

Perturb_Problem2

October 19, 2020

1 Solving a Fourth Order Elliptic Singular Perturbation Problem

$$\begin{cases} \varepsilon^2 \Delta^2 u - \Delta u = f & \text{in } \Omega \\ u = \partial_n u = 0 & \text{on } \partial\Omega \end{cases}$$

```
[123]: from skfem import *
import numpy as np
from skfem.visuals.matplotlib import draw, plot
from skfem.utils import solver_iter_krylov
from skfem.helpers import d, dd, ddd, dot, ddot, grad, dddot, prod
from scipy.sparse.linalg import LinearOperator, minres
from skfem import *
from skfem.models.poisson import *
from skfem.assembly import BilinearForm, LinearForm
import matplotlib.pyplot as plt
from mpl_toolkits.mplot3d import Axes3D
plt.rcParams['figure.dpi'] = 200

pi = np.pi
sin = np.sin
cos = np.cos
exp = np.exp
```

1.1 Problem1

The modified Morley-Wang-Xu element method is equivalent to finding $w_h \in W_h$ and $u_{h0} \in V_{h0}$ such that

$$\begin{aligned} (\nabla w_h, \nabla \chi_h) &= (f, \chi_h) & \forall \chi_h \in W_h \\ \varepsilon^2 a_h(u_{h0}, v_h) + b_h(u_{h0}, v_h) &= (\nabla w_h, \nabla_h v_h) & \forall v_h \in V_{h0} \end{aligned}$$

where

$$a_h(u_{h0}, v_h) := (\nabla_h^2 u_{h0}, \nabla_h^2 v_h), \quad b_h(u_{h0}, v_h) := (\nabla_h u_{h0}, \nabla_h v_h)$$

1.2 Problem2

The modified Morley-Wang-Xu element method is also equivalent to

$$\begin{aligned} (\nabla w_h, \nabla \chi_h) &= (f, \chi_h) & \forall \chi_h \in W_h \\ \varepsilon^2 \tilde{a}_h(u_h, v_h) + b_h(u_h, v_h) &= (\nabla w_h, \nabla_h v_h) & \forall v_h \in V_h \end{aligned}$$

where

$$\tilde{a}_h(u_h, v_h) := (\nabla_h^2 u_h, \nabla_h^2 v_h) - \sum_{F \in \mathcal{F}_h^\partial} (\partial_{nn}^2 u_h, \partial_n v_h)_F - \sum_{F \in \mathcal{F}_h^\partial} (\partial_n u_h, \partial_{nn}^2 v_h)_F + \sum_{F \in \mathcal{F}_h^\partial} \frac{\sigma}{h_F} (\partial_n u_h, \partial_n v_h)_F$$

1.3 Forms and errors

```
[124]: @Functional
def L2uError(w):
    x, y = w.x
    return (w.w - exact_u(x, y))**2

def get_DuError(basis, u):
    duh = basis.interpolate(u).grad
    x = basis.global_coordinates().value
    dx = basis.dx # quadrature weights
    dux, duy = dexact_u(x[0], x[1])
    return np.sqrt(np.sum(((duh[0] - dux)**2 + (duh[1] - duy)**2) * dx))

def get_D2uError(basis, u):
    dduh = basis.interpolate(u).hess
    x = basis.global_coordinates(
    ).value # coordinates of quadrature points [x, y]
    dx = basis.dx # quadrature weights
    duxx, duxy, duyx, duyy = ddexact(x[0], x[1])
    return np.sqrt(
        np.sum(((dduh[0][0] - duxx)**2 + (dduh[0][1] - duxy)**2 +
                (dduh[1][1] - duyy)**2 + (dduh[1][0] - duyx)**2) * dx))

@BilinearForm
def a_load(u, v, w):
    '''
    for $a_{\{h\}}$
    '''
    return ddot(dd(u), dd(v))

@BilinearForm
def b_load(u, v, w):
    '''
    for $b_{\{h\}}$
    '''
    return dot(grad(u), grad(v))
```

```

@BilinearForm
def ww_load(u, v, w):
    '''
    for  $(\nabla \chi_h, \nabla_h v_h)$ 
    '''
    return dot(grad(u), grad(v))

@BilinearForm
def penalty_1(u, v, w):
    return ddot(-dd(u), prod(w.n, w.n)) * dot(grad(v), w.n)

@BilinearForm
def penalty_2(u, v, w):
    return ddot(-dd(v), prod(w.n, w.n)) * dot(grad(u), w.n)

@BilinearForm
def penalty_3(u, v, w):
    global mem
    global nn
    global memu
    nn = prod(w.n, w.n)
    mem = w
    memu = u
    return (sigma / w.h) * dot(grad(u), w.n) * dot(grad(v), w.n)

@BilinearForm
def laplace(u, v, w):
    '''
    for  $(\nabla w_h, \nabla \chi_h)$ 
    '''
    return dot(grad(u), grad(v))

```

1.4 Solver for problem1

```

[125]: def easy_boundary(basis):
    '''
    Input basis
    -----
    Return D for boundary conditions
    '''

    dofs = basis.find_dofs({
        'left': m.facets_satisfying(lambda x: x[0] == 0),

```

```

        'right': m.facets_satisfying(lambda x: x[0] == 1),
        'top': m.facets_satisfying(lambda x: x[1] == 1),
        'bottom': m.facets_satisfying(lambda x: x[1] == 0)
    })

    D = np.concatenate((dofs['left'].nodal['u'], dofs['right'].nodal['u'],
                        dofs['top'].nodal['u'], dofs['bottom'].nodal['u'],
                        dofs['left'].facet['u_n'], dofs['right'].facet['u_n'],
                        dofs['top'].facet['u_n'], dofs['bottom'].facet['u_n']))

    return D

def solve_problem1(m):

    element = {'w': ElementTriP1(), 'u': ElementTriMorley()}
    basis = {
        variable: InteriorBasis(m, e, intorder=4)
        for variable, e in element.items()
    } # intorder: integration order for quadrature

    K1 = asm(laplace, basis['w'])
    f1 = asm(f_load, basis['w'])

    wh = solve(*condense(K1, f1, D=m.boundary_nodes()),
               solver=solver_iter_krylov(Precondition=True))

    K2 = epsilon**2 * asm(a_load, basis['u']) + asm(b_load, basis['u'])
    f2 = asm(wv_load, basis['w'], basis['u']) * wh
    uh0 = solve(*condense(K2, f2, D=easy_boundary(basis['u'])),
                solver=solver_iter_krylov(Precondition=True)) # cg
    return uh0, basis

```

1.5 Solver for problem2

```

[126]: def easy_boundary_penalty(basis):
    '''
    Input basis
    -----
    Return D for boundary conditions
    '''

    dofs = basis.find_dofs({
        'left': m.facets_satisfying(lambda x: x[0] == 0),
        'right': m.facets_satisfying(lambda x: x[0] == 1),
        'top': m.facets_satisfying(lambda x: x[1] == 1),
        'bottom': m.facets_satisfying(lambda x: x[1] == 0)
    })

```

```

    })

    D = np.concatenate((dofs['left'].nodal['u'], dofs['right'].nodal['u'],
                        dofs['top'].nodal['u'], dofs['bottom'].nodal['u']))

    return D

def solve_problem2(m):
    global fbasis
    element = {'w': ElementTriP1(), 'u': ElementTriMorley()}
    basis = {
        variable: InteriorBasis(m, e, intorder=4)
        for variable, e in element.items()
    }

    K1 = asm(laplace, basis['w'])
    f1 = asm(f_load, basis['w'])

    wh = solve(*condense(K1, f1, D=m.boundary_nodes()),
               solver=solver_iter_krylov(Precondition=True))

    fbasis = FacetBasis(m, element['u'])

    p1 = asm(penalty_1, fbasis)
    p2 = asm(penalty_2, fbasis)
    p3 = asm(penalty_3, fbasis)
    P = p1 + p2 + p3

    K2 = epsilon**2 * asm(a_load, basis['u']) + asm(b_load, basis['u'])
    f2 = asm(wv_load, basis['w'], basis['u']) * wh
    uh0 = solve(*condense(K2 + P, f2, D=easy_boundary_penalty(basis['u'])),
                solver=solver_iter_krylov(Precondition=True))
    # uh0 = solve(*condense(K2 + P, f2, D=m.boundary_nodes()),
    # solver=solver_iter_krylov(Precondition=True))
    return uh0, basis

# easy_boundary(basis['u'])

# easy_boundary_penalty(basis['u'])

# m.boundary_nodes()

```

2 Numerical results

setting boundary condition: $u = 0$ on $\partial\Omega$

2.1 Parameters

$$\tilde{a}_h(u_h, v_h) := (\nabla_h^2 u_h, \nabla_h^2 v_h) - \sum_{F \in \mathcal{F}_h^\partial} (\partial_{nn}^2 u_h, \partial_n v_h)_F - \sum_{F \in \mathcal{F}_h^\partial} (\partial_n u_h, \partial_{nn}^2 v_h)_F + \sum_{F \in \mathcal{F}_h^\partial} \frac{\sigma}{h_F} (\partial_n u_h, \partial_n v_h)_F$$

- σ in $\sum_{F \in \mathcal{F}_h^\partial} \frac{\sigma}{h_F} (\partial_n u_h, \partial_n v_h)_F$

2.2 Example 1

$$u(x_1, x_2) = (\sin(\pi x_1) \sin(\pi x_2))^2$$

```
[127]: @LinearForm
def f_load(v, w):
    '''
    for $(f, x_{\{h\}})$
    '''
    pix = pi * w.x[0]
    piy = pi * w.x[1]
    lu = 2 * (pi)**2 * (cos(2 * pix) * ((sin(piy))**2) + cos(2 * piy) *
                    ((sin(pix))**2))
    llu = -8 * (pi)**4 * (cos(2 * pix) * sin(piy)**2 + cos(2 * piy) *
                    sin(pix)**2 - cos(2 * pix) * cos(2 * piy))
    return (epsilon**2 * llu - lu) * v

def exact_u(x, y):
    return (sin(pi * x) * sin(pi * y))**2

def dexact_u(x, y):
    dux = 2 * pi * cos(pi * x) * sin(pi * x) * sin(pi * y)**2
    duy = 2 * pi * cos(pi * y) * sin(pi * x)**2 * sin(pi * y)
    return dux, duy

def ddexact(x, y):
    duxx = 2 * pi**2 * cos(pi * x)**2 * sin(pi * y)**2 - 2 * pi**2 * sin(
        pi * x)**2 * sin(pi * y)**2
    duxy = 2 * pi * cos(pi * x) * sin(pi * x) * 2 * pi * cos(pi * y) * sin(
        pi * y)
    duyx = duxy
    duy = 2 * pi**2 * cos(pi * y)**2 * sin(pi * x)**2 - 2 * pi**2 * sin(
        pi * y)**2 * sin(pi * x)**2
    return duxx, duxy, duyx, duy
```

2.2.1 Without penalty (Problem1)

```
[133]: refine_time = 5
epsilon_range = 4
for j in range(epsilon_range):
    epsilon = 1 * 10**(-j*2)

    L2_list = []
    Du_list = []
    D2u_list = []
    h_list = []
    epu_list = []
    m = MeshTri.init_symmetric()

    for i in range(1, refine_time+1):

        m.refine()
        uh0, basis = solve_problem1(m)
        U = basis['u'].interpolate(uh0).value

        L2u = np.sqrt(L2uError.assemble(basis['u'], w=U))
        Du = get_DuError(basis['u'], uh0)
        H1u = Du + L2u
        D2u = get_D2uError(basis['u'], uh0)
        H2u = Du + L2u + D2u
        epu = np.sqrt(epsilon**2 * D2u**2 + Du**2)
        h_list.append(m.param())
        Du_list.append(Du)
        L2_list.append(L2u)
        D2u_list.append(D2u)
        epu_list.append(epu)

    # x = basis['u'].doflocs[0]
    # y = basis['u'].doflocs[1]
    # u = exact_u(x, y)
    # plot(basis['u'], u-uh0, colorbar = True)
    # plt.show()

    hs = np.array(h_list)
    L2s = np.array(L2_list)
    Dus = np.array(Du_list)
    D2us = np.array(D2u_list)
    epus = np.array(epu_list)
    H1s = L2s + Dus
    H2s = H1s + D2us
    print('epsilon =', epsilon)
    print(' h      L2u   H1u   H2u   epu')
```

```

for i in range(H2s.shape[0] - 1):
    print(
        '2^-' + str(i + 2), ' {:.2f} {:.2f} {:.2f} {:.2f}'.format(
            -np.log2(L2s[i + 1] / L2s[i]), -np.log2(H1s[i + 1] / H1s[i]),
            -np.log2(H2s[i + 1] / H2s[i]),
            -np.log2(epus[i + 1] / epus[i])))

uh0_no_penalty = uh0

```

```

epsilon = 1
  h    L2u    H1u    H2u    epu
2^-2  1.90  1.32  0.83  0.80
2^-3  1.86  1.82  0.97  0.94
2^-4  1.96  1.93  1.00  0.98
2^-5  1.99  1.98  1.01  0.99
epsilon = 0.01
  h    L2u    H1u    H2u    epu
2^-2  1.71  1.43  0.90  1.40
2^-3  2.26  1.77  0.95  1.70
2^-4  2.20  1.88  1.04  1.75
2^-5  2.05  1.92  1.03  1.60
epsilon = 0.0001
  h    L2u    H1u    H2u    epu
2^-2  1.70  1.43  0.90  1.41
2^-3  2.22  1.75  0.92  1.72
2^-4  2.20  1.85  0.96  1.84
2^-5  2.10  1.91  0.99  1.90
epsilon = 1e-06
  h    L2u    H1u    H2u    epu
2^-2  1.70  1.43  0.90  1.41
2^-3  2.22  1.75  0.92  1.72
2^-4  2.20  1.85  0.96  1.84
2^-5  2.10  1.91  0.99  1.90

```

2.2.2 With penalty (Problem2)

```

[137]: sigma = 5
for j in range(epsilon_range):
    epsilon = 1 * 10**(-j*2)
    ep = epsilon
    L2_list = []
    Du_list = []
    D2u_list = []
    h_list = []
    epu_list = []
    m = MeshTri.init_symmetric()

```



```

for i in range(1, refine_time+1):

    m.refine()
    uh0, basis = solve_problem2(m)
    U = basis['u'].interpolate(uh0).value

    L2u = np.sqrt(L2uError.assemble(basis['u'], w=U))
    Du = get_DuError(basis['u'], uh0)
    H1u = Du + L2u
    D2u = get_D2uError(basis['u'], uh0)
    H2u = Du + L2u + D2u
    epu = np.sqrt(epsilon**2 * D2u**2 + Du**2)
    h_list.append(m.param())
    Du_list.append(Du)
    L2_list.append(L2u)
    D2u_list.append(D2u)
    epu_list.append(epu)

hs = np.array(h_list)
L2s = np.array(L2_list)
Dus = np.array(Du_list)
D2us = np.array(D2u_list)
epus = np.array(epu_list)
H1s = L2s + Dus
H2s = H1s + D2us

#     x = basis['u'].doflocs[0]
#     y = basis['u'].doflocs[1]
#     u = exact_u(x, y)
#     plot(basis['u'], u-uh0, colorbar = True)
#     plt.show()

print('epsilon =', epsilon)
print(' h      L2u    H1u    H2u    epu')
for i in range(H2s.shape[0] - 1):
    print(
        '2^-' + str(i + 2), ' {:.2f} {:.2f} {:.2f} {:.2f}'.format(
            -np.log2(L2s[i + 1] / L2s[i]), -np.log2(H1s[i + 1] / H1s[i]),
            -np.log2(H2s[i + 1] / H2s[i]),
            -np.log2(epus[i + 1] / epus[i])))

uh0_penalty = uh0

epsilon = 1
h      L2u    H1u    H2u    epu
2^-2  2.52  1.78  1.21  1.17
2^-3  1.76  1.85  1.01  0.98

```

```

2^-4  1.81  1.91  0.98  0.96
2^-5  1.90  1.96  0.99  0.98
epsilon = 0.01
  h    L2u   H1u   H2u   epu
2^-2  1.62  1.29  0.37  1.22
2^-3  1.76  1.59  0.63  1.51
2^-4  1.85  1.60  0.67  1.39
2^-5  1.70  1.51  0.66  1.12
epsilon = 0.0001
  h    L2u   H1u   H2u   epu
2^-2  1.62  1.29  0.35  1.24
2^-3  1.77  1.59  0.58  1.56
2^-4  1.93  1.62  0.57  1.58
2^-5  1.98  1.60  0.55  1.57
epsilon = 1e-06
  h    L2u   H1u   H2u   epu
2^-2  1.62  1.29  0.35  1.24
2^-3  1.77  1.59  0.58  1.56
2^-4  1.93  1.62  0.57  1.58
2^-5  1.98  1.60  0.55  1.57

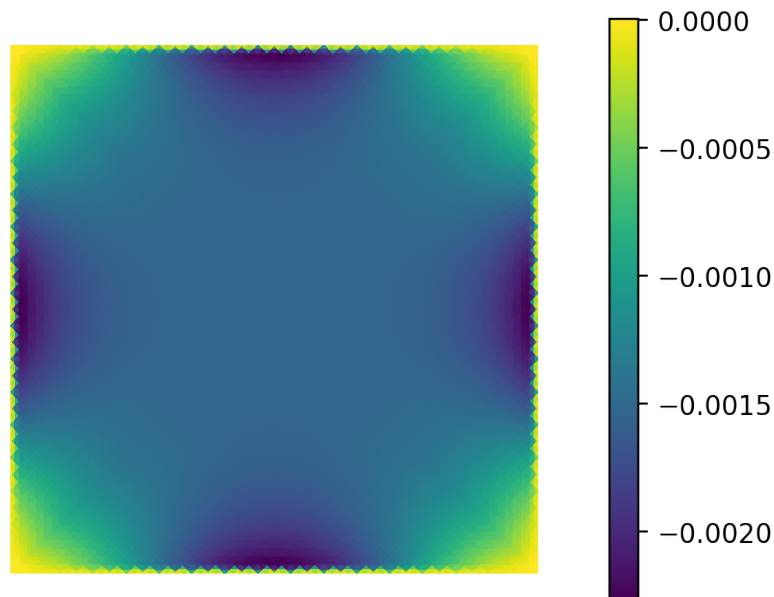
```

2.2.3 Analysing result uh_0 with and without penalty

uh0_penalty-uh0_no_penalty

```
[138]: plot(basis['u'], uh0_penalty-uh0_no_penalty, colorbar=True)
```

```
[138]: <matplotlib.axes._subplots.AxesSubplot at 0x1e9b6fe1348>
```

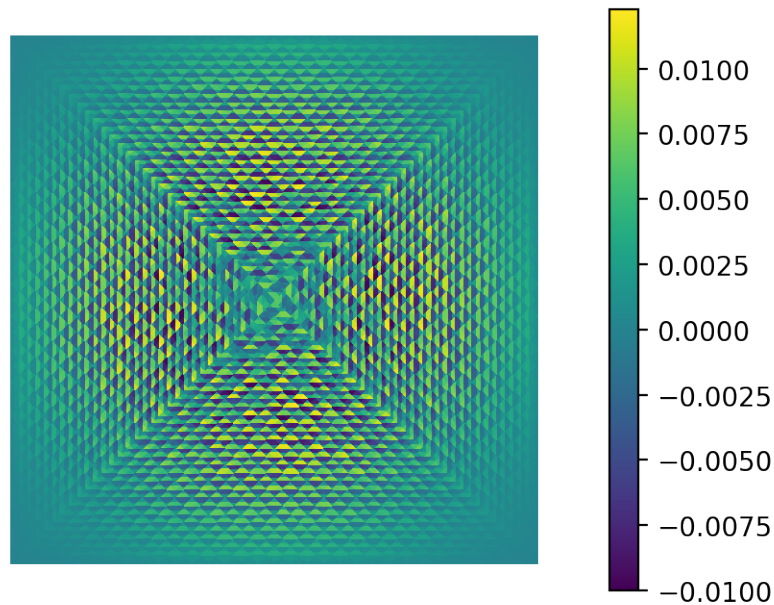


u-uh0_penalty

```
[145]: x = basis['u'].doflocs[0]
        y = basis['u'].doflocs[1]
        u = exact_u(x, y)

        plot(basis['u'], u-uh0_penalty, colorbar = True)
```

```
[145]: <matplotlib.axes._subplots.AxesSubplot at 0x1e9ba829b48>
```



Value of uh0_penalty on boundary nodes

```
[146]: uh0_penalty[m.boundary_nodes()]
```

```
[146]: array([0., 0., 0., 0., 0., 0., 0., 0., 0., 0., 0., 0., 0., 0., 0., 0., 0., 0.,  
            0., 0., 0., 0., 0., 0., 0., 0., 0., 0., 0., 0., 0., 0., 0.,  
            0., 0., 0., 0., 0., 0., 0., 0., 0., 0., 0., 0., 0., 0., 0., 0.,  
            0., 0., 0., 0., 0., 0., 0., 0., 0., 0., 0., 0., 0., 0., 0.,  
            0., 0., 0., 0., 0., 0., 0., 0., 0., 0., 0., 0., 0., 0., 0., 0.,  
            0., 0., 0., 0., 0., 0., 0., 0., 0., 0., 0., 0., 0., 0., 0.,  
            0., 0., 0., 0., 0., 0., 0., 0., 0., 0., 0., 0., 0., 0., 0., 0.,  
            0., 0., 0., 0., 0., 0., 0., 0., 0.] )
```

```
[ ]: m = MeshTri.init_symmetric()
      m.refine(refine_time)
```

```
# fbasis_dof = FacetBasis(m,
#                           ElementTriMorley())

fbasis_dof = FacetBasis(m,
                        ElementTriMorley(),
                        quadrature=(np.array([[0.0, 0.5, 1.0]]), np.array(
                            [1, 1, 1]))) # quadrature: points and weights

p3 = asm(penalty_3, fbasis_dof)
```

∂u_n of `uh0_without_penalty` on boundary nodes

Data structure: $[n1, n2, n3]$ for each facet

- $n1, n3$: ∂u_n on two ends of a facet
- $n2$: ∂u_n on the middle point of a facet

```
[149]: dot(fbasis_dof.interpolate(uh0_no_penalty).grad, mem.n)
```

```
[149]: array([[ 8.15825591e-04,  0.00000000e+00, -8.15825591e-04],
 [ 8.15825591e-04,  0.00000000e+00, -8.15825591e-04],
 [ 8.15825591e-04,  0.00000000e+00, -8.15825591e-04],
 [ 8.15825591e-04,  0.00000000e+00, -8.15825591e-04],
 [ 8.15825591e-04, -8.19789829e-18, -8.15825591e-04],
 [ 8.15825591e-04, -8.19789829e-18, -8.15825591e-04],
 [ 8.15825591e-04,  0.00000000e+00, -8.15825591e-04],
 [ 8.15825591e-04, -4.09894915e-18, -8.15825591e-04],
 [-7.14345468e-04,  0.00000000e+00,  7.14345468e-04],
 [-7.14345468e-04,  0.00000000e+00,  7.14345468e-04],
 [-7.14345468e-04,  0.00000000e+00,  7.14345468e-04],
 [-7.14345468e-04,  0.00000000e+00,  7.14345468e-04],
 [-7.14345468e-04,  0.00000000e+00,  7.14345468e-04],
 [-7.14345468e-04, -7.66533237e-16,  7.14345468e-04],
 [-7.14345468e-04, -3.83266618e-16,  7.14345468e-04],
 [-7.14345468e-04,  3.79677535e-16,  7.14345468e-04],
 [-7.40150307e-03,  0.00000000e+00,  7.40150307e-03],
 [ 7.36232292e-03,  0.00000000e+00, -7.36232292e-03],
 [-7.40150307e-03,  0.00000000e+00,  7.40150307e-03],
 [ 7.36232292e-03,  0.00000000e+00, -7.36232292e-03],
 [-7.40150307e-03,  0.00000000e+00,  7.40150307e-03],
 [ 7.36232292e-03,  0.00000000e+00, -7.36232292e-03],
 [-7.40150307e-03,  0.00000000e+00,  7.40150307e-03],
 [ 7.36232292e-03, -7.39809772e-17, -7.36232292e-03],
 [-7.40150307e-03, -3.90224561e-16,  7.40150307e-03],
 [ 7.36232292e-03, -4.64205537e-16, -7.36232292e-03],
 [-7.40150307e-03,  3.90224561e-16,  7.40150307e-03],
 [ 7.36232292e-03,  0.00000000e+00, -7.36232292e-03],
 [-7.40150307e-03,  0.00000000e+00,  7.40150307e-03],
```

[7.36232292e-03, 0.00000000e+00, -7.36232292e-03],
 [-7.40150307e-03, 0.00000000e+00, 7.40150307e-03],
 [7.36232292e-03, 4.27215049e-16, -7.36232292e-03],
 [-4.89813934e-03, 0.00000000e+00, 4.89813934e-03],
 [5.89314768e-03, 0.00000000e+00, -5.89314768e-03],
 [-4.89813934e-03, 0.00000000e+00, 4.89813934e-03],
 [5.89314768e-03, 0.00000000e+00, -5.89314768e-03],
 [-4.89813934e-03, 0.00000000e+00, 4.89813934e-03],
 [5.89314768e-03, 0.00000000e+00, -5.89314768e-03],
 [-4.89813934e-03, 0.00000000e+00, 4.89813934e-03],
 [5.89314768e-03, 0.00000000e+00, -5.89314768e-03],
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 [-7.04922022e-03, 0.00000000e+00, 7.04922022e-03],

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[ 6.47393763e-03,  0.00000000e+00, -6.47393763e-03],
[ 7.16411341e-03,  1.79973127e-17, -7.16411341e-03],
[-6.65596381e-03, -1.67207657e-17,  6.65596381e-03],
[-7.04922022e-03,  1.77086840e-17,  7.04922022e-03],
[ 6.47393763e-03, -1.62634890e-17, -6.47393763e-03]])
```

∂u_n of uh0_penalty on boundary nodes

```
[150]: dot(fbasis_dof.interpolate(uh0_penalty).grad, mem.n)
```

```
[150]: array([[ 9.07738686e-07,  3.40561544e-07, -2.26615599e-07],
[ 9.05261427e-07,  3.38081218e-07, -2.29098991e-07],
[ 8.90125283e-07,  3.22956388e-07, -2.44212507e-07],
[ 9.22832583e-07,  3.55646422e-07, -2.11539740e-07],
[ 8.76852049e-07,  3.09687700e-07, -2.57476649e-07],
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[ 9.18893184e-07,  3.51710757e-07, -2.15471671e-07],
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[-1.28157112e-05, -1.27461216e-05, -1.26765320e-05],
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[-1.28159842e-05, -1.27452390e-05, -1.26744939e-05],
[-1.28160241e-05, -1.27460777e-05, -1.26761313e-05],
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[-6.37685965e-06, -5.65181382e-06, -4.92676799e-06],
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[-6.21198631e-06, -6.93398920e-06, -7.65599210e-06],
[-6.37602663e-06, -5.65180088e-06, -4.92757513e-06],
[-6.22917176e-06, -6.93401619e-06, -7.63886062e-06],
[-6.36064585e-06, -5.65186333e-06, -4.94308081e-06],
[-6.21252902e-06, -6.93390533e-06, -7.65528164e-06],
[-6.37493040e-06, -5.65195116e-06, -4.92897192e-06],
[-6.21274960e-06, -6.93391055e-06, -7.65507149e-06],
[-6.37704393e-06, -5.65188977e-06, -4.92673561e-06],
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```

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[-8.87704131e-06, -8.18684212e-06, -7.49664294e-06],
[-8.72889146e-06, -9.36297530e-06, -9.99705913e-06]])

```

[162]: `# ### Showing examples of facets used in caculating penalty and also ∂u_n`

```
# for i in [0,8]:
#     plt.scatter(mem.x[0][i], mem.x[1][i], s=4, marker='*')
#     plt.axis('square')
```

2.3 Example 2

$$u = g(x)p(y)$$

where

$$g(x) = \frac{1}{2} \left[\sin(\pi x) + \frac{\pi \varepsilon}{1 - e^{-1/\varepsilon}} \left(e^{-x/\varepsilon} + e^{(x-1)/\varepsilon} - 1 - e^{-1/\varepsilon} \right) \right]$$

$$p(y) = 2y(1 - y^2) + \varepsilon \left[ld(1 - 2y) - 3\frac{q}{l} + \left(\frac{3}{l} - d \right) e^{-y/\varepsilon} + \left(\frac{3}{l} + d \right) e^{(y-1)/\varepsilon} \right]$$

$$l = 1 - e^{-1/\varepsilon}, q = 2 - l \text{ and } d = 1/(q - 2\varepsilon l)$$

```
[173]: @LinearForm
def f_load(v, w):
    '''
    for $(f, x_{\{h\}})$
    '''
    x = w.x[0]
    y = w.x[1]
    return (
        (sin(pi * x) / 2 - (ep * pi * (exp(-x / ep) + exp(
            (x - 1) / ep) - exp(-1 / ep) - 1)) / (2 * (exp(-1 / ep) - 1))) *
        (12 * y + ep *
            ((exp(-y / ep) *
                (3 / (exp(-1 / ep) - 1) + 1 /
                    (exp(-1 / ep) + 2 * ep * (exp(-1 / ep) - 1) + 1))) / ep**2 + (exp(
                        (y - 1) / ep) * (3 / (exp(-1 / ep) - 1) - 1 /
                            (exp(-1 / ep) + 2 * ep *
                                (exp(-1 / ep) - 1) + 1))) / ep**2)) -
            ((pi**2 * sin(pi * x)) / 2 + (ep * pi * (exp(-x / ep) / ep**2 + exp(
                (x - 1) / ep) / ep**2)) / (2 * (exp(-1 / ep) - 1))) *
            (ep * (exp((y - 1) / ep) * (3 / (exp(-1 / ep) - 1) - 1 /
                (exp(-1 / ep) + 2 * ep *
                    (exp(-1 / ep) - 1) + 1)) + exp(-y / ep) *
                    (3 / (exp(-1 / ep) - 1) + 1 /
                        (exp(-1 / ep) + 2 * ep *
                            (exp(-1 / ep) - 1) + 1)) - (3 * exp(-1 / ep) + 3) /
                            (exp(-1 / ep) - 1) - ((2 * y - 1) * (exp(-1 / ep) - 1)) /
                                (exp(-1 / ep) + 2 * ep * (exp(-1 / ep) - 1) + 1)) + 2 * y *
                                    (y**2 - 1)) - ep**2 *
                (((pi**4 * sin(pi * x)) / 2 - (ep * pi * (exp(-x / ep) / ep**4 + exp(
                    (x - 1) / ep) / ep**4)) / (2 * (exp(-1 / ep) - 1))) *
                    (ep * (exp((y - 1) / ep) * (3 / (exp(-1 / ep) - 1) - 1 /
```

```

        (exp(-1 / ep) + 2 * ep *
        (exp(-1 / ep) - 1) + 1)) + exp(-y / ep) *
        (3 / (exp(-1 / ep) - 1) + 1 /
        (exp(-1 / ep) + 2 * ep *
        (exp(-1 / ep) - 1) + 1)) - (3 * exp(-1 / ep) + 3) /
        (exp(-1 / ep) - 1) - ((2 * y - 1) * (exp(-1 / ep) - 1)) /
        (exp(-1 / ep) + 2 * ep * (exp(-1 / ep) - 1) + 1)) + 2 * y *
        (y**2 - 1)) - 2 *
        (12 * y + ep *
        ((exp(-y / ep) *
        (3 / (exp(-1 / ep) - 1) + 1 /
        (exp(-1 / ep) + 2 * ep * (exp(-1 / ep) - 1) + 1))) / ep**2 + (exp(
        (y - 1) / ep) * (3 / (exp(-1 / ep) - 1) - 1 /
        (exp(-1 / ep) + 2 * ep *
        (exp(-1 / ep) - 1) + 1))) / ep**2)) *
        ((pi**2 * sin(pi * x)) / 2 + (ep * pi * (exp(-x / ep) / ep**2 + exp(
        (x - 1) / ep) / ep**2)) / (2 * (exp(-1 / ep) - 1))) + ep *
        (sin(pi * x) / 2 - (ep * pi * (exp(-x / ep) + exp(
        (x - 1) / ep) - exp(-1 / ep) - 1)) / (2 * (exp(-1 / ep) - 1))) *
        ((exp(-y / ep) *
        (3 / (exp(-1 / ep) - 1) + 1 /
        (exp(-1 / ep) + 2 * ep * (exp(-1 / ep) - 1) + 1))) / ep**4 + (exp(
        (y - 1) / ep) * (3 / (exp(-1 / ep) - 1) - 1 /
        (exp(-1 / ep) + 2 * ep *
        (exp(-1 / ep) - 1) + 1))) / ep**4))) * v

```

```

def exact_u(x, y):
    return -(sin(pi * x) / 2 - (ep * pi * (exp(-x / ep) + exp(
        (x - 1) / ep) - exp(-1 / ep) - 1)) /
        (2 *
        (exp(-1 / ep) - 1))) * (ep * (exp(
        (y - 1) / ep) * (3 / (exp(-1 / ep) - 1) - 1 /
        (exp(-1 / ep) + 2 * ep *
        (exp(-1 / ep) - 1) + 1)) + exp(-y / ep) *
        (3 / (exp(-1 / ep) - 1) + 1 /
        (exp(-1 / ep) + 2 * ep *
        (exp(-1 / ep) - 1) + 1)) -
        (3 * exp(-1 / ep) + 3) /
        (exp(-1 / ep) - 1) -
        ((2 * y - 1) *
        (exp(-1 / ep) - 1)) /
        (exp(-1 / ep) + 2 * ep *
        (exp(-1 / ep) - 1) + 1)) + 2 * y *
        (y**2 - 1))

```

```

def dexact_u(x, y):
    dux = -((pi * cos(pi * x)) / 2 + (ep * pi * (exp(-x / ep) / ep - exp(
        (x - 1) / ep) / ep)) /
        (2 *
            (exp(-1 / ep) - 1))) * (ep * (exp(
                (y - 1) / ep) * (3 / (exp(-1 / ep) - 1) - 1 /
                    (exp(-1 / ep) + 2 * ep *
                        (exp(-1 / ep) - 1) + 1)) + exp(-y / ep) *
                        (3 / (exp(-1 / ep) - 1) + 1 /
                            (exp(-1 / ep) + 2 * ep *
                                (exp(-1 / ep) - 1) + 1)) -
                        (3 * exp(-1 / ep) + 3) /
                            (exp(-1 / ep) - 1) -
                            ((2 * y - 1) * (exp(-1 / ep) - 1)) /
                                (exp(-1 / ep) + 2 * ep *
                                    (exp(-1 / ep) - 1) + 1)) + 2 * y *
                                    (y**2 - 1))
    duy = (sin(pi * x) / 2 - (ep * pi * (exp(-x / ep) + exp(
        (x - 1) / ep) - exp(-1 / ep) - 1)) /
        (2 * (exp(-1 / ep) - 1))) * (ep * (
            (2 * (exp(-1 / ep) - 1)) / (exp(-1 / ep) + 2 * ep *
                (exp(-1 / ep) - 1) + 1) +
            (exp(-y / ep) * (3 / (exp(-1 / ep) - 1) + 1 /
                (exp(-1 / ep) + 2 * ep *
                    (exp(-1 / ep) - 1) + 1))) / ep -
            (exp((y - 1) / ep) *
                (3 / (exp(-1 / ep) - 1) - 1 /
                    (exp(-1 / ep) + 2 * ep *
                        (exp(-1 / ep) - 1) + 1))) / ep) - 6 * y**2 + 2)
    return dux, duy

def ddexact(x, y):
    duxx = ((pi**2 * sin(pi * x)) / 2 + (ep * pi * (exp(-x / ep) / ep**2 + exp(
        (x - 1) / ep) / ep**2)) /
        (2 *
            (exp(-1 / ep) - 1))) * (ep * (exp(
                (y - 1) / ep) * (3 / (exp(-1 / ep) - 1) - 1 /
                    (exp(-1 / ep) + 2 * ep *
                        (exp(-1 / ep) - 1) + 1)) + exp(-y / ep) *
                        (3 / (exp(-1 / ep) - 1) + 1 /
                            (exp(-1 / ep) + 2 * ep *
                                (exp(-1 / ep) - 1) + 1)) -
                        (3 * exp(-1 / ep) + 3) /
                            (exp(-1 / ep) - 1) -
                            ((2 * y - 1) * (exp(-1 / ep) - 1)) /
                                (exp(-1 / ep) + 2 * ep *
                                    (exp(-1 / ep) - 1) + 1))

```

```

            (exp(-1 / ep) - 1) + 1)) + 2 * y *
            (y**2 - 1))
duxy = ((pi * cos(pi * x)) / 2 + (ep * pi * (exp(-x / ep) / ep - exp(
    (x - 1) / ep) / ep)) / (2 * (exp(-1 / ep) - 1))) * (ep * (
    (2 * (exp(-1 / ep) - 1)) / (exp(-1 / ep) + 2 * ep *
        (exp(-1 / ep) - 1) + 1) +
    (exp(-y / ep) * (3 / (exp(-1 / ep) - 1) + 1 /
        (exp(-1 / ep) + 2 * ep *
            (exp(-1 / ep) - 1) + 1))) / ep -
    (exp((y - 1) / ep) *
        (3 / (exp(-1 / ep) - 1) - 1 /
            (exp(-1 / ep) + 2 * ep *
                (exp(-1 / ep) - 1) + 1))) / ep) - 6 * y**2 + 2)
duyx = duxy
duyy = -(sin(pi * x) / 2 - (ep * pi * (exp(-x / ep) + exp(
    (x - 1) / ep) - exp(-1 / ep) - 1)) /
    (2 *
        (exp(-1 / ep) - 1))) * (12 * y + ep *
        ((exp(-y / ep) *
            (3 / (exp(-1 / ep) - 1) + 1 /
                (exp(-1 / ep) + 2 * ep *
                    (exp(-1 / ep) - 1) + 1))) / ep**2 +
            (exp((y - 1) / ep) *
                (3 / (exp(-1 / ep) - 1) - 1 /
                    (exp(-1 / ep) + 2 * ep *
                        (exp(-1 / ep) - 1) + 1))) / ep**2))
return duxx, duxy, duyx, duyy

```

2.3.1 Without penalty (Problem1)

```

[176]: refine_time = 5
epsilon_range = 4
for j in range(epsilon_range):
    epsilon = 1 * 10**(-j*2)
    ep = epsilon
    L2_list = []
    Du_list = []
    D2u_list = []
    h_list = []
    epu_list = []
    m = MeshTri.init_symmetric()

    for i in range(1, refine_time+1):

        m.refine()
        uh0, basis = solve_problem1(m)

```

```

U = basis['u'].interpolate(uh0).value

L2u = np.sqrt(L2uError.assemble(basis['u'], w=U))
Du = get_DuError(basis['u'], uh0)
H1u = Du + L2u
D2u = get_D2uError(basis['u'], uh0)
H2u = Du + L2u + D2u
epu = np.sqrt(epsilon**2 * D2u**2 + Du**2)
h_list.append(m.param())
Du_list.append(Du)
L2_list.append(L2u)
D2u_list.append(D2u)
epu_list.append(epu)

# x = basis['u'].doflocs[0]
# y = basis['u'].doflocs[1]
# u = exact_u(x, y)
# plot(basis['u'], u-uh0, colorbar = True)
# plt.show()

hs = np.array(h_list)
L2s = np.array(L2_list)
Dus = np.array(Du_list)
D2us = np.array(D2u_list)
epus = np.array(epu_list)
H1s = L2s + Dus
H2s = H1s + D2us
print('epsilon =', epsilon)
print(' h      L2u   H1u   H2u   epu')
for i in range(H2s.shape[0] - 1):
    print(
        '2^-' + str(i + 2), ' {:.2f} {:.2f} {:.2f} {:.2f}'.format(
            -np.log2(L2s[i + 1] / L2s[i]), -np.log2(H1s[i + 1] / H1s[i]),
            -np.log2(H2s[i + 1] / H2s[i]),
            -np.log2(epus[i + 1] / epus[i])))

uh0_no_penalty = uh0

```

```

epsilon = 1
  h      L2u   H1u   H2u   epu
2^-2  1.52  1.14  0.76  0.74
2^-3  1.82  1.76  0.94  0.91
2^-4  1.95  1.92  0.99  0.97
2^-5  1.99  1.98  1.00  0.99
epsilon = 0.01
  h      L2u   H1u   H2u   epu
2^-2  1.12  0.98 -0.66  0.89

```

2 ⁻³	0.68	1.06	-0.27	0.71
2 ⁻⁴	0.79	1.10	0.24	0.57
2 ⁻⁵	1.25	1.29	0.57	0.69

epsilon = 0.0001

h	L2u	H1u	H2u	e _{pu}
2 ⁻²	1.29	0.63	-0.48	0.60
2 ⁻³	1.39	0.54	-0.51	0.52
2 ⁻⁴	1.47	0.51	-0.50	0.50
2 ⁻⁵	1.48	0.51	-0.50	0.50

epsilon = 1e-06

h	L2u	H1u	H2u	e _{pu}
2 ⁻²	1.29	0.63	-0.48	0.60
2 ⁻³	1.38	0.54	-0.51	0.52
2 ⁻⁴	1.46	0.51	-0.50	0.50
2 ⁻⁵	1.49	0.51	-0.50	0.50

2.3.2 With penalty (Problem2)

```
[181]: sigma = 5
for j in range(epsilon_range):
    epsilon = 1 * 10**(-j*2)
    ep = epsilon
    L2_list = []
    Du_list = []
    D2u_list = []
    h_list = []
    epu_list = []
    m = MeshTri.init_symmetric()

    for i in range(1, refine_time+1):

        m.refine()
        uh0, basis = solve_problem2(m)
        U = basis['u'].interpolate(uh0).value

        L2u = np.sqrt(L2uError.assemble(basis['u'], w=U))
        Du = get_DuError(basis['u'], uh0)
        H1u = Du + L2u
        D2u = get_D2uError(basis['u'], uh0)
        H2u = Du + L2u + D2u
        epu = np.sqrt(epsilon**2 * D2u**2 + Du**2)
        h_list.append(m.param())
        Du_list.append(Du)
        L2_list.append(L2u)
        D2u_list.append(D2u)
        epu_list.append(epu)
```

```

hs = np.array(h_list)
L2s = np.array(L2_list)
Dus = np.array(Du_list)
D2us = np.array(D2u_list)
epus = np.array(epu_list)
H1s = L2s + Dus
H2s = H1s + D2us

#     x = basis['u'].doflocs[0]
#     y = basis['u'].doflocs[1]
#     u = exact_u(x, y)
#     plot(basis['u'], u-uh0, colorbar = True)
#     plt.show()

print('epsilon =', epsilon)
print('  h      L2u   H1u   H2u   epu')
for i in range(H2s.shape[0] - 1):
    print(
        '2^-' + str(i + 2), ' {:.2f} {:.2f} {:.2f} {:.2f}'.format(
            -np.log2(L2s[i + 1] / L2s[i]), -np.log2(H1s[i + 1] / H1s[i]),
            -np.log2(H2s[i + 1] / H2s[i]),
            -np.log2(epus[i + 1] / epus[i])))

uh0_penalty = uh0

```

```

epsilon = 1
  h      L2u   H1u   H2u   epu
2^-2  2.07  1.95  1.24  1.19
2^-3  1.72  1.80  1.09  1.06
2^-4  1.84  1.88  1.02  1.00
2^-5  1.92  1.94  1.00  0.99
epsilon = 0.01
  h      L2u   H1u   H2u   epu
2^-2  0.81  0.50 -0.83  0.42
2^-3  0.90  0.64 -0.34  0.52
2^-4  1.10  0.78  0.01  0.57
2^-5  1.17  0.93  0.19  0.58
epsilon = 0.0001
  h      L2u   H1u   H2u   epu
2^-2  0.74  0.42 -0.50  0.36
2^-3  0.78  0.50 -0.44  0.46
2^-4  0.91  0.53 -0.47  0.48
2^-5  0.97  0.53 -0.49  0.49
epsilon = 1e-06
  h      L2u   H1u   H2u   epu
2^-2  0.74  0.42 -0.50  0.36
2^-3  0.78  0.50 -0.44  0.46

```



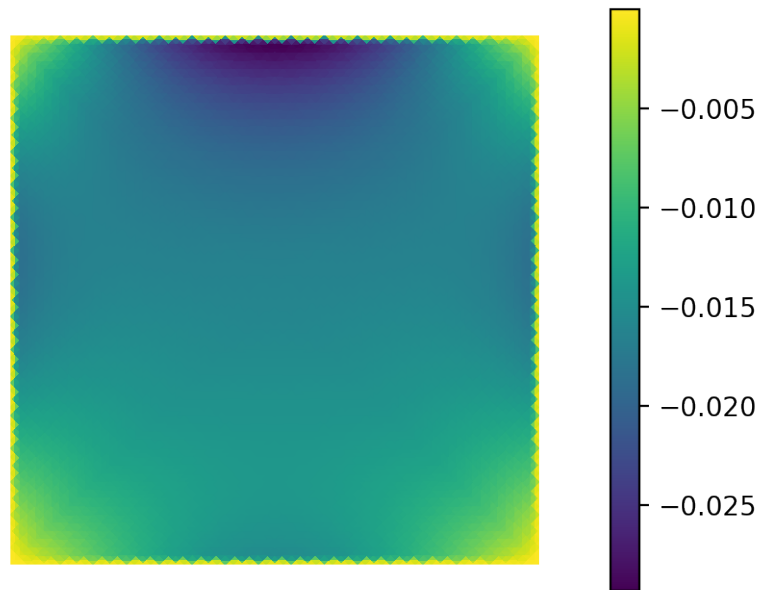
```
2^-4  0.91  0.53  -0.47  0.48
2^-5  0.96  0.53  -0.49  0.49
```

2.3.3 Analysing result uh_0 with and without penalty

`uh0_penalty-uh0_no_penalty`

```
[182]: plot(basis['u'], uh0_penalty-uh0_no_penalty, colorbar=True)
```

```
[182]: <matplotlib.axes._subplots.AxesSubplot at 0x1e9b3545b08>
```

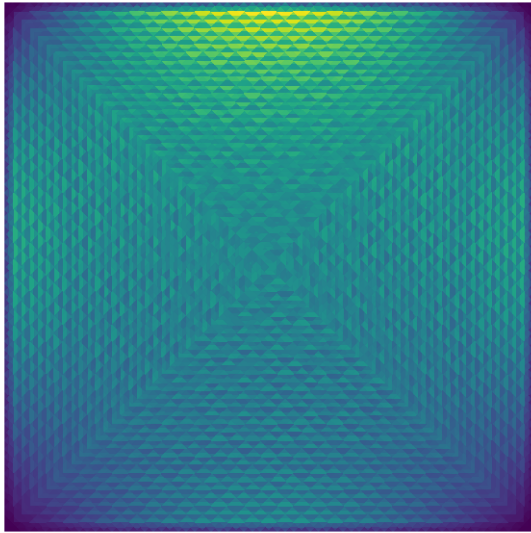


`u-uh0_penalty`

```
[183]: x = basis['u'].doflocs[0]
       y = basis['u'].doflocs[1]
       u = exact_u(x, y)

       plot(basis['u'], u-uh0_penalty, colorbar = True)
```

```
[183]: <matplotlib.axes._subplots.AxesSubplot at 0x1e9c0effb88>
```



Value of uh0_penalty on boundary nodes

```
[184]: uh0_penalty[m.boundary_nodes()]
```

[illegible]

```
[185]: m = MeshTri.init_symmetric()
m.refine(refine_time)

# fbasis_dof = FacetBasis(m,
#                           ElementTriMorley())

fbasis_dof = FacetBasis(m,
                        ElementTriMorley(),
                        quadrature=(np.array([[0.0, 0.5, 1.0]]), np.array(
                            [1, 1, 1]))) # quadrature: points and weights

p3 = asm(penalty_3, fbasis_dof)
```

 ∂u_n of uh0_without_penalty on boundary nodes

Data structure: $[n1, n2, n3]$ for each facet

- $n1, n3$: ∂u_n on two ends of a facet
- $n2$: ∂u_n on the middle point of a facet

```
[186]: dot(fbasis_dof.interpolate(uh0_no_penalty).grad, mem.n)
```

```
[186]: array([[ 4.90335655e-02,  0.00000000e+00, -4.90335655e-02],
 [ 4.90799502e-02,  0.00000000e+00, -4.90799502e-02],
 [ 4.90335655e-02,  0.00000000e+00, -4.90335655e-02],
 [ 4.90799502e-02,  0.00000000e+00, -4.90799502e-02],
 [ 9.28847628e-02, -9.33361060e-16, -9.28847628e-02],
 [ 9.60331552e-02, -9.64997970e-16, -9.60331552e-02],
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 [ 3.86213890e-02, -3.88090570e-16, -3.86213890e-02],
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 [ 3.03383716e-02, -5.47561380e-15, -3.03383716e-02],
 [-7.09065752e-02,  6.93404202e-15,  7.09065752e-02],
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 [-3.72364520e-02,  0.00000000e+00,  3.72364520e-02],
 [ 3.03383716e-02,  0.00000000e+00, -3.03383716e-02],
 [-7.09065752e-02,  0.00000000e+00,  7.09065752e-02],
 [ 6.42651338e-02,  7.25692905e-15, -6.42651338e-02],
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 [ 4.42921529e-02,  0.00000000e+00, -4.42921529e-02],
 [-4.72692382e-02,  0.00000000e+00,  4.72692382e-02],
 [ 4.61108147e-02,  0.00000000e+00, -4.61108147e-02],
 [-4.61411866e-02,  0.00000000e+00,  4.61411866e-02],
 [ 4.42921529e-02,  0.00000000e+00, -4.42921529e-02],
 [-4.72692382e-02,  0.00000000e+00,  4.72692382e-02],
 [ 4.61108147e-02,  0.00000000e+00, -4.61108147e-02],
```

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 [-6.77151095e-02, 0.00000000e+00, 6.77151095e-02],
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 [-9.01123686e-02, -3.39563401e-16, 9.01123686e-02],
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 [-4.85087749e-02, 0.00000000e+00, 4.85087749e-02],
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 [-4.87393669e-02, 0.00000000e+00, 4.87393669e-02],
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 [-4.87393669e-02, 4.93184376e-16, 4.87393669e-02],
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 [-8.46975576e-02, 0.00000000e+00, 8.46975576e-02],
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 [-9.46896127e-02, -1.91649522e-15, 9.46896127e-02],
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 [-9.46896127e-02, 3.56811472e-16, 9.46896127e-02],
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```

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[ 7.68653567e-02, 6.22153080e-15, -7.68653567e-02],
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[-5.70050248e-02, 0.00000000e+00, 5.70050248e-02],
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[ 1.74062472e-02, 0.00000000e+00, -1.74062472e-02],
[ 7.68653567e-02, 1.93097147e-16, -7.68653567e-02],
[-8.20846461e-02, -2.06208774e-16, 8.20846461e-02],
[-5.70050248e-02, 1.43205055e-16, 5.70050248e-02],
[ 4.91962963e-02, -1.23588374e-16, -4.91962963e-02]]

```

∂u_n of uh0_penalty on boundary nodes

```
[187]: dot(fbasis_dof.interpolate(uh0_penalty).grad, mem.n)
```

```

[187]: array([[ 1.50961330e-05,  2.50999023e-06, -1.00761525e-05],
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```

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```

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[-1.35457899e-04, -1.29891545e-04, -1.24325190e-04],
[-1.34136553e-04, -1.38940410e-04, -1.43744267e-04]])

```

[157]: *# ### Analysing results u and u_n with penalty*

```

# # x = mem.x[0]
# # y = mem.x[1]
# plot(basis['u'], uh0-uh1, colorbar=True)

# x = basis['u'].doflocs[0]
# y = basis['u'].doflocs[1]
# u = exact_u(x, y)
# plot(basis['u'], u-uh0, colorbar=True)

# uh0[m.boundary_nodes()]

```



```

# m = MeshTri.init_symmetric()
# m.refine(2)

# fbasis_dof = FacetBasis(m,
#                           ElementTriMorley(),
#                           quadrature=(np.array([[0.0, 0.5, 1.0]]), np.array(
#                           [1, 1, 1]))) # quadrature: points and weights

# p3 = asm(penalty_3, fbasis_dof)

# for i in range(mem.x.shape[1]):
#     plt.scatter(mem.x[0][i], mem.x[1][i], s=10, marker='*')
#     plt.axis('square')

# dot(fbasis.interpolate(uh1).grad, mem.n)

# dot(fbasis.interpolate(uh0).grad, mem.n)

```