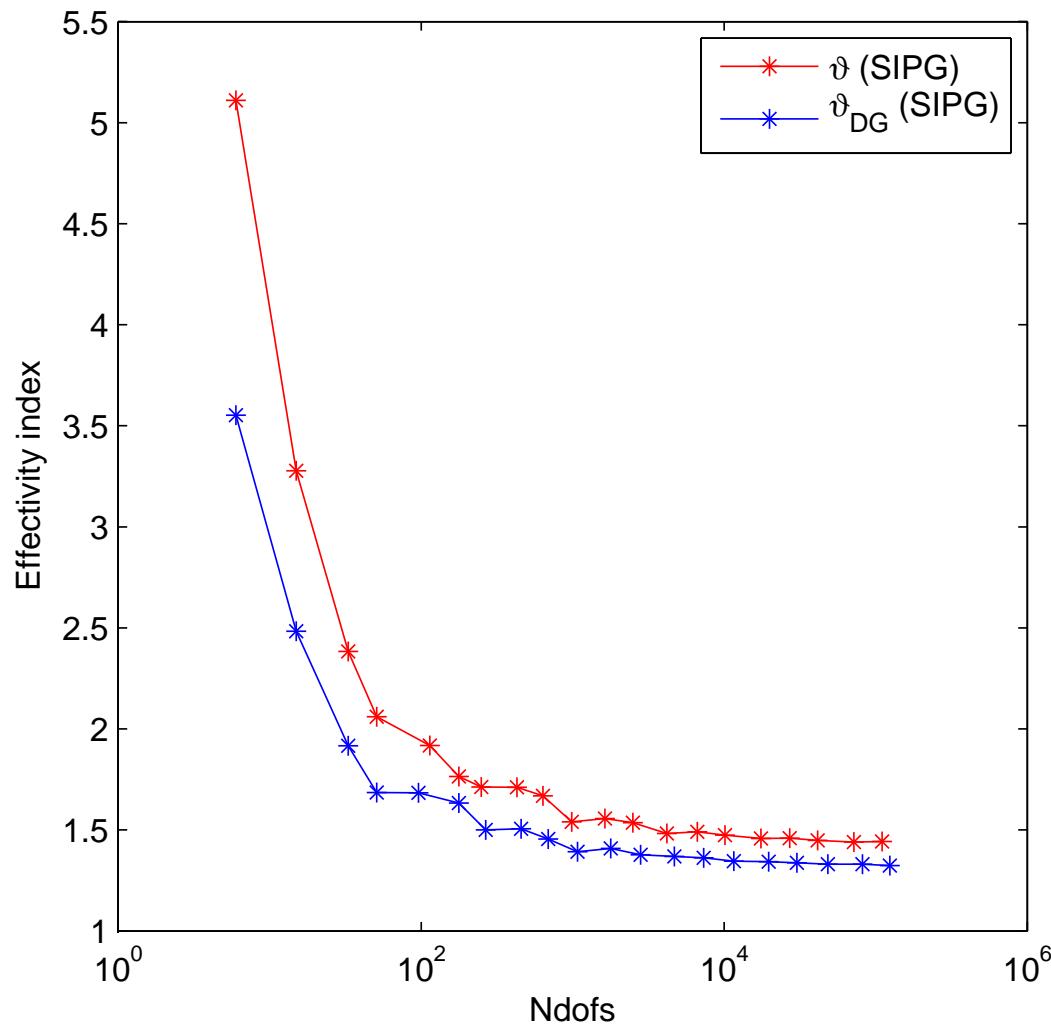
SIPDG ($\tau = 1$; 2-levels of hanging nodes; $\kappa = 10$)



Performance of Estimators



Effectivity Index of Estimators



Numerical Example—L-shaped Domain hp -DGFEM

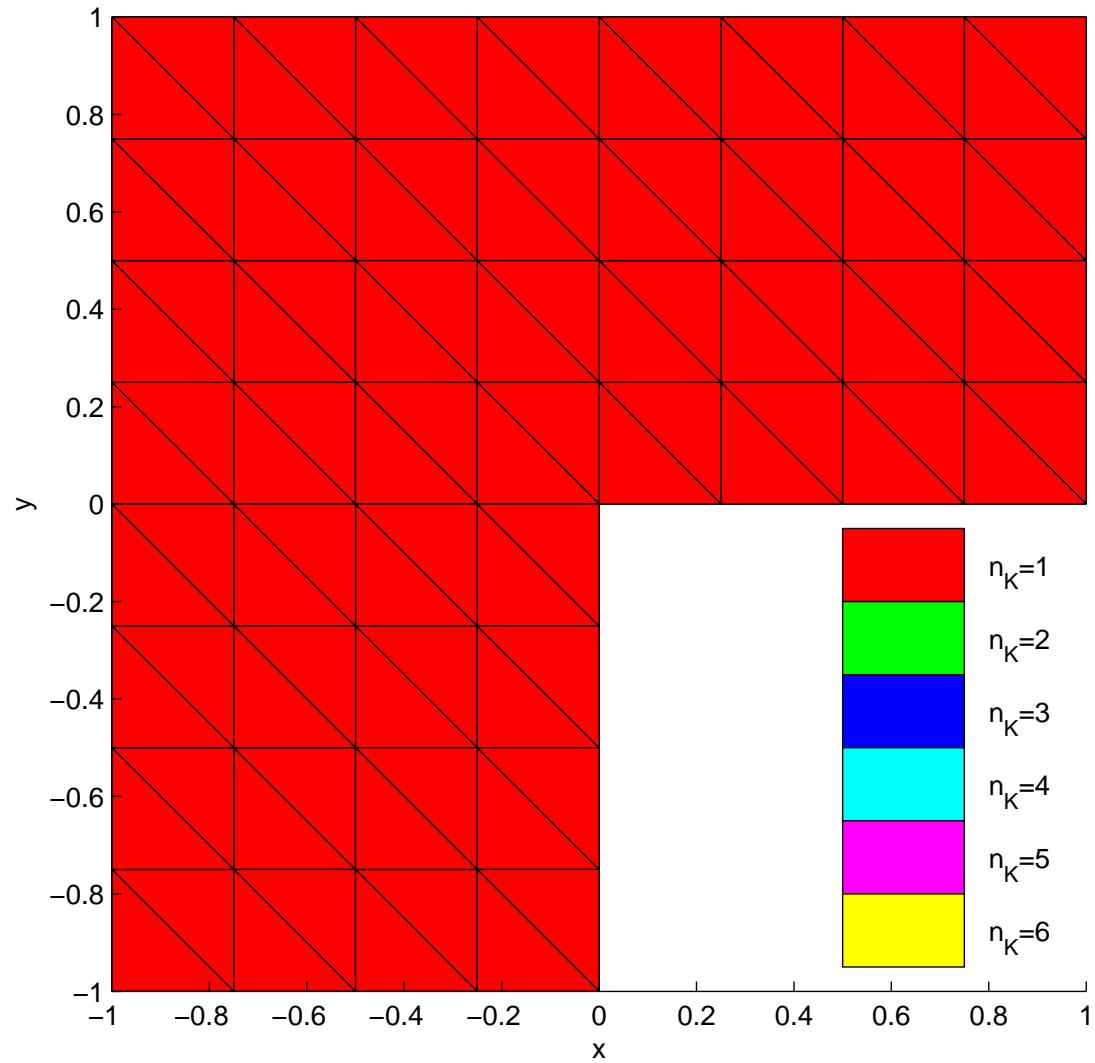
$$\begin{cases} -\Delta u = f & \text{in } \Omega = (0, 1) \times (0, 1) \\ u = 0 & \text{on } \partial\Omega \end{cases}$$

Data f chosen so that true solution is

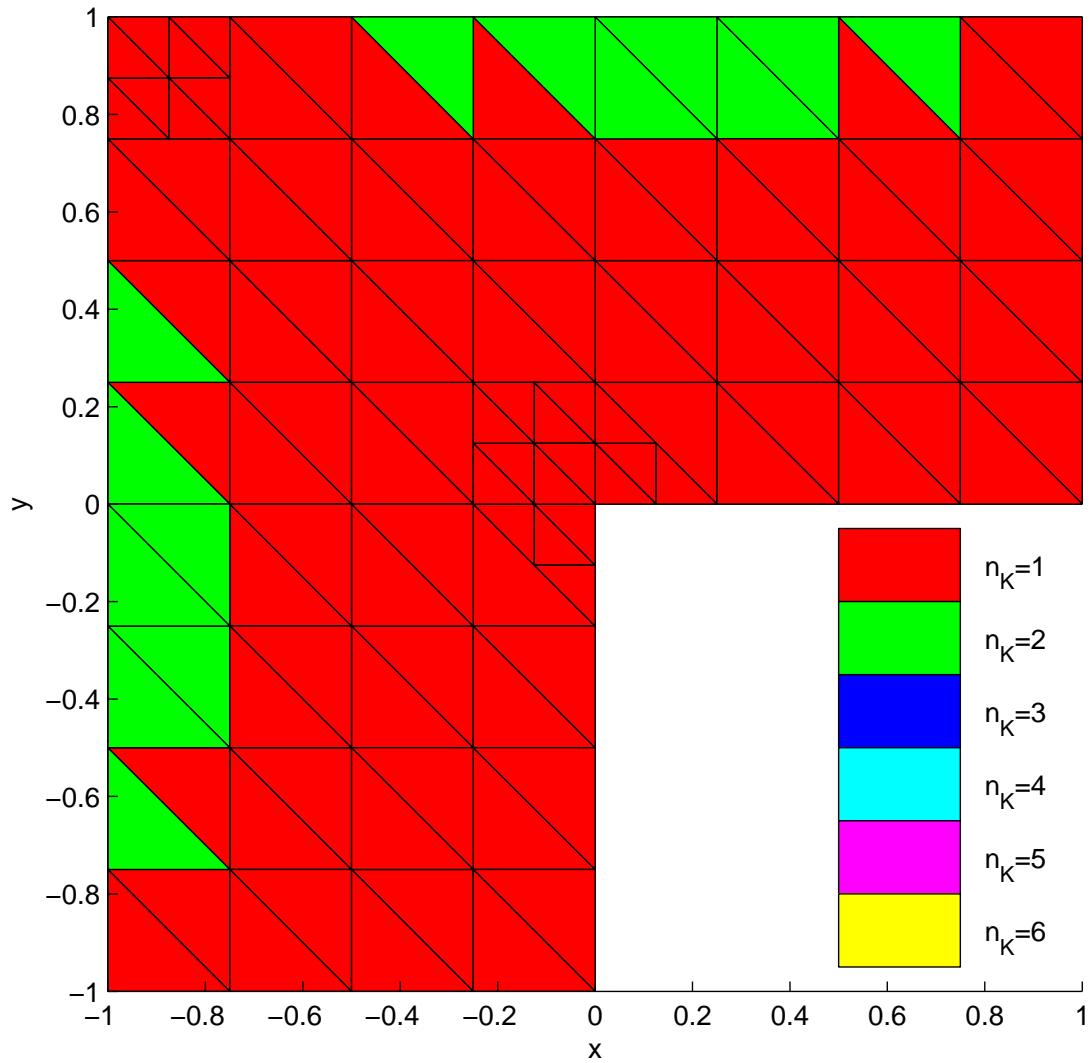
$$u(x, y) = (1 - x^2)(1 - y^2)r^{2/3} \sin \frac{2}{3}\theta$$

on usual L-shaped domain.

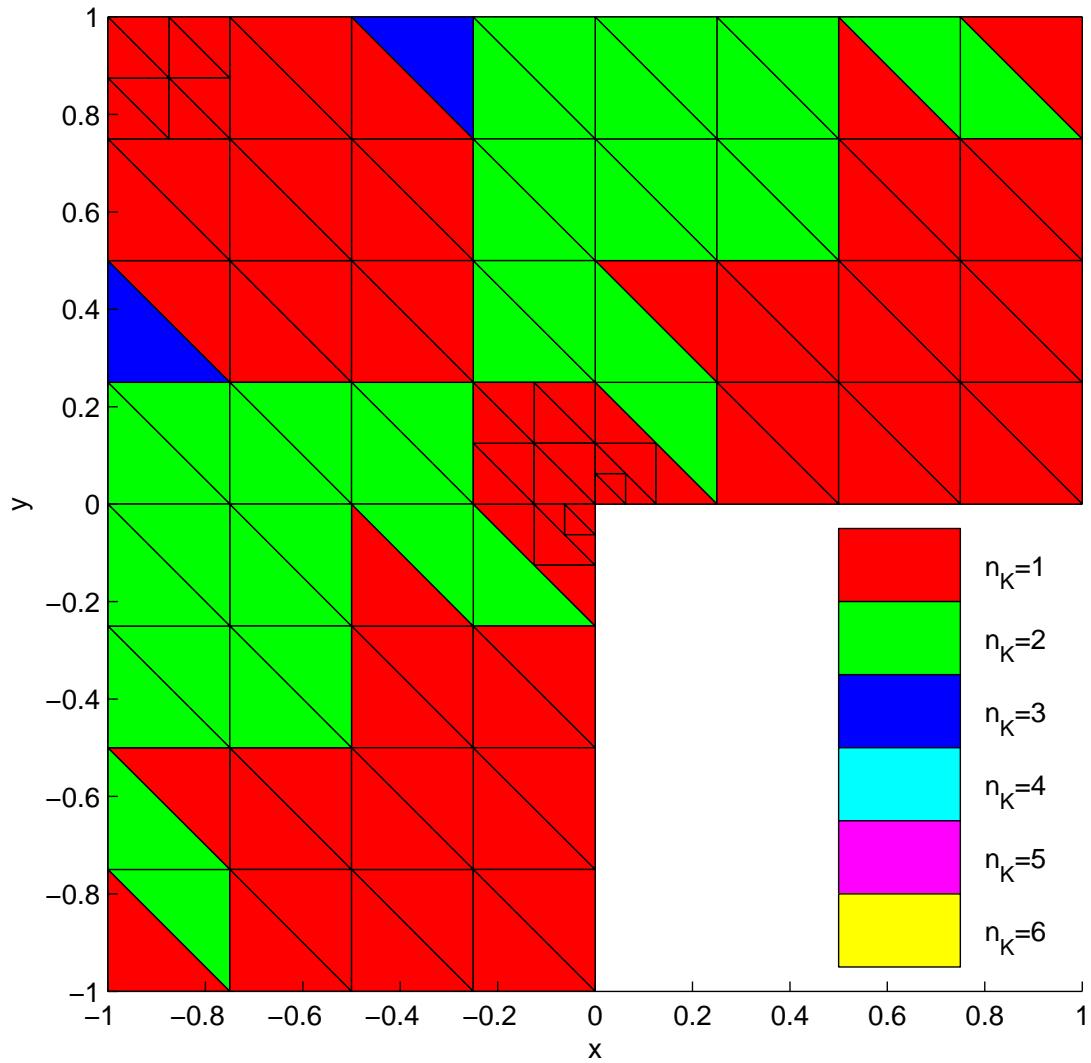
SIPDG ($\tau = 1$; 1-levels of hanging nodes;)



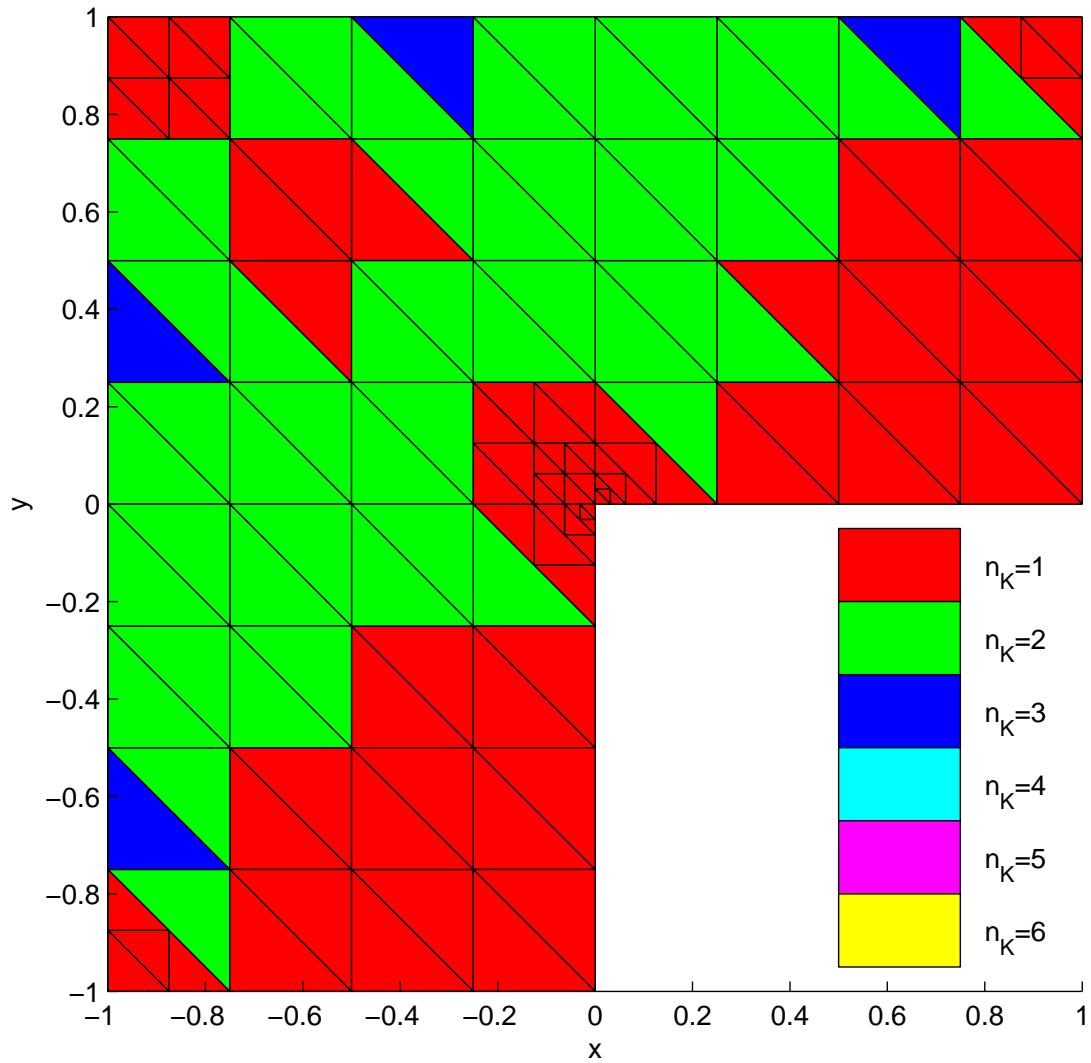
SIPDG ($\tau = 1$; 1-levels of hanging nodes;)



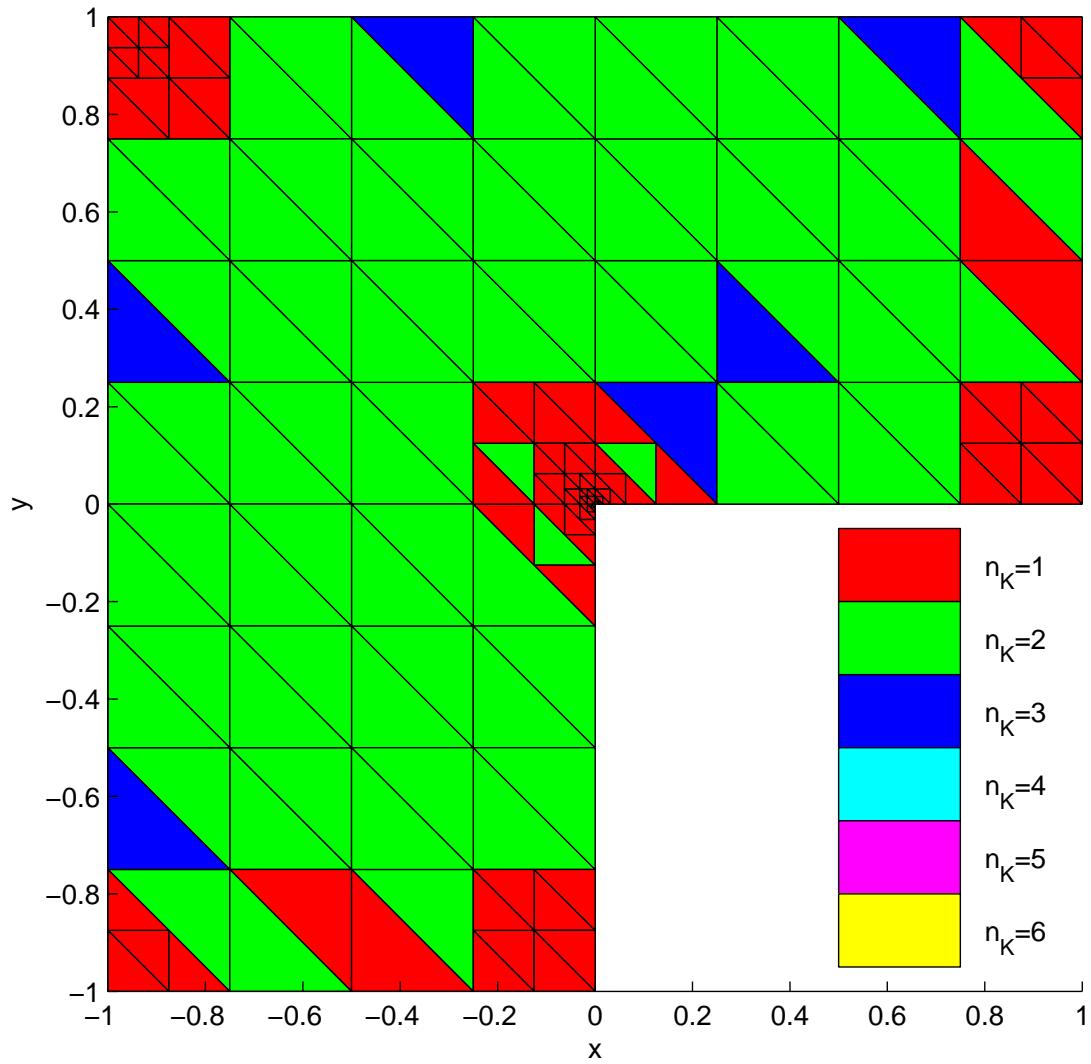
SIPDG ($\tau = 1$; 1-levels of hanging nodes;)



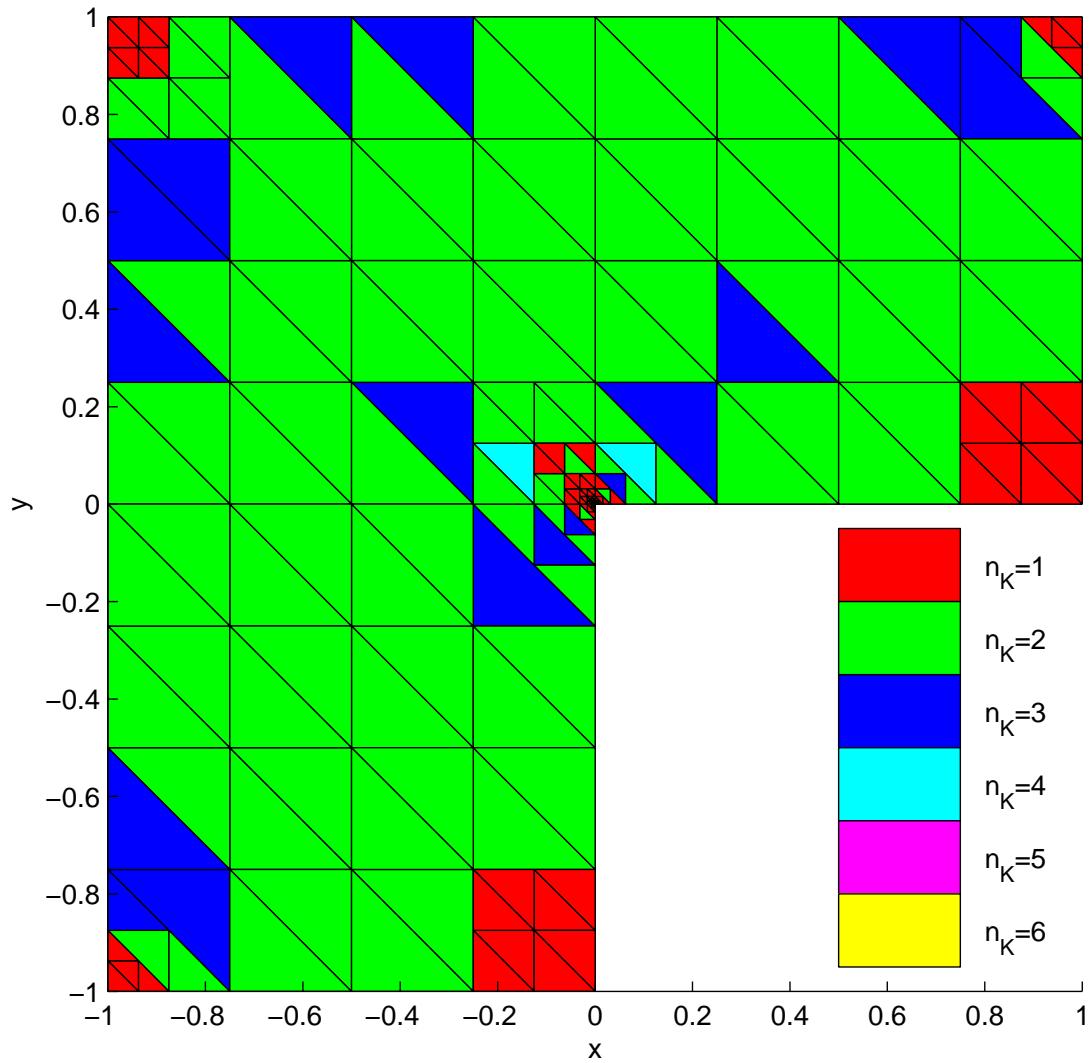
SIPDG ($\tau = 1$; 1-levels of hanging nodes;)



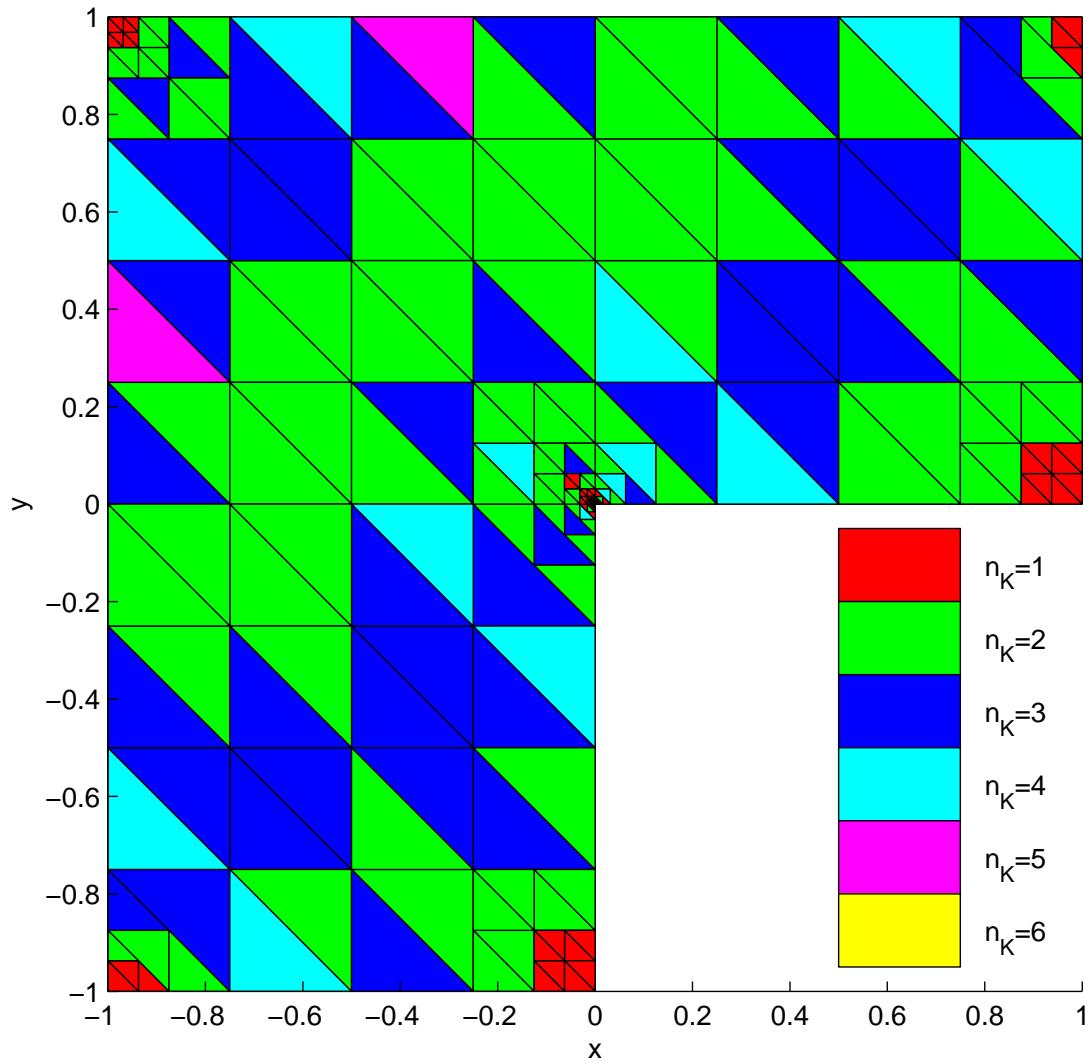
SIPDG ($\tau = 1$; 1-levels of hanging nodes;)



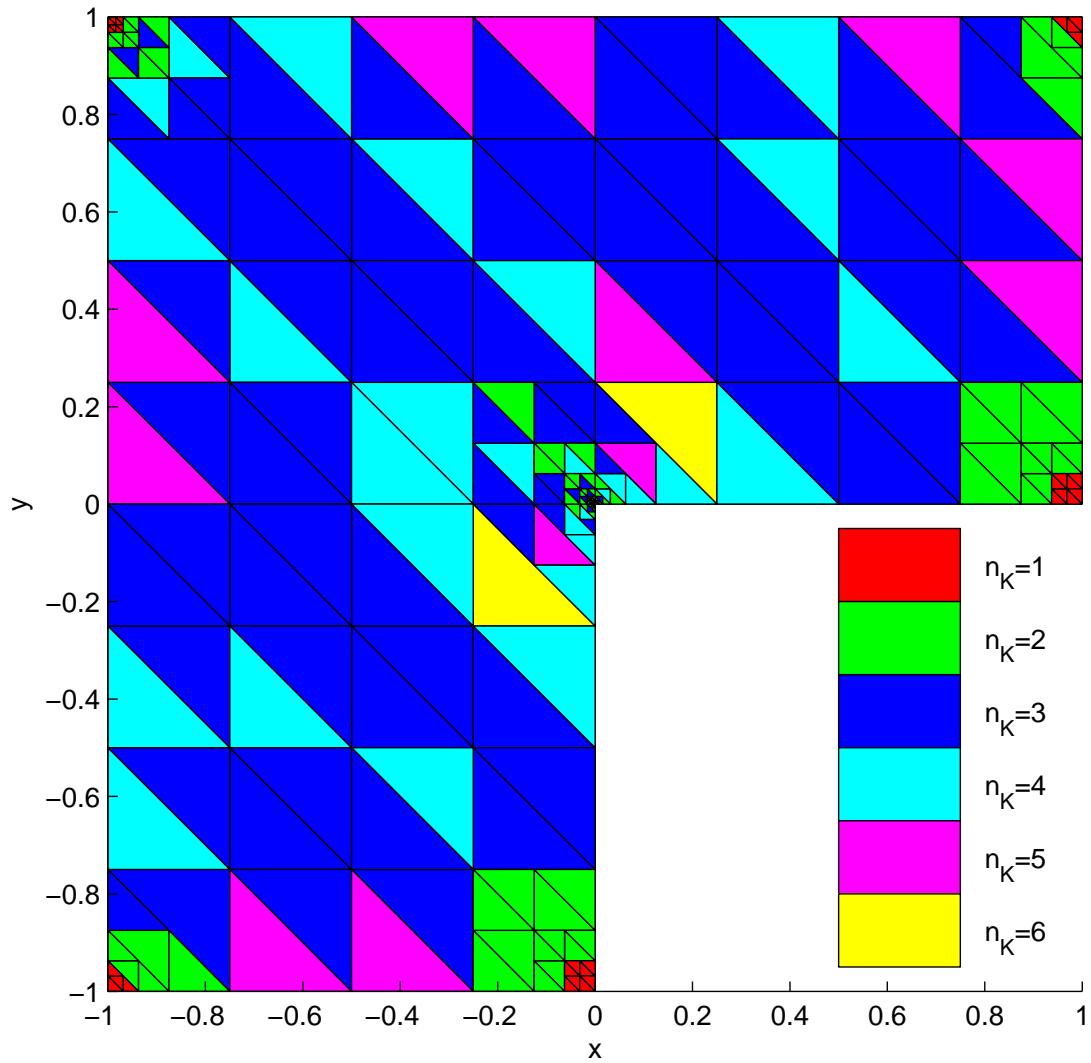
SIPDG ($\tau = 1$; 1-levels of hanging nodes;)



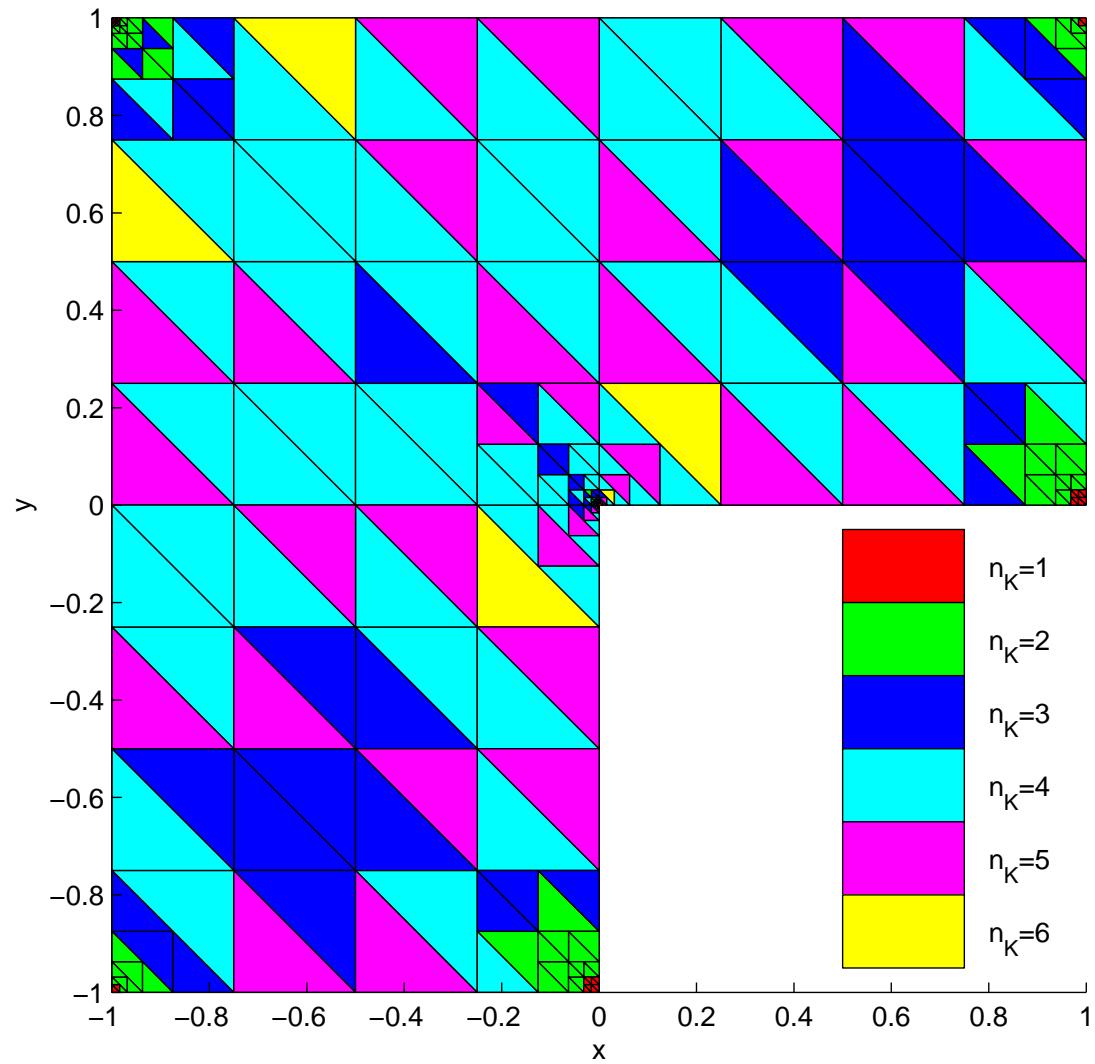
SIPDG ($\tau = 1$; 1-levels of hanging nodes;)



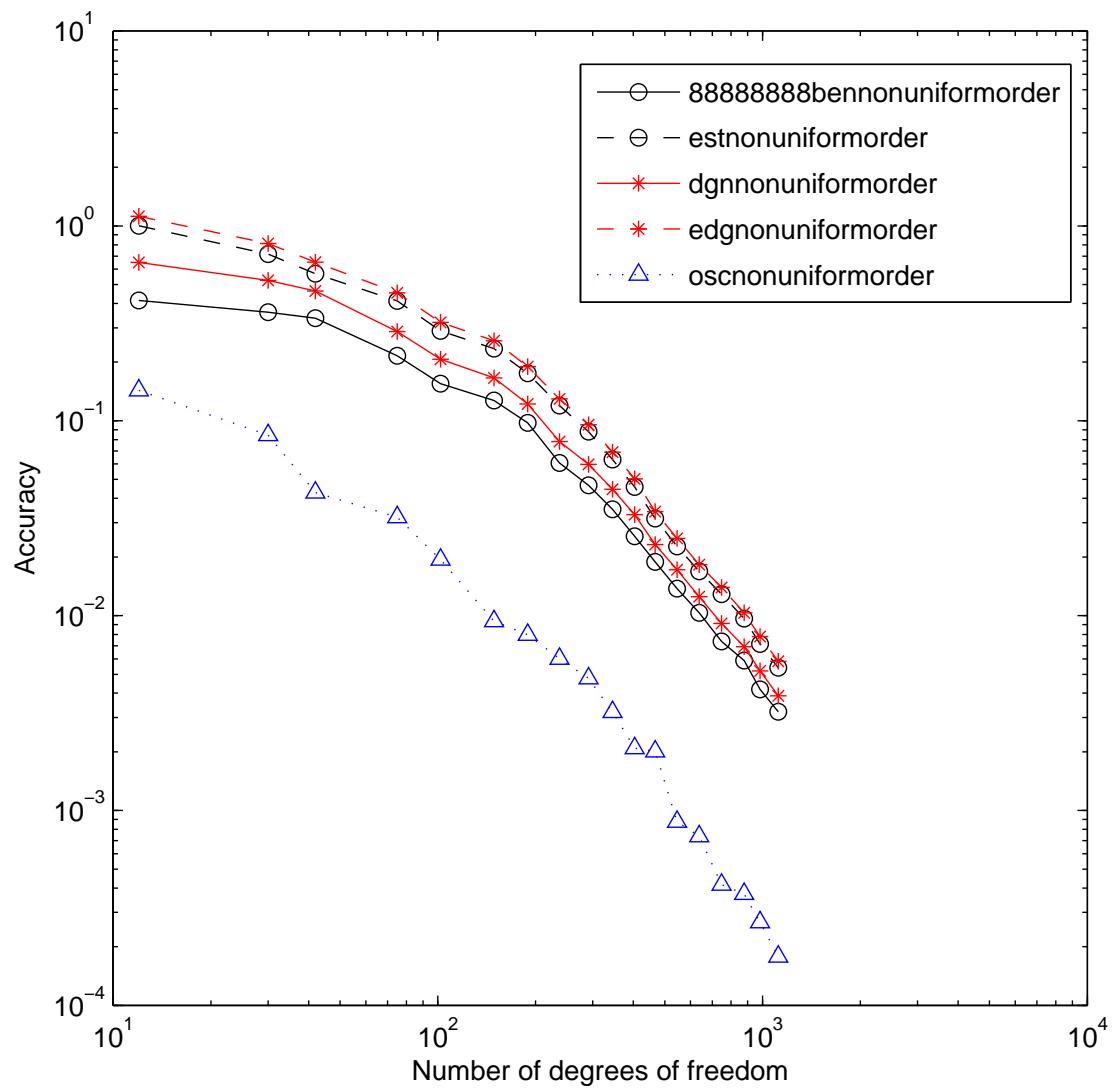
SIPDG ($\tau = 1$; 1-levels of hanging nodes;)



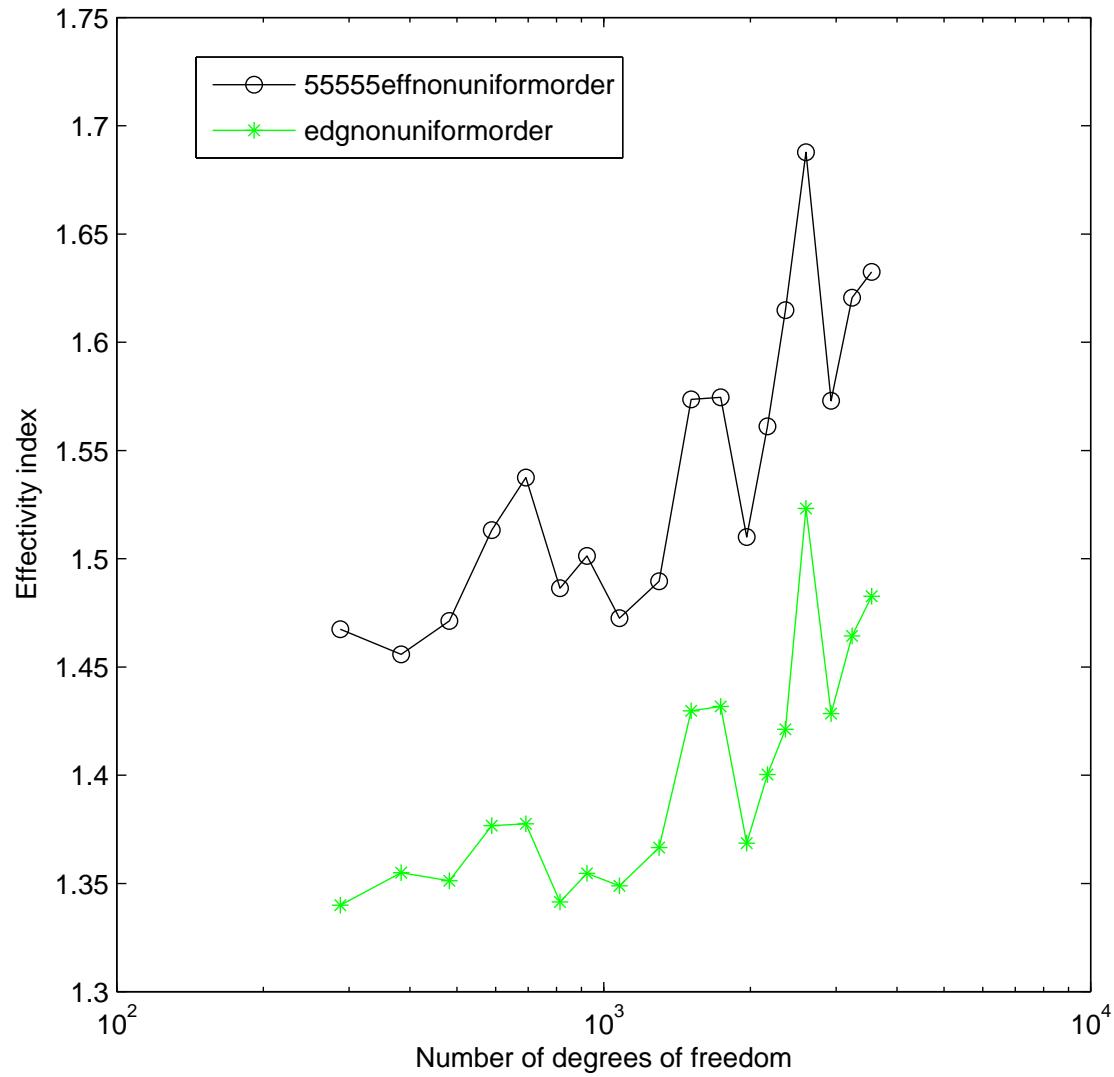
SIPDG ($\tau = 1$; 1-levels of hanging nodes;)



Performance of Estimators



Effectivity Index of Estimators



References

- Application to Crouzeix-Raviart element, SIAM J. Numer. Anal. (2005);
- Application to SIPDG without hanging nodes, SIAM J. Numer. Anal. (2007);
- *Fully Computable Bounds for DG Approximation on Meshes with Arbitrary Number of Hanging Nodes*, (with Richard Rankin), Strathclyde Tech. Report (June 2008);
- *Constant free error bounds for hp-DFFEM approximation on locally refined meshes with hanging nodes*, (with Richard Rankin), Strathclyde Tech. Report (August 2008);
- Survey article on unified approach to a posteriori estimation *Contemp. Math.* (2005);