

Contents

1	Basic Concepts	1
1.1	Well-Posedness for Linear Model Problems	2
1.1.1	The Banach-Nečas-Babuška Theorem	2
1.1.2	The Lax–Milgram Lemma	3
1.1.3	Lebesgue and Sobolev Spaces	4
1.2	The Discrete Setting	7
1.2.1	The Domain Ω	7
1.2.2	Meshes	8
1.2.3	Mesh Faces, Averages, and Jumps	9
1.2.4	Broken Polynomial Spaces	12
1.2.5	Broken Sobolev Spaces	13
1.2.6	The Function Space $H(\text{div}; \Omega)$ and Its Broken Version	16
1.3	Abstract Nonconforming Error Analysis	18
1.3.1	The Discrete Problem	18
1.3.2	Discrete Stability	19
1.3.3	Consistency	21
1.3.4	Boundedness	21
1.3.5	Error Estimate	22
1.4	Admissible Mesh Sequences	22
1.4.1	Shape and Contact Regularity	23
1.4.2	Geometric Properties	24
1.4.3	Inverse and Trace Inequalities	26
1.4.4	Polynomial Approximation	30
1.4.5	The One-Dimensional Case	34
I	Scalar First-Order PDEs	35
2	Steady Advection-Reaction	37
2.1	The Continuous Setting	38
2.1.1	Assumptions on the Data	38
2.1.2	The Graph Space	39
2.1.3	Traces in the Graph Space	40

2.1.4	Weak Formulation and Well-Posedness	42
2.1.5	Proof of Main Results	43
2.1.6	Nonhomogeneous Boundary Condition	46
2.2	Centered Fluxes	47
2.2.1	Heuristic Derivation	50
2.2.2	Error Estimates	53
2.2.3	Numerical Fluxes	55
2.3	Upwinding	56
2.3.1	Tightened Stability Using Penalties	57
2.3.2	Error Estimates Based on Coercivity	58
2.3.3	Error Estimates Based on Inf-Sup Stability	61
2.3.4	Numerical Fluxes	65
3	Unsteady First-Order PDEs	67
3.1	Unsteady Advection-Reaction	68
3.1.1	The Continuous Setting	69
3.1.2	Space Semidiscretization	72
3.1.3	Time Discretization	74
3.1.4	Main Convergence Results	78
3.1.5	Analysis of Forward Euler and Finite Volume Schemes	83
3.1.6	Analysis of Explicit RK2 Schemes	89
3.2	Nonlinear Conservation Laws	98
3.2.1	The Continuous Setting	99
3.2.2	Numerical Fluxes for Space Semidiscretization	100
3.2.3	Time Discretization	106
3.2.4	Limiters	108
II	Scalar Second-Order PDEs	117
4	PDEs with Diffusion	119
4.1	Pure Diffusion: The Continuous Setting	120
4.1.1	Weak Formulation and Well-Posedness	120
4.1.2	Potential and Diffusive Flux	121
4.2	Symmetric Interior Penalty	122
4.2.1	Heuristic Derivation	122
4.2.2	Other Boundary Conditions	126
4.2.3	Basic Energy-Error Estimate	128
4.2.4	L^2 -Norm Error Estimate	133
4.2.5	Analysis for Low-Regularity Solutions	134
4.3	Liftings and Discrete Gradients	137
4.3.1	Liftings: Definition and Stability	138
4.3.2	Discrete Gradients: Definition and Stability	140
4.3.3	Reformulation of the SIP Bilinear Form	140
4.3.4	Numerical Fluxes	142

4.4	Mixed dG Methods	143
4.4.1	The SIP Method As a Mixed dG Method	143
4.4.2	Numerical Fluxes	145
4.4.3	Hybrid Mixed dG Methods	148
4.5	Heterogeneous Diffusion	150
4.5.1	The Continuous Setting	151
4.5.2	Discretization	153
4.5.3	Error Estimates for Smooth Solutions	156
4.5.4	Error Estimates for Low-Regularity Solutions	160
4.5.5	Numerical Fluxes	162
4.5.6	Anisotropy	163
4.6	Diffusion-Advection-Reaction	163
4.6.1	The Continuous Setting	163
4.6.2	Discretization	165
4.6.3	Error Estimates	166
4.6.4	Locally Vanishing Diffusion	171
4.7	An Unsteady Example: The Heat Equation	176
4.7.1	The Continuous Setting	176
4.7.2	Discretization	177
4.7.3	Error Estimates	179
4.7.4	BDF2 Time Discretization	182
4.7.5	Improved $C^0(L^2(\Omega))$ -Error Estimate	184
5	Additional Topics on Pure Diffusion	187
5.1	Discrete Functional Analysis	188
5.1.1	The BV Space and the $\ \cdot\ _{\text{dG},p}$ -Norms	188
5.1.2	Discrete Sobolev Embeddings	190
5.1.3	Discrete Compactness	193
5.2	Convergence to Minimal Regularity Solutions	195
5.2.1	Consistency Revisited	195
5.2.2	Convergence	197
5.3	Variations on Symmetry and Penalty	198
5.3.1	Variations on Symmetry	199
5.3.2	Variations on Penalty	203
5.3.3	Synopsis	206
5.4	Cell-Centered Galerkin	207
5.5	Local Postprocessing	211
5.5.1	Local Residuals	211
5.5.2	Potential Reconstruction	214
5.5.3	Diffusive Flux Reconstruction by Prescription	217
5.5.4	Diffusive Flux Reconstruction by Solving Local Problems	222
5.6	A Posteriori Error Estimates	227
5.6.1	Overview	228
5.6.2	Energy-Norm Error Upper Bounds	229
5.6.3	Error Lower Bounds	236

III	Systems	239
6	Incompressible Flows	241
6.1	Steady Stokes Flows	243
6.1.1	The Continuous Setting	243
6.1.2	Equal-Order Discontinuous Velocities and Pressures	248
6.1.3	Convergence to Smooth Solutions	255
6.1.4	Convergence to Minimal Regularity Solutions	260
6.1.5	Formulations Without Pressure Stabilization	266
6.2	Steady Navier–Stokes Flows	267
6.2.1	The Continuous Setting	267
6.2.2	The Discrete Setting	271
6.2.3	Convergence Analysis	276
6.2.4	A Conservative Formulation	280
6.3	The Unsteady Case	283
6.3.1	The Continuous Setting	284
6.3.2	The Projection Method	284
7	Friedrichs’ Systems	293
7.1	Basic Ingredients and Examples	294
7.1.1	Basic Ingredients	294
7.1.2	Examples	296
7.2	The Continuous Setting	301
7.2.1	Friedrichs’ Operators	302
7.2.2	The Cone Formalism	304
7.2.3	The Boundary Operator M	306
7.2.4	The Well-Posedness Result	308
7.2.5	Examples	309
7.3	Discretization	312
7.3.1	Assumptions on the Data and the Exact Solution	312
7.3.2	Design of the Discrete Bilinear Form	314
7.3.3	Convergence Analysis	318
7.3.4	Numerical Fluxes	320
7.3.5	Examples	320
7.4	Two-Field Systems	322
7.4.1	The Continuous Setting	323
7.4.2	Discretization	324
7.4.3	Partial Coercivity	329
7.5	The Unsteady Case	331
7.5.1	Explicit Runge–Kutta Schemes	331
7.5.2	Explicit Leap-Frog Schemes for Two-Field Systems	334
Appendix A:	Implementation	343
A.1	Matrix Assembly	343
A.1.1	Basic Notation	343
A.1.2	Mass Matrix	344
A.1.3	Stiffness Matrix	344

A.2 Choice of Basis Functions 347

 A.2.1 Requirements 347

 A.2.2 Jacobi and Legendre Polynomials 349

 A.2.3 Nodal Basis Functions 350

 A.2.4 Modal Basis Functions 352

Bibliography 355

Author Index 375

Index 381