

Let us now move on to errors due to inexact numerical integration. Whenever we apply a quadrature formula to assemble e.g. the stiffness matrix, mass matrix or load vector, we obtain a perturbed bilinear form \tilde{B} instead of B and a perturbed right hand side \tilde{f} instead of f and we are solving the perturbed GALERKIN equations

$$\tilde{B}(u^h, v^h) = (\tilde{f}, v^h)_{V^*, V}, \quad \forall v^h \in V^h$$

instead. To make sure that this problem still possesses a unique solution, we need the additional assumptions that \tilde{B} is continuous and coercive as well

$$\begin{aligned} |\tilde{B}(u^h, v^h)| &\leq \tilde{C} \|u^h\| \|v^h\|, & \forall u^h, v^h \in V^h \\ \tilde{B}(u^h, u^h) &\geq \tilde{c} \|u^h\|^2, & \forall u^h \in V^h \end{aligned}$$

and that \tilde{f} is continuous, just like their unperturbed counterparts B and f .

2.3.19 Lemma (STRANG's First Lemma) The error $e^h = \bar{u} - u^h$ of the perturbed (but otherwise conforming) GALERKIN approximation satisfies the estimate

$$\|e^h\|_h \leq c \left(\underbrace{\inf_{v^h \in V^h} (\|\bar{u} - v^h\|_h)}_{\substack{\text{approximation error} \\ \text{due to} \\ V \rightarrow V^h}} + \underbrace{\|B(v^h, \cdot) - \tilde{B}(v^h, \cdot)\|_*}_{\substack{\text{quadrature errors} \\ \text{due to} \\ K^h \rightarrow \tilde{K}^h, M^h \rightarrow \tilde{M}^h, f^h \rightarrow \tilde{f}^h}} + \|f - \tilde{f}\|_* \right)$$

with a constant $c > 0$ that is independent of u, u^h and h .

Proof. Let $v^h \in V^h$ be arbitrary.

$$\begin{aligned} \bullet \quad B(\bar{u} - v^h, u^h - v^h) &= B(\bar{u}, u^h - v^h) - B(v^h, u^h - v^h) = \langle f, u^h - v^h \rangle - B(v^h, u^h - v^h) \\ \tilde{B}(u^h - v^h, u^h - v^h) &= \tilde{B}(u^h, u^h - v^h) - \tilde{B}(v^h, u^h - v^h) = \langle \tilde{f}, u^h - v^h \rangle - \tilde{B}(v^h, u^h - v^h) \end{aligned}$$

$$\begin{aligned} \bullet \quad c \|u^h - v^h\|^2 &\leq \tilde{B}(u^h - v^h, u^h - v^h) + 0 \\ &= B(\bar{u} - v^h, u^h - v^h) + B(v^h, u^h - v^h) - \tilde{B}(v^h, u^h - v^h) + \langle \tilde{f}, u^h - v^h \rangle - \langle f, u^h - v^h \rangle \\ &\leq C \|\bar{u} - v^h\| \|u^h - v^h\| + \|B(v^h, \cdot) - \tilde{B}(v^h, \cdot)\|_* \|u^h - v^h\| + \|\tilde{f} - f\|_* \|u^h - v^h\| \end{aligned}$$

with the operator norm

$$\|f\|_* = \sup_{v^h \in V^h} \frac{|\langle f, v^h \rangle|}{\|v^h\|}$$

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2 Second-Order Elliptic Equations

$$\begin{aligned} \bullet \quad \|e^h\| &= \|u^h - \bar{u}\| \\ &\leq \|u^h - v^h\| + \|v^h - \bar{u}\| \\ &\leq \frac{C}{c} \|\bar{u} - v^h\| + \frac{1}{c} \|B(v^h, \cdot) - \tilde{B}(v^h, \cdot)\|_* + \frac{1}{c} \|\tilde{f} - f\|_* + \|v^h - \bar{u}\| \\ &\leq C (\|\bar{u} - v^h\| + \|B(v^h, \cdot) - \tilde{B}(v^h, \cdot)\|_* + \|\tilde{f} - f\|_*) \quad \square \end{aligned}$$