Robustness for Transient Problems

Truman E. Ellis and Jesse L. Chan

December 2, 2014

Consider domain $Q = \Omega \times [0,T]$ with boundary $\Gamma = \Gamma_- \cup \Gamma_+ \cup \Gamma_0 \cup \Gamma_T$ where Γ_- is the spatial inflow boundary, Γ_+ is the spatial outflow boundary, Γ_0 is the initial time boundary, and Γ_T is the final time boundary. Let Γ_h denote the entire mesh skeleton.

Assume that boundary conditions are applied on the boundary $\Gamma_0 \subset \Gamma$. Recall that, for the ultra-weak variational formulation

$$b\left(\left(u,\widehat{u}\right),v\right)=\left(u,A_{h}^{*}v\right)_{L^{2}\left(\Omega\right)}+\left\langle \widehat{u},\llbracket v\rrbracket\right\rangle _{\Gamma_{h}\backslash\Gamma_{0}}$$

we can recover

$$||u||_{L^2(Q)}^2 = b(u, v^*)$$

for conforming v^* satisfying the adjoint equation

$$A^*v^* = u$$
$$v^* = 0 \text{ on } \Gamma_h \setminus \Gamma_0.$$

Together, these give necessary conditions on the test norm $\|\cdot\|_V$ such that we have L^2 robustness (this gives robustness in the variable u; for the first order formulation, conditions for σ must also be shown).

$$\|u\|_{L^{2}(Q)}^{2} = b(u, v^{*}) \le \frac{b(u, v^{*})}{\|v^{*}\|_{V}} \|v^{*}\|_{V} \le \|u\|_{E} \|v^{*}\|_{V}$$

Thus, showing $\|v^*\|_V \lesssim \|u\|_{L^2(Q)}$ gives the result that $\|u\|_{L^2(Q)} \lesssim \|u\|_E$.

1 Convection-Diffusion

Consider convection-diffusion

$$\begin{split} \frac{1}{\epsilon} \boldsymbol{\sigma} - \nabla u &= 0 \\ \frac{\partial u}{\partial t} + \boldsymbol{\beta} \cdot \nabla u - \nabla \cdot \boldsymbol{\sigma} &= f \\ \frac{\partial u}{\partial n} &= 0 \text{ on } \Gamma_- \\ u &= 0 \text{ on } \Gamma_+ \\ u &= u_0 \text{ on } \Gamma_0. \end{split}$$

Let
$$\tilde{\boldsymbol{\beta}} := \begin{pmatrix} \boldsymbol{\beta} \\ 1 \end{pmatrix}$$
 and $\nabla_{xt} := \begin{pmatrix} \nabla \\ \frac{\partial}{\partial t} \end{pmatrix}$, then we can rewrite this as
$$\frac{1}{\epsilon} \boldsymbol{\sigma} - \nabla u = 0$$
$$\tilde{\boldsymbol{\beta}} \cdot \nabla_{xt} u - \nabla \cdot \boldsymbol{\sigma} = f$$
$$\frac{\partial u}{\partial n} = 0 \text{ on } \Gamma_{-}$$
$$u = 0 \text{ on } \Gamma_{+}$$
$$u = u_{0} \text{ on } \Gamma_{0}.$$

We decompose the adjoint into three parts: a discontinuous part

$$\begin{split} \frac{1}{\epsilon} \boldsymbol{\tau}_0 + \nabla v_0 &= 0 \\ -\tilde{\boldsymbol{\beta}} \cdot \nabla_{xt} v_0 + \nabla \cdot \boldsymbol{\tau}_0 &= 0 \\ \boldsymbol{\tau}_0 \cdot \boldsymbol{n}_x &= \boldsymbol{\tau} \cdot \boldsymbol{n}_x \text{ on } \Gamma_- \cup \Gamma_0 \\ v_0 &= v \text{ on } \Gamma_+ \\ v_0 &= v \text{ on } \Gamma_T \\ \llbracket v_0 \rrbracket &= \llbracket v \rrbracket \text{ on } \Gamma_h^0 \\ \llbracket \boldsymbol{\tau}_0 \cdot \boldsymbol{n}_x \rrbracket &= \llbracket \boldsymbol{\tau}_0 \cdot \boldsymbol{n}_x \rrbracket \text{ on } \Gamma_{hx}^0 \,, \end{split}$$

a continuous part with forcing term g

$$egin{aligned} & rac{1}{\epsilon} oldsymbol{ au}_1 +
abla v_1 = 0 \ & - ilde{oldsymbol{eta}} \cdot
abla_{xt} v_1 +
abla \cdot oldsymbol{ au}_1 = g \ & oldsymbol{ au}_1 \cdot oldsymbol{n}_x = 0 \ ext{on} \ \Gamma_- \ & v_1 = 0 \ ext{on} \ \Gamma_T \,, \end{aligned}$$

and a continuous part with forcing f

$$\begin{split} \frac{1}{\epsilon} \boldsymbol{\tau}_2 + \nabla v_2 &= \boldsymbol{f} \\ -\tilde{\boldsymbol{\beta}} \cdot \nabla_{xt} v_2 + \nabla \cdot \boldsymbol{\tau}_2 &= 0 \\ \boldsymbol{\tau}_2 \cdot \boldsymbol{n}_x &= 0 \text{ on } \Gamma_- \\ v_2 &= 0 \text{ on } \Gamma_+ \\ v_2 &= 0 \text{ on } \Gamma_T \,. \end{split}$$

(The boundary conditions can be derived by taking the ultra-weak formulation and choosing boundary conditions such that the temporal flux and spatial flux terms $\langle \widehat{u}, \llbracket \tau_n \rrbracket \rangle_{\Gamma_{out}}$ and $\langle \widehat{t}_n, \llbracket v \rrbracket \rangle_{\Gamma_{in}}$ are zero.)

We can then derive that the test norm

$$\|(v, \tau)\|_{V,K}^{2} := \frac{1}{\epsilon} \|\tau\|_{K}^{2} + \|\nabla \cdot \tau - \tilde{\beta} \cdot \nabla_{xt}v\|_{K}^{2} + \|\beta \cdot \nabla v\|_{K}^{2} + \epsilon \|\nabla v\|_{K}^{2} + \|v\|_{K}^{2},$$
(1)

provides the necessary bound $\|v^*\|_V \lesssim \|u\|_{L^2(Q)}$. In the following lemmas we establish the following bounds:

- Bound on $||(v_0, \tau_0)||_V$.
- Bound on $\|(v_1, \boldsymbol{\tau}_1)\|_V$. Lemma 1.1 gives $\|\tilde{\boldsymbol{\beta}} \cdot \nabla_{xt} v_1\| \leq \|g\|$. Since $\nabla \cdot \boldsymbol{\tau}_1 = 0$ $g + \tilde{\boldsymbol{\beta}} \cdot \nabla_{xt} v_1,$

$$\|\nabla \cdot \boldsymbol{\tau}_1\| \le \|g\| + \|\tilde{\boldsymbol{\beta}} \cdot \nabla_{xt} v_1\| \le 2 \|g\|.$$

Or, the fact that $\nabla \cdot \boldsymbol{\tau} - \tilde{\boldsymbol{\beta}} \cdot \nabla_{xt} v_1 = g$ clearly gives

$$\left\| \nabla \cdot \boldsymbol{\tau} - \tilde{\boldsymbol{\beta}} \cdot \nabla_{xt} v_1 \right\| = \|g\|.$$

Also, clearly

$$\|\boldsymbol{\beta} \cdot \nabla v_1\| \le \|\tilde{\boldsymbol{\beta}} \cdot \nabla_{xt} v_1\| \le \|g\|.$$

Lemma 1.2 gives $||v_1||^2 + \epsilon ||\nabla v_1||^2 \le ||g||^2$. Since $\epsilon^{1/2} \nabla v_1 = -\epsilon^{-1/2} \boldsymbol{\tau}_1$,

$$\frac{1}{\epsilon} \left\| \boldsymbol{\tau}_1 \right\|^2 \le \left\| g \right\|^2.$$

Thus, all $(v_1, \boldsymbol{\tau}_1)$ terms in (1) are accounted for.

• Bound on $\|(v_2, \boldsymbol{\tau}_2)\|_V$. The fact that $\nabla \cdot \boldsymbol{\tau} - \tilde{\boldsymbol{\beta}} \cdot \nabla_{xt} v = 0$ clearly gives

$$\left\| \nabla \cdot \boldsymbol{\tau} - \tilde{\boldsymbol{\beta}} \cdot \nabla_{xt} v_2 \right\| = 0 \le \|\boldsymbol{f}\|.$$

Lemma 1.2 gives $\|v_2\|^2 + \epsilon \|\nabla v_2\|^2 \le \epsilon \|f\|^2$. Since $\epsilon^{1/2} \nabla v_2 = f - \epsilon^{-1/2} \tau_2$,

$$\frac{1}{\epsilon} \left\| \boldsymbol{\tau}_2 \right\|^2 \leq (1 + \epsilon) \left\| \boldsymbol{f} \right\|^2.$$

Finally,

$$\|\boldsymbol{\beta} \cdot \nabla v_2\| \le \|\boldsymbol{\beta}\|_{\infty} \|\nabla v_2\| \le \|\boldsymbol{\beta}\|_{\infty} \|\boldsymbol{f}\|.$$

Thus, all (v_2, τ_2) terms in (1) are accounted for.

Our goal is to analyze the stability properties of the adjoint equations by deriving bounds of the form $\|(v_1, \tau_1)\|_V \leq \|g\|_L^2(Q)$ and $\|(v_2, \tau_2)\|_V \leq \|f\|_L^2(Q)$.

Insert conditions on β

Lemma 1.1. For the above conditions on β ,

$$\left\| \tilde{\boldsymbol{\beta}} \cdot \nabla_{xt} v_1 \right\| \le \|g\|.$$

Proof. Multiply by $-\tilde{\boldsymbol{\beta}} \cdot \nabla_{xt} v$ and integrate over Q to get

$$\left\| \tilde{\boldsymbol{\beta}} \cdot \nabla_{xt} v \right\|^2 = -\int_{\mathcal{Q}} g \tilde{\boldsymbol{\beta}} \cdot \nabla_{xt} v + \int_{\mathcal{Q}} \tilde{\boldsymbol{\beta}} \cdot \nabla_{xt} v \nabla \cdot \boldsymbol{\tau} \,. \tag{2}$$

Note that

$$\begin{split} \frac{1}{\epsilon} \int_{Q} \tilde{\boldsymbol{\beta}} \cdot \nabla_{xt} v \nabla \cdot \boldsymbol{\tau} &= -\int_{Q} \tilde{\boldsymbol{\beta}} \cdot \nabla_{xt} v \nabla v \cdot \boldsymbol{n}_{x} + \int_{Q} \nabla (\tilde{\boldsymbol{\beta}} \cdot \nabla_{xt} v) \cdot \nabla v \\ &= -\int_{\Gamma_{x}} \tilde{\boldsymbol{\beta}} \cdot \nabla_{xt} v \nabla v \cdot \boldsymbol{n}_{x} + \int_{Q} (\nabla \tilde{\boldsymbol{\beta}} \cdot \nabla_{xt} v) \cdot \nabla v \\ &= -\int_{\Gamma_{x}} \tilde{\boldsymbol{\beta}} \cdot \nabla_{xt} v \nabla v \cdot \boldsymbol{n}_{x} + \int_{Q} (\nabla \tilde{\boldsymbol{\beta}} \cdot \nabla_{xt} v) \cdot \nabla v \\ &+ \int_{Q} \tilde{\boldsymbol{\beta}} \cdot \nabla_{xt} v \nabla v \cdot \boldsymbol{n}_{x} + \int_{Q} (\nabla \boldsymbol{\beta} \cdot \nabla v) \cdot \nabla v \\ &+ \frac{1}{2} \int_{Q} \tilde{\boldsymbol{\beta}} \cdot \nabla_{xt} v \nabla v \cdot \boldsymbol{n}_{x} + \int_{Q} (\nabla \boldsymbol{\beta} \cdot \nabla v) \cdot \nabla v \\ &+ \frac{1}{2} \int_{\Gamma} \tilde{\boldsymbol{\beta}} \cdot \boldsymbol{n} (\nabla v \cdot \nabla v) - \frac{1}{2} \int_{Q} \nabla_{xt} \cdot \tilde{\boldsymbol{\beta}} (\nabla v \cdot \nabla v) \\ &= -\int_{\Gamma_{x}} \tilde{\boldsymbol{\beta}} \cdot \nabla_{xt} v \nabla v \cdot \boldsymbol{n}_{x} + \int_{Q} (\nabla \boldsymbol{\beta} \cdot \nabla v) \cdot \nabla v \\ &+ \frac{1}{2} \int_{\Gamma} \tilde{\boldsymbol{\beta}} \cdot \boldsymbol{n} (\nabla v \cdot \nabla v) - \frac{1}{2} \int_{Q} \nabla \cdot \boldsymbol{\beta} (\nabla v \cdot \nabla v) \\ &= -\int_{\Gamma_{x}} \tilde{\boldsymbol{\beta}} \cdot \boldsymbol{n} (\nabla v \cdot \nabla v) - \frac{1}{2} \int_{Q} \nabla \cdot \boldsymbol{\beta} (\nabla v \cdot \nabla v) \\ &= -\int_{\Gamma_{x}} \tilde{\boldsymbol{\beta}} \cdot \nabla_{xt} v \nabla v \cdot \boldsymbol{n}_{x} + \frac{1}{2} \int_{\Gamma} \tilde{\boldsymbol{\beta}} \cdot \boldsymbol{n} (\nabla v \cdot \nabla v) \\ &+ \int_{Q} \nabla v (\nabla \boldsymbol{\beta} - \frac{1}{2} \nabla \cdot \boldsymbol{\beta} \boldsymbol{I}) \nabla v \end{split}$$

Plugging this into (2), we get

$$\begin{split} \left\|\tilde{\boldsymbol{\beta}} \cdot \nabla_{xt} v\right\|^2 &= -\int_{Q} g \tilde{\boldsymbol{\beta}} \cdot \nabla_{xt} v + \epsilon \int_{Q} \nabla v (\nabla \boldsymbol{\beta} - \frac{1}{2} \nabla \cdot \boldsymbol{\beta} \boldsymbol{I}) \nabla v \\ &- \epsilon \int_{\Gamma_{x}} \tilde{\boldsymbol{\beta}} \cdot \nabla_{xt} v \nabla v \cdot \boldsymbol{n}_{x} + \epsilon \frac{1}{2} \int_{\Gamma} \tilde{\boldsymbol{\beta}} \cdot \boldsymbol{n} (\nabla v \cdot \nabla v) \\ &= -\int_{Q} g \tilde{\boldsymbol{\beta}} \cdot \nabla_{xt} v \underbrace{\nabla v \cdot \boldsymbol{n}_{x}} - \int_{\Gamma_{+}} \left(\frac{\partial v}{\partial t} + \boldsymbol{\beta} \cdot \nabla v \right) \nabla v \cdot \boldsymbol{n}_{x} \\ &- \int_{\Gamma_{-}} \tilde{\boldsymbol{\beta}} \cdot \nabla_{xt} v \underbrace{\nabla v \cdot \boldsymbol{n}_{x}} - \int_{\Gamma_{+}} \left(\frac{\partial v}{\partial t} + \boldsymbol{\beta} \cdot \nabla v \right) \nabla v \cdot \boldsymbol{n}_{x} \\ &+ \frac{1}{2} \int_{\Gamma_{-}} \underbrace{\boldsymbol{\beta} \cdot \boldsymbol{n}_{x}} (\nabla v \cdot \nabla v) + \frac{1}{2} \int_{\Gamma_{+}} \boldsymbol{\beta} \cdot \boldsymbol{n}_{x} (\nabla v \cdot \nabla v) \\ &+ \frac{1}{2} \int_{\Gamma_{0}} \underbrace{\boldsymbol{n}_{t}} (\nabla v \cdot \nabla v) + \frac{1}{2} \int_{\Gamma_{T}} \boldsymbol{n}_{t} \underbrace{(\nabla v \cdot \nabla v)} \\ &\leq - \int_{Q} g \tilde{\boldsymbol{\beta}} \cdot \nabla_{xt} v + \epsilon \int_{Q} \nabla v (\nabla \boldsymbol{\beta} - \frac{1}{2} \nabla \cdot \boldsymbol{\beta} \boldsymbol{I}) \nabla v \\ &+ \int_{\Gamma_{+}} \left(-\frac{\partial v}{\partial \boldsymbol{n}_{x}} \boldsymbol{\beta} + \frac{1}{2} \boldsymbol{\beta} \cdot \boldsymbol{n}_{x} \nabla v \right) \cdot \nabla v \\ &= - \int_{Q} g \tilde{\boldsymbol{\beta}} \cdot \nabla_{xt} v + \epsilon \int_{Q} \nabla v (\nabla \boldsymbol{\beta} - \frac{1}{2} \nabla \cdot \boldsymbol{\beta} \boldsymbol{I}) \nabla v \\ &+ \int_{\Gamma_{+}} \left(-\frac{\partial v}{\partial \boldsymbol{n}_{x}} \boldsymbol{\beta} + \frac{1}{2} \boldsymbol{\beta} \cdot \boldsymbol{n}_{x} \frac{\partial v}{\partial \boldsymbol{n}_{x}} \boldsymbol{n}_{x} \right) \cdot \frac{\partial v}{\partial \boldsymbol{n}_{x}} \boldsymbol{n}_{x} \\ &= - \int_{Q} g \tilde{\boldsymbol{\beta}} \cdot \nabla_{xt} v + \epsilon \int_{Q} \nabla v (\nabla \boldsymbol{\beta} - \frac{1}{2} \nabla \cdot \boldsymbol{\beta} \boldsymbol{I}) \nabla v \\ &- \frac{1}{2} \int_{\Gamma_{+}} \left(\frac{\partial v}{\partial \boldsymbol{n}_{x}} \right)^{2} \boldsymbol{\beta} \cdot \boldsymbol{n}_{x} \\ &\leq - \int_{Q} g \tilde{\boldsymbol{\beta}} \cdot \nabla_{xt} v + \epsilon \int_{Q} \nabla v (\nabla \boldsymbol{\beta} - \frac{1}{2} \nabla \cdot \boldsymbol{\beta} \boldsymbol{I}) \nabla v \\ &\leq \frac{\|g\|^{2}}{2} + \frac{\left\| \tilde{\boldsymbol{\beta}} \cdot \nabla_{xt} v \right\|^{2}}{2} + \epsilon \int_{Q} \nabla v (\nabla \boldsymbol{\beta} - \frac{1}{2} \nabla \cdot \boldsymbol{\beta} \boldsymbol{I}) \nabla v \\ &\leq \frac{\|g\|^{2}}{2} + \frac{\left\| \tilde{\boldsymbol{\beta}} \cdot \nabla_{xt} v \right\|^{2}}{2} + \epsilon C \|\nabla v\|^{2} \end{aligned}$$

Lemma 1.2. For the duration of this lemma, let $v := v_1 + v_2$. Then, for the

above conditions on β ,

$$\|v\|^2 + \epsilon \|\nabla v\|^2 \le \|g\|^2 + \epsilon \|f\|^2$$
.

Proof. Define $w=e^tv$ and note that $\frac{\partial w}{\partial t}=\left(\frac{\partial v}{\partial t}+v\right)e^t$ while all spatial derivatives go through. Multiplying the adjoint by w and integrating over Q gives

$$-\int_{Q} \tilde{\boldsymbol{\beta}} \cdot \nabla_{xt} v w - \epsilon \Delta v w = \int_{Q} g w - \epsilon \int_{Q} \nabla \cdot \boldsymbol{f} w$$

or

$$-\int_{Q} e^{t} v \tilde{\boldsymbol{\beta}} \cdot \nabla_{xt} v - \epsilon \int_{Q} e^{t} v \Delta v = \int_{Q} e^{t} g v - \epsilon \int_{Q} e^{t} v \nabla \cdot \boldsymbol{f}$$

Integrating by parts:

$$\int_{Q} \nabla_{xt} \cdot \left(e^{t} \tilde{\boldsymbol{\beta}} v \right) v - \int_{\Gamma} e^{t} \tilde{\boldsymbol{\beta}} \cdot \boldsymbol{n} v^{2} + \epsilon \int_{Q} e^{t} \nabla v \cdot \nabla v - \epsilon \int_{\Gamma_{x}} e^{t} v \cdot \nabla v \cdot \boldsymbol{n}_{x}$$

$$= \int_{Q} e^{t} g v + \epsilon \int_{Q} e^{t} \nabla v \cdot \boldsymbol{f} - \epsilon \int_{\Gamma_{x}} e^{t} v \boldsymbol{f} \cdot \boldsymbol{n}_{x}$$

Note that $\nabla_{xt} \cdot e^t v \tilde{\boldsymbol{\beta}} = e^t (\tilde{\boldsymbol{\beta}} \nabla_{xt} v + v)$ if $\nabla \cdot \boldsymbol{\beta} = 0$. Moving some terms to the right hand side, we get

$$\int_{Q} e^{t}v^{2} + \int_{Q} \epsilon e^{t} \nabla v \cdot \nabla v$$

$$= \int_{Q} e^{t}gv + \epsilon \int_{Q} e^{t} \nabla v \cdot \boldsymbol{f} - \epsilon \int_{\Gamma_{x}} e^{t}v\boldsymbol{f} \cdot \boldsymbol{n}_{x}$$

$$- \int_{Q} e^{t} \tilde{\boldsymbol{\beta}} \cdot \nabla_{xt}vv + \int_{\Gamma} e^{t} \tilde{\boldsymbol{\beta}} \cdot \boldsymbol{n}v^{2} + \epsilon \int_{\Gamma_{x}} e^{t}v \cdot \nabla v \cdot \boldsymbol{n}_{x}$$

Note that
$$1 \leq ||e^t||_{\infty} = e^T$$
, then

$$\begin{split} &\|v\|^2 + \epsilon \, \|\nabla v\|^2 \\ &\leq e^T \left(\int_Q gv + \epsilon \int_Q \nabla v \cdot \boldsymbol{f} - \epsilon \int_{\Gamma_-} v \underbrace{\boldsymbol{f} \cdot \boldsymbol{n}_x}_{= \neq \epsilon + \frac{0}{\partial v} \frac{\partial v}{\partial \boldsymbol{n}_x}} - \epsilon \int_{\Gamma_+} \underbrace{\boldsymbol{v}}_{=0} \boldsymbol{f} \cdot \boldsymbol{n}_x \right. \\ &- \int_Q \tilde{\boldsymbol{\beta}} \cdot \nabla_{xt} vv + \int_{\Gamma} \tilde{\boldsymbol{\beta}} \cdot \boldsymbol{n} v^2 + \epsilon \int_{\Gamma_-} v \cdot \nabla v \cdot \boldsymbol{n}_x + \epsilon \int_{\Gamma_+} \underbrace{\boldsymbol{v}}_{=0} \frac{\partial v}{\partial \boldsymbol{n}_x} \right) \\ &= e^T \left(\int_Q gv + \epsilon \int_Q \nabla v \cdot \boldsymbol{f} - \epsilon \int_{\Gamma_-} \underbrace{\boldsymbol{v}}_{\partial \boldsymbol{n}_x} + \epsilon \int_{\Gamma_x} \underbrace{\boldsymbol{v}}_{\partial \boldsymbol{n}_x} + \epsilon \int_{\Gamma_x} \underbrace{\boldsymbol{v}}_{\partial \boldsymbol{n}_x} \right) \\ &- \frac{1}{2} \int_Q \tilde{\boldsymbol{\beta}} \cdot \nabla_{xt} v^2 + \int_{\Gamma} \tilde{\boldsymbol{\beta}} \cdot \boldsymbol{n} v^2 \right) \\ &= e^T \left(\int_Q gv + \epsilon \int_Q \nabla v \cdot \boldsymbol{f} \right) \\ &+ \frac{1}{2} \int_Q \underbrace{\nabla_x \boldsymbol{v} \cdot \tilde{\boldsymbol{\beta}} v^2}_{\leq 0} - \frac{1}{2} \int_{\Gamma} \tilde{\boldsymbol{\beta}} \cdot \boldsymbol{n} v^2 + \int_{\Gamma} \tilde{\boldsymbol{\beta}} \cdot \boldsymbol{n} v^2 \right) \\ &= e^T \left(\int_Q gv + \epsilon \int_Q \nabla v \cdot \boldsymbol{f} \right) \\ &+ \frac{1}{2} \left(\int_{\Gamma_0} \underbrace{-v^2}_{\leq 0} + \int_{\Gamma_T} \underbrace{\boldsymbol{v}^2}_{0} + \int_{\Gamma_-} \underbrace{\boldsymbol{\beta} \cdot \boldsymbol{n}_x v^2}_{\leq 0} + \int_{\Gamma_+} \boldsymbol{\beta} \cdot \boldsymbol{n}_x \underbrace{\boldsymbol{v}^2}_{0} \right) \right) \\ &\leq e^T \left(\int_Q gv + \epsilon \int_Q \nabla v \cdot \boldsymbol{f} \right) \\ &\leq e^T \left(\underbrace{\|g\|^2}_2 + \epsilon \underbrace{\|\boldsymbol{f}\|^2}_2 + \underbrace{\|v\|^2}_2 + \epsilon \underbrace{\|\nabla v\|^2}_2 \right) \end{split}$$

2 Entropy Norm and Navier-Stokes

The adjoint for Navier-Stokes looks like

$$\begin{split} -\frac{\partial v}{\partial t} - A \cdot \nabla v - (K_{ij}v_{,j})_{,i} &= A_0 U \\ \boldsymbol{\tau} \cdot \boldsymbol{n}_x &= 0 \text{ on } \Gamma_- \\ v &= 0 \text{ on } \Gamma_+ \\ v &= 0 \text{ on } \Gamma_T. \end{split}$$

We want to create a norm that is bounded by $(U, A_0 U) = \left\| A_0^{\frac{1}{2}} U \right\|^2$.

Lemma 2.1. For the above conditions on β ,

$$\left\| \tilde{\boldsymbol{\beta}} \cdot \nabla_{xt} v_1 \right\| \le \|g\|.$$

Proof.

3 Robustness for transient problems given spatial robustness

Suppose we have the transient problem

$$\frac{\partial u}{\partial t} + Au = f$$

with initial condition $u(x,0)=u_0$. Suppose that DPG is robust under the ultra-weak variational formulation for the steady problem

$$(u, A_h^* v)_{L^2(\Omega)} + \langle \widehat{u}, \llbracket v \rrbracket \rangle_{\Gamma_h \backslash \Gamma_0} = (f, v)$$

with test norm $||v||_V$. Then, can we show that

$$\|v\|_{V,t} \coloneqq \|v\|_V + \left\|\frac{\partial v}{\partial t}\right\|_{L^2(\Omega)}$$

also leads to a robust upper bound of the L^2 norm by the DPG energy norm? I believe this may be possible. The adjoint equation for robustness for the transient problem gives

$$-\frac{\partial v}{\partial t} + A^*v = u$$

with v = 0 at t = T...

4 Transient Eriksson-Johnson

We can derive a transient Eriksson-Johnson solution using separation of variables. Consider

$$\frac{\partial u}{\partial t} + \frac{\partial u}{\partial x} - \epsilon \Delta u = 0$$

with boundary conditions

$$u = 0 \text{ on } \Gamma_{+},$$

$$u - \epsilon \frac{\partial u}{\partial n} = u_{0} - \epsilon \frac{\partial u_{0}}{\partial n} \text{ on } \Gamma_{-},$$

$$\epsilon \frac{\partial u}{\partial n} = 0 \text{ on } \Gamma_{0},$$

and initial condition $u(x,y,0)=u_0(x,y)$ that satisfies the given boundary data. Assuming that u(x,y,t)=X(x,y)T(t) and $Lu=\frac{\partial u}{\partial x}-\epsilon\Delta u$, we can plug this into the equation

$$\frac{\partial u}{\partial t} + Lu = 0$$

and rearrange to get

$$-\frac{\frac{\partial T}{\partial t}}{T} = \frac{LX}{X} = C.$$

This assumes then that $\frac{\partial T}{\partial t}=-CT$, or that $T(t)=e^{-Ct}$, and that LX=CX, or that X is made up of the eigenfunctions of L.