

# A Small L<sup>A</sup>T<sub>E</sub>X Article Template<sup>\*</sup>

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**Abstract.** In this paper, we are interested in solving three-dimensional second-order elliptic equations in exterior domains using the inverted finite element method with Dirichlet boundary conditions. We introduce a variational formulation in weighted spaces and demonstrate its well-posedness. The high efficiency of the method is shown by displaying the results of the **3D** computation.

**Keywords** Weighted spaces. Inverted finite elements. Exterior domain.

## 1 Introduction

Consider an elliptic equation of the form

$$-\sum_{i,j=1}^3 \frac{\partial}{\partial x_i} a_{ij}(x) \frac{\partial u}{\partial x_j}(x) + b_i(x) \frac{\partial u}{\partial x_i}(x) + c(x)u(x) = f(x) \quad \in \quad \Omega, \quad (1)$$

where  $\Omega = \mathbb{R}^3 \setminus \Omega_0$  is the unbounded exterior domain of  $\mathbb{R}^3$  with respect to  $\Omega_0$ , where  $\Omega_0$  is a bounded Lipschitz open set (here  $\Omega_0$  which can be chosen as the exterior region of a ball in a regular tetrahedron centered at the origin). With asymptotic conditions at large distances, that is when  $|x| \rightarrow +\infty$ ,  $a_{ij}$ ,  $b_i$  and  $c$  are variable coefficients.  $f$  is a given function and  $u(x)$  is the unknown function to be determined.

This equation was studied by Boulmzaoud when  $\Omega = \mathbb{R}_+^3$  (see, e.g. [?]), by [?] in the exterior domains of  $\mathbb{R}^2$  and in the half space of  $\mathbb{R}$  (see, e.g. [?]).

In this work, we first give the variational formulation associated with the problem (??) in weighted Sobolev spaces. Then we demonstrate the existence and uniqueness of the solution using the Lax-Milgram theorem. Next, using the Galerkin approach for determining the approximate solution  $u$ , where a graduated mesh will also be employed in the unbounded region of the problem, we provide an estimate of the error. Finally, numerical results show the efficiency of the method.

## Notations and Preliminaries

we define the basic weight,

$$\langle x \rangle = (1 + |x|^2)^{1/2}, \quad x = (x_1, x_2, x_3) \in \mathbb{R}^3.$$

Where  $|x| = (x_1^2 + x_2^2 + x_3^2)^{1/2}$  is the distance to origin.  $L^2(\Omega)$  designates the usual Lebesgue space of real square integrable functions over  $\Omega$ , equipped with the norm

$$\|u\|_{L^2(\Omega)} = \left( \int_{\Omega} |u(x)|^2 dx \right)^{1/2}.$$

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<sup>\*</sup>To your mother

$W^{m,p}(\Omega)$  designate the classical Sobolev space, for any integer  $m$

$$W^{m,p}(\Omega) = \{u \in \mathcal{D}'(\Omega) | \forall \mu \in \mathbb{N}^3 : 0 \leq |\mu| \leq m, D^\mu u \in L^p(\Omega)\},$$

where

$$D^\mu = \frac{\partial^{|\mu|}}{\partial x_1^{\mu_1} \partial x_2^{\mu_2} \partial x_3^{\mu_3}}, \quad |\mu| = (\mu_1 + \mu_2 + \mu_3).$$

$\mathbb{P}_k(\mathbf{K})$  is the space of all polynomials of degree less or equal to  $k$ , such that  $P(0) = 0$ .

Given  $m \in \mathbb{N}, \alpha \in \mathbb{R}$ , we define  $W_\alpha^{m,p}(\Omega)$

**Définition 1.1**

$$W_\alpha^{m,p}(\Omega) = \{u \in \mathcal{D}'(\Omega) | \forall \mu \in \mathbb{N}^3 : 0 \leq |\mu| \leq m, \langle x \rangle^{\theta-m+|\mu|} D^\mu u \in L^p(\Omega)\},$$

the space of all the functions  $u \in L^p(\Omega)$  whose derivatives for  $|\mu| \leq m$  satisfy

$$\langle x \rangle^{\alpha-m+|\mu|} D^\mu u \in L^p(\Omega). \quad (2)$$

The space  $W_\alpha^{m,p}(\Omega)$  is a Banach space equipped with the norm

$$\|u\|_{W_\alpha^{m,p}(\Omega)} = \left( \sum_{|\mu| \leq m} \int_\Omega (1 + |x|^2)^{(\alpha-m+|\mu|)p} |D^\mu u(x)|^p dx \right)^{1/p}.$$

We also consider the space  $V_\alpha^{m,p}(\Omega_0)$ . This space is topologically and algebraically identical to the space whose functions verify

$$\langle x \rangle^{\theta-m+|\mu|} D^\mu u \in L^2(\Omega_0), \quad \forall |\mu| \leq m.$$

Given a four points  $a_0, a_1, a_2, a_3$  of  $\mathbb{R}^3$ . The infinite simplexes  $T(a_0, a_1, a_2, a_3)$  is defined as fellows

$$T(a_0, a_1, a_2, a_3) = \{x = \sum_{i=0}^3 \lambda_i a_i, \lambda_0 \leq 0, \lambda_i \geq 0 \text{ pour } i = 1, 2, 3, \sum_{i=0}^3 \lambda_i = 1\},$$

where  $a_0$  denotes the fictitious vertex of  $T(a_0, a_1, a_2, a_3)$ , while the others its denotes real vertices. We associate to this infinite simplexes the finite simplex  $S(a_0, a_1, a_2, a_3)$ , such that

$$S(a_0, a_1, a_2, a_3) = \{x = \sum_{i=0}^3 \lambda_i a_i, 0 \leq \lambda_i \leq 1 \text{ pour } i = 1, 2, 3, \sum_{i=0}^3 \lambda_i = 1\}.$$

## 2 Variational formulation

the objective of this section is to give a weak formulation of the problem, using the properties of weighted Sobolev spaces in the exterior domain.

We search for solution in  $W_0^1(\Omega)$  i. e that satisfy

$$\int_\Omega \frac{|u(x)|^2}{|x|^2 + 1} dx < \infty, \quad \int_\Omega |\nabla u(x)|^2 dx < \infty.$$

**Lemma 2.1** A function  $u \in W_0^1(\Omega)$  is solution of (??) if

$$\forall v \in W_0^1(\Omega), \mathcal{A}(u, v) = \langle f, v \rangle, \quad (3)$$

where the bilinear form  $\mathcal{A}$  define as

$$\mathcal{A}(u, v) = \sum_{i,j=1}^3 \int_\Omega a_{ij}(x) \frac{\partial u(x)}{\partial x_i} \frac{\partial v(x)}{\partial x_j} dx + \sum_{i=1}^3 \int_\Omega b_i(x) \frac{\partial u(x)}{\partial x_i} v(x) dx + \int_\Omega c(x) u(x) v(x) dx.$$

Assume that

( $\mathcal{H}_1$ )  $a(x) \in L^\infty(\Omega)^{3 \times 3}$  and there exists a constant  $\eta_0 > 0$  such that

$$\forall \xi = (\xi_1, \xi_2, \xi_3) \in \Omega, \sum_{i,j=1}^3 a_{ij}(x) \xi_i \xi_j \geq \eta_0 |\xi|^2 > 0, \text{ a. e. in } \Omega$$

( $\mathcal{H}_2$ )  $\langle x \rangle b(x) \in L^\infty(\Omega)^3$ ,  $\langle x \rangle^2 \operatorname{div} b(x) \in L^\infty(\Omega)$ , and  $\langle x \rangle^2 c \in L^\infty(\Omega)$ , that is there exists a constant  $\alpha \in \mathbb{R}$ , such that

$$|b(x)|^2 + |\operatorname{div} b(x)| + |c(x)| \leq \frac{\alpha}{1 + |x|^2} \text{ a. e. in } \Omega$$

( $\mathcal{H}_3$ )  $f \in W_0^{-1}$  i. e

$$\int_{\Omega} (|x|^2 + 1) |f(x)|^2 dx < \infty.$$

The next proposition concerns well possessedness of the problem considered here

**Proposition 2.2** *Suppose that assumptions ( $\mathcal{H}_1$ ), ( $\mathcal{H}_2$ ) and ( $\mathcal{H}_3$ ) are valid, Eq (??) satisfying the Dirichlet boundary condition*

$$u = 0 \quad \text{on } \partial\omega, \quad (4)$$

has a unique solution  $u \in W_0^1(\Omega)$  and

$$\|u\|_{W_0^1(\Omega)} \leq \|f\|_{W_0^{-1}(\Omega)}.$$

For proving proposition we need Hardy's inequality when  $\Omega$  is an exterior domain

**Lemma 2.3** *There exists a constant  $\beta > 0$  such that*

$$\forall u \in W_0^1(\Omega), \int_{\Omega} |\nabla u(x)|^2 dx \geq \beta \int_{\Omega} \frac{|u(x)|^2}{1 + |x|^2} dx.$$

The following assumption is made

( $\mathcal{H}_4$ ) there exists a constant  $\beta' < \beta$ , such that

$$c(x) - \frac{1}{2} \operatorname{div} b(x) \geq -\frac{\eta_0 \beta'}{1 + |x|}.$$

**proof.** Existence and Uniqueness of the solution stem from Lax-Milgram theorem. Moreover, the linear form  $\langle f, v \rangle$  and the bilinear form  $\mathcal{A}$  are continuous

$$\begin{aligned} |\langle f, v \rangle| &= \left| \int_{\Omega} f(x) v(x) dx \right| \\ &= \left| \int_{\Omega} \langle x \rangle f(x) \frac{v(x)}{\langle x \rangle} dx \right| \\ &\leq \tilde{c} \|v\|_{W_0^1(\Omega)}. \end{aligned}$$

$$|\mathcal{A}(u, v)| = \left| \sum_{i,j=1}^3 \int_{\Omega} a_{ij}(x) \frac{\partial u}{\partial x_i} \frac{\partial v}{\partial x_j} dx + \sum_{i=1}^3 \int_{\Omega} b_i(x) \frac{\partial u}{\partial x_j} v dx + \int_{\Omega} c(x) u v dx \right|. \quad (5)$$

We have

$$\begin{aligned} \left| \sum_{i,j=1}^3 \int_{\Omega} a_{ij}(x) \frac{\partial u}{\partial x_i} \frac{\partial v}{\partial x_j} dx \right| &= \sum_{i,j=1}^3 \|a_{ij}(x)\|_{L^\infty(\Omega)} \int_{\Omega} \left| \frac{\partial u}{\partial x_i} \frac{\partial v}{\partial x_j} \right| dx \\ &\lesssim \|\nabla u(x)\|_{L^2(\Omega)} \|\nabla v(x)\|_{L^2(\Omega)}. \end{aligned}$$

On the other hand

$$\begin{aligned} \left| \sum_{i=1}^3 \int_{\Omega} b_i(x) \frac{\partial u}{\partial x_j}(x) v(x) dx \right| &= \left| - \int_{\Omega} \mathbf{div} b(x) v(x) u(x) dx - \int_{\Omega} b(x) u(x) \nabla v(x) dx \right| \\ &\leq \int_{\Omega} \langle x \rangle^2 |\mathbf{div} b(x)| \left\| \frac{u(x)}{\langle x \rangle} \right\| \left\| \frac{v(x)}{\langle x \rangle} \right\| dx + \int_{\Omega} \langle x \rangle |b(x)| \left\| \frac{u(x)}{\langle x \rangle} \right\| |\nabla v(x)| dx. \end{aligned}$$

Finally

$$\left| \int_{\Omega} c(x) u(x) v(x) dx \right| \leq \int_{\Omega} \langle x \rangle^2 |c(x)| \left\| \frac{u(x)}{\langle x \rangle} \right\| \left\| \frac{v(x)}{\langle x \rangle} \right\| dx.$$

Using  $(H_1)$ ,  $(H_2)$  and Hardy inequality we can prove that

$$\mathcal{A}(v, v) \gtrsim \|v\|_{W_0^1(\Omega)}^2. \quad (6)$$

Because

$$\sum_{i,j=1}^3 \int_{\Omega} a_{ij}(x) \frac{\partial v}{\partial x_i} \frac{\partial v}{\partial x_j} dx \geq \eta_0 \int_{\Omega} |\nabla v|^2 dx$$

on the other hand

$$\begin{aligned} \sum_{i=1}^3 \int_{\Omega} b_i(x) \frac{\partial v}{\partial x_j}(x) v(x) dx + \int_{\Omega} c(x) v(x) v(x) dx &= \int_{\Omega} (c(x) - \frac{1}{2} \mathbf{div} b(x)) |v(x)|^2 dx \\ &\geq \frac{\eta_0 \beta'}{\beta} \int_{\Omega} |\nabla v(x)|^2 dx. \end{aligned}$$

thus

$$\mathcal{A}(v, v) \gtrsim \|v\|_{W_0^1(\Omega)}^2. \quad (7)$$

■

### 3 Discretisation by Inverted finite element method

The Galerkin method for approximating the solution  $u$  consists in replacing problem (??) by the finite-dimensional problem

Find  $u_h \in W_h$  such that

$$\forall v_h \in W_h \quad \mathcal{A}(u_h, v_h) = \langle f, v_h \rangle. \quad (8)$$

Where  $W_h \subset W_0^1$ .

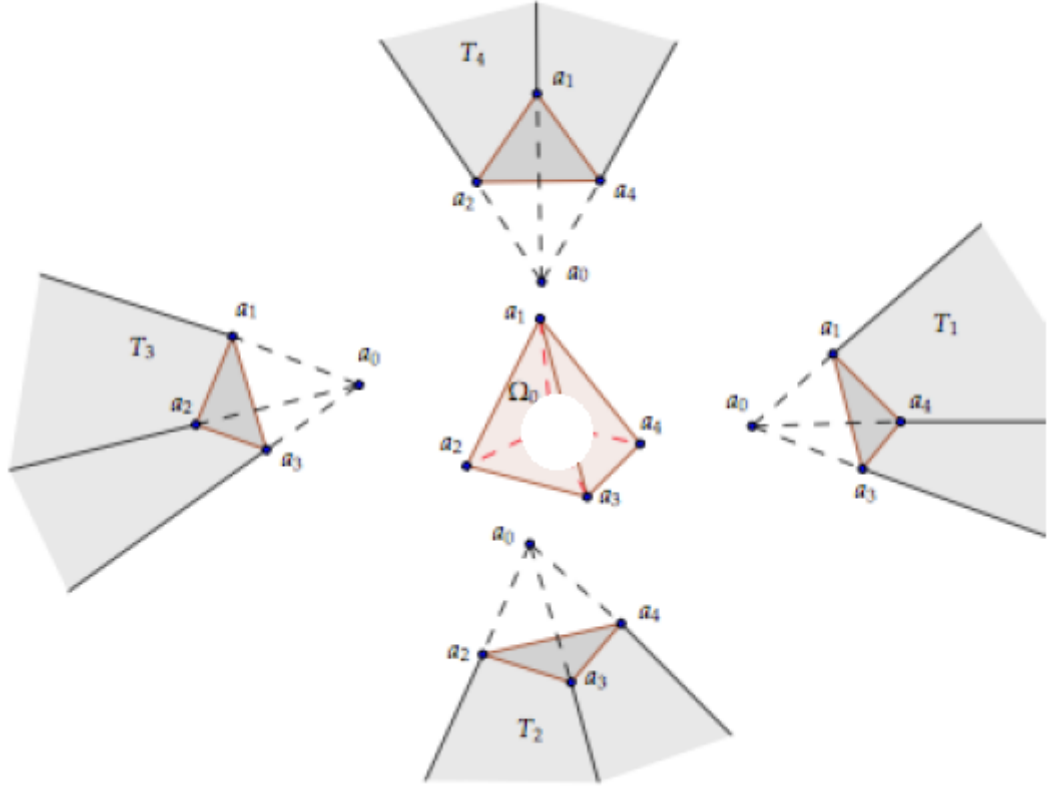


FIGURE 1 – les domaines  $\Omega_0$ (en blanc),  $\Omega_\infty$ (en gris) et  $\omega$ (en rouge)

### 3.1 constructing the space $W_h$

The first idea for constructing the space  $W_h$  is to divide the domain  $\Omega$  into two sub-domains, such that

$$\bar{\Omega} = \bar{\Omega}_0 \cup \bar{\Omega}_\infty.$$

$\Omega_\infty$  is an unbounded domain which represents the exterior of  $\Omega_0$  in  $\mathbb{R}^3$  is decomposed into the union of four infinite simplices  $T_1, T_2, T_3$  and  $T_4$  such that

1.  $\bar{\Omega}_\infty = \bigcup_{l=1}^4 T_l$ ,
2.  $T_1, \dots, T_4$  have the same fictitious vertex  $a_0$ . Without loss of generality, we suppose that  $a_0 = 0$ ,
3. for any  $l, m \leq 4$  with  $l \neq m$ , the intersection of  $T_l$  and  $T_m$  is either the empty set or a whole face.

$\Omega_\infty$  is transformed into a bounded region  $\Omega_*$  by an inversion mapping  $\Phi$ , such that

$$\forall x \in \bar{\Omega}_\infty \cup \bar{\Omega}_* - \{0\}; \Phi(x) = \frac{x}{r(x)^2}, \quad (9)$$

where

$$\checkmark \quad \Omega_* = \Phi(\Omega_\infty) = \text{int}(\cup_{m=1}^M S_m) - \{0\}.$$

$$\checkmark \quad r(x) = 1 \text{ in the bord } \bar{\Omega}_0 \cap \bar{\Omega}_\infty \text{ and } r(x) \simeq |x| \text{ for } x \in \bar{\Omega}_* \cup \bar{\Omega}_\infty - \{0\}.$$

the following lemma is useful in the remaining of this paper.

**Lemma 3.1** *Let  $T(a_0, \dots, a_n)$  be an infinite simplex. then*

$$F_T^{-1} \circ \Phi_T = \hat{\Phi} \circ F_T^{-1},$$

$$|\det(\nabla \Phi_T)| = \left( \frac{|h_T|^2}{x^t \cdot h_T} \right)^6.$$

Such that,  $F_T$  the affine mapping which maps the reference infinite simplex  $\hat{T}$  into  $T$ . The mapping  $F_T$  maps also the reference simplex  $\hat{S}$  into the finite simplex  $S_T$  associated to  $T$ .

Now, we define the polygonal Kelvin transform  $\Lambda_\gamma$ , as the operator which assigns to each function  $u$  defined on  $\Omega_\infty$  the function  $\Lambda_\gamma u$  defined in  $\Omega_*$  by

$$\forall x \in \Omega_*, \quad \Lambda_\gamma u(x) = r(x)^{-\gamma} u(\Phi(x)), \quad (10)$$

where  $\gamma$  a real number.

The next proposition describes the image of the weighted space  $W_\alpha^{m,p}$  by the operator  $\Lambda_\gamma$ .

**Proposition 3.2** *Let  $\alpha, \gamma$  and  $p$  three real numbers with  $1 < p < +\infty$ . Let  $u \in W_\alpha^{m,p}(\Omega_\infty)$ .*

*We set*

$$\delta = \gamma - \alpha - \frac{2n}{p},$$

*with  $m \in \mathbb{N}$ , then  $u^* \in V_\delta^{m,p}(\Omega_*)$  with  $u^* = \Lambda_\gamma u$  and*

$$\|u\|_{W_\alpha^{m,p}(T_i)} \simeq \|u^*\|_{V_\alpha^{m,p}(S_i)} \quad (11)$$

The proof of this proposition is given in [?].

The last step for constructing the discrete space  $W_h$  is the meshing of the domain. we consider two families of mesh

$\{K; K \in \mathcal{T}_h^0\}$  is a regular mesh on the bounded sub-domain  $\Omega_0$ ,

$\{K^*; K^* \in \mathcal{T}_h^*\}$  is a  $\eta$ -graded mesh on the fictitious sub-domain  $\Omega^*$ .

Then, we defined the space  $W_{h,k,\gamma}(\Omega)$  which approaching the space  $W_0^1(\Omega)$ ,

$$W_{h,k,\gamma}(\Omega) = \{u_h \in \mathcal{C}^0(\Omega), u|_K \in (\mathbb{P}_k)^3, \forall K \in \mathcal{T}_h^0,$$

$$u^*|_{K^*} \in (\mathbb{P}_k)^3, \forall K^* \in \mathcal{T}_h^*\}.$$

### 3.2 error estimate

Before starting approximation results, observe that  $W_h(\Omega)$  depends the parameter  $h$  of the finite element method is supposed tend to zero, depends also the parameters  $\mu$  and  $\gamma$  are a priori fixed. The choice of this parameters has a serious influence on the quality of approximation. Moreover, we have

**Lemma 3.3** Suppose that  $\gamma > \frac{3}{2}$ . then the following inclusion holds

$$W_{h,k,\gamma}(\Omega) \hookrightarrow W(\Omega). \quad (12)$$

In the sequel, we shall suppose that the condition  $\gamma > \frac{3}{2}$  and posed  $W_h = W_{h,k,\gamma}$ . Then the approximate problem associated to (??)

Find  $u_h \in W_h$  such that

$$\forall v_h \in W_h \quad \mathcal{A}(u_h, v_h) = \langle f, v_h \rangle, \quad (13)$$

is well-posed and has a unique solution in  $W_h$ .

**Théorème 3.4** Let  $u \in W_0^1(\Omega)$  be a solution of (??) and  $u_h \in W_h$  solution of the discrete problem (??). Suppose that  $u$  belongs to  $W_{k+\eta}^{k+1}$  for some real  $\eta > 0$  and that

$$\eta - \frac{1}{2} < \gamma < \eta + \frac{1}{2}.$$

Then,

$$\|u - \Pi_h u\|_{W_0^1(\Omega)} \lesssim h^{k \min(1, \tau)} \|u\|_{W_{k+\eta}^{k+1}(\Omega)}, \quad (14)$$

with

$$\tau = \frac{\eta}{k\mu}.$$

**proof.** Let  $\Pi_K$  be the interpolation operator defined from  $\mathcal{C}^0(K)$  into  $W_h$ ,  $\Pi_K$  is the unique element of  $\mathbb{P}_k$  such that

$$\Pi_K v(a) = v(a), \quad \text{for } a \in \Sigma_K.$$

Where

$$\Sigma_K = \left\{ x = \sum_{i=0}^3 \lambda_i a_K^i; \sum_{i=0}^3 \lambda_i = 1 \text{ et } \lambda_i \in \left\{ 0, \frac{1}{k}, \frac{2}{k}, \dots, \frac{k-1}{k}, 1 \right\} \right\},$$

We consider the local  $\overset{\circ}{\Pi}_K$  interpolation operator  $\overset{\circ}{\mathbb{P}}_k$  if  $K \in \mathcal{T}_h - \mathcal{T}_h^*(0 \in K)$ ,  $\overset{\circ}{\Pi}_K u$  is the unique element of  $\overset{\circ}{\mathbb{P}}_k$  satisfying

$$\overset{\circ}{\Pi}_K v(a) = v(a), \quad \forall a \in \Sigma_K - \{0\},$$

for each  $v \in \mathcal{C}^0(K - \{0\})$ .

Thus, for any function  $v \in \mathcal{C}_{loc}^0(\bar{\Omega})$  we defined the global interpolation

$$v_h|_K = \Pi_K v|_K \quad \text{for all } K \in \mathcal{T}_h, \quad (15)$$

$$v_h^*|_K = \Pi_K v^*|_K \quad \text{for all } K \in \mathcal{T}_h^*, \quad (16)$$

$$v_h^*|_K = \overset{\circ}{\Pi}_K v^*|_K \quad \text{for all } K \in \mathcal{T}_h - \mathcal{T}_h^*. \quad (17)$$

We have

$$\|u - \Pi_h u\|_{W_0^1(\Omega)} \lesssim \|u - \Pi_h u\|_{W^1(\Omega_0)} + \sum_{i=1}^4 \|u - \Pi_h u\|_{W_0^1(T_i)}.$$

From Céa's Lemma, we have

$$\|u - u_h\|_{W_0^1(\Omega)} \lesssim \inf_{v_h \in V_h(\Omega)} \|u - v_h\|.$$

In the bonded region  $\Omega_0$ , where finite element method is used. We know that

$$\|u - \Pi_h u\|_{W^1(\Omega_0)} \lesssim h^k \|u\|_{W^{k+1}(\Omega_0)}.$$

Now, we give a proposition to estimate the difference  $u - \Pi_h u$  in the unbounded region  $T_i$  for each  $i \leq 4$ .

**Proposition 3.5** *Let  $i \in 1, \dots, 4$ ,  $m \leq k$  integer, and  $\delta, \theta$  two real numbers such that*

$$-\frac{5}{2} \leq \theta \leq -\frac{3}{2}, \quad (18)$$

and

$$V_{k+\theta}^{k+1}(\hat{K}) \hookrightarrow V_{k+\delta}^m(\hat{K}). \quad (19)$$

then

$$|u - \Pi_K u|_{V_{k+\delta}^m(K)} \leq h^{k \min(1, \tau)} |u|_{V_{k+\theta}^{k+1}(K)} \quad \text{if } K \in \mathcal{T}_h^*, \quad (20)$$

$$|u - \overset{\circ}{\Pi}_K u|_{V_{k+\delta}^m(K)} \leq h^{k\tau} |u|_{V_{k+\theta}^{k+1}(K)} \quad \text{if } K \in \mathcal{T}_h - \mathcal{T}_h^*, \quad (21)$$

with

$$\tau = \frac{\delta - \theta}{k\mu}. \quad (22)$$

The proof in [?] (see proposition 2).

Posing  $\theta = \gamma - \eta - 3$ ,  $\Lambda_\gamma \Pi_h u = \Pi_h^* u$  and for each  $i \leq 4$ , we have

$$\begin{aligned} \sum_{i=1}^4 \|u - \Pi_h u\|_{W_0^1(T_i)} &\leq \sum_{i=1}^4 \|u^* - \Pi_h^* u\|_{V_{k+\delta}^1(S_i)}^2 \\ &\leq \sum_{K \in \mathcal{T}_h - \mathcal{T}_h^*} \|u^* - \Pi_h u^*\|_{V_{k+\delta}^1(K)}^2 + \sum_{K \in \mathcal{T}_h^*} \|u^* - \Pi_h u^*\|_{V_{k+\delta}^1(K)}^2 \\ &\leq Ch^{k \min(1, \tau)} \sum_{i=1}^4 |u|_{V_{k+\theta}^{k+1}(S_i)} \\ &\leq Ch^{k \min(1, \tau)} \sum_{i=1}^4 \|u\|_{W_{k+\theta}^{k+1}(T_i)}. \end{aligned}$$

With  $\delta = \gamma - 3$  and  $\tau = \frac{\eta}{k\mu}$  ■

## 4 Numerical Implementation

Now, We solve a **3D** test problem numerically to evaluate the validity of inverted finite element method. we're going to show you how to calculate the integral which appears in (??). Assume that  $(M_i)_{1 \leq i \leq DOF}$  are the node of the mesh. Consider  $(\varphi_i)_{1 \leq i \leq DOF}$  the basic functions of  $W_h$  which are defined by  $\varphi_i \in W_h$ ,  $\varphi_i(M_j) = \delta_{ij}$  if  $M_j \in K$  for some  $K \subset \Omega_0$ ,  $\Lambda_\gamma \varphi_i(M_j) = \delta_{ij}$  if  $M_j \in K$  for some  $K \subset \Omega_*$ . posing

$$u_h(x) = \sum_{i=1}^3 u_i \varphi_i,$$



$$u_i = \begin{cases} u(M_i) & \text{if } M_i \in K, K \subset \Omega_0 \\ \Lambda_\gamma u(M_i) & \text{if } M_i \in K, K \subset \Omega_* \end{cases}$$

The problem (??) is equivalent to finding  $U = (u_1, u_2, u_3) \in \mathbb{R}^3$  such that

$$\sum_{j=1}^{DOF} a(\varphi_j, \varphi_i) u_j = b(\varphi_i), 1 \leq i \leq 3.$$

Defined

$$A = (A_{ij})_{1 \leq i, j \leq DOF} \in \mathbb{R}^{3,3}, \quad A_{ij} = a(\varphi_j, \varphi_i), \quad (23)$$

and

$$B = (B_i)_{1 \leq i \leq DOF} \in \mathbb{R}^3, \quad B_i = b(\varphi_i), \quad (24)$$

we get the linear system

$$AU = B. \quad (25)$$

The coefficients of  $A$  are given by

$$A_{ij} = \int_{\Omega} [\nabla \varphi_i]^t M \nabla \varphi_j dx + \int_{\Omega} b(x) \cdot \nabla \varphi_i \varphi_j dx + \int_{\Omega} c(x) \varphi_i \varphi_j dx. \quad (26)$$

The three terms of (??) can be written by

$$\begin{aligned} \int_{\Omega} [\nabla \varphi_i]^t M \nabla \varphi_j dx &= \int_{\Omega_0} [\nabla \varphi_i]^t M \nabla \varphi_j dx + \sum_{m=1}^4 \int_{T_m} [\nabla \varphi_i]^t M \nabla \varphi_j dx, \\ \int_{\Omega} b(x) \cdot \nabla \varphi_i \varphi_j dx &= \int_{\Omega_0} b(x) \cdot \nabla \varphi_i \varphi_j dx + \sum_{m=1}^4 \int_{T_m} b(x) \cdot \nabla \varphi_i \varphi_j dx, \\ \int_{\Omega} c(x) \varphi_i \varphi_j dx &= \int_{\Omega_0} c(x) \varphi_i \varphi_j dx + \sum_{m=1}^4 \int_{T_m} c(x) \varphi_i \varphi_j dx, \end{aligned}$$

with  $M = (a_{i,j})_{i,j}$  is a 3-dimensional matrix. All of these formulas start with a Finite Element term in the bounded domain  $\Omega_0$ , It can be calculated easily as in the classic finite element method.

Now we detail the integrals in unbounded sub-domain  $(T_m)_{1 \leq m \leq 4}$ . we have

$$\tilde{\varphi}_i(\xi) = \varphi(F_m(\xi)), \quad x = F_m(\xi),$$

$$\int_{T_m} [\nabla \varphi_i]^t M \nabla \varphi_j dx = \sum_{K \subset S_m} \int_{\varphi(K)} [\nabla \varphi_i]^t M \nabla \varphi_j dx.$$

we find

$$\int_{\Phi(K)} [\nabla \varphi_i]^t M \nabla \varphi_j dx = |\det B_m| \int_{F_m^{-1} \circ \Phi(K)} [\nabla_{\xi} \tilde{\varphi}_i]^t B_m^{-1} M(F_m(\xi)) B_m^{-t} \nabla_{\xi} \tilde{\varphi}_j d\xi.$$

$B_m$  the Jacobian matrix of  $F_m$ .

Now, we are posing

- ✓  $\hat{\varphi}_l(\hat{x}) = \tilde{\varphi}_l(\hat{\Phi}(\hat{x}))$  for  $l = i$  or  $l = j$ ;
- ✓  $\xi = \hat{\Phi}(\hat{x})$ ;
- ✓  $\hat{x}_*^t = \frac{\hat{x}}{r(\hat{x})}$ .

we have

$$\int_{\Omega} [\nabla \varphi_i]^t M \nabla \varphi_j dx = |\det B_m| \int_{F_m^{-1}(K)} r(\hat{x})^{-2} [\nabla_{\hat{x}} \hat{\varphi}_i]^t A(\hat{x}_*) \nabla_{\hat{x}} \hat{\varphi}_j d\hat{x},$$

where

$$A(x) = (I - 2\hat{x}_*^t \cdot c^t) B_m^{-1} \cdot M(F_m \circ \Phi(\hat{x})) \times B_m^{-t} (I - 2c\hat{x}_*^t), \quad c = (1, 1, 1)^t,$$

and

$$\hat{\Phi}^{-1} \circ F_m^{-1} \circ \phi = F_m^{-1}.$$

In the same way we get

$$\int_{\Omega} b(x) \cdot \nabla \varphi_i \varphi_j dx = |\det B_m| \int_{F_m^{-1}(K)} r(\hat{x})^{-4} b(F_m \circ \hat{\Phi}) B_m^{-t} (I - 2c\hat{x}_*^t) \nabla_{\hat{x}} \hat{\varphi}_i(\hat{x}) \hat{\varphi}_j(\hat{x}) d\hat{x}.$$

$$\int_{\Omega} c(x) \varphi_i \varphi_j dx = |\det B_m| \int_{F_m^{-1}(K)} r(\hat{x})^{-6} b(F_m \circ \hat{\Phi}) B_m^{-t} (I - 2c\hat{x}_*^t) \hat{\varphi}_i(\hat{x}) \hat{\varphi}_j(\hat{x}) d\hat{x}.$$

Define  $\omega_i$  as the unique function of  $\mathbb{P}_k(F_m^{-1}(K))$  satisfying

- ✓  $\omega(M_i) = 1$  and  $\omega_i(\hat{x}) = 0$  if  $\hat{x}$  is another node of  $F_m^{-1}(K)$ ;
- ✓ when  $k = 1$ ,  $\omega_i(\hat{x}) = a_i + \alpha_i^t \hat{x}$ ,  $a_i \in \mathbb{R}$  and  $\alpha_i \in \mathbb{R}^3$ . This function coincides with the barycentric coordinates of

$$F_m^{-1}(K)$$

So the right-hand-side integral is written

$$\int_{F_m^{-1}(K)} f(\delta(\hat{x}), \sigma_1, \sigma_2) d\hat{x}, \quad \delta = r(\hat{x}), \quad \sigma_1 = \frac{\hat{x}_1}{\delta}, \quad \sigma_2 = \frac{\hat{x}_2}{\delta}.$$

We set

$$\delta_K^- = \inf_{x \in F_m^{-1}(K)} r(x), \quad \delta_K^+ = \sup_{x \in F_m^{-1}(K)} r(x),$$

$$\Theta_{K,\delta} = F_m^{-1}(K) \cap \{\hat{x}_1 + \hat{x}_2 + \hat{x}_3 = \delta\}.$$

Thus,

$$\int_{F_m^{-1}(K)} f(\delta(\hat{x}), \sigma_1(\hat{x}), \sigma_2(\hat{x})) d\hat{x} = \int_{\delta_K^-}^{\delta_K^+} \delta^2 \left( \int_{\Theta_{K,\delta}} f(\delta, \sigma_1, \sigma_2) d\sigma_1 d\sigma_2 \right) d\delta.$$

Where

$$\int_{\Theta_{K,\delta}} f(\delta, \sigma_1, \sigma_2) d\sigma_1 d\sigma_2,$$

are calculated using the Gauss-Labatto quadrature formula.

## 5 Documentclasses

## 6 Conclusions

There is no longer L<sup>A</sup>T<sub>E</sub>X example which was written by [?].

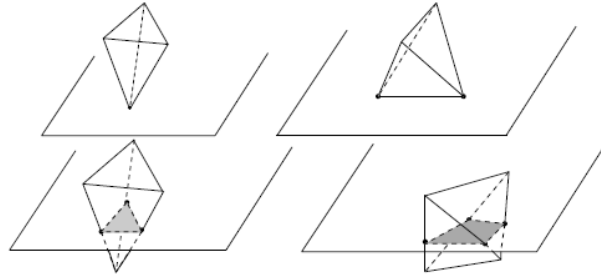


FIGURE 2 – The intersection of a tetrahedron and a plane

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