

Equivalence of local- and global-best approximations (a posteriori tools in a priori analysis)

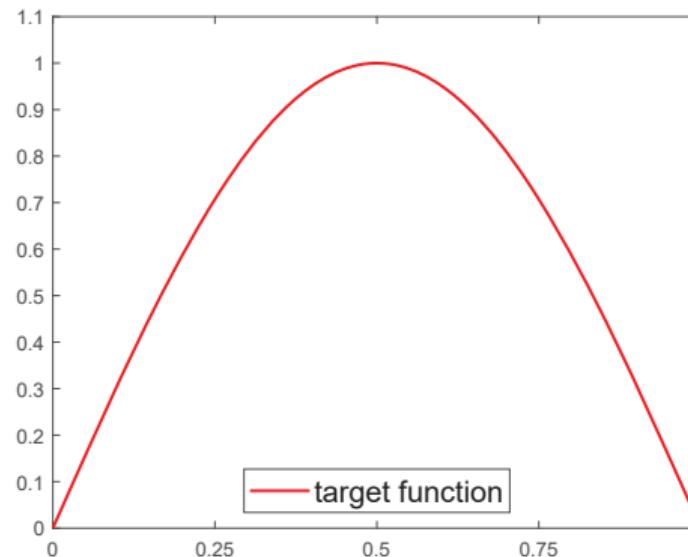
Alexandre Ern, Thirupathi Gudi, Iain Smears, **Martin Vohralík**

Inria Paris & Ecole des Ponts

Amiens, 8 juin 2021

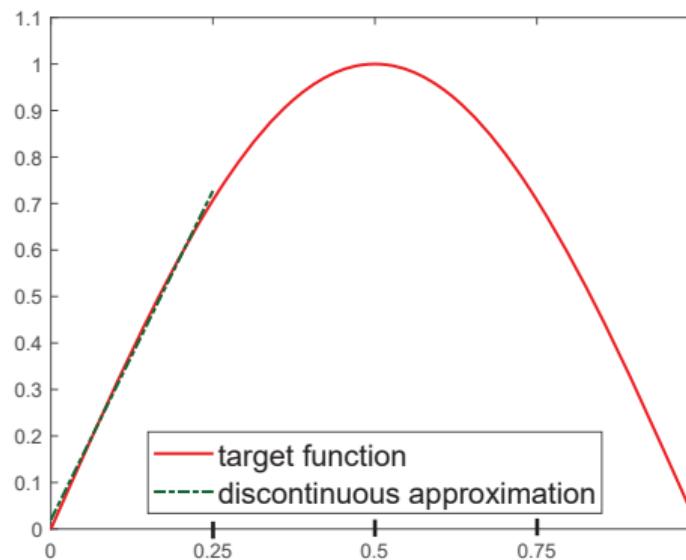


Equivalence of local- and global-best approximations in $H_0^1(\Omega)$: 1D



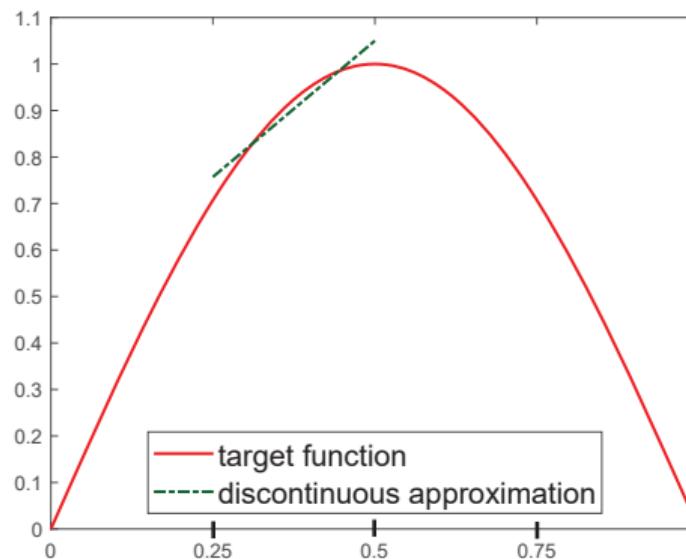
Target function

Equivalence of local- and global-best approximations in $H_0^1(\Omega)$: 1D



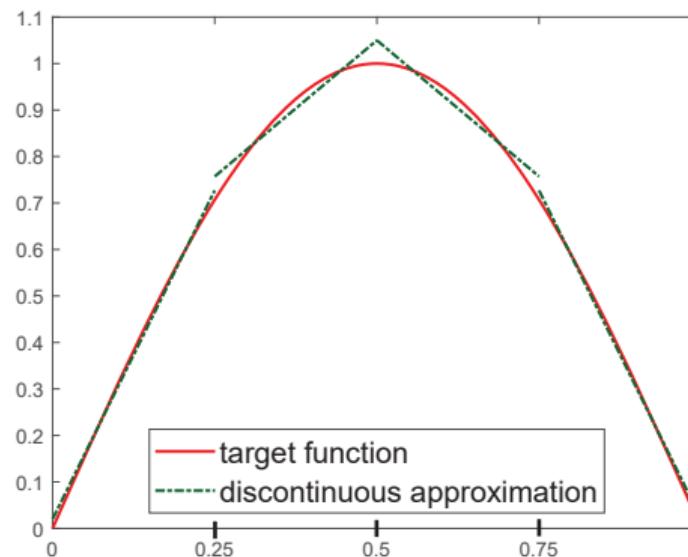
Approximation by **discontinuous**
piecewise polynomials

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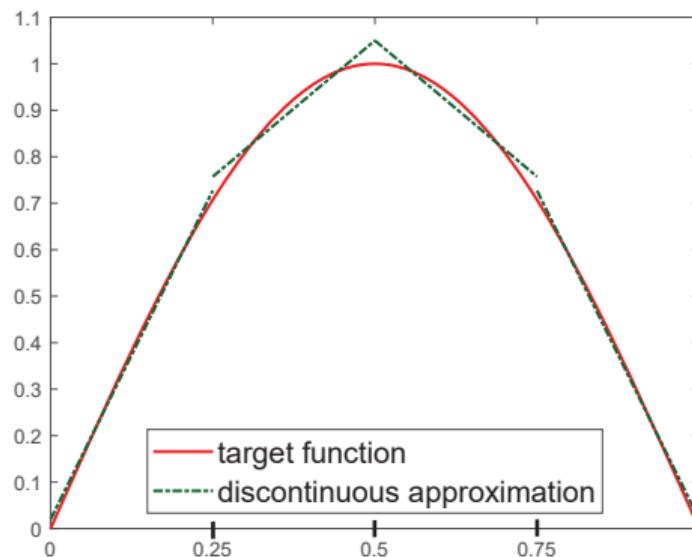
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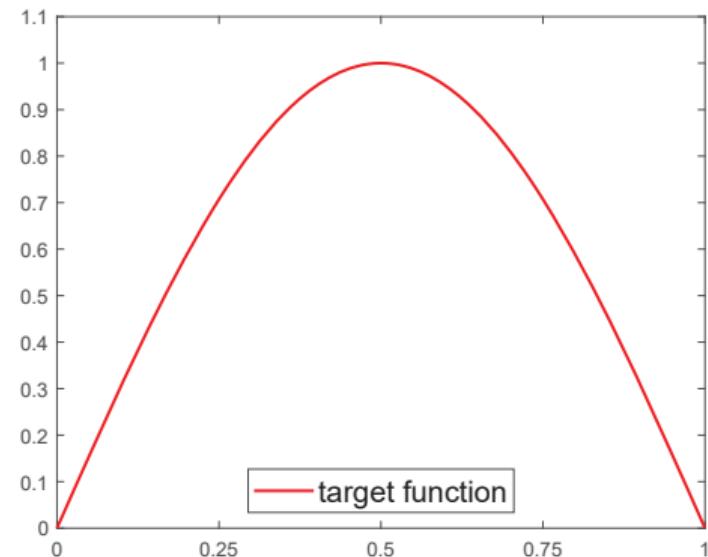


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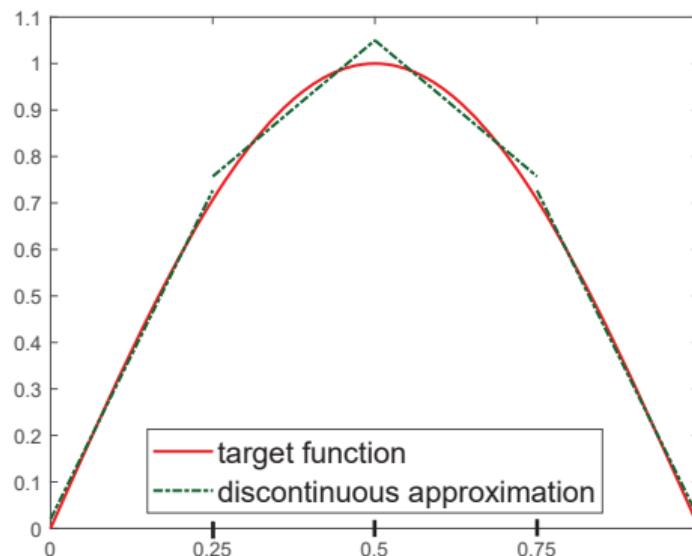


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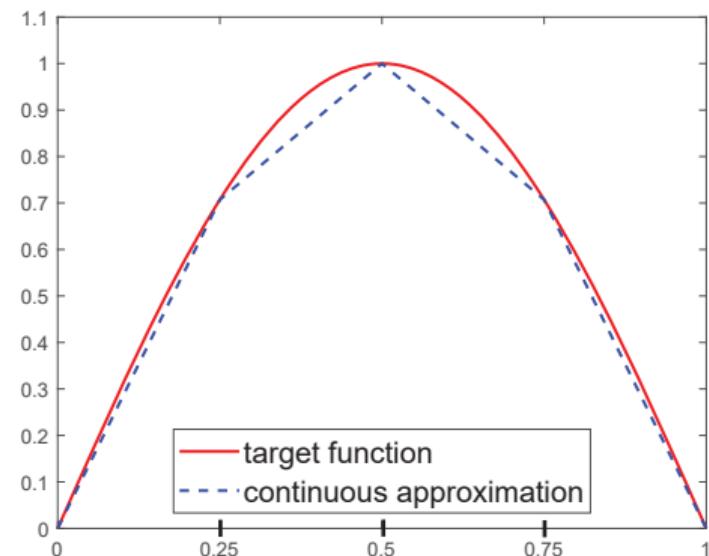


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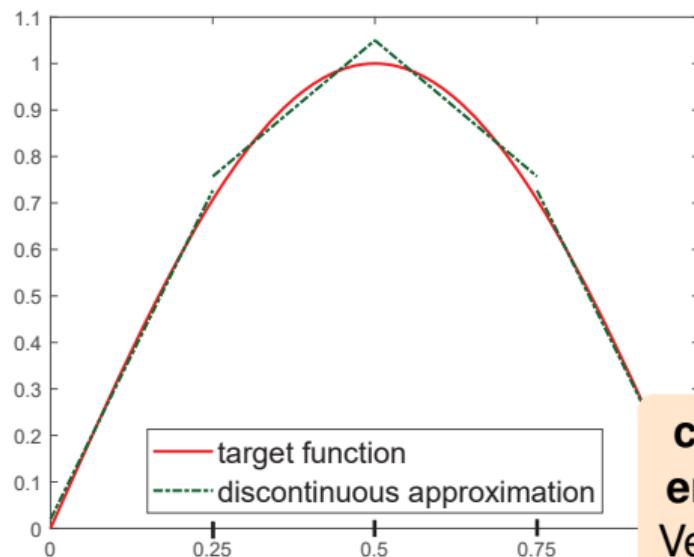


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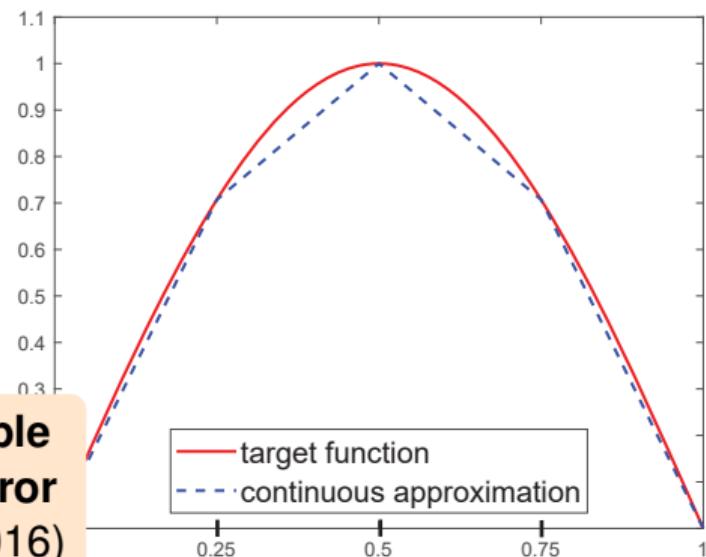


Approximation by **continuous**
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comparable energy error
Veeser (2016)



Approximation by **discontinuous** piecewise polynomials

Approximation by **continuous** piecewise polynomials

Outline

1 Introduction

2 Potential reconstruction

3 Flux reconstruction

4 A priori estimates

- Global-best – local-best equivalence in H^1
- Constrained global-best – local-best equivalence in $\mathbf{H}(\text{div})$
- Stable commuting local projector in $\mathbf{H}(\text{div})$

5 A posteriori estimates

- Guaranteed upper bound
- Polynomial-degree-robust local efficiency
- Numerical illustration

6 Tools (hp -optimality, p -robustness)

7 Conclusions and outlook

Potential and flux reconstructions

Potential reconstruction

- discontinuous pw polynomial \rightarrow continuous pw polynomial [▶ potential reconstruction](#)
- equivalence analysis of mixed and nonconforming FEs:
 - estimate error
- equivalence analysis of conforming FEs:
 - global best- H^1 -based equivalence theorem
 - approximation continuous pw pols \approx_p discontinuous pw pols
 - flux reconstruction
- pw vector-valued polynomial with discontinuous normal trace \rightarrow continuous normal trace
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equivalence theorem

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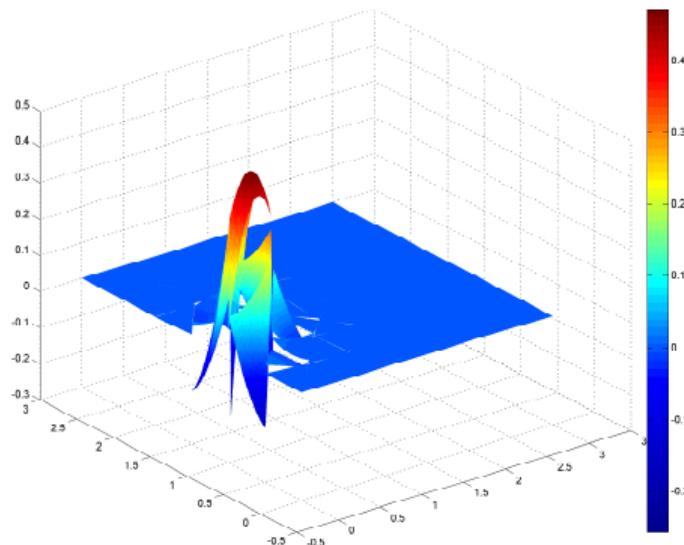
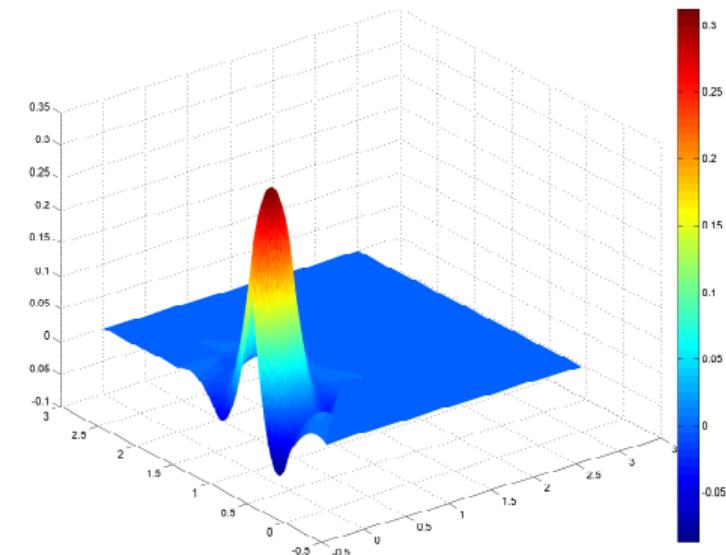
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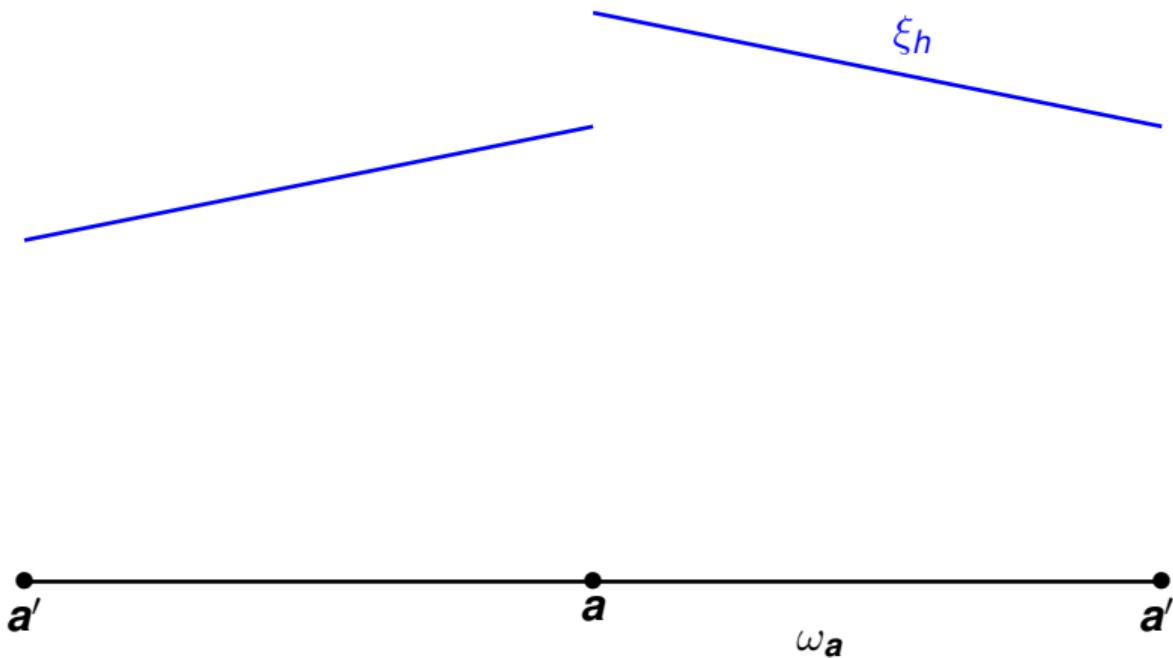
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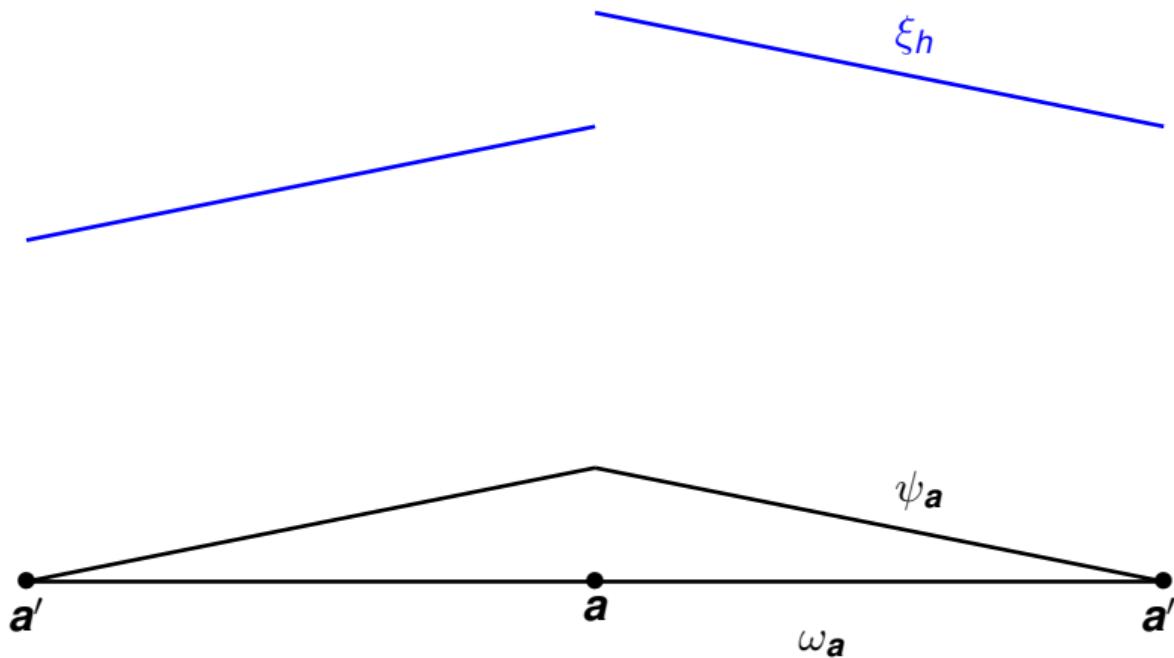
Potential ξ_h Potential reconstruction s_h

$$\xi_h \in \mathbb{P}_p(\mathcal{T}) \rightarrow s_h \in \underbrace{\mathbb{P}_{p'}(\mathcal{T})}_{p'=p \text{ or } p'=p+1} \cap H_0^1(\Omega)$$

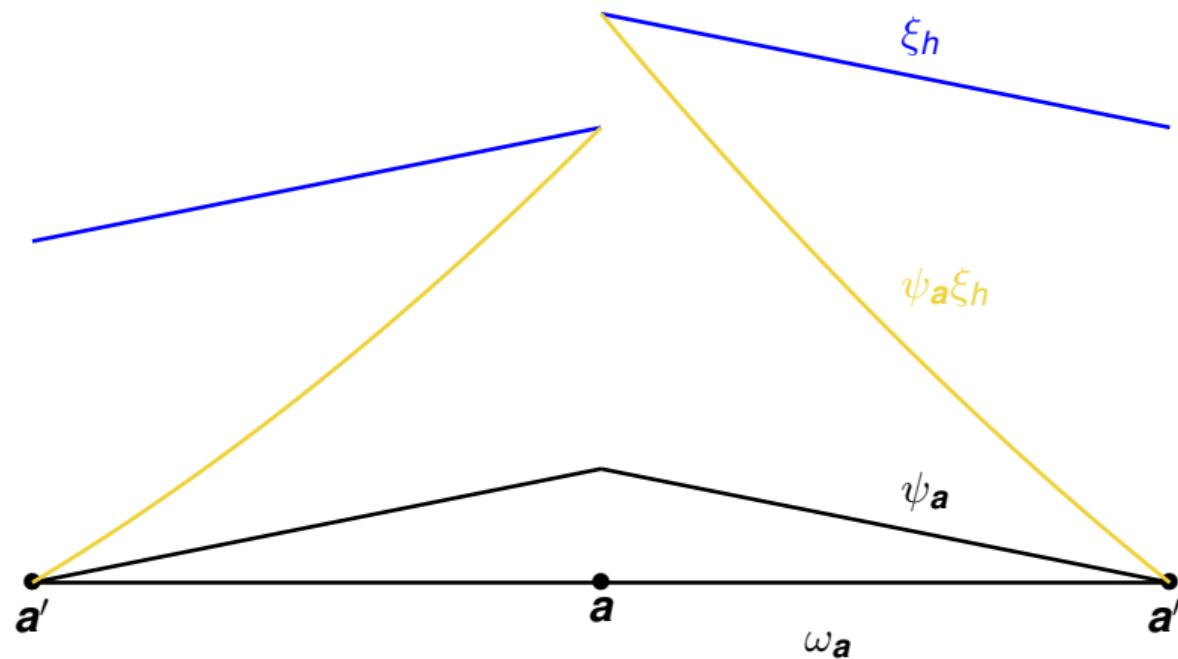
Potential reconstruction in 1D, $p = 1$, $p' = 2$



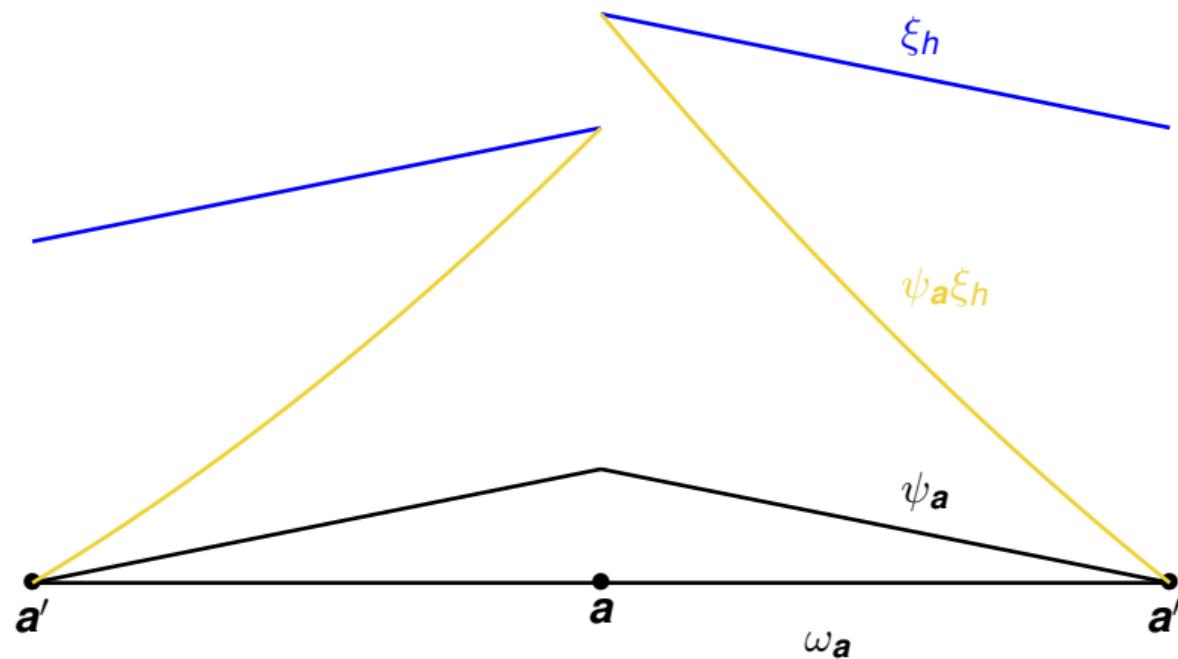
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Potential reconstruction: datum $\xi_h \in \mathbb{P}_p(\mathcal{T})$, $p \geq 1$

Definition (Construction of s_h Ern & V. (2015), \approx Carstensen and Merdon (2013))

For each vertex $a \in \mathcal{V}$, solve the **local minimization problem**

$$s_h^a := \arg \min_{v_h \in V_h^a} \|\nabla_h(-\psi_a \xi_h - v_h)\|_{\omega_a}$$

and set

Equivalent form: conforming FEs

Find $s_h^a \in V_h^a$ such that

$$(\nabla s_h^a, \nabla v_h)_{\omega_a} = (\nabla_h(-\psi_a \xi_h), \nabla v_h)_{\omega_a} \quad \forall v_h \in V_h^a.$$

Key points

- localization to patches \mathcal{T}_a
- cut-off by hat basis functions ψ_a
- projection of the discontinuous $\psi_a \xi_h$ to conforming space
- homogeneous Dirichlet BC on $\partial \omega_a$: $s_h \in \mathbb{P}_p(\mathcal{T}) \cap H_0^1(\Omega)$
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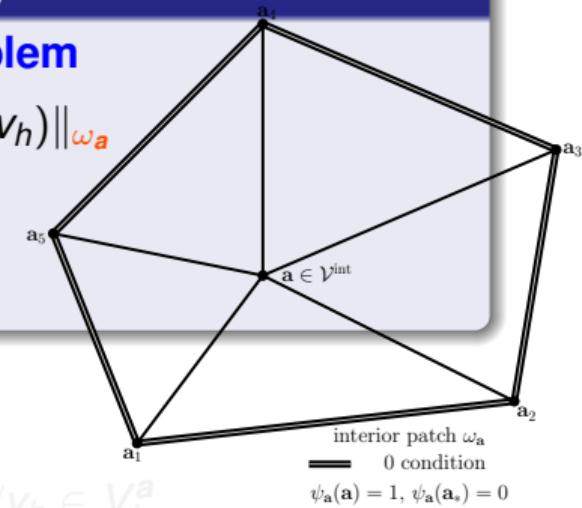
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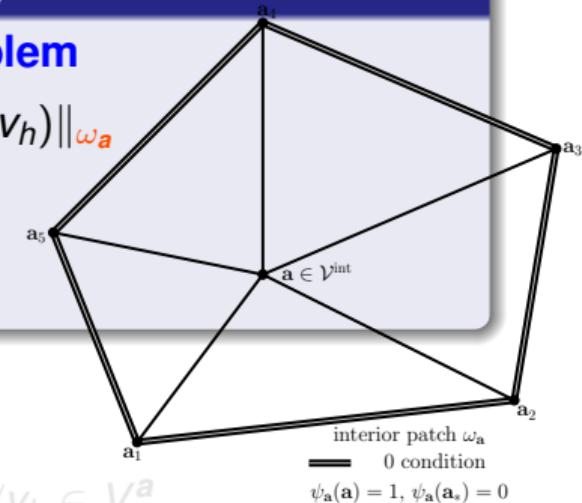
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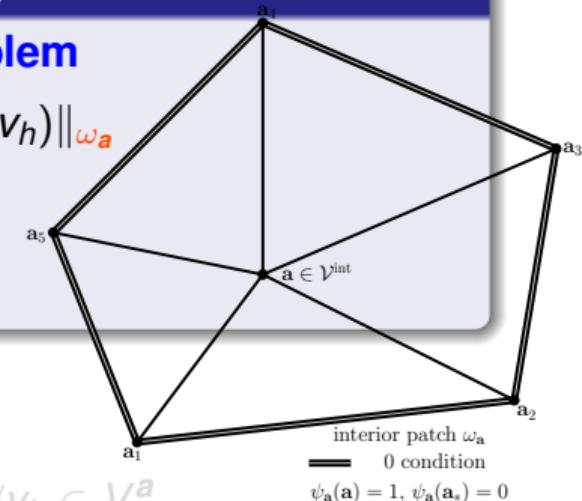
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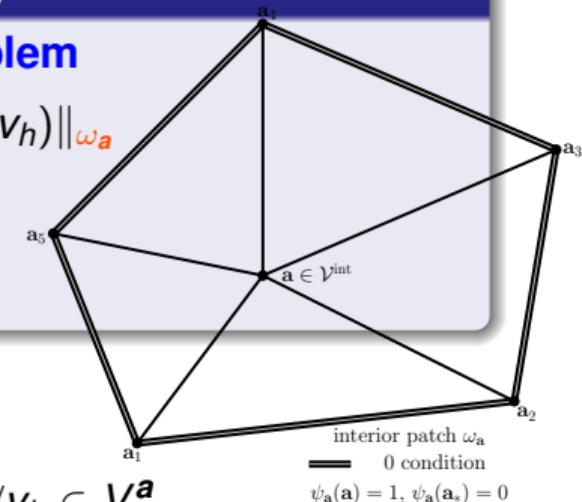
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- homogeneous Dirichlet BC on $\partial \omega_a$: $s_h \in \mathbb{P}_{p'}(\mathcal{T}) \cap H_0^1(\Omega)$
- $p' = p + 1$

Potential reconstruction: datum $\xi_h \in \mathbb{P}_p(\mathcal{T})$, $p \geq 1$

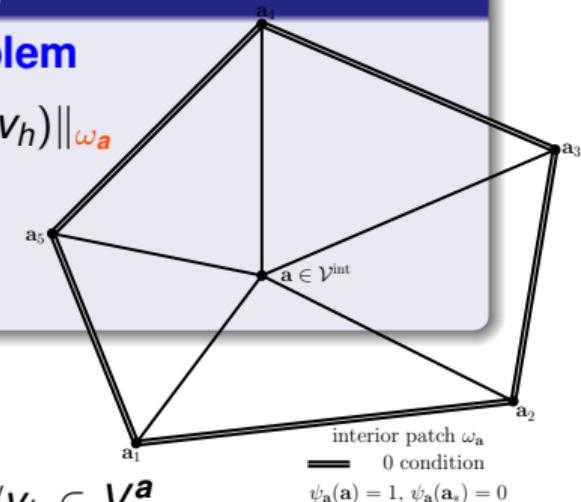
Definition (Construction of s_h) Ern & V. (2015), \approx Carstensen and Merdon (2013)

For each vertex $a \in \mathcal{V}$, solve the **local minimization problem**

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and combine

$$s_h := \sum_{a \in \mathcal{V}} s_h^a.$$



Equivalent form: **conforming FEs**

Find $s_h^a \in V_h^a$ such that

$$(\nabla s_h^a, \nabla v_h)_{\omega_a} = (\nabla_h I_{p'}(\psi_a \xi_h), \nabla v_h)_{\omega_a} \quad \forall v_h \in V_h^a.$$

Key points

- localization to patches \mathcal{T}_a
- cut-off by hat basis functions ψ_a
- projection of the discontinuous $\psi_a \xi_h$ to conforming space
- homogeneous Dirichlet BC on $\partial \omega_a$: $s_h \in \mathbb{P}_{p'}(\mathcal{T}) \cap H_0^1(\Omega)$
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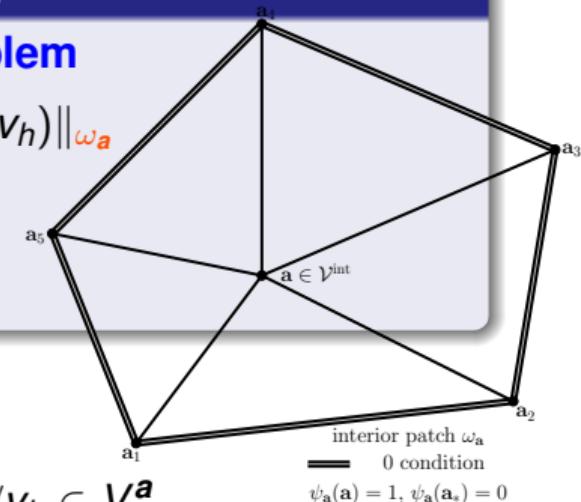
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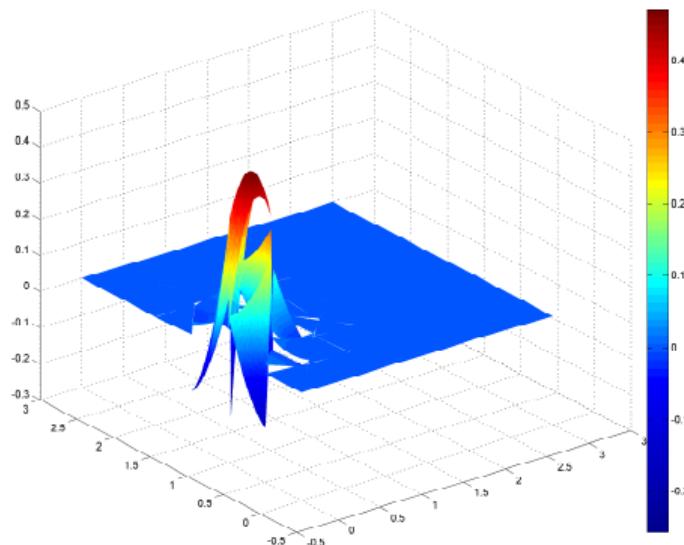
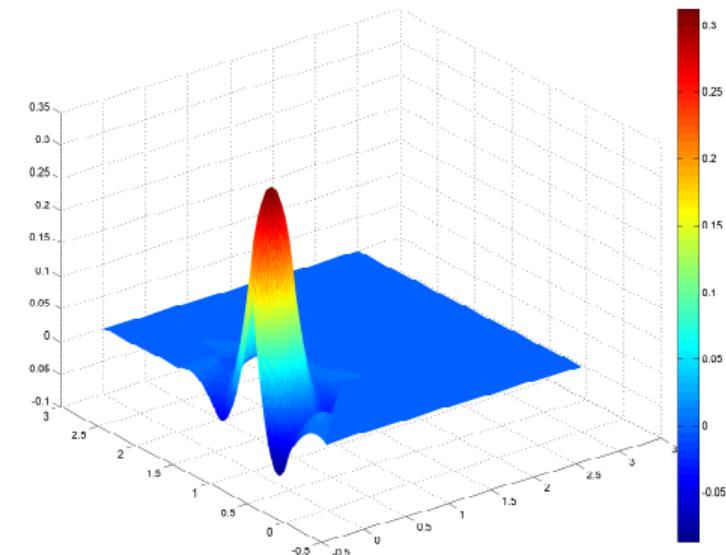
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Potential reconstruction

Potential ξ_h Potential reconstruction s_h

$$\xi_h \in \mathbb{P}_p(\mathcal{T}) \rightarrow s_h \in \underbrace{\mathbb{P}_{p'}(\mathcal{T})}_{p'=p \text{ or } p'=p+1} \cap H_0^1(\Omega)$$

Stability of the potential reconstruction

Theorem (Local stability) Ern & V. (2015, 2020), using [Tools](#)

There holds

$$\min_{v_h \in \mathbb{P}_{p'}(\mathcal{T}_a) \cap H_0^1(\omega_a)} \|\nabla_h(I_{p'}(\psi_a \xi_h) - v_h)\|_{\omega_a} \lesssim \min_{v \in H_0^1(\omega_a)} \|\nabla_h(I_{p'}(\psi_a \xi_h) - v)\|_{\omega_a}.$$

Corollary (Global stability; $p' = p + 1$)

Up to a jump term, s_h is closer to ξ_h than any $u \in H_0^1(\Omega)$:

$$\|\nabla_h(\xi_h - s_h)\| \lesssim \|\nabla_h(\xi_h - u)\| + \left\{ \sum_{F \in \mathcal{F}} h_F^{-1} \|\Pi_0^F [\![\xi_h]\!] \|_F^2 \right\}^{1/2}.$$

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Stability of the potential reconstruction

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s_h so good that no $u \in H_0^1(\Omega)$ can do better

Stability of the potential reconstruction

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Outline

1 Introduction

2 Potential reconstruction

3 Flux reconstruction

4 A priori estimates

- Global-best – local-best equivalence in H^1
- Constrained global-best – local-best equivalence in $\mathbf{H}(\text{div})$
- Stable commuting local projector in $\mathbf{H}(\text{div})$

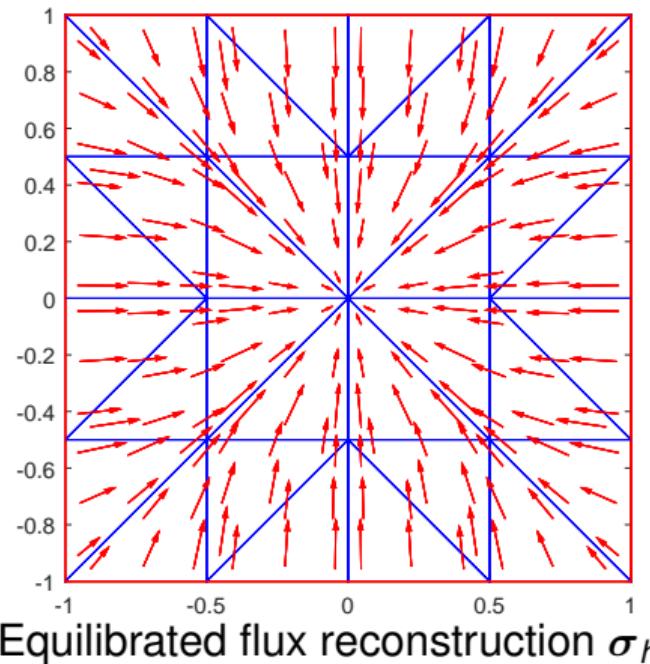
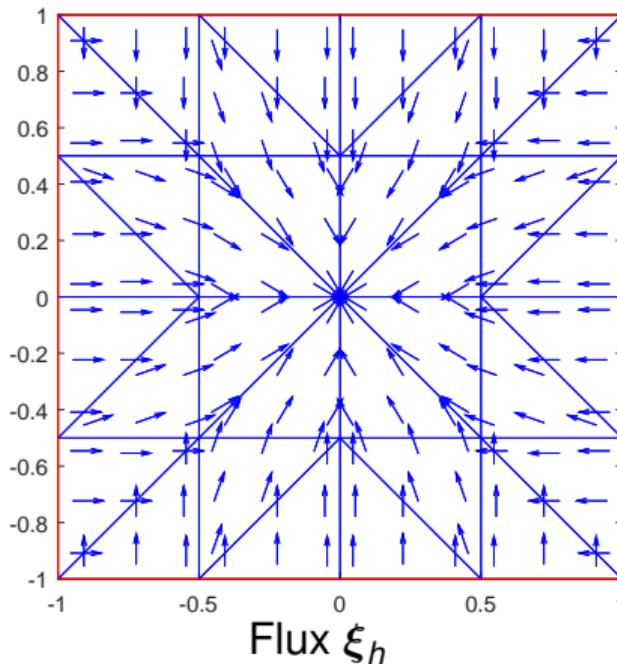
5 A posteriori estimates

- Guaranteed upper bound
- Polynomial-degree-robust local efficiency
- Numerical illustration

6 Tools (hp -optimality, p -robustness)

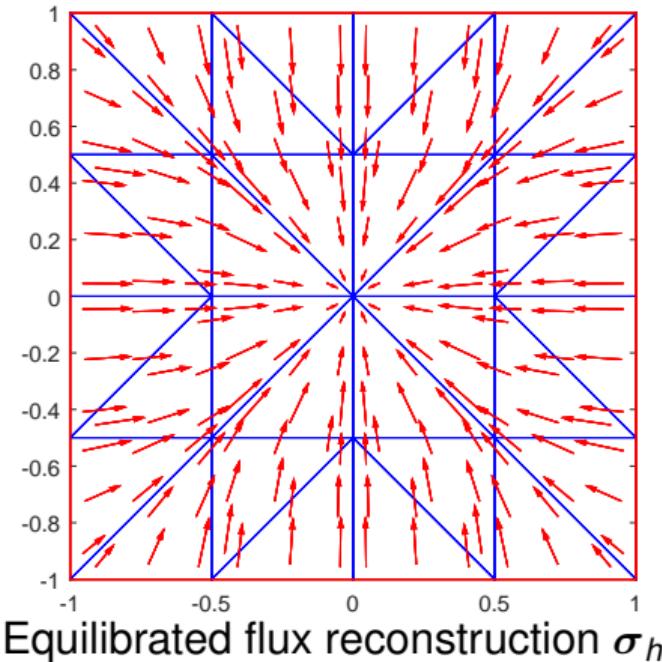
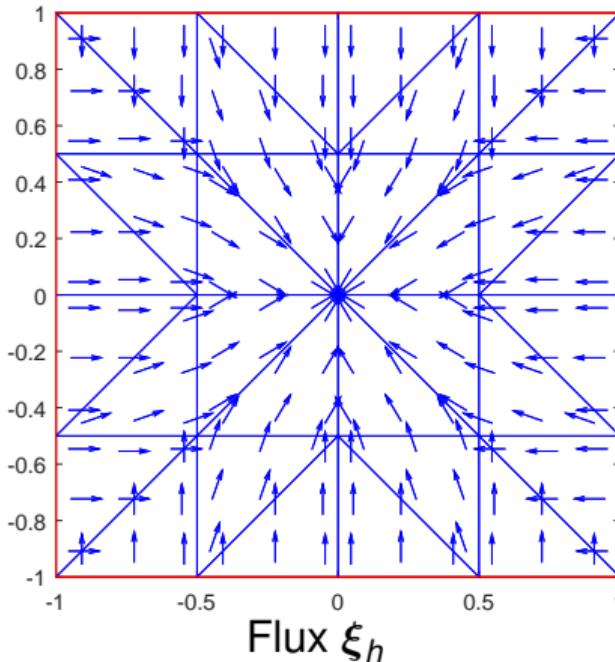
7 Conclusions and outlook

Equilibrated flux reconstruction



$$\underbrace{\xi_h \in RTN_p(\mathcal{T}), f \in L^2(\Omega)}_{(f, \psi_a)_{\omega_a} + (\xi_h, \nabla \psi_a)_{\omega_a} = 0 \quad \forall a \in \mathcal{V}^{\text{int}}} \rightarrow \sigma_h \in \underbrace{RTN_{p'}(\mathcal{T})}_{p'=p \text{ or } p'=p+1} \cap H(\text{div}, \Omega), \nabla \cdot \sigma_h = \Pi_{p'} f$$

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Flux reconstruction: $\xi_h \in RTN_p(\mathcal{T})$, $p \geq 0$, $f \in L^2(\Omega)$

Assumption (Orthogonality wrt hat functions)

There holds $(f, \psi_a)_{\omega_a} + (\xi_h, \nabla \psi_a)_{\omega_a} = 0 \quad \forall a \in \mathcal{V}^{\text{int}}$.

Definition (Constr. of σ_h , Destuynder and Métivet (1999) & Braess and Schöberl (2008))

For each $a \in \mathcal{V}$, solve the local constrained minimization pb

$$\sigma_h^a := \arg \min_{\begin{array}{c} \mathbf{v}_h \in V_h^a \\ \nabla \cdot \mathbf{v}_h = 0 \end{array}} \| \psi_a \xi_h - \mathbf{v}_h \|_{\omega_a}$$

• σ_h^a is unique

Key points

- homogeneous Neumann BC on $\partial \omega_a$: $\sigma_h \in RTN_{p'}(\mathcal{T}) \cap H(\text{div}, \Omega)$
- equilibrium $\nabla \cdot \sigma_h = \sum_{a \in \mathcal{V}} \nabla \cdot \sigma_h^a = \sum_{a \in \mathcal{V}} \Pi_{p'}(f \psi_a + \xi_h \cdot \nabla \psi_a) = \Pi_{p'} f$
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• $\sigma_h^a \in H(\text{div}, \omega_a)$

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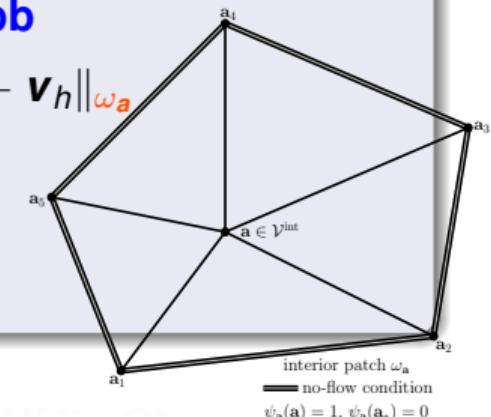
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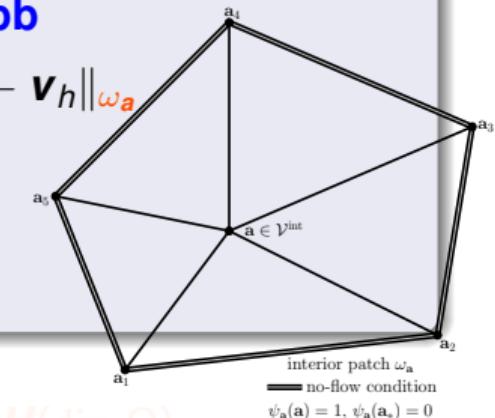
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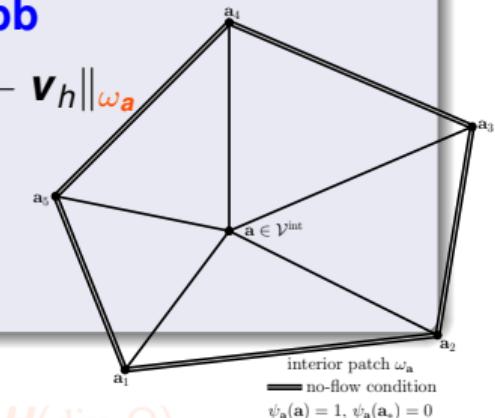
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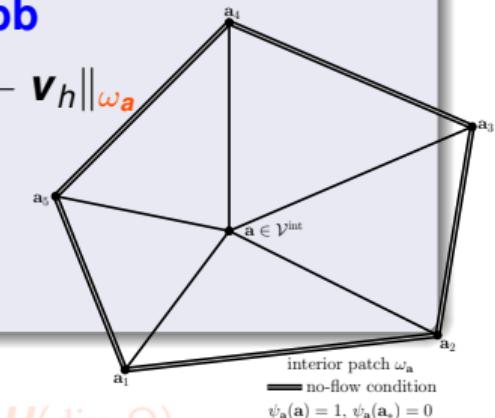
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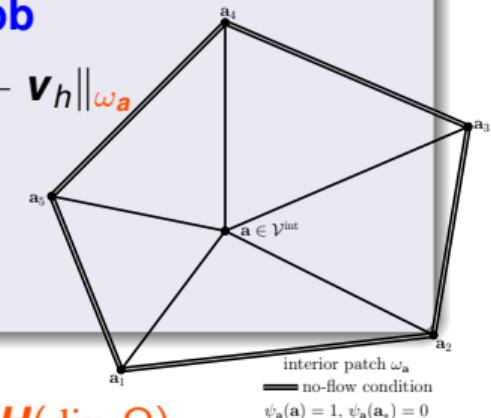
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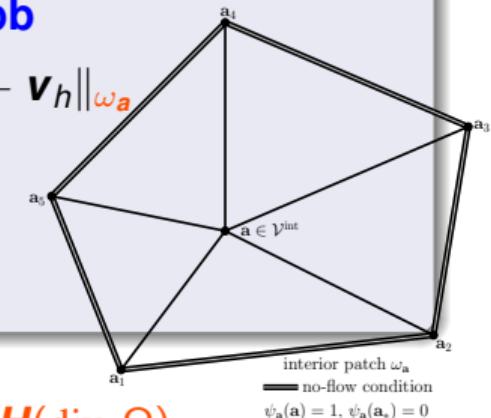
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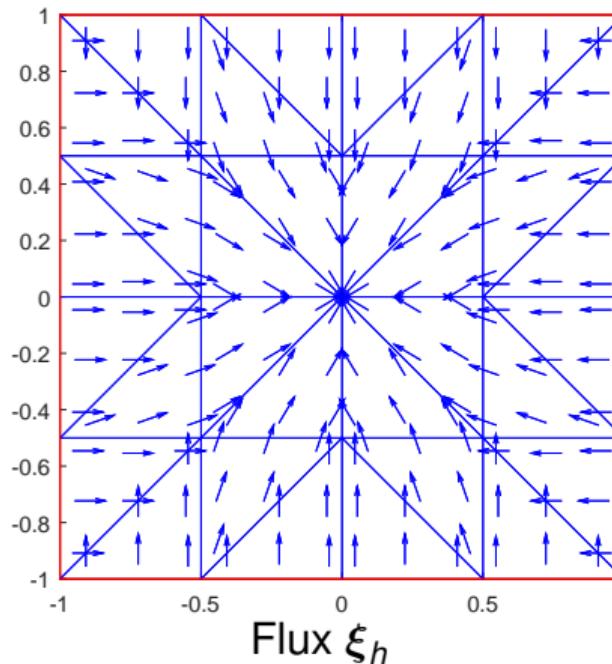
Equilibrated flux reconstruction

Equivalent form: mixed FEs

Find $(\sigma_h^{\mathbf{a}}, \gamma_h^{\mathbf{a}}) \in \mathbf{V}_h^{\mathbf{a}} \times \mathbb{P}_{p'}(\mathcal{T}_{\mathbf{a}})$ such that

$$\begin{aligned} (\sigma_h^{\mathbf{a}}, \mathbf{v}_h)_{\omega_{\mathbf{a}}} - (\gamma_h^{\mathbf{a}}, \nabla \cdot \mathbf{v}_h)_{\omega_{\mathbf{a}}} &= (\mathbf{I}_{p'}(\psi_{\mathbf{a}} \xi_h), \mathbf{v}_h)_{\omega_{\mathbf{a}}} & \forall \mathbf{v}_h \in \mathbf{V}_h^{\mathbf{a}}, \\ (\nabla \cdot \sigma_h^{\mathbf{a}}, q_h)_{\omega_{\mathbf{a}}} &= (f \psi_{\mathbf{a}} + \xi_h \cdot \nabla \psi_{\mathbf{a}}, q_h)_{\omega_{\mathbf{a}}} & \forall q_h \in \mathbb{P}_{p'}(\mathcal{T}_{\mathbf{a}}) \end{aligned}$$

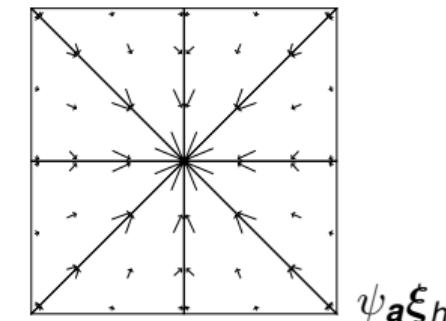
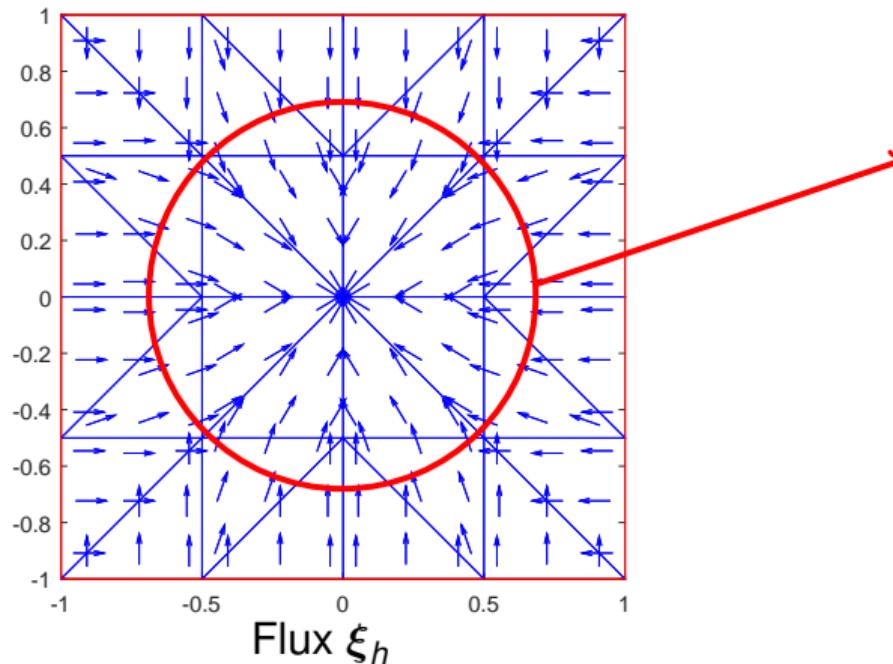
Equilibrated flux reconstruction



$$\xi_h \in \mathbf{RTN}_p(\mathcal{T}), f \in L^2(\Omega)$$

$\underbrace{(f, \psi_a)_{\omega_a} + (\xi_h, \nabla \psi_a)_{\omega_a}}_{=0} \quad \forall a \in \mathcal{V}^{\text{int}}$

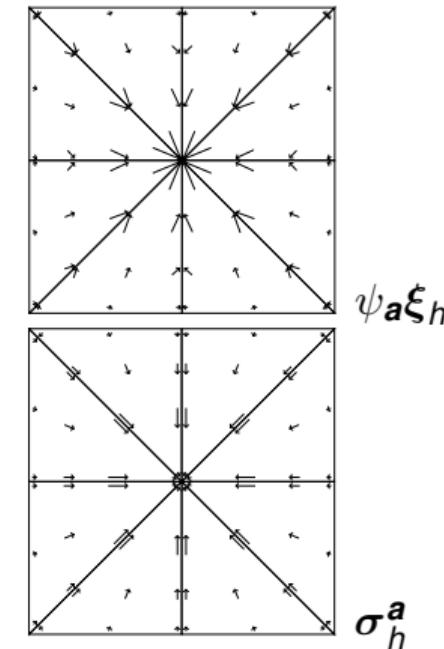
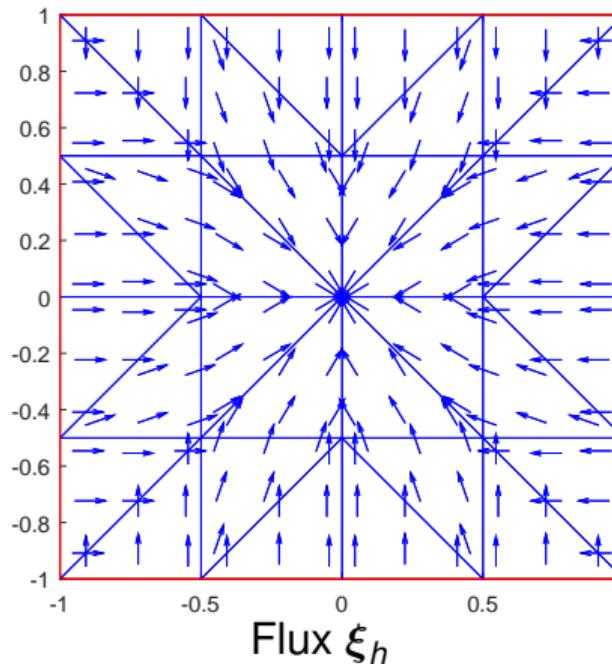
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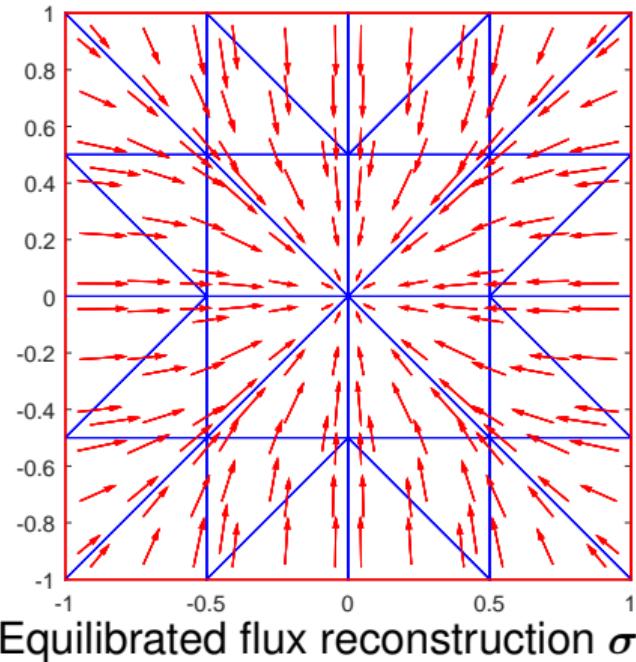
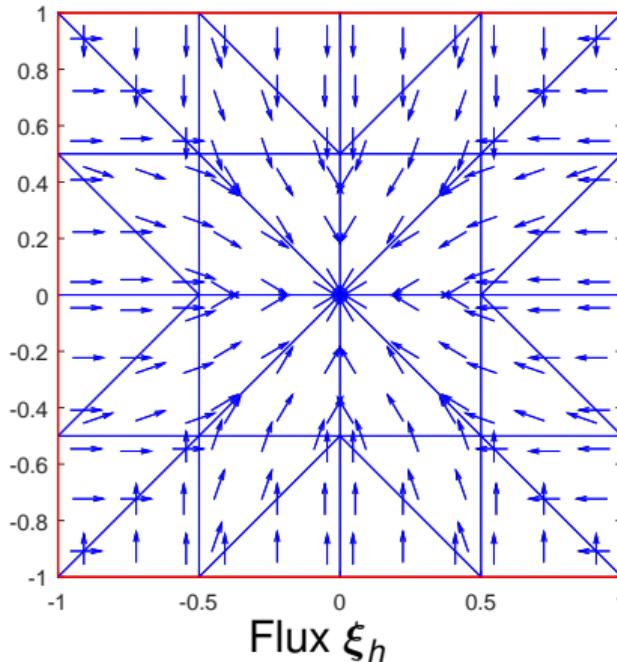
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Equilibrated flux reconstruction



$$\underbrace{\xi_h \in RTN_p(\mathcal{T}), f \in L^2(\Omega)}_{(f, \psi_a)_{\omega_a} + (\xi_h, \nabla \psi_a)_{\omega_a} = 0 \quad \forall a \in \mathcal{V}^{\text{int}}}$$

Equilibrated flux reconstruction



$$\underbrace{\xi_h \in \mathbf{RTN}_p(\mathcal{T}), f \in L^2(\Omega)}_{(f, \psi_a)_{\omega_a} + (\xi_h, \nabla \psi_a)_{\omega_a} = 0 \quad \forall a \in \mathcal{V}^{\text{int}}} \rightarrow \sigma_h \in \underbrace{\mathbf{RTN}_{p'}(\mathcal{T})}_{p' = p \text{ or } p' = p+1} \cap \mathbf{H}(\text{div}, \Omega), \nabla \cdot \sigma_h = \Pi_{p'} f$$

Stability of the flux reconstruction

Theorem (Local stability) Braess, Pillwein, Schöberl (2009; 2D), Ern & V. (2020; 3D), using [Tools](#)

There holds

$$\min_{\begin{array}{l} \mathbf{v}_h \in RTN_{p'}(\mathcal{T}_{\mathbf{a}}) \cap \mathbf{H}_0(\text{div}, \omega_{\mathbf{a}}) \\ \nabla \cdot \mathbf{v}_h = \Pi_{p'}(f\psi_{\mathbf{a}} + \boldsymbol{\xi}_h \cdot \nabla \psi_{\mathbf{a}}) \end{array}} \| I_{p'}(\psi_{\mathbf{a}} \boldsymbol{\xi}_h) - \mathbf{v}_h \|_{\omega_{\mathbf{a}}} \lesssim \min_{\begin{array}{l} \mathbf{v} \in \mathbf{H}_0(\text{div}, \omega_{\mathbf{a}}) \\ \nabla \cdot \mathbf{v} = \Pi_{p'}(f\psi_{\mathbf{a}} + \boldsymbol{\xi}_h \cdot \nabla \psi_{\mathbf{a}}) \end{array}} \| I_{p'}(\psi_{\mathbf{a}} \boldsymbol{\xi}_h) - \mathbf{v} \|_{\omega_{\mathbf{a}}}.$$

Corollary (Global stability; $p' = p + 1$)

σ_h is closer to $\boldsymbol{\xi}_h$ than any $\sigma \in \mathbf{H}(\text{div}, \Omega)$ such that $\nabla \cdot \sigma = f$:

$$\| \boldsymbol{\xi}_h - \sigma_h \| \lesssim \| \boldsymbol{\xi}_h - \sigma \| + \left\{ \sum_{K \in \mathcal{T}} \frac{h_K^2}{(p+1)^2} \| f - \Pi_p f \|_K^2 \right\}^{1/2}.$$

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Stability of the flux reconstruction

Corollary (Global stability; $p' = p + 1$)

σ_h is closer to ξ_h than any $\sigma \in H(\text{div}, \Omega)$ such that $\nabla \cdot \sigma = f$:

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σ_h so good that no $\sigma \in H(\text{div}, \Omega)$ with $\nabla \cdot \sigma = f$ can do better

Stability of the flux reconstruction

Corollary (Global stability; $p' = p$)

σ_h is closer to ξ_h than any $\sigma \in H(\text{div}, \Omega)$ such that $\nabla \cdot \sigma = f$:

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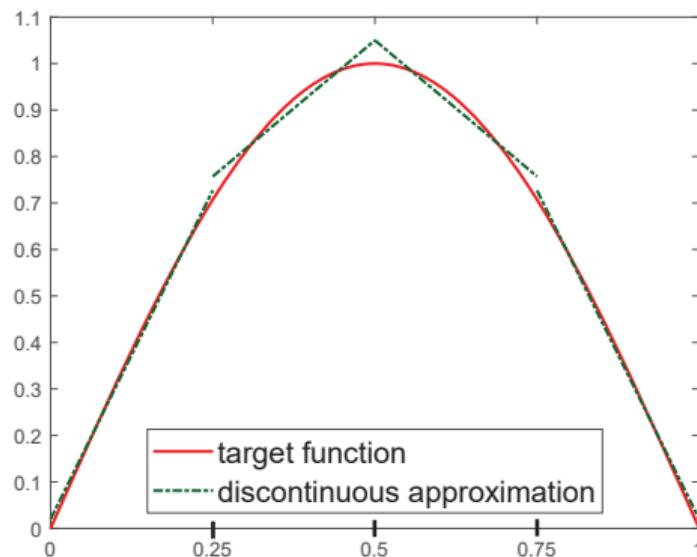
Outline

- 1 Introduction
- 2 Potential reconstruction
- 3 Flux reconstruction
- 4 A priori estimates
 - Global-best – local-best equivalence in H^1
 - Constrained global-best – local-best equivalence in $H(\text{div})$
 - Stable commuting local projector in $H(\text{div})$
- 5 A posteriori estimates
 - Guaranteed upper bound
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- 6 Tools (hp -optimality, p -robustness)
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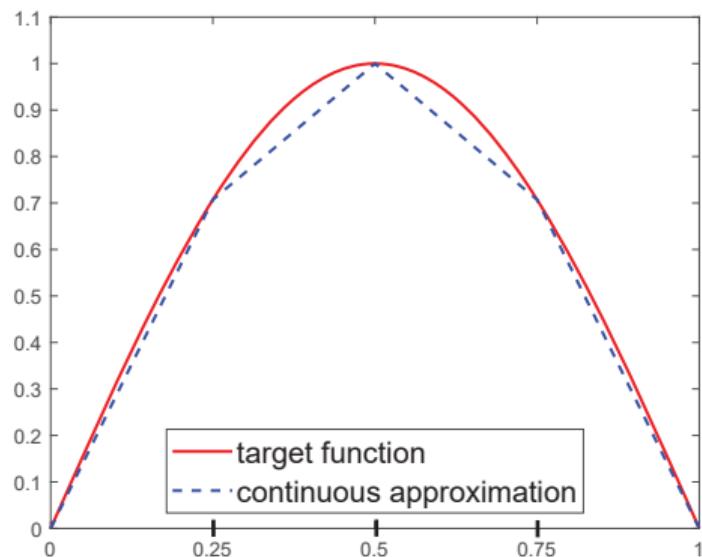
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Equivalence of local- and global-best approximations in $H_0^1(\Omega)$: 1D

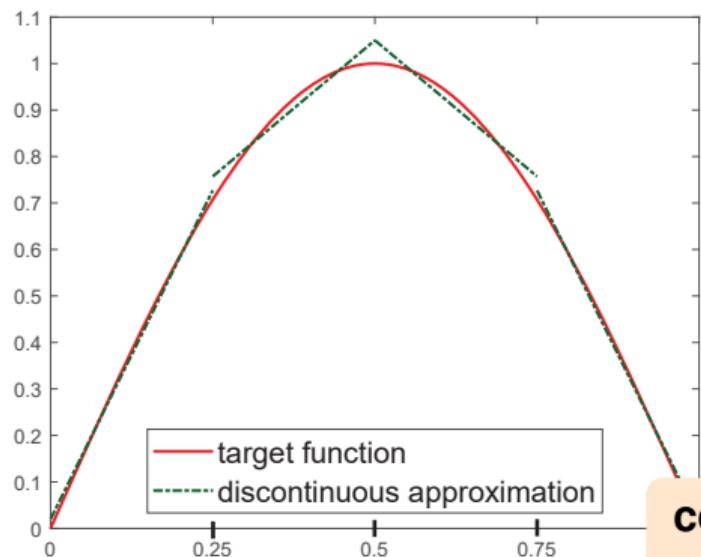


Approximation by **discontinuous** piecewise polynomials



Approximation by **continuous** piecewise polynomials

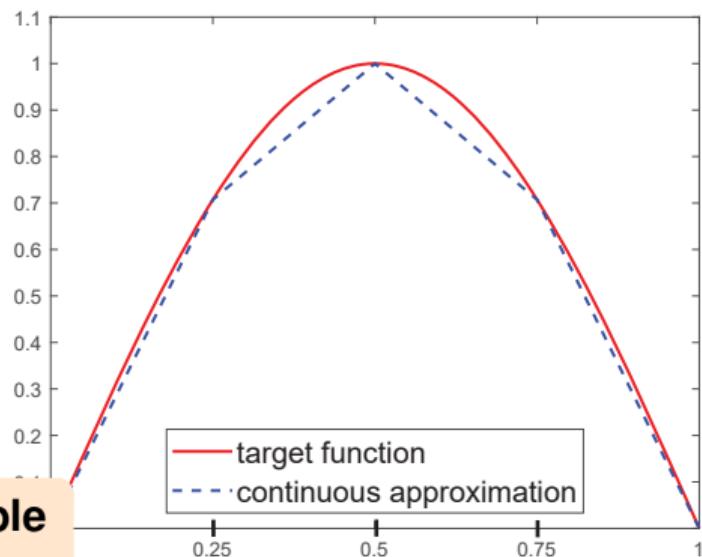
Equivalence of local- and global-best approximations in $H_0^1(\Omega)$: 1D



target function
discontinuous approximation

comparable energy error

Approximation by **discontinuous** piecewise polynomials



target function
continuous approximation

Approximation by **continuous** piecewise polynomials

Equivalence of local- and global-best approximations in $H_0^1(\Omega)$

Theorem (Equivalence in H_0^1 , Carstensen, Peterseim, Schedensack (2012), Aurada, Feischl, Kemetmüller, Page, Praetorius (2013), Veeser (2016))

bigger \approx smaller

Equivalence of local- and global-best approximations in $H_0^1(\Omega)$

Theorem (Equivalence in H_0^1 , Carstensen, Peterseim, Schedensack (2012), Aurada, Feischl, Kemetmüller, Page, Praetorius (2013), Veeser (2016))

$$\min_{\text{smaller space}} \approx \min_{\text{bigger space}}$$

Equivalence of local- and global-best approximations in $H_0^1(\Omega)$

Theorem (Equivalence in H_0^1 , Carstensen, Peterseim, Schedensack (2012), Aurada, Feischl, Kemetmüller, Page, Praetorius (2013), Veeser (2016))

$$\min_{CG \text{ space}} \approx \min_{DG \text{ space}}$$

Equivalence of local- and global-best approximations in $H_0^1(\Omega)$

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Let $\mathbf{u} \in H_0^1(\Omega)$ and $p \geq 1$ be arbitrary. Then,

$$\underbrace{\min_{v_h \in \mathbb{P}_p(\mathcal{T}) \cap H_0^1(\Omega)} \|\nabla(u - v_h)\|^2}_{\begin{array}{c} \text{global-best on } \Omega \\ \text{trace-continuity constraint} \\ \text{CG space (much smaller)} \end{array}} \approx_p \underbrace{\sum_{K \in \mathcal{T}} \min_{v_h \in \mathbb{P}_p(K)} \|\nabla(u - v_h)\|_K^2}_{\begin{array}{c} \text{local-best on each } K \in \mathcal{T} \\ \text{trace-continuity constraint} \\ \text{CG space (much smaller)} \end{array}}$$

- \approx_p : up to a generic constant that only depends on space dimension d , shape-regularity of the mesh \mathcal{T} , and polynomial degree p

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Equivalence of local- and global-best approximations in $H_0^1(\Omega)$

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Laplace model problem: $-\Delta u = f$ in Ω , $u = 0$ on $\partial\Omega$

Primal weak formulation

Find $u \in H_0^1(\Omega)$ such that

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

Conforming finite element approximation

Find $u_h \in V_h := \mathbb{P}_p(\mathcal{T}) \cap H_0^1(\Omega)$, $p \geq 1$, such that

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

Corollary (Localized a priori error estimate)

$$\underbrace{\|\nabla(u - u_h)\|^2}_{\min_{v_h \in V_h} \|\nabla(u - v_h)\|^2}$$

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Corollary (Localized a priori error estimate)

From , there holds

$$\underbrace{\|\nabla(u - u_h)\|^2}_{\min_{v_h \in V_h} \|\nabla(u - v_h)\|^2} \leq \sum_{K \in \mathcal{T}} \min_{v_h \in V_h(K)} \|\nabla(u - v_h)\|_K^2$$

local-best approximation of u on each K
 no interface constraints
 regularity only in K counts

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Corollary (Localized a priori error estimate)

From $\hookrightarrow H_0^1(\Omega)$ global-local, there holds

$$\underbrace{\min_{v_h \in V_h} \|\nabla(u - v_h)\|^2}_{\text{local-best approximation of } u \text{ on each } K \text{ no interface constraints regularity only in } K \text{ counts}} \lesssim_p \sum_{K \in \mathcal{T}} \underbrace{\min_{v_h \in \mathbb{P}_p(K)} \|\nabla(u - v_h)\|_K^2}_{\text{local-best approximation of } u \text{ on each } K} \lesssim_u h^p.$$

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Laplace model problem: $-\Delta u = f$ in Ω , $u = 0$ on $\partial\Omega$

Primal weak formulation

Find $u \in H_0^1(\Omega)$ such that

$$(\nabla u, \nabla v) = (f, v)$$

- no interpolate
- avoids the stability of the interpolate
- holds in $H_0^1(\Omega)$ (minimal regularity)
- leads to optimal hp estimates

Conforming finite element approximation

Find $u_h \in V_h := \mathbb{P}_p(\mathcal{T}) \cap H_0^1(\Omega)$, $p \geq 1$, such that

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hp interpolation/stable local commuting projectors

hp interpolation estimates

- Demkowicz and Buffa (2005): $\log(p)$ factors
- Bespalov and Heuer (2011): low regularity but still **not $H(\text{div})$**
- Ern and Guermond (2017): $H(\text{div})$ regularity but **not commuting** and **only optimal in h**
- Melenk and Rojik (2019): **optimal *hp* approximation estimates** (no $\log(p)$ factors) but **higher regularity requested**

Stable local commuting projectors defined on $H(\text{div})$

- Schöberl (2001, 2005): **not local**
- Christiansen and Winther (2008): **not local**
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Global-best approximation \approx local-best approximation in $H(\text{div})$

Theorem (Constrained equivalence in $H(\text{div})$, Ern, Gudi, Smears, & V. (2021))

bigger \approx smaller

Global-best approximation \approx local-best approximation in $H(\text{div})$

Theorem (Constrained equivalence in $H(\text{div})$, Ern, Gudi, Smears, & V. (2021))

$$\min_{\text{smaller space with constraints}} \approx \min_{\text{bigger space without constraints}}$$

Global-best approximation \approx local-best approximation in $H(\text{div})$

Theorem (Constrained equivalence in $H(\text{div})$, Ern, Gudi, Smears, & V. (2021))

$$\min_{\text{MFE space } \text{with constraints}} \approx \min_{\text{broken MFE space without constraints}}$$

Global-best approximation \approx local-best approximation in $H(\text{div})$

Theorem (Constrained equivalence in $H(\text{div})$, Ern, Gudi, Smears, & V. (2021))

Let $\sigma \in H(\text{div}, \Omega)$ and $p \geq 0$ be arbitrary. Then,

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global-best on Ω
normal trace-continuity constraint
divergence constraint
MFE space (much smaller)

$$\approx_p \sum_{K \in \mathcal{T}} \left[\underbrace{\min_{\mathbf{v}_h \in RTN_p(K)} \|\sigma - \mathbf{v}_h\|_K^2}_{\text{local-best on each } K} + \frac{h_K^2}{(p+1)^2} \|\nabla \cdot \sigma - \Pi_p \nabla \cdot \sigma\|_K^2 \right].$$

local-best on each K
no normal trace-continuity constraint
no divergence constraint
broken MFE space (much bigger)

- \approx_p : only depends on d , shape-regularity of \mathcal{T} , and p
- proof using comparison with $p' = p$ & $\mathbf{v}_h = \sigma$

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- \approx_p : only depends on d , shape-regularity of \mathcal{T} , and p
- proof using flux reconstruction with $p' = p$ & $H(\text{div})$ stability

Optimal hp approximation estimate

Theorem (Localized hp approximation, Ern, Gudi, Smears, & V. (2021))

For any $\mathbf{v} \in H(\text{div}, \Omega)$ s.t., locally on all $K \in \mathcal{T}$,

$$\mathbf{v}|_K \in \mathbf{H}^s(K), \quad s > 0,$$

there holds

$$\begin{aligned} & \min_{\substack{\mathbf{v}_h \in RTN_p(\mathcal{T}) \cap H(\text{div}, \Omega) \\ \nabla \cdot \mathbf{v}_h = \Pi_p(\nabla \cdot \mathbf{v})}} \left[\|\mathbf{v} - \mathbf{v}_h\|^2 + \sum_{K \in \mathcal{T}} \frac{h_K^2}{(p+1)^2} \|\nabla \cdot \mathbf{v} - \Pi_p(\nabla \cdot \mathbf{v})\|_K^2 \right] \\ & \lesssim_s \begin{cases} \sum_{K \in \mathcal{T}} \frac{h_K^{2 \min(s, p+1)}}{(p+1)^{2s}} \|\mathbf{v}\|_{\mathbf{H}^s(K)}^2 + \frac{h_K^2}{(p+1)^2} \|\nabla \cdot \mathbf{v}\|_K^2 & \text{if } s < 1, \\ \sum_{K \in \mathcal{T}} \frac{h_K^{2 \min(s, p+1)}}{(p+1)^{2s}} \|\mathbf{v}\|_{\mathbf{H}^s(K)}^2 & \text{if } s \geq 1. \end{cases} \end{aligned}$$

- \lesssim : only depends on d , shape-regularity of \mathcal{T} , and s
- $\rightarrow H(\text{div})$ stability of \rightarrow flux reconstruction with $p' = p$ & $p' = p + 1$
- **fully optimal hp** approximation estimate (minimal elementwise regularity, no logarithmic factor in p)

Optimal hp approximation estimate

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- ▶ $H(\text{div})$ stability of ▶ flux reconstruction with $p' = p$ & $p' = p + 1$
- **fully optimal hp** approximation estimate (minimal elementwise regularity, no logarithmic factor in p)

Laplace model problem: $-\Delta u = f$ in Ω , $u = 0$ on $\partial\Omega$

Dual mixed weak formulation

Find $(\sigma, \mathbf{u}) \in H(\text{div}, \Omega) \times L^2(\Omega)$ such that

$$\begin{aligned} (\sigma, \mathbf{v}) - (u, \nabla \cdot \mathbf{v}) &= 0 & \forall \mathbf{v} \in H(\text{div}, \Omega), \\ (\nabla \cdot \sigma, q) &= (f, q) & \forall q \in L^2(\Omega) \end{aligned}$$

Mixed finite elements

Find $(\sigma_h, \mathbf{u}_h) \in \mathbf{V}_h := RTN_p(\mathcal{T}) \cap H(\text{div}, \Omega) \times \mathbb{P}_p(\mathcal{T})$, $p \geq 0$, s.t.

$$\begin{aligned} (\sigma_h, \mathbf{v}_h) - (u_h, \nabla \cdot \mathbf{v}_h) &= 0 & \forall \mathbf{v}_h \in \mathbf{V}_h, \\ (\nabla \cdot \sigma_h, q_h) &= (f, q_h) & \forall q_h \in \mathbb{P}_p(\mathcal{T}) \end{aligned}$$

Theorem (Optimal hp a priori error estimate, Ern, Gudi, Smears, & V. (2021))

$$\|\sigma - \sigma_h\| = \min_{\substack{\mathbf{v}_h \in \mathbf{V}_h \\ \nabla \cdot \mathbf{v}_h = \Pi_p f}} \|\sigma - \mathbf{v}_h\|$$



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Theorem (Optimal hp a priori error estimate, Ern, Gudi, Smears, & V. (2021))

From the above, there holds

$$\|\sigma - \sigma_h\| = \min_{\substack{\mathbf{v}_h \in \mathbf{V}_h \\ \nabla \cdot \mathbf{v}_h = \Pi_p f}} \|\sigma - \mathbf{v}_h\| \lesssim \frac{h^{\min(s,p+1)}}{(p+1)^s}$$



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From $\hookrightarrow H(\text{div}, \Omega)$ hp approximation, there holds

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- no interpolate
- avoids the stability of the interpolate
- holds in $H(\text{div}, \Omega)$ (minimal regularity)
- leads to optimal hp estimates

Mixed finite elements

Find $(\sigma_h, \mathbf{u}_h) \in \mathbf{V}_h := RTN_p(\mathcal{T}) \cap H(\text{div}, \Omega) \times \mathbb{P}_p(\mathcal{T})$, $p \geq 0$, s.t.

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Stable local commuting projector in $H(\text{div})$

Theorem (Stable local commuting projector, Ern, Gudi, Smears, & V. (2021))

Let $\mathbf{v} \in H(\text{div}, \Omega)$ and $p \geq 0$ be arbitrary. Then, $P_p \mathbf{v} := \sigma_h \in RTN_p(\mathcal{T})$ $\cap H(\text{div}, \Omega) =$ ► flux reconstruction of $\xi_h|_K := \arg \min_{\mathbf{v}_h \in RTN_p(K), \nabla \cdot \mathbf{v}_h = \Pi_p(\nabla \cdot \mathbf{v})} \|\mathbf{v} - \mathbf{v}_h\|_K^2$ for all $K \in \mathcal{T}$ with $p' = p$ is locally defined,

$$\nabla \cdot (P_p \mathbf{v}) = \Pi_p(\nabla \cdot \mathbf{v}) \quad \text{commuting},$$

$$P_p \mathbf{v} = \mathbf{v} \text{ if } \mathbf{v} \in RTN_p(\mathcal{T}) \cap H(\text{div}, \Omega) \quad \text{projector},$$

$$\|P_p \mathbf{v} - \mathbf{v}\|_K \leq \|P_p \mathbf{v} - \mathbf{v}\|_H + \|\mathbf{v} - P_p \mathbf{v}\|_H \leq \|\mathbf{v} - P_p \mathbf{v}\|_H + \|\mathbf{v} - \mathbf{v}\|_H = \|\mathbf{v} - P_p \mathbf{v}\|_H.$$

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 all $K \in \mathcal{T}$ with $p' = p$ is locally defined,

$$\nabla \cdot (P_p \mathbf{v}) = \Pi_p(\nabla \cdot \mathbf{v}) \quad \text{commuting},$$

$P_p \mathbf{v} = \mathbf{v}$ if $\mathbf{v} \in RTN_p(\mathcal{T}) \cap H(\text{div}, \Omega)$ projector,

$$\|P_p \mathbf{v}\| \lesssim_p \|\mathbf{v}\| + \left\{ \sum_{K \in \mathcal{T}} \frac{h_K^2}{(p+1)^2} \|\nabla \cdot \mathbf{v} - \Pi_p(\nabla \cdot \mathbf{v})\|_K^2 \right\}^{1/2} \text{stable up to osc.}$$

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Comments

- P_p defined on the entire $H(\text{div}, \Omega)$ (no additional regularity)
- \lesssim_p : only depends on d , shape-regularity of \mathcal{T} , and p
- $h_K \|\nabla \cdot \mathbf{v} - \Pi_p(\nabla \cdot \mathbf{v})\|_K / (p+1)$: data oscillation term, disappears when $\nabla \cdot \mathbf{v}$ is a piecewise p -degree polynomial

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Laplace model problem: $-\Delta u = f$ in Ω , $u = 0$ on $\partial\Omega$

Theorem (A guaranteed a posteriori error estimate Prager and Synge (1947), Ladevèze (1975), Dari, Durán, Padra, & Vampa (1996), Ainsworth (2005), Kim (2007), V. (2007), ...)

- Let $u \in H_0^1(\Omega)$ be the weak solution;
- $u_h \in \mathbb{P}_p(\mathcal{T})$, $p \geq 1$, be arbitrary subject to

$$(\nabla_h u_h, \nabla \psi_a)_{\omega_a} = (f, \psi_a)_{\omega_a} \quad \forall a \in \mathcal{V}^{\text{int}};$$

- $\xi_h := u_h$: $s_h \in \mathbb{P}_{p+1}(\mathcal{T}) \cap H_0^1(\Omega)$ • potential reconstruction;
- $\xi_h := -\nabla_h u_h$, f : $\sigma_h \in \mathbf{RTN}_p(\mathcal{T}) \cap \mathbf{H}(\text{div}, \Omega)$ • flux recovery.

Then

$$\begin{aligned} \|\nabla_h(u - u_h)\|^2 &\leq \sum_{K \in \mathcal{T}} \underbrace{\left(\|\nabla_h u_h + \sigma_h\|_K + \frac{h_K}{\pi} \|f - \Pi_p f\|_K \right)^2}_{\text{constitutive relation}} \\ &\quad + \sum_{K \in \mathcal{T}} \underbrace{\|\nabla_h(u_h - s_h)\|_K^2}_{\text{panel constraint}}, \end{aligned}$$

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- $\xi_h := u_h$: $s_h \in \mathbb{P}_{p+1}(\mathcal{T}) \cap H_0^1(\Omega)$ ► potential reconstruction;
- $\xi_h := -\nabla_h u_h$, f : $\sigma_h \in \mathbf{RTN}_p(\mathcal{T}) \cap \mathbf{H}(\text{div}, \Omega)$ ► flux reconstruction.

Then

$$\begin{aligned} \|\nabla_h(u - u_h)\|^2 &\leq \sum_{K \in \mathcal{T}} \left(\underbrace{\|\nabla_h u_h + \sigma_h\|_K}_{\text{constitutive relation}} + \underbrace{\frac{h_K}{\pi} \|f - \Pi_p f\|_K}_{\text{equilibrium/data osc.}} \right)^2 \\ &\quad + \sum_{K \in \mathcal{T}} \underbrace{\|\nabla_h(u_h - s_h)\|_K^2}_{\text{primal constraint}}. \end{aligned}$$

Outline

1 Introduction

2 Potential reconstruction

3 Flux reconstruction

4 A priori estimates

- Global-best – local-best equivalence in H^1
- Constrained global-best – local-best equivalence in $\mathbf{H}(\text{div})$
- Stable commuting local projector in $\mathbf{H}(\text{div})$

5 A posteriori estimates

- Guaranteed upper bound
- **Polynomial-degree-robust local efficiency**
- Numerical illustration

6 Tools (hp -optimality, p -robustness)

7 Conclusions and outlook

Polynomial-degree-robust efficiency

Theorem (Polynomial-degree-robust efficiency; $f \in \mathbb{P}_{p-1}(\mathcal{T})$ for simplicity) Braess, Pillwein, and Schöberl (2009), Ern & V. (2015, 2020)

Let $u \in H_0^1(\Omega)$ be the weak solution. Then

$$\|\nabla_h(u_h - s_h)\| \lesssim \|\nabla_h(u - u_h)\| + \left\{ \sum_{F \in \mathcal{F}} h_F^{-1} \|\Pi_0^F[u_h]\|_F^2 \right\}^{1/2},$$

$$\|\nabla_h u_h + \sigma_h\| \lesssim \|\nabla_h(u - u_h)\|.$$

Remarks

- immediate consequence of $\hookrightarrow H^1$ stability and $\hookrightarrow H(\text{div})$ stability with $p' = p + 1$
- p -robustness
- local efficiency on patches
- maximal overestimation guaranteed (computable bounds on the constants)

Polynomial-degree-robust efficiency

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How large is the overall error? (model pb, known smooth solution)

h	p	$\eta(u_h)$	rel. error estimate $\frac{\eta(u_h)}{\ \nabla u_h\ }$	$\ \nabla(u - u_h)\ $	rel. error $\frac{\ \nabla(u - u_h)\ }{\ \nabla u\ }$	$\mathcal{E} = \frac{\eta(u_h)}{\ \nabla u\ }$
h_0	1	1.3	$2.8 \times 10^{-1}\%$	1.1	$2.4 \times 10^{-1}\%$	1.7
$\approx h_0/2$						
$\approx h_0/4$						
$\approx h_0/8$						
$\approx h_0/2^3$						
$\approx h_0/4^3$						
$\approx h_0/8^3$						

Estimated error reduction by a factor of 2 per refinement step
Optimal convergence rate of $\mathcal{O}(h)$ for smooth solutions

How large is the overall error? (model pb, known smooth solution)

h	p	$\eta(u_h)$	rel. error estimate $\frac{\eta(u_h)}{\ \nabla u_h\ }$	$\ \nabla(u - u_h)\ $	rel. error $\frac{\ \nabla(u - u_h)\ }{\ \nabla u\ }$	$\gamma = \frac{\eta(u_h)}{\ \nabla(u - u_h)\ }$
h_0	1	1.3	$2.8 \times 10^1\%$	1.1	$2.4 \times 10^1\%$	1.1
$\approx h_0/2$	6	6.1×10^{-1}	$1.0 \times 10^{-1}\%$	6.1×10^{-1}	$1.2 \times 10^{-1}\%$	1.0
$\approx h_0/4$	3	3.1×10^{-1}	$5.0 \times 10^{-2}\%$	3.1×10^{-1}	$6.0 \times 10^{-2}\%$	0.97
$\approx h_0/8$	1.5	1.5×10^{-1}	$2.5 \times 10^{-2}\%$	1.5×10^{-1}	$3.0 \times 10^{-2}\%$	0.98
$\approx h_0/16$	0.75	7.5×10^{-2}	$1.25 \times 10^{-2}\%$	7.5×10^{-2}	$1.5 \times 10^{-2}\%$	0.99
$\approx h_0/32$	0.375	3.75×10^{-2}	$6.25 \times 10^{-3}\%$	3.75×10^{-2}	$7.5 \times 10^{-3}\%$	0.995
$\approx h_0/64$	0.1875	1.875×10^{-2}	$3.125 \times 10^{-3}\%$	1.875×10^{-2}	$3.75 \times 10^{-3}\%$	0.999
$\approx h_0/128$	0.09375	9.375×10^{-3}	$1.5625 \times 10^{-3}\%$	9.375×10^{-3}	$1.875 \times 10^{-3}\%$	0.9995

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A posteriori error estimation and adaptivity for finite element methods

How large is the overall error? (model pb, known smooth solution)

h	p	$\eta(\mathbf{u}_h)$	rel. error estimate $\frac{\eta(\mathbf{u}_h)}{\ \nabla \mathbf{u}_h\ }$	$\ \nabla(\mathbf{u} - \mathbf{u}_h)\ $	rel. error $\frac{\ \nabla(\mathbf{u} - \mathbf{u}_h)\ }{\ \nabla \mathbf{u}_h\ }$	$R^{\text{eff}} = \frac{\eta(\mathbf{u}_h)}{\ \nabla(\mathbf{u} - \mathbf{u}_h)\ }$
h_0	1	1.3	$2.8 \times 10^{-1}\%$	1.1	$2.4 \times 10^{-1}\%$	1.17
$h_0/2$	6	1.0	$1.0 \times 10^{-1}\%$	0.55	$1.0 \times 10^{-1}\%$	1.82
$h_0/4$	3	0.7	$1.7 \times 10^{-2}\%$	0.28	$1.7 \times 10^{-2}\%$	2.50
$h_0/8$	1.5	0.4	$2.4 \times 10^{-3}\%$	0.14	$2.4 \times 10^{-3}\%$	3.33
$h_0/16$	0.75	0.2	$3.1 \times 10^{-4}\%$	0.07	$3.1 \times 10^{-4}\%$	4.00
$h_0/32$	0.375	0.1	$3.8 \times 10^{-5}\%$	0.035	$3.8 \times 10^{-5}\%$	4.76
$h_0/64$	0.1875	0.05	$4.5 \times 10^{-6}\%$	0.0175	$4.5 \times 10^{-6}\%$	5.48
$h_0/128$	0.09375	0.025	$5.2 \times 10^{-7}\%$	0.00875	$5.2 \times 10^{-7}\%$	6.17
$h_0/256$	0.046875	0.0125	$6.1 \times 10^{-8}\%$	0.004375	$6.1 \times 10^{-8}\%$	6.83
$h_0/512$	0.0234375	0.00625	$7.0 \times 10^{-9}\%$	0.0021875	$7.0 \times 10^{-9}\%$	7.48
$h_0/1024$	0.01171875	0.003125	$8.0 \times 10^{-10}\%$	0.00109375	$8.0 \times 10^{-10}\%$	8.00

How large is the overall error? (model pb, known smooth solution)

h	p	$\eta(\mathbf{u}_h)$	rel. error estimate $\frac{\eta(\mathbf{u}_h)}{\ \nabla \mathbf{u}_h\ }$	$\ \nabla(\mathbf{u} - \mathbf{u}_h)\ $	rel. error $\frac{\ \nabla(\mathbf{u} - \mathbf{u}_h)\ }{\ \nabla \mathbf{u}_h\ }$	$J^{\text{eff}} = \frac{\eta(\mathbf{u}_h)}{\ \nabla(\mathbf{u} - \mathbf{u}_h)\ }$
h_0	1	1.3	$2.8 \times 10^{-1}\%$	1.1	$2.4 \times 10^{-1}\%$	1.17
$\approx h_0/2$		6.1×10^{-1}	$1.4 \times 10^{-1}\%$	5.6×10^{-1}		
$\approx h_0/4$		3.1×10^{-1}	$7.0 \times 10^{-2}\%$	2.9×10^{-1}		
$\approx h_0/8$		1.5×10^{-1}	$3.5 \times 10^{-2}\%$	1.4×10^{-1}		
$\approx h_0/16$	2	4.2×10^{-2}	$8.5 \times 10^{-3}\%$	4.1×10^{-2}		
$\approx h_0/32$	3	2.5×10^{-3}	$4.9 \times 10^{-3}\%$	2.6×10^{-3}		
$\approx h_0/64$	4	1.26×10^{-4}	$2.6 \times 10^{-4}\%$	1.3×10^{-4}		

How large is the overall error? (model pb, known smooth solution)

h	p	$\eta(\mathbf{u}_h)$	rel. error estimate $\frac{\eta(\mathbf{u}_h)}{\ \nabla \mathbf{u}_h\ }$	$\ \nabla(\mathbf{u} - \mathbf{u}_h)\ $	rel. error $\frac{\ \nabla(\mathbf{u} - \mathbf{u}_h)\ }{\ \nabla \mathbf{u}_h\ }$	$J^{\text{eff}} = \frac{\eta(\mathbf{u}_h)}{\ \nabla(\mathbf{u} - \mathbf{u}_h)\ }$
h_0	1	1.3	$2.8 \times 10^{-1}\%$	1.1	$2.4 \times 10^{-1}\%$	1.17
$\approx h_0/2$		6.1×10^{-1}	$1.4 \times 10^{-1}\%$	5.6×10^{-1}	$1.3 \times 10^{-1}\%$	
$\approx h_0/4$		3.1×10^{-1}	7.0%	2.9×10^{-1}	6.6%	
$\approx h_0/8$		1.5×10^{-1}	3.3%	1.4×10^{-1}	3.1%	
$\approx h_0/16$		4.2×10^{-2}	$0.5 \times 10^{-1}\%$	4.1×10^{-2}	$9.2 \times 10^{-3}\%$	
$\approx h_0/32$		2.5×10^{-2}	3.0%	2.6×10^{-2}	$5.9 \times 10^{-3}\%$	
$\approx h_0/64$		1.26×10^{-2}	$3.0 \times 10^{-3}\%$	2.6×10^{-2}	$5.8 \times 10^{-3}\%$	

How large is the overall error? (model pb, known smooth solution)

h	p	$\eta(\mathbf{u}_h)$	rel. error estimate $\frac{\eta(\mathbf{u}_h)}{\ \nabla \mathbf{u}_h\ }$	$\ \nabla(\mathbf{u} - \mathbf{u}_h)\ $	rel. error $\frac{\ \nabla(\mathbf{u} - \mathbf{u}_h)\ }{\ \nabla \mathbf{u}_h\ }$	$I^{\text{eff}} = \frac{\eta(\mathbf{u}_h)}{\ \nabla(\mathbf{u} - \mathbf{u}_h)\ }$
h_0	1	1.3	$2.8 \times 10^{-1}\%$	1.1	$2.4 \times 10^{-1}\%$	1.17
$\approx h_0/2$		6.1×10^{-1}	$1.4 \times 10^{-1}\%$	5.6×10^{-1}	$1.3 \times 10^{-1}\%$	1.09
$\approx h_0/4$		3.1×10^{-1}	7.0%	2.9×10^{-1}	6.6%	1.06
$\approx h_0/8$		1.5×10^{-1}	3.3%	1.4×10^{-1}	3.1%	1.04
$\approx h_0/16$		4.2×10^{-2}	$0.5 \times 10^{-1}\%$	4.1×10^{-2}	$9.2 \times 10^{-3}\%$	1.03
$\approx h_0/32$		2.5×10^{-2}	$0.3 \times 10^{-1}\%$	2.6×10^{-2}	$5.9 \times 10^{-3}\%$	1.02
$\approx h_0/64$		1.26×10^{-2}	$0.15 \times 10^{-1}\%$	2.6×10^{-2}	$5.8 \times 10^{-3}\%$	1.01

How large is the overall error? (model pb, known smooth solution)

h	p	$\eta(\textcolor{blue}{u}_h)$	rel. error estimate $\frac{\eta(\textcolor{blue}{u}_h)}{\ \nabla \textcolor{blue}{u}_h\ }$	$\ \nabla(\textcolor{green}{u} - u_h)\ $	rel. error $\frac{\ \nabla(\textcolor{green}{u} - u_h)\ }{\ \nabla u_h\ }$	$I^{\text{eff}} = \frac{\eta(u_h)}{\ \nabla(\textcolor{green}{u} - u_h)\ }$
h_0	1	1.3	$2.8 \times 10^1\%$	1.1	$2.4 \times 10^1\%$	1.17
$\approx h_0/2$		6.1×10^{-1}	$1.4 \times 10^1\%$	5.6×10^{-1}	$1.3 \times 10^1\%$	1.09
$\approx h_0/4$		3.1×10^{-1}	7.0%	2.9×10^{-1}	6.6%	1.06
$\approx h_0/8$		1.5×10^{-1}	3.3%	1.4×10^{-1}	3.1%	1.04
$\approx h_0/2$	2	4.2×10^{-2}	$9.5 \times 10^{-1}\%$	4.1×10^{-2}	$9.2 \times 10^{-1}\%$	1.04
$\approx h_0/4$		2.6×10^{-2}	$5.6 \times 10^{-1}\%$	2.6×10^{-2}	$5.9 \times 10^{-1}\%$	1.01
$\approx h_0/8$		1.26×10^{-2}	$5.6 \times 10^{-1}\%$	1.26×10^{-2}	$5.8 \times 10^{-1}\%$	1.01

How large is the overall error? (model pb, known smooth solution)

h	p	$\eta(\mathbf{u}_h)$	rel. error estimate $\frac{\eta(\mathbf{u}_h)}{\ \nabla \mathbf{u}_h\ }$	$\ \nabla(\mathbf{u} - \mathbf{u}_h)\ $	rel. error $\frac{\ \nabla(\mathbf{u} - \mathbf{u}_h)\ }{\ \nabla \mathbf{u}_h\ }$	$I^{\text{eff}} = \frac{\eta(\mathbf{u}_h)}{\ \nabla(\mathbf{u} - \mathbf{u}_h)\ }$
h_0	1	1.3	$2.8 \times 10^1\%$	1.1	$2.4 \times 10^1\%$	1.17
$\approx h_0/2$		6.1×10^{-1}	$1.4 \times 10^1\%$	5.6×10^{-1}	$1.3 \times 10^1\%$	1.09
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$\approx h_0/2$	2	4.2×10^{-2}	$9.5 \times 10^{-1}\%$	4.1×10^{-2}	$9.2 \times 10^{-1}\%$	1.04
$\approx h_0/4$	3	2.6×10^{-4}	$5.9 \times 10^{-3}\%$	2.6×10^{-4}	$5.9 \times 10^{-3}\%$	1.01
$\approx h_0/8$	4	2.6×10^{-7}	$5.3 \times 10^{-7}\%$	2.6×10^{-7}	$5.8 \times 10^{-6}\%$	1.01

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How large is the overall error? (model pb, known smooth solution)

h	p	$\eta(\textcolor{blue}{u}_h)$	rel. error estimate $\frac{\eta(u_h)}{\ \nabla \textcolor{blue}{u}_h\ }$	$\ \nabla(\textcolor{green}{u} - u_h)\ $	rel. error $\frac{\ \nabla(\textcolor{green}{u} - u_h)\ }{\ \nabla u_h\ }$	$I^{\text{eff}} = \frac{\eta(u_h)}{\ \nabla(\textcolor{green}{u} - u_h)\ }$
h_0	1	1.3	$2.8 \times 10^1\%$	1.1	$2.4 \times 10^1\%$	1.17
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A. Ern, M. Vohralík, SIAM Journal on Numerical Analysis (2015)

V. Dolejší, A. Ern, M. Vohralík, SIAM Journal on Scientific Computing (2016)

How large is the overall error? (model pb, known smooth solution)

h	p	$\eta(\mathbf{u}_h)$	rel. error estimate $\frac{\eta(\mathbf{u}_h)}{\ \nabla \mathbf{u}_h\ }$	$\ \nabla(\mathbf{u} - \mathbf{u}_h)\ $	rel. error $\frac{\ \nabla(\mathbf{u} - \mathbf{u}_h)\ }{\ \nabla \mathbf{u}_h\ }$	$I^{\text{eff}} = \frac{\eta(\mathbf{u}_h)}{\ \nabla(\mathbf{u} - \mathbf{u}_h)\ }$
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$\approx h_0/8$	4	2.6×10^{-7}	$5.9 \times 10^{-6}\%$	2.6×10^{-7}	$5.8 \times 10^{-6}\%$	1.01

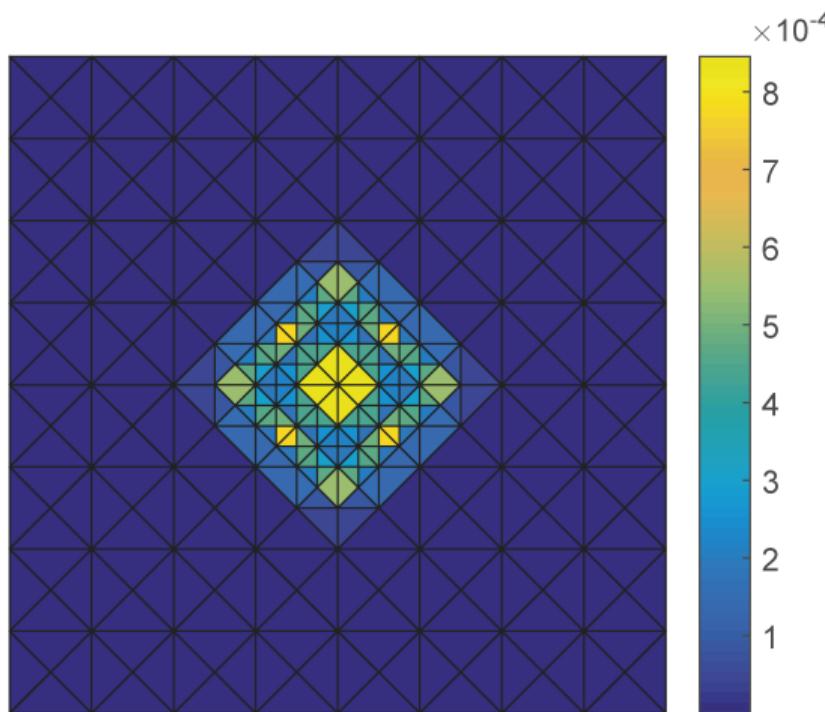
A. Ern, M. Vohralík, SIAM Journal on Numerical Analysis (2015)
V. Dolejší, A. Ern, M. Vohralík, SIAM Journal on Scientific Computing (2016)

How large is the overall error? (model pb, known smooth solution)

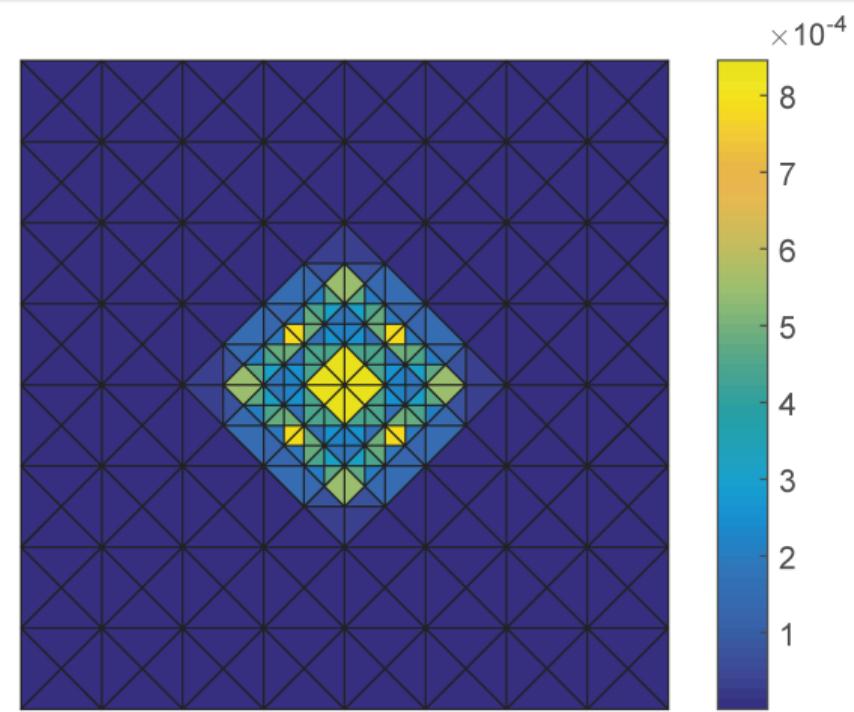
h	p	$\eta(\mathbf{u}_h)$	rel. error estimate $\frac{\eta(\mathbf{u}_h)}{\ \nabla \mathbf{u}_h\ }$	$\ \nabla(\mathbf{u} - \mathbf{u}_h)\ $	rel. error $\frac{\ \nabla(\mathbf{u} - \mathbf{u}_h)\ }{\ \nabla \mathbf{u}_h\ }$	$I^{\text{eff}} = \frac{\eta(\mathbf{u}_h)}{\ \nabla(\mathbf{u} - \mathbf{u}_h)\ }$
h_0	1	1.3	$2.8 \times 10^1\%$	1.1	$2.4 \times 10^1\%$	1.17
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$\approx h_0/4$	3	2.6×10^{-4}	$5.9 \times 10^{-3}\%$	2.6×10^{-4}	$5.9 \times 10^{-3}\%$	1.01
$\approx h_0/8$	4	2.6×10^{-7}	$5.9 \times 10^{-6}\%$	2.6×10^{-7}	$5.8 \times 10^{-6}\%$	1.01

A. Ern, M. Vohralík, SIAM Journal on Numerical Analysis (2015)
V. Dolejší, A. Ern, M. Vohralík, SIAM Journal on Scientific Computing (2016)

Where (in space) is the error localized?

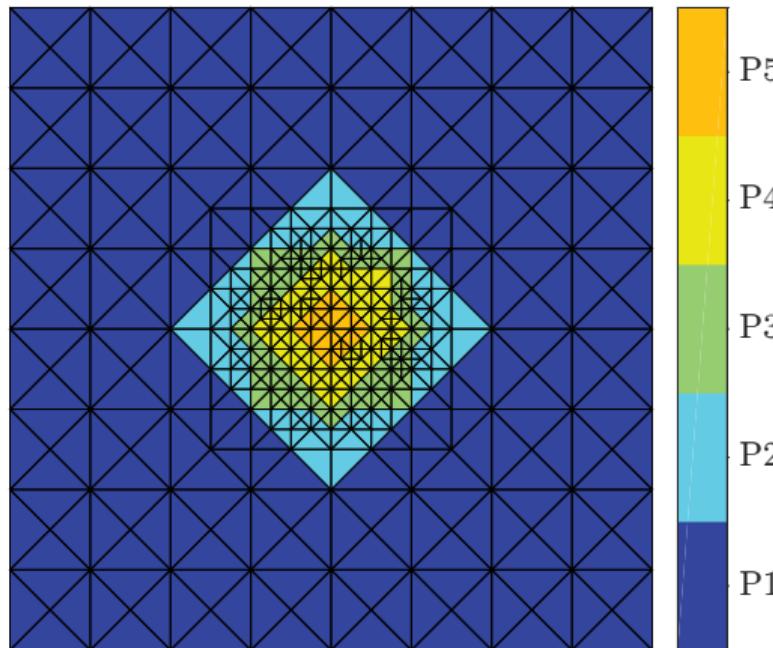


Estimated error distribution $\eta_K(u_h)$

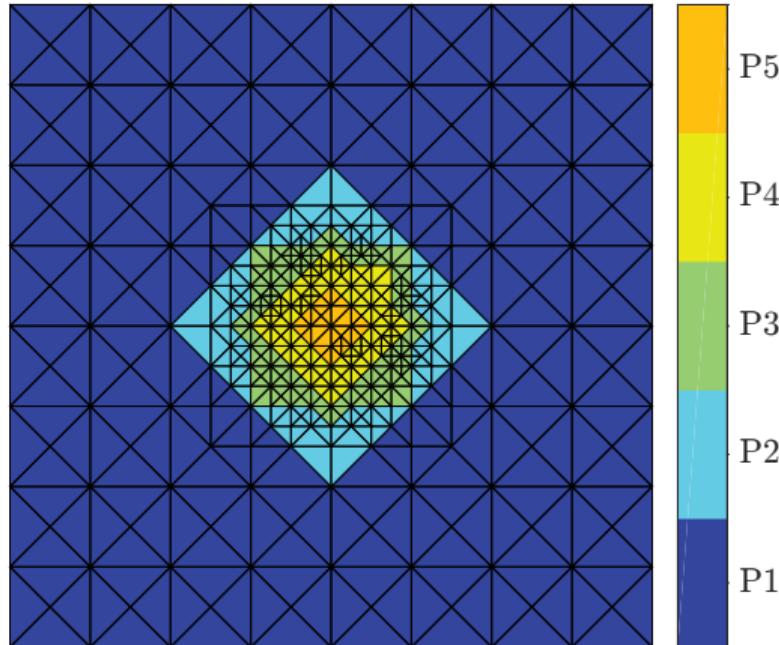
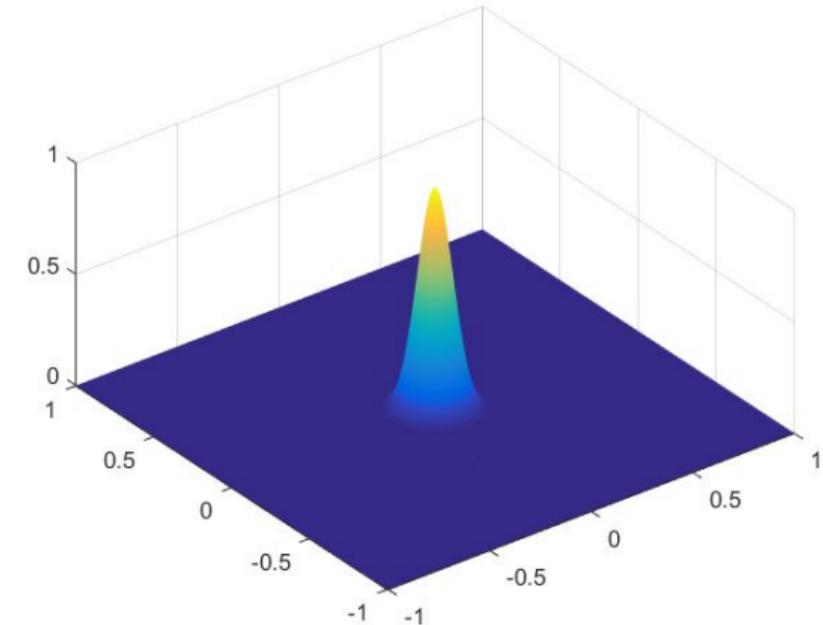


Exact error distribution $\|\nabla(u - u_h)\|_K$

P. Daniel, A. Ern, I. Smears, M. Vohralík, Computers & Mathematics with Applications (2018)

Can we decrease the error efficiently? *hp* adaptivity, (**smooth** solution)Mesh \mathcal{T}_ℓ and pol. degrees p_K

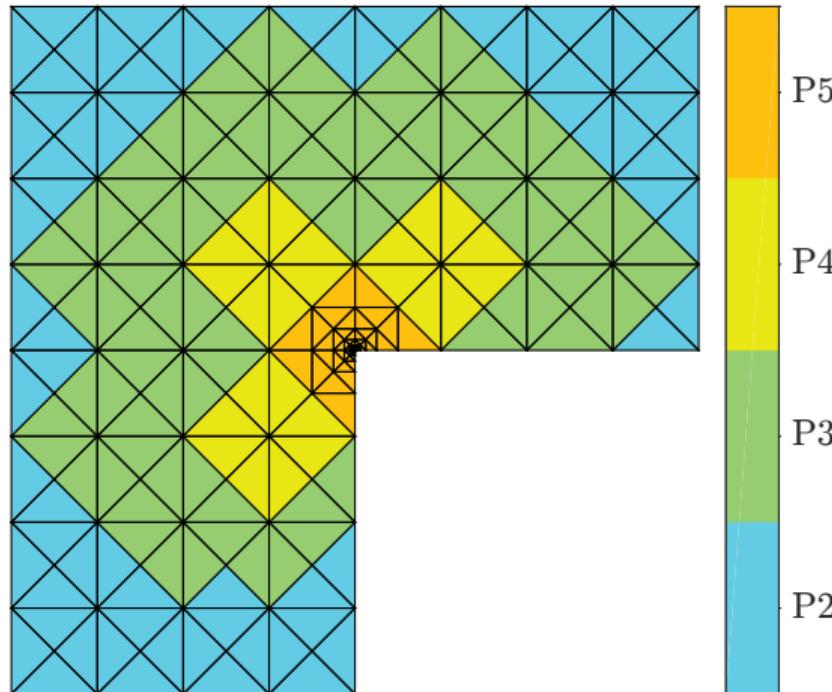
P. Daniel, A. Ern, I. Smears, M. Vohralík, Computers & Mathematics with Applications (2018)

Can we decrease the error efficiently? *hp* adaptivity, (**smooth** solution)Mesh \mathcal{T}_ℓ and pol. degrees p_K 

Exact solution

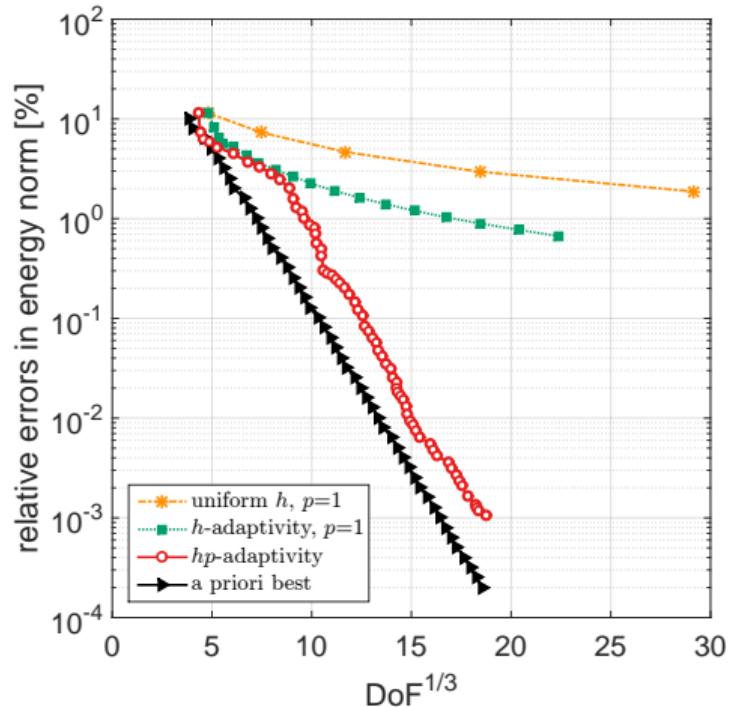
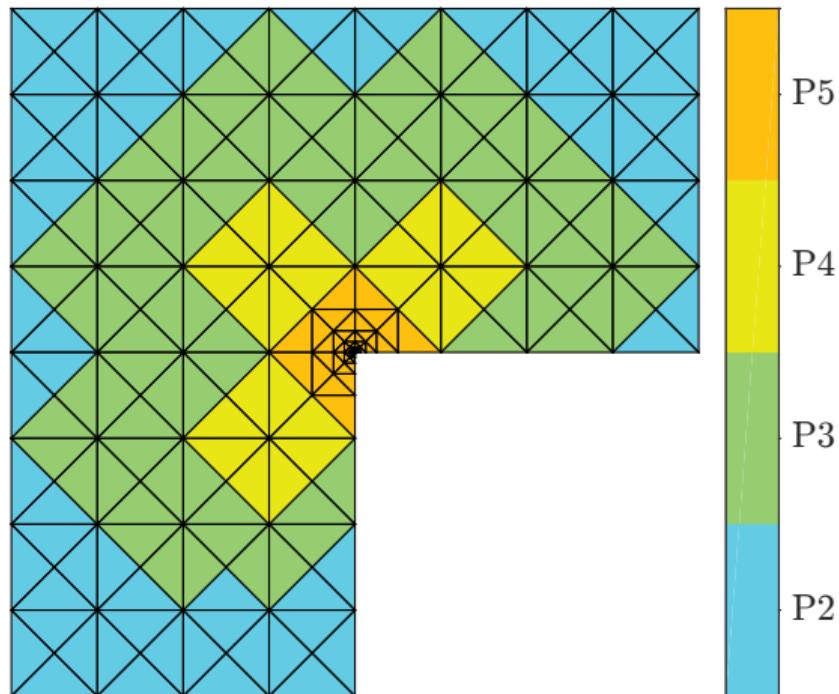
P. Daniel, A. Ern, I. Smears, M. Vohralík, Computers & Mathematics with Applications (2018)

Can we decrease the error efficiently? *hp* adaptivity, (**singular** solution)



Mesh \mathcal{T}_ℓ and polynomial degrees p_K

Can we decrease the error efficiently? *hp* adaptivity, (singular) solution



Mesh \mathcal{T}_ℓ and polynomial degrees p_K

Relative error as a function of DoF

Outline

1 Introduction

2 Potential reconstruction

3 Flux reconstruction

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- Global-best – local-best equivalence in H^1
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- Polynomial-degree-robust local efficiency
- Numerical illustration

6 Tools (hp -optimality, p -robustness)

7 Conclusions and outlook

Potentials: one element

Lemma (H^1 polynomial extension on a tetrahedron Babuška, Suri (1987; 2D), Muñoz-Sola (1997), Demkowicz, Gopalakrishnan, & Schöberl (2009))

Let $p \geq 1$, $K \in \mathcal{T}$, and $\mathcal{F}_K^D \subset \mathcal{F}_K$. Let $r \in \mathbb{P}_p(\mathcal{F}_K^D)$ be continuous on \mathcal{F}_K^D . Then

$$\min_{\substack{v_h \in \mathbb{P}_p(K) \\ v_h = r_F \text{ on all } F \in \mathcal{F}_K^D}} \|\nabla v_h\|_K \lesssim \underbrace{\min_{\substack{v \in H^1(K) \\ v = r_F \text{ on all } F \in \mathcal{F}_K^D}} \|\nabla v\|_K}_{\|r\|_{H^{1/2}(\partial K)}}.$$

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Context

$$-\Delta \zeta_K = 0 \quad \text{in } K,$$

$$\zeta_K = r_F \quad \text{on all } F \in \mathcal{F}_K^D,$$

$$-\nabla \zeta_K \cdot \mathbf{n}_K = 0 \quad \text{on all } F \in \mathcal{F}_K \setminus \mathcal{F}_K^D.$$

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$$\|\nabla \zeta_{h,K}\|_K \stackrel{FEs}{=} \min_{\substack{v_h \in \mathbb{P}_p(K) \\ v_h = r_F \text{ on all } F \in \mathcal{F}_K^D}} \|\nabla v_h\|_K \lesssim \underbrace{\min_{\substack{v \in H^1(K) \\ v = r_F \text{ on all } F \in \mathcal{F}_K^D}} \|\nabla v\|_K}_{\|r\|_{H^{1/2}(\partial K)}} = \|\nabla \zeta_K\|_K.$$

Context

$$\begin{aligned} -\Delta \zeta_K &= 0 && \text{in } K, \\ \zeta_K &= r_F && \text{on all } F \in \mathcal{F}_K^D, \\ -\nabla \zeta_K \cdot \mathbf{n}_K &= 0 && \text{on all } F \in \mathcal{F}_K \setminus \mathcal{F}_K^D. \end{aligned}$$

Potentials: patch

Theorem (Broken H^1 polynomial extension on a patch Ern & V. (2015, 2020))

For $p \geq 1$ and $\mathbf{a} \in \mathcal{V}^{\text{int}}$, let $\mathbf{r} \in \mathbb{P}_p(\mathcal{F}_{\mathbf{a}}^{\text{int}})$. Suppose the compatibility

$$\begin{aligned} r_F|_{F \cap \partial\omega_{\mathbf{a}}} &= 0 & \forall F \in \mathcal{F}_{\mathbf{a}}^{\text{int}}, \\ \sum_{F \in \mathcal{F}_e} \iota_{F,e} r_F|_e &= 0 & \forall e \in \mathcal{E}_{\mathbf{a}}. \end{aligned}$$

Then

$$\min_{\substack{v_h \in \mathbb{P}_p(\mathcal{T}_{\mathbf{a}}) \\ v_h = 0 \quad \forall F \in \mathcal{F}_{\mathbf{a}}^{\text{ext}} \\ [[v_h]] = r_F \quad \forall F \in \mathcal{F}_{\mathbf{a}}^{\text{int}}}} \|\nabla_h v_h\|_{\omega_{\mathbf{a}}} \lesssim \min_{\substack{v \in H^1(\mathcal{T}_{\mathbf{a}}) \\ v = 0 \quad \forall F \in \mathcal{F}_{\mathbf{a}}^{\text{ext}} \\ [[v]] = r_F \quad \forall F \in \mathcal{F}_{\mathbf{a}}^{\text{int}}}} \|\nabla_h v\|_{\omega_{\mathbf{a}}}.$$

Fluxes: one element

Lemma ($H(\text{div})$ polynomial extension on a tetrahedron Costabel & Mc-Intosh (2010); Ainsworth &

Demkowicz (2009; 2D), Demkowicz, Gopalakrishnan, & Schöberl (2012); Ern & V. (2020))

Let $p \geq 0$, $K \in \mathcal{T}$, $\mathcal{F}_K^N \subset \mathcal{F}_K$. Let $\mathbf{r} \in \mathbb{P}_p(\mathcal{F}_K^N) \times \mathbb{P}_p(K)$, satisfying
 $\sum_{F \in \mathcal{F}_K} (r_F, 1)_F = (r_K, 1)_K$ if $\mathcal{F}_K^N = \mathcal{F}_K$. Then

$$\min_{\substack{\mathbf{v}_h \in \mathbf{RTN}_p(K) \\ \mathbf{v}_h \cdot \mathbf{n}_K = r_F \quad \forall F \in \mathcal{F}_K^N \\ \nabla \cdot \mathbf{v}_h = r_K}} \|\mathbf{v}_h\|_K \lesssim \min_{\substack{\mathbf{v} \in \mathbf{H}(\text{div}, K) \\ \mathbf{v} \cdot \mathbf{n}_K = r_F \quad \forall F \in \mathcal{F}_K^N \\ \nabla \cdot \mathbf{v} = r_K}} \|\mathbf{v}\|_K .$$

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- $-\Delta \zeta_K = \mathbf{r}_K \quad \text{in } K,$
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Set $\varphi_K := -\nabla \zeta_K$.

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- $-\Delta \zeta_K = \mathbf{r}_K$ in K ,
- $-\nabla \zeta_K \cdot \mathbf{n}_K = \mathbf{r}_F$ on all $F \in \mathcal{F}_K^N$,
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$$\|\varphi_{h,K}\|_K \stackrel{\text{MFEs}}{=} \min_{\substack{\mathbf{v}_h \in \mathbf{RTN}_p(K) \\ \mathbf{v}_h \cdot \mathbf{n}_K = r_F \quad \forall F \in \mathcal{F}_K^N \\ \nabla \cdot \mathbf{v}_h = r_K}} \|\mathbf{v}_h\|_K \lesssim \min_{\substack{\mathbf{v} \in \mathbf{H}(\text{div}, K) \\ \mathbf{v} \cdot \mathbf{n}_K = r_F \quad \forall F \in \mathcal{F}_K^N \\ \nabla \cdot \mathbf{v} = r_K}} \|\mathbf{v}\|_K = \|\varphi_K\|_K.$$

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Theorem (Broken $\mathbf{H}(\text{div})$ polynomial extension on a patch) Braess, Pillwein, & Schöberl (2009; 2D), Ern & V. (2020; 3D)

For $p \geq 0$ and $\mathbf{a} \in \mathcal{V}^{\text{int}}$, let $\mathbf{r} \in \mathbb{P}_p(\mathcal{F}_{\mathbf{a}}) \times \mathbb{P}_p(\mathcal{T}_{\mathbf{a}})$. Suppose the compatibility

$$\sum_{K \in \mathcal{T}_{\mathbf{a}}} (\mathbf{r}_K, \mathbf{1})_K - \sum_{F \in \mathcal{F}_{\mathbf{a}}} (\mathbf{r}_F, \mathbf{1})_F = 0.$$

Then

$$\min_{\begin{array}{l} \mathbf{v}_h \in \mathbf{RTN}_p(\mathcal{T}_{\mathbf{a}}) \\ \mathbf{v}_h \cdot \mathbf{n}_F = r_F \quad \forall F \in \mathcal{F}_{\mathbf{a}}^{\text{ext}} \\ [[\mathbf{v}_h \cdot \mathbf{n}_F]] = r_F \quad \forall F \in \mathcal{F}_{\mathbf{a}}^{\text{int}} \\ \nabla_h \cdot \mathbf{v}_h|_K = r_K \quad \forall K \in \mathcal{T}_{\mathbf{a}} \end{array}} \|\mathbf{v}_h\|_{\omega_{\mathbf{a}}} \lesssim \min_{\begin{array}{l} \mathbf{v} \in \mathbf{H}(\text{div}, \mathcal{T}_{\mathbf{a}}) \\ \mathbf{v} \cdot \mathbf{n}_F = r_F \quad \forall F \in \mathcal{F}_{\mathbf{a}}^{\text{ext}} \\ [[\mathbf{v} \cdot \mathbf{n}_F]] = r_F \quad \forall F \in \mathcal{F}_{\mathbf{a}}^{\text{int}} \\ \nabla_h \cdot \mathbf{v}|_K = r_K \quad \forall K \in \mathcal{T}_{\mathbf{a}} \end{array}} \|\mathbf{v}\|_{\omega_{\mathbf{a}}}.$$

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- simple proof of global-best – local-best equivalence in H^1
- global-best – local-best equivalence in $\mathbf{H}(\text{div})$, removing constraints
- incidentally leads to stable local commuting projectors
- optimal hp a priori error estimates
- elementwise localized a priori error estimates under minimal regularity
- p -robust a posteriori error estimates (unified framework for all classical numerical schemes)
- extensions to nonmatching meshes (robust wrt number of hanging nodes), mixed parallelepipedal–simplicial meshes, varying polynomial degree, general BCs, H^{-1} source terms, and others carried out

Ongoing work

- extensions to other settings

Conclusions and outlook

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Merci de votre attention !