

Teoría de elementos finitos y su implementación

**Malte Braack¹,
Carolín Mehlmann², Thomas Richter²**

¹ Mathematical Seminar, Kiel University

² Institute of Analysis and Numerics, University of
Magdeburg

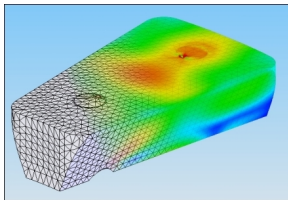
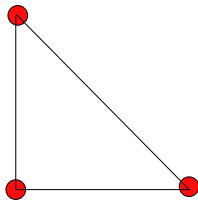
P_1 Finite elements on triangles / tetraedrons

$$\begin{aligned} V &= H_0^1(\Omega) = \{u \in L^2(\Omega) : \nabla u \in L^2(\Omega), u|_{\partial\Omega} = 0\} \\ P_1(\mathcal{T}_h) &:= \{\varphi \in C(\Omega_h) : \varphi|_T \in P_1 \forall T \in \mathcal{T}_h\} \\ V_h &:= V \cap P_1(\mathcal{T}_h) \end{aligned}$$

In 2D and 3D on each element:

$$\begin{aligned} \varphi(x, y) &= \alpha_0 + \alpha_1 x + \alpha_2 y \\ \varphi(x, y, z) &= \alpha_0 + \alpha_1 x + \alpha_2 y + \alpha_3 z \end{aligned}$$

One dof on each vertex



Why only Poisson problem ?

- We consider the Poisson problem $u \in H_0^1(\Omega)$

$$-\Delta u = f \quad \text{in } \Omega$$

and its weak formulation

$$u \in V : \quad (\nabla u, \nabla \phi) = (f, \phi) \quad \forall \phi \in V$$

- This is only the most simple example of a PDE.
- Extensions of more complicated PDEs are possible, e.g. systems of convection-diffusion-reaction equations

$$-\nabla \cdot (A_i \nabla u_i) + (b_i \cdot \nabla) u_i = f_i(u)$$

with certain modifications of weak formulation

Outline for today:

- 1 A priori error estimates in H^1

$$\|\nabla(u - u_h)\|_{L^2(\Omega)} \leq Ch^r, \quad r = ?$$

- 2 A priori error estimates in L^2

$$\|u - u_h\|_{L^2(\Omega)} \leq Ch^p, \quad p = ?$$

A priori and a posteriori error estimates

One is usually interested in the error

$$\|u - u_h\|_X = ?$$

for a certain norm $\|\cdot\|_X$.

- **A priori error estimates:**

Information about the error in terms of mesh size asymptotics, e.g. for P_1 or Q_1 elements

$$\begin{aligned}\|\nabla(u - u_h)\|_{L^2(\Omega)} &\leq ch|u|_{H^2(\Omega)} \\ \|u - u_h\|_{L^2(\Omega)} &\leq ch^2|u|_{H^2(\Omega)}\end{aligned}$$

- **A posteriori error estimates:**

Information about the error in terms of u_h , e.g.:

$$\|\nabla(u - u_h)\|_{L^2(\Omega)}^2 \leq \sum_{T \in \Omega_h} \left\{ h_T^2 \|f + \Delta u_h\|_{L^2(T)}^2 + \frac{1}{2} \sum_{e \in \partial T} h_e \|[n \cdot \nabla u_h]\|_{L^2(e)}^2 \right\}$$

Galerkin orthogonality

- Continuous problem with $A : V \times V \rightarrow \mathbb{R}$ bilinear:

$$u \in V : \quad A(u, \phi) = (f, \phi) \quad \forall \phi \in V$$

Most simple example:

$$A(u, \phi) = (\nabla u, \nabla \phi) = \int_{\Omega} \nabla u \nabla \phi \, dx$$

- Discrete problem:

$$u_h \in V_h : \quad A(u_h, \phi) = (f, \phi) \quad \forall \phi \in V_h$$

- Discretization error

$$e_h = u - u_h$$

- Galerkin orthogonality if $V_h \subseteq V$:

$$A(e_h, \phi) = 0 \quad \forall \phi \in V_h$$

Lemma (Cea's Lemma)

Suppose that the bilinear form $A : V \times V \rightarrow \mathbb{R}$ satisfies the conditions of Lax-Milgram thm (continuous and V -coercive with $\alpha_1, \alpha_2 > 0$). Further, let $V_h \subseteq V$ a subspace. Then:

$$\|u - u_h\|_V \leq \frac{\alpha_1}{\alpha_2} \inf_{v_h \in V_h} \|u - v_h\|_V.$$

- Approximation error

$$\inf_{v_h \in V_h} \|u - v_h\|_V$$

Better is not possible.

- Discretization error

$$\|u - u_h\|_V$$

- Galerkin approximations are quasi-optimal, i.e.

$$\text{discretization error} \leq C \text{ approximation error}$$

with $C = \alpha_1/\alpha_2$ independent of h .

- **Continuity:** There exists $\alpha_1 \geq 0$ s.t.

$$A(u, \phi) \leq \alpha_1 \|u\|_V \|\phi\|_V \quad \forall u, \phi \in V$$

- **Coercivity:** There exists $\alpha_2 > 0$ s.t.

$$A(u, u) \geq \alpha_2 \|u\|_V^2 \quad \forall u \in V$$

Proof of Cea's lemma

Let $v_h \in V_h$ be arbitrary.

$$\begin{aligned}\alpha_2 \|u - u_h\|_V^2 &\leq A(u - u_h, u - u_h) && \text{(coercivity)} \\ &= A(u - u_h, u - u_h) \\ &\quad + A(u - u_h, u_h - v_h) && \text{(Galerkin ortho.)} \\ &= A(u - u_h, u - v_h) && \text{(linearity)} \\ &\leq \alpha_1 \|u - u_h\|_V \|u - v_h\|_V && \text{(continuity)}\end{aligned}$$

Dividing by $\alpha_2 \|u - u_h\|_V$ leads to

$$\|u - u_h\|_V \leq \frac{\alpha_1}{\alpha_2} \|u - v_h\|_V$$

$v_h \in V_h$ was arbitrary, hence

$$\|u - u_h\|_V \leq \frac{\alpha_1}{\alpha_2} \inf_{v_h \in V_h} \|u - v_h\|_V$$

Cea's lemma for the Poisson problem

- $V = H_0^1(\Omega)$
- associated norm

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

- $\alpha_1 = \alpha_2 = 1$

$$\|\nabla(u - u_h)\|_\Omega = \inf_{v_h \in V_h} \|\nabla(u - v_h)\|_\Omega$$

Independently of the type of finite elements, as long as these are conforming finite elements, i.e. $V_h \subseteq H_0^1(\Omega)$.

Interpolation error

- Let $I_h : V \rightarrow V_h$ be an arbitrary interpolation. Then

$$\begin{aligned}\|u - u_h\|_V &\leq \frac{\alpha_1}{\alpha_2} \inf_{v_h \in V_h} \|u - v_h\|_V \\ &\leq \frac{\alpha_1}{\alpha_2} \|u - I_h u\|_V\end{aligned}$$

- We only need to get an idea about the interpolation error

$$\|u - I_h u\|_V$$

- Most simple is the nodal interpolation of continuous functions

$$I_h u(N) = u(N)$$

for nodes N of the mesh.

- But: Are $H^1(\Omega)$ functions continuous?

$$d = 1 \quad : \quad \text{yes}$$

$$d \geq 2 \quad : \quad \text{no}$$

- Higher order Sobolev spaces of order $k \geq 1$:

$$H^k(\Omega) := \{u : \Omega \rightarrow \mathbb{R} : D^\alpha u \in L^2(\Omega) \text{ for all } |\alpha| \leq k\}$$

- Semi-norms and norm:

$$|u|_{H^m(\Omega)} := \left(\sum_{|\alpha|=m} \|D^\alpha u\|_\Omega^2 \right)^{1/2}$$

$$\|u\|_{H^m(\Omega)} := \left(\sum_{k=0}^m |u|_{H^k(\Omega)}^2 \right)^{1/2}$$

- $(H^m(\Omega), \|\cdot\|_{H^m(\Omega)})$ are Banach spaces.

H^2 functions are continuous

- For $d = 1$

$$H^1(\Omega) \subseteq C(\Omega)$$

- For $d = 2$ and $d = 3$

$$H^2(\Omega) \subseteq C(\Omega)$$

- If $\partial\Omega$ is Lipschitz (or piecewise polynomial and Ω convex), then

$$H^2(\Omega) \subseteq C(\overline{\Omega})$$

with continuous embedding, i.e.

$$\sup_{x \in \Omega} |u(x)| \leq C \|u\|_{H^2(\Omega)} \quad \forall u \in H^2(\Omega)$$

Then, the nodal interpolant is well-defined

$$I_h : H^2(\Omega) \rightarrow C(\overline{\Omega})$$

Hence, if $u \in H^2(\Omega)$, then it holds for the Poisson pb

$$\|\nabla(u - u_h)\|_{\Omega} \leq \|\nabla(u - I_h u)\|_{\Omega}$$

Questions:

- 1 What is the order of approximation with respect to h ?

$$\|\nabla(u - I_h u)\|_{\Omega} = O(h^r)$$

$r = ?$

- 2 In which cases holds $u \in H^2(\Omega)$?

Structure to address the interpolation error

- 1 Localization:

$$\|\nabla(u - I_h u)\|_{\Omega}^2 = \sum_{T \in \mathcal{T}_h} \|\nabla(u - I_h u)\|_T^2$$

- 2 Transformation to the reference cell:

$$\|\nabla(u - I_h u)\|_T \rightarrow \|\nabla(\hat{u} - \hat{I}\hat{u})\|_{\hat{T}}$$

- 3 Interpolation error on the reference cell, for P_1/Q_1 elements:

$$\|\nabla(\hat{u} - \hat{I}\hat{u})\|_{\hat{T}} \leq c|\hat{u}|_{H^2(\hat{T})}$$

- 4 Backward transformation

$$|\hat{u}|_{H^2(\hat{T})} \rightarrow h_T^2 |u|_{H^2(T)}$$

- 5 Assembling together

$$\sum_{T \in \mathcal{T}_h} h_T^2 |u|_{H^2(T)}^2 \leq h^2 |u|_{H^2(\Omega)}^2$$

with $h = \max\{h_T : T \in \mathcal{T}_h\}$

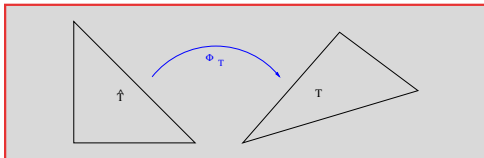
Step 2: Transformation to the reference cell

How to transform an expression as $(w = u - I_h u)$

$$\|\nabla(u - I_h u)\|_T^2 = \int_T |\nabla w(x)|^2 dx.$$

onto the reference triangle \hat{T} by an affine linear transformation

$$\Phi_T(\hat{x}) = x_0 + B_T \hat{x}$$



Partial derivative:

$$\begin{aligned} \frac{\partial w(x)}{\partial x_i} &= \sum_{j=1}^d \frac{\partial \hat{w}(\hat{x})}{\partial \hat{x}_j} \frac{\partial \hat{x}_j}{\partial x_i} \\ &= \sum_{j=1}^d \frac{\partial \hat{w}(\hat{x})}{\partial \hat{x}_j} (B_T^{-1})_{ji} \\ &= (B_T^{-t} \hat{\nabla} \hat{w}(\hat{x}))_i \end{aligned}$$

Gradient on T :

$$|\nabla w(x)|^2 \leq \|B_T^{-t}\|_F^2 |\hat{\nabla} \hat{w}(\hat{x})|^2$$

with Frobenius norm $\|B_T^{-t}\|_F = \sqrt{\sum_{i,j} |(B_T^{-t})_{i,j}|^2}$.

$$\begin{aligned} \int_T |\nabla w(x)|^2 dx &\leq \|B_T^{-t}\|_F^2 \int_T |\hat{\nabla} \hat{w}(\hat{x})|^2 dx \\ &= \|B_T^{-t}\|_F^2 |\det B_T| \int_{\hat{T}} |\hat{\nabla} \hat{w}(\hat{x})|^2 d\hat{x} \\ &= \|B_T^{-t}\|_F^2 |\det B_T| \|\hat{\nabla} \hat{w}\|_{\hat{T}}^2 \end{aligned}$$

What's about

$$\|\hat{\nabla}(\hat{u} - \hat{I}\hat{u})\|_{\hat{T}}^2 \quad ?$$

Step 3: Interpolation error on the reference cell

Theorem (Bramble-Hilbert lemma)

Let $T \subset \mathbb{R}^d$ a Lipschitz domain, F a normed space, $\Phi : H^m(T) \rightarrow F$ linear and continuous, $m > d/2$, such that

$$P_{m-1}(T) \subseteq \text{Ker}(\Phi).$$

Then there exists a constant $c = c(T, \Phi)$ s.t.

$$\|\Phi u\|_F \leq c|u|_{H^m(T)} \quad \forall u \in H^m(T).$$

- Interpolation $\hat{I} : H^2(\hat{T}) \rightarrow P_1$ by linear functions.
- Application of Bramble-Hilbert lemma to $\Phi = Id - \hat{I}$, $F = H^1(\hat{T})$, $m = 2$:

$$\|\hat{\nabla}(\hat{u} - \hat{I}\hat{u})\|_{\hat{T}} \leq c|\hat{u}|_{H^2(\hat{T})}$$

because $\hat{u} - \hat{I}\hat{u} = 0$, if u is a polynomial of maximal degree 1.

Step 4: Backward transformation

$$|\hat{u}|_{H^2(\hat{T})} = |\det B_T|^{-1/2} \|B_T^t\|_F^2 |u|_{H^2(T)}$$

$$\|\nabla(u - I_h u)\|_\Omega^2 \leq c \sum_{T \in \mathcal{T}_h} \|B_T^{-1}\|_F^2 \|B_T\|_F^4 |u|_{H^2(T)}^2$$

What's about

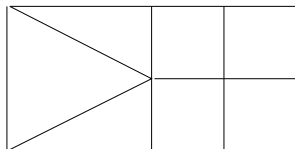
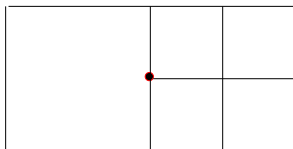
$$\|B_T^{-1}\|_F \quad \text{and} \quad \|B_T\|_F \quad ?$$

Shape regular meshes

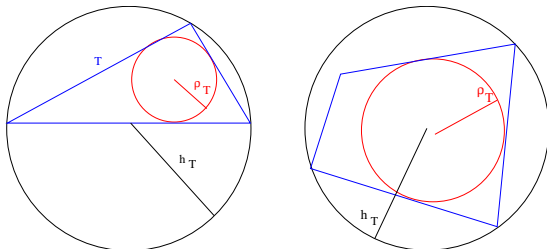
Definition

A triangulation $\mathcal{T}_h = \{T_1, \dots, T_C\}$ of a domain $\Omega \subset \mathbb{R}^2$ consisting of triangles (or quadrilaterals) is called **compatible**, if $T_i \cap T_j$ for every $1 \leq i < j \leq C$ is

- is empty
- consists of a single node, or
- consists of an (entire) edge.



Geometrical parameters



h_T = outer radius

ρ_T = inner radius

$\kappa_T = h_T/\rho_T$ = aspect ratio

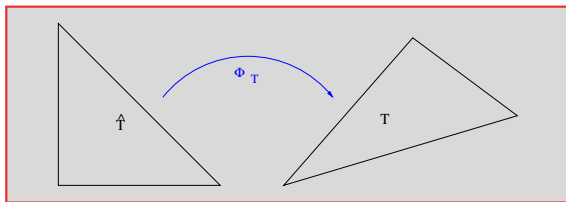
A family of meshes $\mathcal{T}_1, \mathcal{T}_2, \dots$ is called **shape regular** if

$$\max_i \max_{T \in \mathcal{T}_i} \kappa_T \leq \kappa$$

A family of meshes $\mathcal{T}_1, \mathcal{T}_2, \dots$ is called **quasi uniform** if

$$\frac{\max_{T \in \mathcal{T}_i} |T|}{\min_{T \in \mathcal{T}_i} |T|} \leq \kappa$$

Spectral norm of the transformation



For the spectral norm of the affine linear transformation

$$\Phi_T(\hat{x}) = x_0 + B_T \hat{x}$$

it holds:

$$\begin{aligned}\|B_T^{-1}\|_F &\leq h_{\hat{T}}/\rho_T \\ \|B_T\|_F &\leq h_T/\rho_{\hat{T}}\end{aligned}$$

with usually $h_{\hat{T}}, \rho_{\hat{T}} \sim 1$.

Hence, on shape regular meshes with maximal anisotropy κ , we obtain

$$\begin{aligned}\|B_T^{-1}\|_F &\leq \kappa h_T^{-1} \\ \|B_T\|_F &\leq h_T\end{aligned}$$

Step 5: Assembling together

$$\|\nabla(u - I_h u)\|_{\Omega}^2 \leq c \sum_{T \in \mathcal{T}_h} \|B_T^{-1}\|_F^2 \|B_T\|_F^4 |u|_{H^2(T)}^2$$

On shape regular meshes:

$$\|\nabla(u - I_h u)\|_{\Omega}^2 \leq c_{\kappa} \sum_{T \in \mathcal{T}_h} h_T^2 |u|_{H^2(T)}^2$$

Theorem

We consider the Poisson problem, discretized with P_1 finite elements on a family of shape regular meshes. If the solution u has the regularity H^2 , then

$$\|\nabla(u - I_h u)\|_{L^2(\Omega)} \leq c_{\kappa} h |u|_{H^2(\Omega)}$$

where $h = \max_T h_T$ is the maximal cell size.

Remark: If Ω is convex or $\partial\Omega$ is C^2 -regular, then u is a H^2 function with

$$|u|_{H^2(\Omega)} \leq c \|f\|_{L^2(\Omega)}$$

Error estimates in the L^2 -norm

Are you interested in a "weaker" norm

$$\|u - u_h\|_{L^2(\Omega)}$$

instead of $\|\nabla(u - u_h)\|_{L^2(\Omega)}$?

- Interpolation error

$$\|u - I_h u\|_{L^2(\Omega)} \leq c_\kappa \mathbf{h}^2 |u|_{H^2(\Omega)}$$

- Comparison with Poincare inequality:

$$\begin{aligned} \|u - u_h\|_{L^2(\Omega)} &\leq c_\Omega \|\nabla(u - u_h)\|_{L^2(\Omega)} \\ &\leq c \mathbf{h} |u|_{H^2(\Omega)} \end{aligned}$$

is sub-optimal.

- In fact, one may do better by a duality argument

$$\|u - u_h\|_{L^2(\Omega)} \leq c \mathbf{h}^2 |u|_{H^2(\Omega)}$$

see: Aubin-Nitsche trick.

Duality argument

- **Aim:** Derive error bound on

$$\|u - u_h\|_W$$

in a weaker norm, i.e. let W be an Hilbert space with continuous embedding $V \subseteq W$, i.e.

$$\|u\|_W \leq c\|u\|_V \quad \forall u \in V$$

- Then

$$\|u - u_h\|_W = \sup_{g \in S} \langle g, u - u_h \rangle$$

with

$$S := \{g \in W' : \|g\|_{W'} = 1\}$$

- Our particular case:

$$V = H_0^1(\Omega), \quad W = L^2(\Omega)$$

continuous embedding due to Poincaré inequality.

- Due to the continuous embedding $V \subseteq W$ it holds

$$W' \subseteq V'$$

- Hence, $g \in S \subset V'$ is a possible rhs in the dual problem:

$$z_g \in V : \quad A(\phi, z_g) = \langle g, \phi \rangle \quad \forall \phi \in V$$

- Primal problem:

$$u \in V : \quad A(u, \phi) = \langle f, \phi \rangle \quad \forall \phi \in V$$

- We obtain

$$\begin{aligned} \langle g, u - u_h \rangle &= A(u - u_h, z_g) \\ &= A(u - u_h, z_g - z_h) \\ &\leq \alpha_1 \|u - u_h\|_V \|z_g - z_h\|_V \end{aligned}$$

for arbitrary $z_h \in V_h$.

- Hence

$$\|u - u_h\|_W \leq \alpha_1 \|u - u_h\|_V \sup_{g \in S} \|z_g - z_h\|_V$$

We have shown:

Theorem (Aubin-Nitsche)

Let V, W Hilbert spaces with continuous embedding $V \subseteq W$. The bilinear form $A : V \times V \rightarrow \mathbb{R}$ is assumed to be continuous (in V with constant α_1). Then holds for the corresponding finite element solution $u_h \in V_h \subset V$:

$$\|u - u_h\|_W \leq \alpha_1 \sup_{g \in W', \|g\|_{W'}=1} \left\{ \inf_{z_h \in V_h} \|z_g - z_h\|_V \right\} \|u - u_h\|_V,$$

where z_g is the solution of the associated dual problems.

We arrive at:

Theorem

Let $\Omega \subset \mathbb{R}^d$, $d \in \{2, 3\}$, be a convex domain or a domain with C^2 -boundary, $\{\mathcal{T}_h\}$ be a family of shape regular triangulations of Ω . Then it holds for the P_1 (or Q_1) finite element solution of Poisson pb:

$$\|u - u_h\|_{L^2(\Omega)} \leq ch^2 |u|_{H^2(\Omega)}.$$

Proof.

$$\|u - u_h\|_{\Omega} \leq \sup_{g \in L^2(\Omega), \|g\|_{\Omega}=1} \left\{ \inf_{z_h \in V_h} \|\nabla(z_g - z_h)\|_{\Omega} \right\} \|\nabla(u - u_h)\|_{\Omega}$$

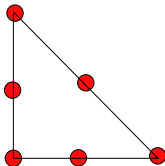
Due to the property of Ω , we know that $u, z_g \in H^2(\Omega)$. Hence:

$$\begin{aligned} \|\nabla(u - u_h)\|_{\Omega} &\leq ch |u|_{H^2(\Omega)} \\ \|\nabla(z_g - z_h)\|_{\Omega} &\leq ch \|g\|_{L^2(\Omega)} = ch \end{aligned}$$

- FEM of order $r \geq 1$:

$$P_r(\mathcal{T}_h) := \{\varphi : \Omega_h \rightarrow \mathbb{R} : \varphi|_T \in P_r \forall T \in \mathcal{T}_h\}$$

- P_2 elements: one dof on each vertex + one dof on each face



$$\begin{aligned}\varphi(x, y) = & \alpha_0 + \alpha_1 x + \alpha_2 y \\ & + \alpha_3 x^2 + \alpha_4 y^2 + \alpha_5 xy\end{aligned}$$

- A two-dimensional polynomial of order $r \geq 1$ on a triangle, restricted to one edge is a one-dimensional polynomial of order r .
Hence: We need $r + 1$ degrees of freedom on each edge.

Error estimate for higher order finite elements

Theorem

We consider the Poisson problem, discretized with P_r finite elements ($r \geq 1$) on a family of shape regular meshes. If the solution u has the regularity H^{r+1} , then

$$\|\nabla(u - I_h u)\|_{\Omega} \leq c_{\kappa} h^r |u|_{H^{r+1}(\Omega)}$$

where $h = \max_T h_T$ is the maximal cell size.

Proof: As before by Bramble-Hilbert with corresponding interpolation onto the reference cell:

$$\|\widehat{\nabla}(\widehat{u} - \widehat{I}\widehat{u})(\widehat{x})\|_{\widehat{T}} \leq c |\widehat{u}|_{H^{r+1}(\widehat{T})}$$

for the nodal interpolation $\widehat{I}: H^{r+1}(\widehat{T}) \rightarrow P_r$.

The powers of h result from the transformation of $|\widehat{u}|_{H^{r+1}(\widehat{T})}$ to the cell T :

$$|\widehat{u}|_{H^{r+1}(\widehat{T})} = |\det B_T^{-1}|^{1/2} \|B_T^t\|_F^{r+1} |u|_{H^{r+1}(T)}$$

Pro's and contra's of higher order finite elements

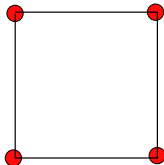
Pro's:

- A better approximation property is expected due to better asymptotic behaviour
- Less degrees of freedom for a given accuracy
- More local couplings in the stiffness matrix (can be advantageous for CPU reasons)

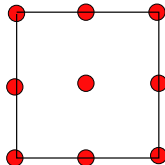
Contra:

- More regularity of the solution is necessary. Otherwise: reduction of accuracy / order of convergence.
- Stiffness matrix become more dense due to many couplings inside each element
- Robust linear solvers are usually more difficult

Accuracy of Q_r elements



$$\varphi(x, y) = \sum_{i,j=0}^r \alpha_{ij} x^i y^j$$



- The nodal interpolation \hat{I} on the reference quadrilateral / hexahedral is exact for polynomials of degree $\leq r$.
- Hence, Bramble-Hilbert lemma gives the same results as for P_r elements:

$$\|\nabla(u - u_h)\| \leq ch^r |u|_{H^{r+1}(\Omega)}$$

Summary of Lecture 2:

- FE for continuous, coercive bilinear forms are quasi-optimal with respect to discretization error:

$$\|\nabla(u - u_h)\| \leq \frac{\alpha_1}{\alpha_2} \inf_{v_h \in V_h} \|\nabla(u - v_h)\|$$

- Optimal for the Poisson problem, $\alpha_1/\alpha_2 = 1$.
- P_1 finite elements are of order 1 in the energy norm

$$\|\nabla(u - u_h)\| \leq ch|u|_{H^2(\Omega)}$$

- The error in L^2 is one order better (if Ω is regular enough):

$$\|u - u_h\|_{L^2(\Omega)} \leq ch^2|u|_{H^2(\Omega)}$$

- P_r or Q_r , $r \geq 1$. finite elements are of order r in the energy norm

$$\|\nabla(u - u_h)\|_{L^2(\Omega)} \leq ch^r|u|_{H^{r+1}(\Omega)}$$