CMA 309

\$\mathscr{C}^1\$-curved finite elements with numerical integration for thin plate and thin shell problems, Part 2: Approximation of thin plate and thin shell problems

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Received 9 March 1992

In this paper, we study the approximation of solutions of linear thin shell problems formulated on plane reference domains with curved boundary, according to the model of W.T. Koiter. Sufficient conditions are given which preserve the order of convergence of the method. These conditions involve both the approximation of the components of the displacement with straight and curved finite element families of class \mathscr{C}^1 , and the degree of accuracy of the numerical quadrature schemes. We conclude by examining various examples. As a particular case, we apply the results to plate bending problems.

1. Introduction

In [1], we have studied the approximation of the linear thin shell equations of [2] by using conforming finite element methods and numerical integration techniques, we have proved the convergence and we have obtained an explicit estimate of the asymptotic error. This estimate takes into account the approximation of the displacement components and the degree of accuracy of the numerical integration scheme. In this way, we have assumed that the middle surface of the shell is the image of a polygonal domain through a regular mapping φ .

The aim of this work is to extend the previous results to the case of shells whose middle surface is defined as the image of a plane reference domain with curved boundary through a regular mapping φ . In this way, we use finite element spaces constructed from curved finite elements of class \mathscr{C}^1 as those developed in Part 1 (see [3]) which are \mathscr{C}^1 -compatible with classical Argyris (see [4]) or Bell [5] triangles.

For clarity we have subdivided this paper into nine sections. Section 2 briefly records the statement of the continuous problem. Two discrete problems are formulated in Section 3, with or without use of numerical integration techniques. An 'abstract' error estimate is obtained in Section 4 while local error estimates are derived in Section 5. Next, in order to have the uniform V_h -ellipticity condition satisfied, sufficient conditions are formulated in Section 6.

From the results of Sections 4-6, we obtain the asymptotic error estimate theorem in

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Section 7. The criteria to be observed by the numerical integration schemes are the same as those previously obtained in [1] when the finite elements under consideration have straight sides. For curved finite elements, we prove that the degree of accuracy of the numerical integration schemes is obtained by adding 2n-2 to the required degree of accuracy of the numerical integration schemes used for corresponding straight finite elements. Here, n means the degree of the polynomials used in the definition of the application F_K which maps the reference triangle \hat{K} onto the curved triangle K.

We conclude this study with some examples of convenient finite element spaces which can be used to approximate plate bending problems (Section 8) and general thin shell problems (Section 9). In each case, we recall the sufficient conditions which preserve the order of convergence of the method and we give some references of appropriate numerical integration schemes.

In conclusion, as in the case of polygonal domains, we emphasize that this study

- (i) is valid for general thin shell equations, and
- (ii) provides precise criteria for choosing optimal numerical integration schemes.

A description of the implementation and some numerical experiments are given in [6].

This paper is a continuation of [3] and uses the same notations. References to [3] are made by Part I.

2. The continuous problem

For a detailed formulation of the continuous thin shell problem, we refer to [2, 7]. In [8], we have briefly recorded this formulation and we have given expressions of the bilinear and linear forms which are well adapted to the approximation by finite element methods. We recall these expressions.

The bilinear form of the thin shell problem associated with the strain energy of the shell can be written (see [9, Proposition 2.1; 8, Theorem 1.5.1])

$$a(\boldsymbol{u}, \boldsymbol{v}) = \int_{\Omega} U^{t}[A_{IJ}]V \,\mathrm{d}\xi^{1} \,\mathrm{d}\xi^{2} , \qquad (2.1)$$

where the column matrix V (and similarly for the matrix U) is given by

$$V^{t} = \begin{bmatrix} v_{1} & v_{1,1} & v_{1,2} & v_{2} & v_{2,1} & v_{2,2} & v_{3} & v_{3,1} & v_{3,2} & v_{3,11} & v_{3,12} & v_{3,22} \end{bmatrix},$$
 (2.2)

and where the 12-square matrix $[A_{IJ}]$ is only dependent on the first, second and third partial derivatives of the application $\varphi: \bar{\Omega} \to \bar{S}$ which maps the plane reference domain Ω onto the middle surface S of the thin shell. Subsequently, it is convenient to assume that this mapping φ verifies the following hypothesis.

HYPOTHESIS 2.1. The mapping φ is defined on a domain $\tilde{\Omega} \supset \bar{\Omega}$, $\varphi \in (\mathscr{C}^3(\bar{\tilde{\Omega}}))^3$ and all the points of the surface $\bar{\tilde{S}} = \varphi(\bar{\tilde{\Omega}})$ are regular in the sense that $\varphi_{,1}(\xi^1, \xi^2) \times \varphi_{,2}(\xi^1, \xi^2) \neq \mathbf{0}$ for any $(\xi^1, \xi^2) \in \bar{\tilde{\Omega}}$.

The linear form of the thin shell problem: for simplicity, we assume that the shell is clamped along its boundary and submitted to a distribution of external loads whose resultant is noted p and whose moment is 0. Then the work of the external loads associated with a displacement v of the middle surface is given by (see [8, Theorem 1.5.2])

$$f(\mathbf{v}) = \int_{\Omega} F^{\mathsf{t}} V \, \mathrm{d}\xi^{1} \, \mathrm{d}\xi^{2} \,, \tag{2.3}$$

where the column matrix V is given by (2.2) and where the column matrix F is only dependent on the first partial derivatives of the mapping $\varphi: \bar{\Omega} \to \bar{S}$ and on the components of p.

Then, we can formulate the thin shell problem as follows.

PROBLEM 2.1. For $\varphi \in (\mathscr{C}^3(\bar{\Omega}))^3$, for $p \in (\mathscr{C}^0(\bar{\Omega}))^3$, find $u \in V$ such that

$$a(\boldsymbol{u}, \boldsymbol{v}) = f(\boldsymbol{v}) \quad \forall \boldsymbol{v} \in V , \tag{2.4}$$

where the space V of admissible displacements is given by

$$V = H_0^1(\Omega) \times H_0^1(\Omega) \times H_0^2(\Omega) . \tag{2.5}$$

THEOREM 2.1 ([7, Theorem 6.4.1)]. Problem 2.1 has one and only one solution.

REMARK 2.1. The hypotheses $\varphi \in (\mathscr{C}^3(\bar{\tilde{\Omega}}))^3$ and $p \in (\mathscr{C}^0(\bar{\Omega}))^3$ are in particular linked to the use of numerical integration schemes. Indeed, they involve $[A_{IJ}] \in (\mathscr{C}^0(\bar{\tilde{\Omega}}))^{144}$ and $F^t \in (\mathscr{C}^0(\bar{\Omega}))^{12}$.

REMARK 2.2. The definition (2.5) of space V corresponds to the study of deformations of clamped shells along their boundaries. For more general boundary conditions, see [7].

3. The discrete problems

According to the method developed in Part 1, Section 2, we associate with the domain Ω an approximate domain Ω_h . We have

$$\bar{\Omega}_h = \bigcup_{K \in \mathcal{F}_h} K, \text{ where } \mathcal{F}_h = \mathcal{F}_h^1 \cup \mathcal{F}_h^2.$$
(3.1)

The triangulation \mathcal{T}_h^1 is composed of straight triangles which are in affine correspondence with a reference triangle \hat{K} . The triangulation \mathcal{T}_h^2 is composed of triangles which have two straight sides while the third one approximates an arc of the boundary (Γ) . These curved triangles are the images of a reference triangle \hat{K} by a non-affine mapping F_K .

With each triangulation \mathcal{T}_h of the domain Ω_h , we associate a product of finite element spaces $X_h = X_{h1} \times X_{h1} \times X_{h2}$ and then we define a suitable subspace $V_h = V_{h1} \times V_{h1} \times V_{h2}$ of X_h which takes into account the boundary conditions. More precisely these spaces are defined as follows ($\alpha = 1, 2$):

Spaces $X_{h\alpha}$: the functions of spaces $X_{h\alpha}$, $\alpha = 1, 2$, are such that

- (i) upon each $K \in \mathcal{T}_h$, they belong to a finite dimensional space which is contained in $H^{\alpha}(K)$; (3.2)
- (ii) upon each $K \in \mathcal{T}_h$, they are determined by their values and by the values of their derivatives upon the set of the degrees of freedom of the element K;
- (iii) $X_{h\alpha} \subset \mathscr{C}^{\alpha-1}(\overline{\Omega}_h)$.

Spaces $V_{h\alpha}$, $\alpha = 1, 2$:

$$V_{h1} = \{ v_h \in X_{h1}; \ v_h = 0 \text{ over } \Gamma_h = \partial \Omega_h \} ,$$

$$V_{h2} = \{ v_h \in X_{h2}; \ v_h = 0, \ \partial_{\nu} v_h = 0 \text{ over } \Gamma_h \}, \text{ where } \partial_{\nu} \text{ means}$$
the unit external normal derivative to Γ_h . (3.3)

Thus, the space $V_h = V_{h1} \times V_{h1} \times V_{h2}$ satisfies the inclusion

$$V_h \subset V(\Omega_h) = H_0^1(\Omega_h) \times H_0^1(\Omega_h) \times H_0^2(\Omega_h). \tag{3.4}$$

Since the parameter h is supposed to decrease to zero, we can assume the existence of a parameter $h_0 > 0$ such that

$$\Omega_h \subset \tilde{\Omega} \quad \forall h \in]0, \, h_0[\,, \tag{3.5})$$

where $\tilde{\Omega}$ is the domain introduced in Hypothesis 2.1.

3.1. Construction of spaces X_{h1} and X_{h2} in practice

Concerning the approximation of the displacement field, there are two possibilities:

- (i) the tangential and normal components of the displacement are approximated with the help of the same finite element family which is then of class \mathscr{C}^1 : with the straight triangles $K \in \mathscr{T}_h^1$, we associate a finite element family of class \mathscr{C}^1 while with the curved triangles $K \in \mathscr{T}_h^2$ we associate a family of curved finite elements which are \mathscr{C}^1 -compatible with the straight finite elements into consideration;
- (ii) the tangential and normal components of the displacement are approximated with the help of distinct finite element families. For the normal component we proceed as in (i). For the tangential components, we associate with the straight triangles $K \in \mathcal{T}^1$ a family of straight finite elements of class \mathscr{C}^0 , while with the curved triangles $K \in \mathscr{T}^2_h$ (constructed with the help of the application F_K used to define the curved finite element of class \mathscr{C}^1) we associate a family of curved finite elements, \mathscr{C}^0 -compatible with the considered straight finite elements.

Subsequently, we construct spaces X_{h2} which satisfy conditions (3.2), with the help of curved finite elements which are \mathscr{C}^1 -compatible with the Argyris or Bell triangles (see Part 1, Section 3.2 when $F_K \in (P_5)^2$, and Section 3.3 when $F_K \in (P_3)^2$). With the help of the same finite elements or of curved finite elements which are \mathscr{C}_0 -compatible with the Hermite finite

element of type (3) described in Part 1, Section 3.4, we construct spaces X_{h1} that satisfy conditions (3.2).

3.2. From spaces $X_{h\alpha}$ to spaces $V_{h\alpha}$, $\alpha = 1, 2$

We define the subspaces $V_{h\alpha}$ from the spaces $X_{h\alpha}$ by taking into account the boundary conditions. When the triangles are straight, the treatment of homogeneous boundary conditions is detailed in [8] for several kinds of conforming finite elements. Subsequently, we will concentrate on the construction of the space V_{h2} when using curved finite elements of class \mathscr{C}^1 which are extensively described in Part 1, Sections 3.2 and 3.3.

CASE 1: $F_K \in (P_3)^2$. Let us thoroughly examine the case of a curved triangle $K = F_K(\hat{K})$ constructed from the application $F_K \in (P_3)^2$ introduced in Part 1, Example 2.2. Let $v \in \mathscr{C}^2(\tilde{\Omega})$ be a function such that

$$v|_{\Gamma} = 0$$
, $\frac{\partial v}{\partial n}|_{\Gamma} = 0$, (3.6)

and let us show that the corresponding interpolate function $\pi_K v$ of function v, associated with the curved finite element \mathscr{C}^1 -compatible with the Argyris triangle, verifies the conditions

$$(\pi_K v)|_{\gamma_h} = 0$$
, $\frac{\partial \pi_K v}{\partial n}|_{\gamma_h} = 0$, (3.7)

where γ_h denotes the approximate arc a_1a_2 . Then, such elements permit us to construct space V_{h2} .

Let a be any point of γ_h (Fig. 1) and let $\hat{a} = F_K^{-1}(a) \in \hat{a}_1 \hat{a}_2$. We set

$$\widehat{\pi_K v} = \pi_K v \circ F_K ,$$

so that conditions (3.7) are equivalent to

$$\widehat{\pi_K v}(\hat{a}) = 0$$
, $D\widehat{\pi_K v}(\hat{a})(\hat{a}_3 - \hat{b}_3) = 0$. (3.8)

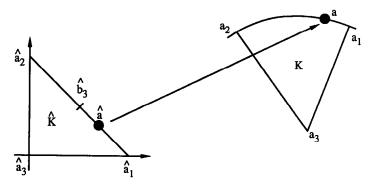


Fig. 1. Taking into account boundary conditions.

But, by construction, $\widehat{\pi_K v}|_{[\hat{a}_1, \hat{a}_2]}$ coincides with the polynomial \hat{f}_3 , of degree five, which is entirely determined by the data of the degrees of freedom,

$$\{\hat{v}(\hat{a}_1), \hat{v}(\hat{a}_2), D\hat{v}(\hat{a}_1)(\hat{a}_2 - \hat{a}_1), D\hat{v}(\hat{a}_2)(\hat{a}_1 - \hat{a}_2), \\ D^2\hat{v}(\hat{a}_1)(\hat{a}_2 - \hat{a}_1)^2, D^2\hat{v}(\hat{a}_2)(\hat{a}_1 - \hat{a}_2)^2\},$$
(3.9)

while $D\widehat{\pi_{\kappa}}v(\cdot)(\hat{a}_3-\hat{b}_3)|_{[\hat{a}_1,\hat{a}_2]}$ agrees with the fourth degree polynomial \hat{g}_3 , which is entirely determined by the data of the degrees of freedom

$$\{D\hat{v}(\hat{a}_{\alpha})(\hat{a}_{3} - \hat{b}_{3}), \ \alpha = 1, 2; \ D^{2}\hat{v}(\hat{a}_{1})(\hat{a}_{3} - \hat{b}_{3}, \hat{a}_{2} - \hat{a}_{1});$$

$$D^{2}\hat{v}(\hat{a}_{2})(\hat{a}_{3} - \hat{b}_{3}, \hat{a}_{1} - \hat{a}_{2}); D\hat{v}(\hat{b}_{3})(\hat{a}_{3} - \hat{b}_{3})\}.$$

$$(3.10)$$

The boundary conditions (3.6) immediately involve

$$v|_{\Gamma} = 0$$
, $Dv|_{\Gamma} = 0$, $D^2v(\chi_1(s), \chi_2(s))(\chi'(s), \tau) = 0$,

where τ is any vector of \mathbb{R}^2 and $\chi(s) = (\chi_1(s), \chi_2(s))$ is any parameterization of the arc Γ (see Part 1, (2.1)). With the relation $\hat{v} = v \circ F_K$ and the expression (Part 1, (2.33)) of F_K , we obtain the following relations, satisfied at points \hat{a}_1 and \hat{a}_2 :

$$\hat{v}(\hat{a}_1) = \hat{v}(\hat{a}_2) = 0 ,
D\hat{v}(\hat{a}_1) = D\hat{v}(\hat{a}_2) = 0 ,
D^2\hat{v}(\hat{a}_1)(\hat{a}_2 - \hat{a}_1, \hat{\tau}) = D^2\hat{v}(\hat{a}_2)(\hat{a}_1 - \hat{a}_2, \hat{\tau}) = 0 ,$$
(3.11)

where $\hat{\tau}$ is any vector of plane \mathbb{R}^2 . Then relations (3.11) mean that the degrees of freedom included in the sets (3.9) and (3.10) are zero, so that we obtain (3.8).

CASE 2: $F_K \in (P_5)^2$. The above proof can be immediately adapted to this case.

CASE 3: Curved triangles which are \mathscr{C}^1 -compatible with the Bell triangle $(F_K \in (P_3)^2)$ or $F_K \in (P_5)^2$, a similar proof can be applied.

Thus, for all these cases, conditions (3.8) mean that conditions (3.7) are satisfied and then we obtain space V_{h2} .

Analogously, one can show that the space V_{h1} can be constructed from curved finite elements which are \mathcal{C}_0 -compatible with the Hermite finite element of type 3. Of course, as an alternative, we can take V_{h2} for V_{h1} .

REMARK 3.1. Thus, the use of an interpolation of the boundary Γ with the help of polynomials of degree 3 for the construction of curved finite elements which are \mathscr{C}^1 -compatible with Argyris or Bell triangles, is possible when the boundary conditions are homogeneous Dirichlet type.

The case of general boundary conditions is more complicated and beyond the scope of this paper. In this direction, let us mention [10, 11] which contain in particular (i) interesting results for the approximation of elliptic equations of order 2m + 2, $m \in \mathbb{N}$, for Dirichlet nonhomogeneous boundary conditions by means of straight and curved compatible Bell triangles, and (ii) an interesting discussion on the degree of polynomials (n = 3 or n = 5) that we need to use to interpolate the boundary, depending on the kind of nonhomogeneous boundary conditions we have to approximate.

Now we are in a position to define the discrete problems associated with the continuous Problem 2.1 (see (2.4)).

First discrete problem: for $h < h_0$ (see (3.5)), find $\tilde{u}_h \in V_h$ such that

$$\int_{\Omega_h} \tilde{U}_h^{\mathsf{t}}[A_{IJ}] V_h \, \mathrm{d}x = \int_{\Omega_h} \tilde{F}^{\mathsf{t}} V_h \, \mathrm{d}x \quad \forall \boldsymbol{v}_h \in V_h \,, \tag{3.12}$$

where the elements of the matrix \tilde{F}^t are some extensions of the elements of the matrix F^t to the domain $\tilde{\Omega}$, i.e.,

$$\tilde{F}^{\mathsf{t}}|_{\tilde{\Omega}} = F^{\mathsf{t}} \,. \tag{3.13}$$

The elements of F^t are assumed to be continuous (cf. statement of Problem 2.1) so that the existence of continuous extensions is ensured by the Tietze-Urysohn theorem (see [12]). Let us note that the coefficients A_{IJ} are defined and continuous upon $\bar{\Omega}_h$ thanks to Hypothesis 2.1 and to the relation (3.5).

Set $X(\Omega_h) = (H^1(\Omega_h))^2 \times H^2(\Omega_h)$ and consider the following bilinear and linear forms:

$$\boldsymbol{u}, \boldsymbol{v} \in X(\Omega_h) \to \tilde{a}_h(\boldsymbol{u}, \boldsymbol{v}) = \int_{\Omega_h} U^{\mathsf{t}}[A_{IJ}] V \, \mathrm{d}x ,$$
 (3.14)

$$\mathbf{v} \in X(\Omega_h) \to \tilde{f}_h(\mathbf{v}) = \int_{\Omega_h} \tilde{F}^{\mathsf{t}} V \, \mathrm{d}x \,.$$
 (3.15)

The inclusions (3.5) involve the existence of a constant $\tilde{M} > 0$, independent of h, such that for any $u, v \in X(\Omega_h)$ we obtain

$$\left| \int_{\Omega_h} U^{\mathsf{t}}[A_{IJ}] V \, \mathrm{d}x \right| \leq \tilde{M} \| \boldsymbol{u} \|_{X(\Omega_h)} \| \boldsymbol{v} \|_{X(\Omega_h)} \,, \tag{3.16}$$

$$\left| \int_{\Omega_h} \tilde{F}^t V \, \mathrm{d}x \right| \leq \tilde{M} \|\boldsymbol{v}\|_{X(\Omega_h)} \,. \tag{3.17}$$

In Section 6, we check that the bilinear form $\tilde{a}_h(\cdot,\cdot)$ is uniformly V_h -elliptic. Here and subsequently, we note

$$\|\boldsymbol{v}\|_{\boldsymbol{X}(\Omega_h)} = [\|v_1\|_{1,\Omega_h}^2 + \|v_2\|_{1,\Omega_h}^2 + \|v_3\|_{2,\Omega_h}^2]^{1/2},$$

$$|\boldsymbol{v}|_{\boldsymbol{X}(\Omega_h)} = [|v_1|_{1,\Omega_h}^2 + |v_2|_{1,\Omega_h}^2 + |v_3|_{2,\Omega_h}^2]^{1/2}.$$
(3.18)

Since it is expensive, or even impossible, to exactly compute integrals like those appearing in (3.12), we are led to use numerical integration techniques. Thus consider the following numerical integration scheme over the reference triangle \hat{K} :

$$\int_{\mathcal{K}} \hat{\phi}(\hat{x}) \, \mathrm{d}\hat{x} \sim \sum_{l=1}^{L} \hat{\omega}_l \hat{\phi}(\hat{b}_l) \,. \tag{3.19}$$

Given two functions $\hat{\phi}: \hat{K} \to \mathbb{R}$ and $\phi: K = F_K(\hat{K}) \to \mathbb{R}$ in the usual correspondences $\phi = \hat{\phi} \circ F_K^{-1}$, $\hat{\phi} = \phi \circ F_K$, we have

$$\int_{K} \phi(x) \, \mathrm{d}x = \int_{\hat{K}} \hat{\phi}(\hat{x}) J_{F_{K}}(\hat{x}) \, \mathrm{d}\hat{x} \,, \tag{3.20}$$

where the Jacobian J_{F_K} of the application F_K can be assumed to be strictly positive without loss of generality. Thus the numerical integration scheme (3.19) upon the reference triangle \hat{K} induces the following numerical integration scheme upon the triangle K:

$$\int_{K} \phi(x) \, \mathrm{d}x \sim \sum_{l=1}^{L} \omega_{l,K} \phi(b_{l,K}) \,, \tag{3.21}$$

with

$$\omega_{l,K} = \hat{\omega}_l J_{F_K}(\hat{b}_l) \quad \text{and} \quad b_{l,K} = F_K(\hat{b}_l) , \quad 1 \le l \le L .$$
 (3.22)

Moreover, we define the error functionals

$$E_K(\phi) = \int_K \phi(x) \, \mathrm{d}x - \sum_{l=1}^L \omega_{l,K} \phi(b_{l,K}) \,, \tag{3.23}$$

$$\hat{E}(\hat{\phi}) = \int_{\hat{K}} \hat{\phi}(\hat{x}) \, d\hat{x} - \sum_{l=1}^{L} \hat{\omega}_{l} \hat{\phi}(\hat{b}_{l}) , \qquad (3.24)$$

so that

$$E_K(\phi) = \hat{E}(\hat{\phi}J_{F_K}). \tag{3.25}$$

The relations (3.1), (3.21) associate the following forms with the bilinear and linear forms (3.14) and (3.15):

$$\mathbf{u}_{h}, \mathbf{v}_{h} \in V_{h} \to a_{h}(\mathbf{u}_{h}, \mathbf{v}_{h}) = \sum_{K \in \mathcal{T}_{h}} \sum_{l=1}^{L} \omega_{l,K} U_{h}^{t}(b_{l,K}) [A_{IJ}(b_{l,K})] V_{h}(b_{l,K}), \qquad (3.26)$$

$$\boldsymbol{v}_h \in \boldsymbol{V}_h \to f_h(\boldsymbol{v}_h) = \sum_{K \in \mathcal{T}_h} \sum_{l=1}^L \omega_{l,K} F^{t}(\boldsymbol{b}_{l,K}) V_h(\boldsymbol{b}_{l,K}) . \tag{3.27}$$

In the last relation we have written $F^{t}(b_{l,K})$ which requires that all the integration nodes are inside $\bar{\Omega}$. This is a consequence of the following hypothesis which we subsequently assume to be verified.

HYPOTHESIS 3.1. Upon the reference triangle \hat{K} , all the numerical integration nodes are internal or they coincide with vertices \hat{a}_1 , \hat{a}_2 , \hat{a}_3 .

In relations (3.26), (3.27), it appears only a single numerical integration scheme. In practice, we use different schemes depending on the kind of triangle under consideration: we use very accurate schemes for curved triangles and more simple schemes for straight triangles. Thus, we obtain the following.

Second discrete problem: find $u_h \in V_h$ such that

$$a_h(\boldsymbol{u}_h, \boldsymbol{v}_h) = f_h(\boldsymbol{v}_h) \quad \forall \boldsymbol{v}_h \in V_h . \tag{3.28}$$

4. 'Abstract' error estimate

To obtain explicit error estimates, we start by giving an 'abstract' error estimate. In this way, we have to assume the uniform V_h -ellipticity property of the bilinear form $a_h(\cdot,\cdot)$. We return to this property in Section 6.

THEOREM 4.1. Let us consider a family of discrete problems (3.28) satisfying assumptions (3.4), (3.5) and such that there exists a constant $\beta > 0$, independent of h, for which

$$\beta \|\boldsymbol{v}_h\|_{X(\Omega_h)}^2 \le a_h(\boldsymbol{v}_h, \boldsymbol{v}_h) \quad \forall \boldsymbol{v}_h \in V_h \quad \forall h \text{ sufficiently small }. \tag{4.1}$$

For any $v, w \in X(\Omega_h)$, the bilinear form $\tilde{a}_h(v, w)$ is defined by relation (3.14), i.e.,

$$\tilde{a}_h(\boldsymbol{v}, \boldsymbol{w}) = \int_{\Omega_h} V^{t}[A_{IJ}] W \, \mathrm{d}x \,. \tag{4.2}$$

Then, there exists a constant c, independent of h, such that

$$\|\tilde{\boldsymbol{u}} - \boldsymbol{u}_{h}\|_{X(\Omega_{h})} \leq c \left[\inf_{\boldsymbol{v}_{h} \in V_{h}} \left\{ \|\tilde{\boldsymbol{u}} - \boldsymbol{v}_{h}\|_{X(\Omega_{h})} + \sup_{\boldsymbol{w}_{h} \in V_{h}} \frac{|\tilde{a}_{h}(\boldsymbol{v}_{h}, \boldsymbol{w}_{h}) - a_{h}(\boldsymbol{v}_{h}, \boldsymbol{w}_{h})|}{\|\boldsymbol{w}_{h}\|_{X(\Omega_{h})}} \right\} + \sup_{\boldsymbol{w}_{h} \in V_{h}} \frac{|\tilde{a}_{h}(\tilde{\boldsymbol{u}}, \boldsymbol{w}_{h}) - f_{h}(\boldsymbol{w}_{h})|}{\|\boldsymbol{w}_{h}\|_{X(\Omega_{h})}} \right], \tag{4.3}$$

where \tilde{u} is any function of $V(\tilde{\Omega})$.

PROOF. From (4.1) we obtain the existence of a unique solution u_h for every discrete problem (3.28). Then, for any $v_h \in V_h$, the inequality (4.1) implies

$$\begin{split} \beta \| \boldsymbol{u}_{h} - \boldsymbol{v}_{h} \|_{X(\Omega_{h})}^{2} & \leq a_{h}(\boldsymbol{u}_{h} - \boldsymbol{v}_{h}, \boldsymbol{u}_{h} - \boldsymbol{v}_{h}) \\ & = \tilde{a}_{h}(\tilde{\boldsymbol{u}} - \boldsymbol{v}_{h}, \boldsymbol{u}_{h} - \boldsymbol{v}_{h}) + \{\tilde{a}_{h}(\boldsymbol{v}_{h}, \boldsymbol{u}_{h} - \boldsymbol{v}_{h}) - a_{h}(\boldsymbol{v}_{h}, \boldsymbol{u}_{h} - \boldsymbol{v}_{h})\} \\ & + \{f_{h}(\boldsymbol{u}_{h} - \boldsymbol{v}_{h}) - \tilde{a}_{h}(\tilde{\boldsymbol{u}}, \boldsymbol{u}_{h} - \boldsymbol{v}_{h})\}, \end{split}$$

and hence, with inequality (3.16),

$$\begin{split} \beta \| \boldsymbol{u}_h - \boldsymbol{v}_h \|_{X(\Omega_h)} &\leq \tilde{M} \| \tilde{\boldsymbol{u}} - \boldsymbol{v}_h \|_{X(\Omega_h)} \\ &+ \sup_{\boldsymbol{w}_h \in V_h} \frac{|\tilde{a}_h(\boldsymbol{v}_h, \boldsymbol{w}_h) - a_h(\boldsymbol{v}_h, \boldsymbol{w}_h)|}{\| \boldsymbol{w}_h \|_{X(\Omega_h)}} + \sup_{\boldsymbol{w}_h \in V_h} \frac{|\tilde{a}_h(\tilde{\boldsymbol{u}}, \boldsymbol{w}_h) - f_h(\boldsymbol{w}_h)|}{\| \boldsymbol{w}_h \|_{X(\Omega_h)}} \;. \end{split}$$

Then, it remains to combine this inequality with

$$\|\widetilde{\boldsymbol{u}}-\boldsymbol{u}_h\|_{X(\Omega_h)} \leq \|\widetilde{\boldsymbol{u}}-\boldsymbol{v}_h\|_{X(\Omega_h)} + \|\boldsymbol{u}_h-\boldsymbol{v}_h\|_{X(\Omega_h)},$$

and next to take the infinimum with respect to $v_h \in V_h$. \square

REMARK 4.1. In the above theorem, \tilde{u} is any function of space $V(\tilde{\Omega})$. Subsequently, as function \tilde{u} , we will use any extension of the solution u to the domain $\tilde{\Omega}$.

REMARK 4.2. In the right-hand side of inequality (4.3) it appears the generalization of the usual term of the interpolation theory, i.e., $\inf_{\boldsymbol{v}_h \in V_h} \|\tilde{\boldsymbol{u}} - \boldsymbol{v}_h\|_{X(\Omega_h)}$, and next two additional terms which evaluate the consistency of the integration scheme.

In order to find an explicit error estimate, we have to

- (i) check the property (4.1) of uniform V_h -ellipticity;
- (ii) evaluate the term of the interpolation error;
- (iii) evaluate the consistency terms of the inequality (4.3).

In the case of a polygonal boundary, we have proved in [1] that these properties (i)–(iii) are obtained through a suitable choice of numerical integration schemes formulated upon the reference triangle \hat{K} . When the boundary is curved we subsequently check that the results are similar.

5. Local error estimates

In this section, we give two theorems which allow us to prove the property (4.1) of uniform V_h -ellipticity and to evaluate the consistency terms of the inequality (4.3). Subsequently, we assume that

(i) the current triangle K is the image of the reference triangle \hat{K} by an application F_K which satisfies the properties stated in Part 1, Theorem 2.1; in particular,

$$F_K \in [P_n(\hat{K})]^2$$
, $n = 1$ if $K \in \mathcal{T}_h^1$, $n \ge 1$ if $K \in \mathcal{T}_h^2$; (5.1)

$$|F_K|_{l,\infty,\hat{K}} \leq ch_K^l$$
, $l=0,1,\ldots$

$$|F_K^{-1}|_{l,\infty,K} \le ch_K^{-1}, \quad l = 1, 2, \dots,$$

 $|J_{F_K}|_{l,\infty,\hat{K}} \le ch_K^{2+l}, \quad l = 0, \dots, n,$ (5.2)

$$\frac{c_1}{h_K^2} \leq |J_{F_K^{-1}}|_{0,\infty,K} \leq \frac{c_2}{h_K^2} ;$$

(ii) the components u_1, u_2 of the displacement are approximated in a discrete space $V_{h1} \subset H^1_0(\Omega_h)$ associated with a straight or curved finite element $(K, P_{K1}, \Sigma_{K1}), \forall K \in \mathcal{T}_h$. Let

$$\hat{P}_{K1} = \{ \hat{p}_K : \hat{K} \to \mathbb{R}; \ \hat{p}_K = p \circ F_K, \ p \in P_{K1} \}.$$
 (5.3)

Then we assume that there exists integers m_1 , n_1 such that

$$1 \leq m_1 \leq n_1 ,$$

$$P_{M_1}(\hat{K}) \subset \hat{P}_{K_1} \subset P_{N_1}(\hat{K}) ,$$

$$M_1 = m_1 , \quad N_1 = n_1 \quad \text{for a straight or a curved } \mathscr{C}^0\text{-compatible element },$$

$$M_1 = m_1 + n - 1 , \quad N_1 = n_1 + n - 1 \quad \text{for a curved } \mathscr{C}^1\text{-compatible element.}$$

$$(5.4)$$

This definition of M_1 , N_1 takes into account the increase in the degree of the polynomials used upon the reference triangle when we construct curved finite elements of class \mathscr{C}^1 (cf. Part 1, (3.9), for the curved finite elements which are \mathscr{C}^1 -compatible with the Argyris or Bell triangles). On the other hand, the degrees of the polynomials used upon the reference triangle in order to define curved finite elements which are \mathscr{C}^0 -compatible with given straight finite elements are the same.

(iii) The component u_3 of the displacement is approximated in a discrete finite element $V_{h2} \subset H^2_0(\Omega_h)$ associated with a straight or curved finite element (K, P_{K2}, Σ_{K2}) , of class \mathscr{C}^1 , $\forall K \in \mathscr{T}_h$. Let

$$\hat{P}_{K2} = \{ \hat{p}_K : \hat{K} \to \mathbb{R}; \ \hat{p}_K = p \circ F_K, \ p \in P_{K2} \}. \tag{5.5}$$

Then we assume that there exists integers m_2 , n_2 such that

$$2 \le m_2 \le n_2 ,$$

$$P_{M_2}(\hat{K}) \subset \hat{P}_{K_2} \subset P_{N_2}(\hat{K}) ,$$

$$M_2 = m_2 , \quad N_2 = n_2 \quad \text{for a straight element } (n = 1) ,$$

$$M_2 = m_2 + n - 1 , \quad N_2 = n_2 + n - 1 \quad \text{for a curved } \mathscr{C}^1\text{-compatible element } .$$

$$(5.6)$$

REMARK 5.1. Once more it is worth noting that this construction of curved finite elements uses polynomial spaces upon the reference triangle, i.e., the spaces $\hat{P}_{K\alpha}$, $\alpha=1,2$, are polynomial spaces. In general, when F_K is non-affine, the corresponding spaces $P_{K\alpha}$ are not polynomial spaces except their traces (and the traces of their normal derivatives for \mathscr{C}^1 -curved elements) along the straight sides a_3a_1 , a_3a_2 of the triangle K. Indeed $p=\hat{p}_K\circ F_K^{-1}$ and, except along the sides a_3a_1 , a_3a_2 , there are no reasons to obtain a polynomial space for functions p.

5.1. Local error estimate in view of the evaluation of the first consistency term

We have to evaluate the difference $\tilde{a}_h(\boldsymbol{v}_h, \boldsymbol{w}_h) - a_h(\boldsymbol{v}_h, \boldsymbol{w}_h)$. The relations (3.14), (3.26) and (3.23) involve

$$\widetilde{a}_h(\boldsymbol{v}_h, \boldsymbol{w}_h) - a_h(\boldsymbol{v}_h, \boldsymbol{w}_h) = \sum_{K \in \mathcal{T}_h} E_K[V_h^{t}[A_{IJ}]W_h]. \tag{5.7}$$

The right-hand side of relation (5.7) is a sum of terms like

$$E_K(a\partial^{\nu}v\partial^{\mu}w), \quad v \in P_{K\alpha}, \ w \in P_{K\beta}, \text{ with } \alpha, \beta = 1, 2 \text{ and } |\nu| \le \alpha, |\mu| \le \beta.$$
 (5.8)

But, the application F_K associates the function $\hat{v} \in \hat{P}_{K\alpha}$ with the function $v \in P_{K\alpha}$ (cf. relations (5.3) and (5.5)). More generally, we obtain

$$\hat{v}(\hat{x}) = v(x) , \quad x = F_{\kappa}(\hat{x}) , \tag{5.9}$$

$$\frac{\widehat{\partial v}}{\partial x_{\alpha}}(\hat{x}) = \sum_{\epsilon=1}^{2} \frac{A_{\epsilon\alpha}(\hat{x})}{J_{E_{\alpha}}(\hat{x})} \frac{\partial \hat{v}}{\partial \hat{x}_{\epsilon}}(\hat{x}), \qquad (5.10)$$

$$\frac{\widehat{\partial^2 v}}{\partial x_{\alpha} \partial x_{\beta}} \left(\hat{x} \right) = \sum_{\rho=1}^{2} \frac{A_{\rho\beta}(\hat{x})}{J_{F_{K}}(\hat{x})} \sum_{\epsilon=1}^{2} \left[\frac{A_{\epsilon\alpha}(\hat{x})}{J_{F_{K}}(\hat{x})} \frac{\partial^2 \hat{v}}{\partial \hat{x}_{\rho} \partial \hat{x}_{\epsilon}} \left(\hat{x} \right) + \frac{\partial \hat{v}}{\partial \hat{x}_{\epsilon}} \left(\hat{x} \right) \frac{\partial}{\partial \hat{x}_{\rho}} \left(\frac{A_{\epsilon\alpha}(\hat{x})}{J_{F_{K}}(\hat{x})} \right) \right], \tag{5.11}$$

with

$$A_{1\alpha}(\hat{x}) = \det \left[\mathbf{e}_{\alpha}, \frac{\partial F_{K}}{\partial \hat{x}_{2}} \right], \qquad A_{2\alpha}(\hat{x}) = \det \left[\frac{\partial F_{K}}{\partial \hat{x}_{1}}, \mathbf{e}_{\alpha} \right]. \tag{5.12}$$

PROOF of relation (5.10)

$$\frac{\widehat{\partial v}}{\partial x_{\alpha}}(\hat{x}) = \frac{\partial v}{\partial x_{\alpha}}(x) = Dv(x)e_{\alpha} = D\hat{v}(\hat{x})DF_{K}^{-1}(x)e_{\alpha} = D\hat{v}(\hat{x})[DF_{K}(\hat{x})]^{-1}e_{\alpha}.$$

The vector $f_{\alpha} = [DF_K(\hat{x})]^{-1} e_{\alpha}$ is a solution of the linear system $DF_K(\hat{x}) f_{\alpha} = e_{\alpha}$ whose determinant is precisely $J_{F_K}(\hat{x})$. Then Cramer's rule and relations (5.12) give

$$f_{\alpha} = \sum_{\varepsilon=1}^{2} \frac{A_{\varepsilon\alpha}(\hat{x})}{J_{F_{\nu}}(\hat{x})} e_{\varepsilon}$$

and hence

$$\frac{\widehat{\partial v}}{\partial x_{\alpha}}(\hat{x}) = D\hat{v}(\hat{x})f_{\alpha} = \sum_{\epsilon=1}^{2} \frac{A_{\epsilon\alpha}(\hat{x})}{J_{F_{\kappa}}(\hat{x})} \frac{\partial \hat{v}}{\partial \hat{x}_{\epsilon}}(\hat{x}). \quad \Box$$

PROOF of relation (5.11). Let us set $w_{\alpha}(x) = Dv(x)e_{\alpha}$. By definition, we obtain

$$\frac{\partial^2 v}{\partial x_{\alpha} \partial x_{\beta}}(\hat{x}) = \frac{\partial^2 v}{\partial x_{\alpha} \partial x_{\beta}}(x) = D^2 v(x)(\boldsymbol{e}_{\alpha}, \boldsymbol{e}_{\beta}) = Dw_{\alpha}(x)\boldsymbol{e}_{\beta}.$$

The relation (5.10) involves

$$Dw_{\alpha}(x)\boldsymbol{e}_{\beta} = \sum_{\rho=1}^{2} \frac{A_{\rho\beta}(\hat{x})}{J_{F_{\kappa}}(\hat{x})} \frac{\partial \hat{w}_{\alpha}}{\partial \hat{x}_{\rho}} (\hat{x}) , \qquad \hat{w}_{\alpha}(\hat{x}) = \frac{\widehat{\partial v}}{\partial x_{\alpha}} (\hat{x}) = \sum_{\varepsilon=1}^{2} \frac{A_{\varepsilon\alpha}(\hat{x})}{J_{F_{\kappa}}(\hat{x})} \frac{\partial \hat{v}}{\partial \hat{x}_{\varepsilon}} (\hat{x}) .$$

Finally,

$$\frac{\widehat{\partial^2 v}}{\partial x_\alpha \ \partial x_\beta} \left(\hat{x} \right) = \sum_{\rho=1}^2 \frac{A_{\rho\beta}(\hat{x})}{J_{F_\nu}(\hat{x})} \ \sum_{\varepsilon=1}^2 \left[\frac{A_{\varepsilon\alpha}(\hat{x})}{J_{F_\nu}(\hat{x})} \ \frac{\partial^2 \hat{v}}{\partial \hat{x}_\rho \ \partial \hat{x}_\varepsilon} \left(\hat{x} \right) + \frac{\partial \hat{v}}{\partial \hat{x}_\varepsilon} \left(\hat{x} \right) \frac{\partial}{\partial \hat{x}_\rho} \left(\frac{A_{\varepsilon\alpha}(\hat{x})}{J_{F_\nu}(\hat{x})} \right) \right].$$

For simplicity, we write the relations (5.10), (5.11) as

$$\widehat{\partial^{\nu} v} = \sum_{|\nu|=1}^{|\nu|} \widehat{d}_{\nu\gamma} \partial^{\gamma} \widehat{v} , \text{ where } \nu \text{ and } \gamma \text{ are multi-indices.}$$
 (5.13)

By substitution of relations (3.25) and (5.13) into the expression (5.8), we obtain

$$E_K(a\partial^{\nu}v\partial^{\mu}w) = \sum_{|\gamma|=1}^{|\nu|} \sum_{|\delta|=1}^{|\mu|} \hat{E}[\hat{a}J_{F_K}\hat{d}_{\nu\gamma}\hat{d}_{\mu\delta}\partial^{\gamma}\hat{v}\partial^{\delta}\hat{w}], \quad \text{where } \hat{a} = a \circ F_K.$$
 (5.14)

We collect hereunder some results which are used in the following.

LEMMA 5.1. The functions $\hat{d}_{\nu\gamma}$ which are defined by relation (5.13) verify estimates

$$\partial^{\rho} [\hat{d}_{\nu\gamma} \hat{d}_{\mu\delta} J_{F_K}] = \mathcal{O}[h_K^{2-|\gamma|-|\delta|+|\rho|}]. \tag{5.15}$$

PROOF. This is a direct consequence of relations (5.9)–(5.13) and of estimates (5.2). \square

LEMMA 5.2. Let $\phi \in W^{k,q}(K)$, $w \in W^{k,\infty}(K)$. Then the function $\phi w \in W^{k,q}(K)$ and satisfies

$$|\phi w|_{k,q,K} \le c \sum_{j=0}^{k} |\phi|_{k-j,q,K} |w|_{j,\infty,K},$$
 (5.16)

where the constant c is only dependent on the integers k and q.

LEMMA 5.3. Let k be a given integer. There exists a constant c, independent of $\hat{v} \in P_k$, such that

$$|\hat{v}|_{i,\hat{K}} \le c|\hat{v}|_{i,\hat{K}}, \quad 0 \le i \le j \le k \quad \forall \hat{v} \in P_k, \tag{5.17}$$

$$|\hat{v}|_{j,\infty,\hat{K}} \le c|\hat{v}|_{j,\hat{K}}, \quad 0 \le j \le k \quad \forall \hat{v} \in P_k,$$

$$(5.18)$$

 P_k being the linear space of all the polynomials whose degree is less than or equal to k.

LEMMA 5.4. Let $p \ge 0$, q > 0 be given integers. These exists a constant c, independent of h_K , such that

$$|\hat{v}|_{p,q,\hat{K}} \le ch_K^{p-2/q} ||v||_{p,q,K} \quad \forall \hat{v} \in W^{p,q}(\hat{K}).$$
 (5.19)

PROOF. It suffices to substitute the estimates (5.2) into the expression (4.15) of Part 1. \square

Then, the following theorem gives an estimate of the term $E_K(a\partial^{\nu}v\partial^{\mu}w)$.

THEOREM 5.1. Let (K, P_{K1}, Σ_{K1}) and (K, P_{K2}, Σ_{K2}) be two families of finite elements, straight or curved, which satisfy the hypotheses (5.1)–(5.6). Let k, l, m be given integers ≥ 0 . We assume that the numerical integration scheme over the reference triangle \hat{K} satisfies the following properties:

(i) if $m + 1 \le k + l - |\nu| - |\mu|$

$$\begin{split} & \text{if } k - \left|\nu\right| \leq m \;, \quad \hat{E}(\hat{\phi}) = 0 \quad \forall \hat{\phi} \in P_{m-k+N_{\alpha}}(\hat{K}) \;, \\ & \text{if } l - \left|\mu\right| \leq m \;, \quad \hat{E}(\hat{\phi}) = 0 \quad \forall \hat{\phi} \in P_{m-l+N_{\beta}}(\hat{K}) \;, \\ & \hat{E}(\hat{\phi}) = 0 \qquad \qquad \forall \hat{\phi} \in P_{m}(\hat{K}) \;; \end{split} \tag{5.20}$$

(ii) if $|\nu| = \alpha = k$, $|\mu| = \beta = l$ and m = 0,

$$\hat{E}(\hat{\phi}) = 0 \quad \forall \hat{\phi} \in P_{N_{\alpha} + N_{\beta} - \alpha - \beta}(\hat{K}). \tag{5.21}$$

Then, there exists a constant c > 0, independent of K, such that for all functions $a \in W^{m+1,\infty}(K)$, for all $v \in P_{K\alpha}$, $\alpha = 1, 2$, for all $w \in P_{K\beta}$, $\beta = 1, 2$, for all multi-indices ν and μ such that $0 \le |\nu| \le \alpha \le k$, $0 \le |\mu| \le \beta \le l$, we have the upper bound

$$|E_{K}(a\partial^{\nu}v\partial^{\mu}w)| \leq ch_{K}^{m+1}||a||_{m+1,\infty,K}||v||_{k,K}||w||_{l,K}.$$
(5.22)

PROOF.

(i) Case $m+1 \le k+l-|\nu|-|\mu|$: according to (5.14) we have

$$E_K(a\partial^{\nu}v\partial^{\mu}w) = \sum_{|\gamma|=1}^{|\nu|} \sum_{|\delta|=1}^{|\mu|} \hat{E}[\hat{a}J_{F_K}\hat{d}_{\nu\gamma}\hat{d}_{\mu\delta}\partial^{\gamma}\hat{v}\partial^{\delta}\hat{w}], \qquad (5.23)$$

where $1 \le |\nu| \le \alpha$ and $1 \le |\mu| \le \beta$.

The assumptions (5.3)–(5.6) involve $\hat{v} \in P_{N_{\alpha}}$, $\hat{w} \in P_{N_{\beta}}$, so that $\partial^{\gamma} \hat{v} \in P_{N_{\alpha}-|\gamma|}$, $\partial^{\delta} \hat{w} \in P_{N_{\beta}-|\delta|}$. Let us set

$$\hat{b} = \hat{a}J_{F_K}\hat{d}_{\nu\gamma}\hat{d}_{\mu\delta} , \qquad \hat{p} = \partial^{\gamma}\hat{v} , \qquad \hat{q} = \partial^{\delta}\hat{w} , \qquad (5.24)$$

and let us estimate $\hat{E}(\hat{b}\hat{p}\hat{q})$. For any $|\gamma| \le k$, $|\delta| \le l$, one can write

$$\hat{E}(\hat{b}\hat{p}\hat{q}) = \hat{E}[\hat{b}(\hat{\pi}_{k-|\gamma|}\hat{p})(\hat{\pi}_{l-|\delta|}\hat{q})] + \hat{E}[\hat{b}(\hat{\pi}_{k-|\gamma|}\hat{p})(\hat{q} - \hat{\pi}_{l-|\delta|}\hat{q})]
+ \hat{E}[\hat{b}(\hat{p} - \hat{\pi}_{k-|\gamma|}\hat{p})(\hat{\pi}_{l-|\delta|}\hat{q})] + \hat{E}[\hat{b}(\hat{p} - \hat{\pi}_{k-|\gamma|}\hat{p})(\hat{q} - \hat{\pi}_{l-|\delta|}\hat{q})], \quad (5.25)$$

where $\hat{\pi}_l$ denotes the $L^2(\hat{K})$ -orthogonal projection operator onto the subspace $P_l(\hat{K})$. For clarity, we set

$$k_1 = k - |\gamma|, \qquad l_1 = l - |\delta|.$$
 (5.26)

Then the proof requires the four following steps:

STEP 1: Upper bound of $|\hat{E}[\hat{b}(\hat{\pi}_{k_1}\hat{p})(\hat{\pi}_{l_1}\hat{q})]|$, $\forall \hat{b} \in W^{m+1,\infty}(\hat{K})$. Assumptions (5.20) and the Bramble-Hilbert lemma [13–15] involve

$$\forall \hat{\psi} \in W^{m+1,\infty}(\hat{K}) , \quad |\hat{E}(\hat{\psi})| \leq c |(\hat{\psi})|_{m+1,\infty,\hat{K}} ,$$

where, here and subsequently, the letter c denotes a constant which is independent of the triangle under consideration and which can change from one inequality to the next.

Let us substitute $\hat{\psi}$ by $\hat{b}(\hat{\pi}_{k_1}\hat{p})(\hat{\pi}_{l_1}\hat{q})$ and let us use the Leibniz formula

$$|\hat{E}[\hat{b}(\hat{\pi}_{k_1}\hat{p})(\hat{\pi}_{l_1}\hat{q})]| \leq c \sum_{\substack{i+j=0\\i\leq k_1;j\leq l_1}}^{m+1} |\hat{b}|_{m+1-i-j,\infty,\hat{K}} |\hat{\pi}_{k_1}\hat{p}|_{i,\infty,\hat{K}} |\hat{\pi}_{l_1}\hat{q}|_{j,\infty,\hat{K}},$$

or equivalently, with inequality (5.18),

$$|\hat{E}[\hat{b}(\hat{\pi}_{k_1}\hat{p})(\hat{\pi}_{l_1}\hat{q})]| \leq c \sum_{\substack{i+j=0\\i\leqslant k_1;j\leqslant l_1}}^{m+1} |\hat{b}|_{m+1-i-j,\infty,\hat{K}} |\hat{\pi}_{k_1}\hat{p}|_{i,\hat{K}} |\hat{\pi}_{l_1}\hat{q}|_{j,\hat{K}}.$$

Another application of the Bramble-Hilbert lemma gives

$$|\hat{\pi}_{k_1} \hat{p}|_{i,\tilde{K}} \leq c |\hat{p}|_{i,\tilde{K}}, \quad i = 0, \dots, \min(k_1, m+1), |\hat{\pi}_{l_1} \hat{q}|_{j,\tilde{K}} \leq c |\hat{q}|_{j,\tilde{K}}, \quad j = 0, \dots, \min(l_1, m+1).$$
(5.27)

By combining the previous inequalities, we deduce the existence of a constant c such that

$$|\hat{E}[\hat{b}(\hat{\pi}_{k_1}\hat{p})(\hat{\pi}_{l_1}\hat{q})]| \leq c \sum_{\substack{i+j=0\\i\leq k_1;j\leq l_1}}^{m+1} |\hat{b}|_{m+1-i-j,\infty,\hat{K}} |\hat{p}|_{i,\hat{K}} |\hat{q}|_{j,\hat{K}}.$$

Relation (5.24) and Lemmas 5.1 and 5.2 imply

$$|\hat{b}|_{m+1-i-j,\infty,\hat{K}} \leq c \sum_{r=0}^{m+1-i-j} |\hat{a}|_{m+1-i-j-r,\infty,\hat{K}} |J_{F_{K}} \hat{d}_{\nu\gamma} \hat{d}_{\mu\delta}|_{r,\infty,\hat{K}}$$

$$\leq c h_{K}^{2-|\gamma|-|\delta|} \sum_{r=0}^{m+1-i-j} h_{K}^{r} |\hat{a}|_{m+1-i-j-r,\infty,\hat{K}}. \tag{5.28}$$

Thus

$$\forall \hat{a} \in W^{m+1,\infty}(\hat{K}), \ \forall \hat{p} \in P_{N_{\alpha}-|\gamma|}, \ \forall \hat{q} \in P_{N_{\beta}-|\delta|},$$

$$|\hat{E}[\hat{b}(\hat{\pi}_{k_1}\hat{p})(\hat{\pi}_{l_1}\hat{q})]| \leq ch_K^{2-|\gamma|-|\delta|} \sum_{\substack{i+j=0\\i\leq k_1;j\leq l_1}}^{m+1} \sum_{r=0}^{m+1-i-j} h_K^r |\hat{a}|_{m+1-i-j-r,\infty,\hat{K}} |\hat{p}|_{i,\hat{K}} |\hat{q}|_{j,\hat{K}}.$$

$$(5.29)$$

STEP 2: Upper bound of $|\hat{E}[\hat{b}(\hat{\pi}_{k_1}\hat{p})(\hat{q} - \hat{\pi}_{l_1}\hat{q})]|$ and $|\hat{E}[\hat{b}(\hat{p} - \hat{\pi}_{k_1}\hat{p})(\hat{\pi}_{l_1}\hat{q})]|$. Let us start with the first term. If $0 \le l_1 < m+1$, we have the following inclusions with continuous injections:

$$W^{m+1,\infty}(\hat{K}) \hookrightarrow W^{m+1-l_1,r}(\hat{K}) \hookrightarrow \mathcal{C}^0(\hat{K}) , \qquad (5.30)$$

with $r \ge 1$ and $r > 2/(m+1-l_1)$. In particular, $W^{l_1,\infty}(\hat{K}) \hookrightarrow L^r(\hat{K})$, so that

$$\forall \hat{\phi} \in W^{l_1,\infty}(\hat{K}) , \quad |\hat{\phi}|_{0,r,\hat{K}} \leq c \sum_{j=0}^{l_1} |\hat{\phi}|_{l_1-j,\infty,\hat{K}} ,$$

hence

$$\forall \hat{\phi} \in W^{m+1,\infty}(\hat{K}) , \quad |\hat{\phi}|_{m+1-l_1,r,\hat{K}} \le c \sum_{j=0}^{l_1} |\hat{\phi}|_{m+1-j,\infty,\hat{K}} . \tag{5.31}$$

Analogously with the arguments of Step 1 and with inequality (5.18), we find for any $\hat{\phi} \in W^{m+1-l_1,r}(\hat{K}) \hookrightarrow \mathscr{C}^0(\hat{K})$ and for any $\hat{q} \in P_{N_q-|\delta|}$,

$$\begin{aligned} |\hat{E}[\hat{\phi}(\hat{q} - \hat{\pi}_{l_1}\hat{q})]| &\leq c |\hat{\phi}(\hat{q} - \hat{\pi}_{l_1}\hat{q})|_{0,\infty,\hat{K}} \\ &\leq c |\hat{\phi}|_{0,\infty,\hat{K}} |\hat{q} - \hat{\pi}_{l_1}\hat{q}|_{0,\infty,\hat{K}} \leq c ||\hat{\phi}||_{m+1-l_1,r,\hat{K}} |\hat{q} - \hat{\pi}_{l_1}\hat{q}|_{0,\hat{K}} \,. \end{aligned}$$

For a given $\hat{q} \in P_{N_a - |\delta|}$, the linear form

$$\hat{\phi} \in W^{m+1-l_1,r}(\hat{K}) \rightarrow \hat{E}[\hat{\phi}(\hat{q} - \hat{\pi}_{l_1}\hat{q})]$$

is continuous and zero over the space $P_{m-l_1}(\hat{K})$, due to assumption (5.20) (note that assumption $l_1 \le m$ and relations (5.23), (5.26) involve $l - |\mu| \le m$). With the Bramble-Hilbert lemma, we obtain

$$\forall \hat{\phi} \in W^{m+1-l_1,r}(\hat{K}), \ \forall \hat{q} \in P_{N_{\beta}-|\delta|},
|\hat{E}[\hat{\phi}(\hat{q} - \hat{\pi}_{l_1}\hat{q})]| \leq c|\hat{\phi}|_{m+1-l_1,r,\hat{K}}|\hat{q} - \hat{\pi}_{l_1}\hat{q}|_{0,\hat{K}}.$$
(5.32)

Since the operator $\hat{\pi}_{l_1}$ leaves (in particular) the space $P_{j-1}(\hat{K}), j=1,\ldots,l_1$, invariant, we have

$$\forall \hat{q} \in P_{N_{\beta} - |\delta|}, \quad |\hat{q} - \hat{\pi}_{l_1} \hat{q}|_{0,\hat{K}} \le c |\hat{q}|_{j,\hat{K}}, \quad 0 \le j \le l_1$$
 (5.33)

(for j = 0 we use the projection property into $L^2(\hat{K})$). Then relation (5.30) and inequalities (5.31), (5.32) and (5.33) involve

$$\begin{split} \forall \hat{\phi} \in W^{m+1,\infty}(\hat{K}) \;,\; \forall \hat{q} \in P_{N_{\beta} - |\delta|} \;, \\ |\hat{E}[\hat{\phi}(\hat{q} - \hat{\pi}_{l_1} \hat{q})]| &\leq c \sum_{j=0}^{l_1} |\hat{\phi}|_{m+1-j,\infty,\hat{K}} |\hat{q}|_{j,\hat{K}} \;. \end{split}$$

Next, we set $\hat{\phi} = \hat{b}\hat{\pi}_{k_1}\hat{p}$ and we use the Leibniz formula and inequalities (5.27). We find

$$|\hat{E}[\hat{b}(\hat{\pi}_{k_1}\hat{p})(\hat{q}-\hat{\pi}_{l_1}\hat{q})]| \leq c \sum_{\substack{i+j=0\\i\leq k_1;j\leq l_1}}^{m+1} |\hat{b}|_{m+1-i-j,\infty,,\hat{K}} |\hat{p}|_{i,\hat{K}} |\hat{q}|_{j,\hat{K}}.$$

Finally, with inequalities (5.28), we obtain

$$\begin{split} \forall \hat{a} \in W^{m+1,\infty}(\hat{K}) \;,\; \forall \hat{p} \in P_{N_{\alpha}^{-|\gamma|}} \;,\; \forall \hat{q} \in P_{N_{\beta}^{-|\delta|}} \;,\\ |\hat{E}[\hat{b}(\hat{\pi}_{k_1}\hat{p})(\hat{q} - \hat{\pi}_{l_1}\hat{q})]| &\leq c h_K^{2-|\gamma|-|\delta|} \sum_{\substack{i+j=0\\i \leq k_1;\; j \leq l_1}}^{m+1} \sum_{r=0}^{m+1-i-j} h_K^r |\hat{a}|_{m+1-i-j-r,\infty,\hat{K}} |\hat{p}|_{i,\hat{K}} |\hat{q}|_{j,\hat{K}} \;. \end{split} \tag{5.34}$$

If $m+1 \le l_1$, then $W^{m+1,\infty}(\hat{K}) \hookrightarrow \mathscr{C}^0(\hat{K})$ and inequalities (5.33) involve

$$\forall \hat{\phi} \in W^{m+1,\infty}(\hat{K}) \;,\; \forall \hat{q} \in P_{N_{\theta}-|\delta|} \;,\; |\hat{E}[\hat{\phi}(\hat{q}-\hat{\pi}_{l_{1}}\hat{q})]| \leq c |\hat{\phi}|_{0,\infty,\hat{K}} |\hat{q}|_{l_{1},\hat{K}} \;.$$

By taking $\hat{\phi} = \hat{b}\hat{\pi}_{k_1}\hat{p}$, we obtain

$$|\hat{E}[\hat{b}(\hat{\pi}_{k_1}\hat{p})(\hat{q}-\hat{\pi}_{l_1}\hat{q})]| \leq c|\hat{b}|_{0,\infty,\hat{K}}|\hat{p}|_{0,\hat{K}}|\hat{q}|_{l_1,\hat{K}}.$$

The inequalities (5.28) involve

$$\forall \hat{a} \in W^{m+1,\infty}(\hat{K}) , \ \forall \hat{p} \in P_{N_{\alpha}^{-|\gamma|}}, \ \forall \hat{q} \in P_{N_{\beta}^{-|\delta|}},
|\hat{E}[\hat{b}(\hat{\pi}_{k_1}\hat{p})(\hat{q} - \hat{\pi}_{l_1}\hat{q})]| \leq ch_K^{2-|\gamma|-|\delta|} |\hat{a}|_{0,\infty,\hat{K}} |\hat{p}|_{0,\hat{K}} |\hat{q}|_{l_1,\hat{K}}.$$
(5.35)

With symmetry considerations, the second term allows the following upper bounds: if $0 \le k_1 < m+1$ (so that $k-|\nu| \le m$),

$$\begin{split} \forall \hat{a} \in W^{m+1,\infty}(\hat{K}) \;,\; \forall \hat{p} \in P_{N_{\alpha}^{-|\gamma|}} \;,\; \forall \hat{q} \in P_{N_{\beta}^{-|\delta|}} \;,\\ |\hat{E}[\hat{b}(\hat{p} - \hat{\pi}_{k_1} \hat{p})(\hat{\pi}_{l_1} \hat{q})]| \leq c h_K^{2-|\gamma|-|\delta|} \sum_{\substack{i+j=0\\i \leq k_1;\; j \leq l_1}}^{m+1} \sum_{r=0}^{m+1-i-j} h_K^r |\hat{a}|_{m+1-i-j-r,\infty,\hat{K}} |\hat{p}|_{i,\hat{K}} |\hat{q}|_{j,\hat{K}} \;, \end{split}$$

while if $m + 1 \le k_1$, we obtain

$$\forall \hat{a} \in W^{m+1,\infty}(\hat{K}) , \ \forall \hat{p} \in P_{N_{\alpha}-|\gamma|} , \ \forall \hat{q} \in P_{N_{\beta}-|\delta|} ,
|\hat{E}[\hat{b}(\hat{p} - \hat{\pi}_{k}, \hat{p})(\hat{\pi}_{l}, \hat{q})]| \leq ch_{K}^{2-|\gamma|-|\delta|} |\hat{a}|_{0,\infty,\hat{K}} |\hat{p}|_{k,,\hat{K}} |\hat{q}|_{0,\hat{K}} .$$
(5.37)

STEP 3: Upper bound of $|\hat{E}[\hat{b}(\hat{p} - \hat{\pi}_{k}, \hat{p})(\hat{q} - \hat{\pi}_{l}, \hat{q})]|$. The inequality (5.18) implies

$$|\hat{E}[\hat{b}(\hat{p} - \hat{\pi}_{k_1}\hat{p})(\hat{q} - \hat{\pi}_{l_1}\hat{q})]| \leq c|\hat{b}|_{0,\infty,\hat{K}}|\hat{p} - \hat{\pi}_{k_1}\hat{p}|_{0,\hat{K}}|\hat{q} - \hat{\pi}_{l_1}\hat{q}|_{0,\hat{K}}.$$

Since the assumption $k+l-|\nu|-|\mu| \ge m+1$ involves $k_1+l_1 \ge m+1$, we can arbitrarily choose the integers i and j with $0 \le i \le k_1$, $0 \le j \le l_1$ and i+j=m+1 so that the inequalities (5.28) and (5.33) give

$$\forall \hat{a} \in W^{m+1,\infty}(\hat{K}), \ \forall \hat{p} \in P_{N_{\alpha}-|\gamma|}, \ \forall \hat{q} \in P_{N_{\beta}-|\delta|},
|\hat{E}[\hat{b}(\hat{p}-\hat{\pi}_{k_1}\hat{p})(\hat{q}-\hat{\pi}_{l_1}\hat{q})]| \leq ch_K^{2-|\gamma|-|\delta|} |\hat{a}|_{0,\infty,\hat{K}} |\hat{p}|_{i,\hat{K}} |\hat{q}|_{j,\hat{K}}.$$
(5.38)

STEP 4: Final estimate (5.22). To obtain the final estimate (5.22), it remains to collect estimates (5.29) and (5.34)–(5.38). From relation (5.24) and estimates (5.19), estimate (5.29) can be written

$$\begin{split} &\forall \hat{a} \in W^{m+1,\infty}(\hat{K}) \;,\; \forall \hat{v} \in P_{N_{\alpha}} \;,\; \forall \hat{w} \in P_{N_{\beta}} \;,\\ &|\hat{E}[\hat{b} \hat{\pi}_{k_{1}}(\hat{\sigma}^{\gamma} \hat{v}) \hat{\pi}_{l_{1}}(\hat{\sigma}^{\delta} \hat{w})]| \\ &\leq c h_{K}^{2-|\gamma|-|\delta|} \sum_{\substack{i+j=0\\i \leq k_{1}; j \leq l_{1}}}^{m+1} \sum_{r=0}^{m+1-i-j} h_{K}^{r} |\hat{a}|_{m+1-i-j-r,\infty,\hat{K}} |\hat{v}|_{i+|\gamma|,\hat{K}} |\hat{w}|_{j+|\delta|,\hat{K}} \\ &\leq C h_{K}^{m+1} \|a\|_{m+1,\infty,K} \|v\|_{k,K} \|w\|_{l,K} \;. \end{split}$$

We obtain the same kind of result from estimates (5.34)–(5.38) and thus, relations (5.23)–(5.26) permit us to complete the proof of Theorem 5.1 when $m+1 \le k+l-|\nu|-|\mu|$.

(ii) Case $|\nu| = \alpha = k$, $|\mu| = \beta = l$ and m = 0 $(\alpha, \beta = 1, 2)$: we have to prove that $\forall a \in W^{1,\infty}(K)$, $\forall v \in P_{K\alpha}$, $\forall w \in P_{K\beta}$,

$$|E_K(a\partial^{\nu}v\partial^{\mu}w)| \leq ch_K ||a||_{1,\infty,K} ||v||_{\alpha,K} ||w||_{\beta,K}.$$

But

$$E_{K}(a\partial^{\nu}v\partial^{\mu}w) = \sum_{|\gamma|=1}^{\alpha} \sum_{|\delta|=1}^{\beta} \hat{E}[\hat{a}J_{F_{K}}\hat{d}_{\nu\gamma}\hat{d}_{\mu\delta}\partial^{\gamma}\hat{v}\partial^{\delta}\hat{w}], \text{ where } \hat{v} \in P_{N_{\alpha}}, \hat{w} \in P_{N_{\beta}}.$$

Then we have two cases to examine:

(a) when $|\gamma| + |\delta| \le \alpha + \beta - 1$, we use arguments similar to those of case (i) since condition

 $k + l - |\gamma| - |\delta| \ge 1$ is satisfied (note that here m = 0) and since assumption (5.21) involves the verification of hypotheses (5.20);

(b) when $|\gamma| = \alpha$, $|\delta| = \beta$, set

$$\begin{split} \hat{b} &= \hat{a} J_{F_K} \hat{d}_{\nu\gamma} \hat{d}_{\mu\delta} \ , \qquad \hat{p} &= \partial^{\gamma} \hat{v} \ , \qquad \hat{q} &= \partial^{\delta} \hat{w} \ , \\ \hat{b} &\in W^{1,\infty}(\hat{K}) \ , \ \ \hat{p} &\in P_{N_{\alpha}-\alpha} \ , \ \ \hat{q} &\in P_{N_{\beta}-\beta} \ . \end{split}$$

We obtain

$$|\hat{E}(\hat{b}\hat{p}\hat{q})| \leq c|\hat{b}|_{0,\infty,\hat{K}}|\hat{p}|_{0,\infty,\hat{K}}|\hat{q}|_{0,\infty,\hat{K}} \leq c||\hat{b}||_{1,\infty,\hat{K}}|\hat{p}|_{0,\hat{K}}|\hat{q}|_{0,\hat{K}}.$$

Then assumption (5.21) and the Bramble-Hilbert lemma imply

$$|\hat{E}(\hat{b}\hat{p}\hat{q})| \leq c|\hat{b}|_{1,\infty,\hat{K}}|\hat{p}|_{0,K}|\hat{q}|_{0,\hat{K}}.$$

But Lemmas 5.1 and 5.4 involve

$$\begin{split} |\hat{b}|_{1,\infty,\hat{K}} &\leq c \sum_{i=0}^{1} |\hat{a}|_{1-i,\infty,\hat{K}} |J_{F_{K}} \hat{d}_{\nu\gamma} \hat{d}_{\mu\delta}|_{i,\infty,\hat{K}} \leq c h_{K}^{3-\alpha-\beta} ||a||_{1,\infty,K} ,\\ |\hat{p}|_{0,\hat{K}} &\leq c |\hat{v}|_{\alpha,\hat{K}} \leq c h_{K}^{\alpha-1} ||v||_{\alpha,K} ,\\ |\hat{q}|_{0,\hat{K}} &\leq c |\hat{w}|_{\beta,\hat{K}} \leq c h_{K}^{\beta-1} ||w||_{\beta,K} , \end{split}$$

so that we get the expected estimate (5.22) when $|\nu| = \alpha = k$, $|\mu| = \beta = 1$ and m = 0. \square

5.2. Local error estimate in view of the evaluation of the second consistency term

THEOREM 5.2. Let (K, P_{K1}, Σ_{K1}) and (K, P_{K2}, Σ_{K2}) be two straight or curved finite element families verifying the hypotheses (5.1)-(5.6). Let l, m be given integers ≥ 0 and let q be any real number $\geq 2/(m+1)$. We assume that the numerical integration scheme upon the reference triangle \hat{K} satisfies the following properties:

if
$$l \leq m$$
, $\hat{E}(\phi) = 0$ $\forall \hat{\phi} \in P_{m-l+N_{\beta}}(\hat{K})$,

$$\hat{E}(\phi) = 0 \quad \forall \hat{\phi} \in P_{m}(\hat{K}). \tag{5.39}$$

Then, there exists a constant c > 0, independent of h_K , such that

$$|E_{K}(\phi w)| \leq ch_{K}^{m+1}[\text{measure}(K)]^{(1/2)-(1/q)} \|\phi\|_{m+1,q,K} \|w\|_{l,K},$$

$$\forall \phi \in W^{m+1,q}(K), \ \forall w \in P_{K\beta}, \ \beta = 1, 2,$$
(5.40)

where l is an integer $\geq \beta$.

PROOF. For any $\phi \in W^{m+1,q}(K)$ and for any $w \in P_{K\beta}$, the relations (3.25), (5.4) and (5.6) involve

$$E_K(\phi w) = \hat{E}[\hat{\phi} \hat{w} J_{F_K}], \text{ where } \hat{\phi} \in W^{m+1,q}(\hat{K}), \hat{w} \in P_{N_q}(\hat{K}).$$
 (5.41)

We can write

$$\hat{E}[\hat{\phi}\hat{w}J_{F_{\nu}}] = \hat{E}[\hat{\phi}J_{F_{\nu}}\hat{\pi}_{l}\hat{w}] + \hat{E}[\hat{\phi}J_{F_{\nu}}(\hat{w} - \hat{\pi}_{l}\hat{w})],$$

where $\hat{\pi}_l$ denotes the $L^2(\hat{K})$ -orthogonal projection operator onto the finite dimensional subspace $P_l(\hat{K})$. Then the proof is similar to that of Theorem 5.1; we record the main ideas:

(i) Estimate of $\hat{E}[\hat{\phi}J_{F_{\nu}}\hat{\pi}_{l}\hat{w}]$: the assumption (5.39) and q > 2/(m+1) involve

$$\forall \hat{\psi} \in W^{m+1,q}(\hat{K}) , \quad |\hat{E}(\hat{\psi})| \leq c |\hat{\psi}|_{m+1,q,\hat{K}} ,$$

and hence with (5.16), (5.18), (5.27)

$$\forall \hat{\phi} \in W^{m+1,q}(\hat{K}), \ \forall \hat{w} \in P_{N_{\beta}},
|\hat{E}[\hat{\phi}J_{F_{K}}\hat{\pi}_{l}\hat{w}]| \leq c \sum_{j=0}^{\min(l,m+1)} |\hat{\phi}J_{F_{K}}|_{m+1-j,q,\hat{K}} |\hat{w}|_{j,\hat{K}}.$$
(5.42)

(ii) Estimate of $\hat{E}[\hat{\phi}J_{F_{\nu}}(\hat{w}-\hat{\pi}_{l}\hat{w})]$: if $1 \leq l \leq m$, we have the inclusions

$$W^{m+1,q}(\hat{K}) \hookrightarrow W^{m+1-l,r}(\hat{K}) \hookrightarrow \mathscr{C}^{0}(\hat{K})$$
,

where r is given by

$$\frac{1}{r} = \frac{1}{q} - \frac{l}{2} \quad \text{if } 1 \le q < \frac{2}{l} ,$$

r large enough so that $m+1-l-\frac{2}{r}>0$ if $q \ge \frac{2}{l}$.

Then

$$\forall \hat{\phi} \in W^{m+1,q}(\hat{K}), \quad |\hat{\phi}|_{m+1-l,r,\hat{K}} \leq c \sum_{j=0}^{l} |\hat{\phi}|_{m+1-j,q,\hat{K}}$$

and

$$\forall \hat{\phi} \in W^{m+1-l,r}(\hat{K}), \ \forall \hat{w} \in P_{N_B},$$

$$|\hat{E}[\hat{\phi}J_{F_{K}}(\hat{w}-\hat{\pi}_{l}\hat{w})]| \leq c|\hat{\phi}J_{F_{K}}|_{m+1-l,r,\hat{K}}|\hat{w}-\hat{\pi}_{l}\hat{w}|_{0,\hat{K}},$$

so that we obtain

$$\forall \hat{\phi} \in W^{m+1,q}(\hat{K}), \ \forall \hat{w} \in P_{N_{\beta}},
|\hat{E}[\hat{\phi}J_{F_{K}}(\hat{w} - \hat{\pi}_{l}\hat{w})]| \leq c \sum_{i=0}^{l} |\hat{\phi}J_{F_{K}}|_{m+1-j,q,\hat{K}} |\hat{w}|_{j,\hat{K}}.$$
(5.43)

If $m+1 \le l$ we have the inclusion $W^{m+1,q}(\hat{K}) \hookrightarrow \mathscr{C}^0(\hat{K})$. Then

$$\forall \hat{\phi} \in W^{m+1,q}(\hat{K}) , \forall \hat{w} \in P_{N_{\beta}} ,
|\hat{E}[\hat{\phi}J_{F_{\nu}}(\hat{w} - \hat{\pi}_{l}\hat{w})]| \leq c ||\hat{\phi}J_{F_{\nu}}||_{m+1,q,\hat{K}} |\hat{w}|_{l,\hat{K}} .$$
(5.44)

To conclude, it remains to combine the relation (5.41), the inequalities (5.42), (5.43) for $1 \le l \le m$, the inequalities (5.42), (5.44) for $m+1 \le l$, the inequalities (5.16) and the estimates (5.2) and (5.19). \square

6. Sufficient conditions to ensure the uniform V_h -ellipticity property

Let us prove the following theorem.

THEOREM 6.1. Let \mathcal{T} be a regular family of triangulations of the domain Ω verifying the properties of Part 1, (2.2) and (2.3). Let (K, P_{K1}, Σ_{K1}) and (K, P_{K2}, Σ_{K2}) be two families of straight or curved finite elements verifying assumptions (5.1)–(5.6). We assume that the numerical integration scheme over the reference triangle \hat{K} is such that

$$\forall \hat{\phi} \in P_{-2+2 \max(N_1, N_2 - 1)}, \quad \hat{E}(\hat{\phi}) = 0.$$
 (6.1)

Then, if $A_{IJ} \in W^{1,\infty}(\tilde{\Omega})$, $I, J = 1, \ldots, 12$, there exists a constant $\beta > 0$, independent of h, and an $h_1 > 0$ such that

$$\beta \|\boldsymbol{v}_h\|_{X(\Omega_h)}^2 \leq a_h(\boldsymbol{v}_h, \boldsymbol{v}_h) \quad \forall \boldsymbol{v}_h \in V_h \quad \forall h < h_1,$$

$$(6.2)$$

where the bilinear form a_h is defined by relation (3.26).

PROOF. For any $v_h \in V_h$, relation (3.14) involves

$$a_h(\boldsymbol{v}_h, \boldsymbol{v}_h) = \tilde{a}_h(\boldsymbol{v}_h, \boldsymbol{v}_h) + a_h(\boldsymbol{v}_h, \boldsymbol{v}_h) - \tilde{a}_h(\boldsymbol{v}_h, \boldsymbol{v}_h). \tag{6.3}$$

The proof requires three steps.

STEP 1. There exists a constant $\alpha > 0$, independent of h, such that

$$\forall \boldsymbol{v}_h \in V_h, \quad \alpha \|\boldsymbol{v}_h\|_{X(\Omega_h)}^2 \leq \tilde{a}_h(\boldsymbol{v}_h, \boldsymbol{v}_h). \tag{6.4}$$

By consideration of [7, Theorem 6.1.3] and from Hypothesis 2.1, we obtain that the bilinear form associated with the mapping φ defined on the domain $\tilde{\Omega}$, i.e.,

$$\tilde{a}(\boldsymbol{u},\boldsymbol{v}) = \int_{\tilde{a}} U^{\mathsf{t}}[A_{IJ}]V \,\mathrm{d}x \,,$$

is $(H_0^1(\tilde{\Omega}))^2 \times H_0^2(\tilde{\Omega})$ -elliptic, i.e., there exists a constant $\tilde{\beta} > 0$ such that

$$\forall \boldsymbol{v} \in (H_0^1(\tilde{\Omega}))^2 \times H_0^2(\tilde{\Omega}) , \quad \tilde{\boldsymbol{\beta}} \|\boldsymbol{v}\|_{\boldsymbol{X}(\tilde{\Omega})}^2 \leq \tilde{\boldsymbol{a}}(\boldsymbol{v}, \boldsymbol{v}) . \tag{6.5}$$

From (3.5) we obtain $\Omega_h \subset \tilde{\Omega}$ for any $h < h_0$. In addition, any function $v_h \in V_h$ verifies

$$\mathbf{v}_h \in [(H_0^1(\Omega_h))^2 \times H_0^2(\Omega_h)] \cap [(\mathscr{C}^0(\Omega_h))^2 \times \mathscr{C}^1(\Omega_h)]$$
.

Hence, any function $\boldsymbol{v}_h \in V_h$ can be extended by 0 over $\tilde{\Omega} - \Omega_h$ and this new function $\tilde{\boldsymbol{v}}_h \in (H_0^1(\tilde{\Omega}))^2 \times H_0^2(\tilde{\Omega})$. If we note that $\|\tilde{\boldsymbol{v}}_h\|_{X(\tilde{\Omega})} = \|\boldsymbol{v}_h\|_{X(\Omega_h)}$ and that $\tilde{a}_h(\tilde{\boldsymbol{v}}_h, \tilde{\boldsymbol{v}}_h) = \tilde{a}_h(\boldsymbol{v}_h, \boldsymbol{v}_h)$, the inequality (6.5) can be written

$$\forall \boldsymbol{v}_h \in V_h$$
, $\tilde{\beta} \|\boldsymbol{v}_h\|_{X(\Omega_h)}^2 \leq \tilde{a}_h(\boldsymbol{v}_h, \boldsymbol{v}_h)$,

and hence we obtain (6.4) with $\alpha = \tilde{\beta}$.

STEP 2. There exists a constant c > 0, independent of h, such that

$$\forall \boldsymbol{v}_h \in \boldsymbol{V}_h, \quad |\tilde{a}_h(\boldsymbol{v}_h, \boldsymbol{v}_h) - a_h(\boldsymbol{v}_h, \boldsymbol{v}_h)| \le ch \|\boldsymbol{v}_h\|_{X(\Omega_h)}^2. \tag{6.6}$$

Figure 2 shows that the hypotheses of Theorem 6.1, in particular the hypothesis (6.1), allow us to apply Theorem 5.1 to the different terms which appear on the right-hand side of the relation

$$\widetilde{a}_h(\boldsymbol{v}_h, \boldsymbol{v}_h) - a_h(\boldsymbol{v}_h, \boldsymbol{v}_h) = \sum_{K \in \mathcal{T}_h} \sum_{I,J=1}^{12} E_K[A_{IJ}(V_h)_I(V_h)_J].$$

Thus,

					,
$w = (V_h)_J$	$w \in P_{K1}$	Dw , $(w \in P_{K1})$	$w \in P_{K2}$	$Dw, (w \in P_{K2})$	$D^2w, (w \in P_{K2})$
$v = (V_h)_I$					
	$\alpha = \beta = 1$	$\alpha = \beta = 1$	$\alpha=1$; $\beta=2$	$\alpha = 1$; $\beta = 2$	$\alpha = 1$; $\beta = 2$
$v \in P_{K1}$	$k=\ell=1\;;\;m=0$	$k = \ell = 1$; $m = 0$	$k=1\;;\;\ell=2\;;\;m=0$	$k = 1 \; ; \; \ell = 2 \; ; \; m = 0$	$k = 1 ; \ell = 2 ; m = 0$
	$ \nu = \mu = 0$	$ \nu = 0$; $ \mu = 1$	$ \nu = \mu = 0$	$ \nu = 0$; $ \mu = 1$	$ \nu =0\;;\; \mu =2$
	$\forall \hat{\phi} \in P_0, \ \hat{E}(\hat{\phi}) = 0$	$\forall \hat{\phi} \in P_{N_1-1}, \ \hat{E}(\hat{\phi}) = 0$	$\forall \hat{\phi} \in P_0, \ \hat{E}(\hat{\phi}) = 0$	$\forall \hat{\phi} \in P_0, \ \hat{E}(\hat{\phi}) = 0$	$\forall \hat{\phi} \in P_{N_2-2}, \ \hat{E}(\hat{\phi}) = 0$
	$\alpha = \beta = 1$	$\alpha = \beta = 1$	$\alpha = 1$; $\beta = 2$	$\alpha = 1$; $\beta = 2$	$\alpha=1$; $\beta=2$
$Dv, (v \in P_{K1})$	$k=\ell=1\;;\;m=0$	$k=\ell=1\;;\;m=0$	$k = 1 \; ; \; \ell = 2 \; ; \; m = 0$	$k=1 \; ; \; \ell=2 \; ; \; m=0$	$k = 1 \; ; \; \ell = 2 \; ; \; m = 0$
'\ - ''''	$ \nu = 1$; $ \mu = 0$	$ \nu = \mu = 1$	$ \nu = 1$; $ \mu = 0$	$ \nu = \mu =1$	$ \nu = 1$; $ \mu = 2$
	$\forall \hat{\phi} \in P_{N_1-1}, \ \hat{E}(\hat{\phi}) = 0$	$\forall \hat{\phi} \in P_{2N_1-2}, \ \hat{E}(\hat{\phi}) = 0$	$\forall \hat{\phi} \in P_{N_1-1}, \ \hat{E}(\hat{\phi}) = 0$	$\forall \hat{\phi} \in P_{N_1 - 1}, \ \hat{E}(\hat{\phi}) = 0$	
	$\alpha = 2$; $\beta = 1$	$\alpha = 2$; $\beta = 1$	$\alpha = \beta = 2$	$\alpha = \beta = 2$	$\alpha = \beta = 2$
$v \in P_{K2}$	$k=2$; $\ell=1$; $m=0$	$k=2 \; ; \; \ell=1 \; ; \; m=0$	$k=\ell=2\;;\;m=0$	$k=\ell=2\;;\;m=0$	$k=\ell=2\;;\;m=0$
	$ \nu = \mu = 0$	$ \nu = 0$; $ \mu = 1$	$ \nu = \mu = 0$	$ \nu = 0$; $ \mu = 1$	$ \nu = 0$; $ \mu = 2$
	$\forall \hat{\phi} \in P_0, \ \hat{E}(\hat{\phi}) = 0$	$\forall \hat{\phi} \in P_{N_1-1}, \ \hat{E}(\hat{\phi}) = 0$	$\forall \hat{\phi} \in P_0, \ \hat{E}(\hat{\phi}) = 0$	$\forall \hat{\phi} \in P_0, \ \hat{E}(\hat{\phi}) = 0$	$\forall \hat{\phi} \in P_{N_2-2}, \ \hat{E}(\hat{\phi}) = 0$
	$\alpha = 2$: $\beta = 1$	$\alpha = 2$; $\beta = 1$	$\alpha = \beta = 2$	$\alpha = \beta = 2$	$\alpha = \beta = 2$
$Dv, (v \in P_{K2})$	$k=2$; $\ell=1$; $m=0$	$k=2 \; ; \; \ell=1 \; ; \; m=0$	$k=\ell=2\;;\;m=0$	$k=\ell=2\;;\;m=0$	$k=\ell=2\;;\;m=0$
	$ \nu = 1$; $ \mu = 0$	$ \nu = \mu = 1$	$ \nu = 1$; $ \mu = 0$	$ \nu = \mu =1$	$ \nu = 1$; $ \mu = 2$
	$\forall \hat{\phi} \in P_0, \ \hat{E}(\hat{\phi}) = 0$	$\forall \hat{\phi} \in P_{N_1-1}, \ \hat{E}(\hat{\phi}) = 0$	$\forall \hat{\phi} \in P_0, \ \hat{E}(\hat{\phi}) = 0$	$\forall \hat{\phi} \in P_0, \ \hat{E}(\hat{\phi}) = 0$	$\forall \hat{\phi} \in P_{N_2-2}, \ \hat{E}(\hat{\phi}) = 0$
	$\alpha=2$; $\beta=1$	$\alpha = 2$; $\beta = 1$	$\alpha = \beta = 2$	$\alpha = \beta = 2$	$\alpha = \beta = 2$
$D^2v, (v \in P_{K2})$	$k=2$; $\ell=1$; $m=0$	$k=2 \; ; \; \ell=1 \; ; \; m=0$	$k=\ell=2\;;\;m=0$	$k=\ell=2\;;\;m=0$	$k = \ell = 2 \; ; \; m = 0$
1	$ \nu = 2$; $ \mu = 0$	$ \nu = 2$; $ \mu = 1$	$ \nu = 2$; $ \mu = 0$	$ \nu = 2$; $ \mu = 1$	$ \nu = \mu = 2$
	$\forall \hat{\phi} \in P_{N_2-2}, \ \hat{E}(\hat{\phi}) = 0$			$\forall \hat{\phi} \in P_{N_2-2}, \ \hat{E}(\hat{\phi}) = 0$	$\forall \hat{\phi} \in P_{2N_3-4}, \ \hat{E}(\hat{\phi}) = 0$

Fig. 2. Estimation of terms $E_K[A_{IJ}(V_h)_I(V_h)_J]$, $I, J=1,\ldots,12$, with the help of Theorem 5.1 (in each case we indicate the values of parameters $k, l, |\nu|, |\mu|$, defined in the statement of Theorem 5.1, as well as the criterion on the numerical integration scheme).

$$\forall \boldsymbol{v}_h \in \boldsymbol{V}_h$$
, $\forall A_{IJ} \in W^{1,\infty}(\tilde{\Omega})$

$$|\tilde{a}_h(v_h, v_h) - a_h(v_h, v_h)| \le \sum_{K \in \mathcal{F}_h} \sum_{I,J=1}^{12} |E_K[A_{IJ}(V_h)_I(V_h)_J]|$$
 (6.7)

$$\leq c \sum_{K \in \mathcal{F}_h} h_K \left[\sum_{I,J=1}^{12} \|A_{IJ}\|_{1,\infty,K} \right] \|\boldsymbol{v}_h\|_{V(K)}^2 \leq ch \|\boldsymbol{v}_h\|_{X(\Omega_h)}^2.$$

STEP 3. Inequality (6.2). The relations (6.3), (6.4) and (6.6) imply

$$\forall \boldsymbol{v}_h \in V_h , \quad a_h(\boldsymbol{v}_h, \boldsymbol{v}_h) \geq (\alpha - ch) \|\boldsymbol{v}_h\|_{X(\Omega_h)}^2 ,$$

and hence we have inequality (6.2) with $\beta = \frac{1}{2}\alpha$ and $h_1 = \min(h_0, \alpha/2c)$. \square

7. Theorem of asymptotic error estimate

From now on, we are able to evaluate the different terms of the inequality (4.3), and thus to give an estimate of the asymptotic error $\|\tilde{u} - u_h\|_{X(\Omega_h)}$ between the extension \tilde{u} of the exact solution u and the approximate solution u_h of the problem (3.28). Theorem 7.1 gives the error estimate result for some finite element spaces constructed from the curved elements introduced in [Part 1, Section 3], and from the corresponding straight finite elements. In particular, it clarifies the criteria to be observed when choosing the numerical integration schemes in order to obtain the same asymptotic error estimate as that one obtained when integrating exactly. These criteria are different according to the kind of finite elements we consider: straight on the one hand (n = 1) or curved on the other hand (n = 3) or n = 5.

THEOREM 7.1. Let \mathcal{T} be a regular family of triangulations of the domain Ω verifying the properties [Part 1, (2.2) and (2.3)]. Let (K, P_{K1}, Σ_{K1}) and (K, P_{K2}, Σ_{K2}) be two families of straight or curved finite elements verifying the assumptions (5.1)–(5.6), particularly

$$P_{M_{\alpha}}(\hat{K}) \subset \hat{P}_{K\alpha} \subset P_{N_{\alpha}}(\hat{K}) , \quad \alpha = 1, 2 . \tag{7.1}$$

Let V_{h1} , V_{h2} be the associate finite element spaces verifying conditions (3.2) and (3.3). Set $m = -1 + \min(m_1, m_2 - 1)$. We assume that the numerical integration scheme upon the reference triangle \hat{K} satisfies the following properties:

all the integration nodes
$$\hat{b}_1$$
 are inside \hat{K} or they coincide with the vertices of \hat{K} (cf. Hypothesis 3.1); (7.2)

$$\hat{E}(\hat{\phi}) = 0 \quad \forall \hat{\phi} \in P_{-2+2 \max(N_1, N_2 - 1)}. \tag{7.3}$$

Let \widetilde{A} be the system of partial differential operators associated with the bilinear form

$$\tilde{\boldsymbol{u}}, \, \tilde{\boldsymbol{v}} \in V(\tilde{\Omega}) \quad \to \quad \tilde{\boldsymbol{a}}(\tilde{\boldsymbol{u}}, \, \tilde{\boldsymbol{v}}) = \int_{\tilde{\Omega}} \, \tilde{\boldsymbol{U}}^{\,\mathrm{t}}[A_{IJ}] \tilde{\boldsymbol{V}} \, \mathrm{d}\boldsymbol{x} \,.$$
 (7.4)

Then, if the extension $\tilde{\boldsymbol{u}}$ of the solution \boldsymbol{u} of Problem 2.1 belongs to the space $H^{m+2}(\tilde{\Omega}) \times H^{m+2}(\tilde{\Omega}) \times H^{\max(m+3,4)}(\tilde{\Omega})$, if $H^{m+1+\alpha}(\tilde{\Omega}) \hookrightarrow \mathscr{C}^{s_{\alpha}}(\tilde{\Omega})$, $\alpha=1,2$, where s_{α} denotes the maximal order of the partial derivatives which appear in the definition of the degrees of freedom Σ_K , if $A_{IJ} \in W^{m+1,\infty}(\tilde{\Omega})$, $I, J=1,\ldots,12$, if $\tilde{A}\tilde{\boldsymbol{u}} \in (W^{m+1,q}(\tilde{\Omega}))^3$ for a number q>2/(m+1) with $q \geq 2$, if h is small enough, there exists a constant c independent of h, such that

$$\|\tilde{\boldsymbol{u}} - \boldsymbol{u}_{h}\|_{X(\Omega_{h})} \leq ch^{m+1} \left\{ \left[\sum_{\alpha=1}^{2} \|\tilde{\boldsymbol{u}}_{\alpha}\|_{m+2,\tilde{\Omega}}^{2} + \|\tilde{\boldsymbol{u}}_{3}\|_{m+3,\tilde{\Omega}}^{2} \right]^{1/2} + \left[\sum_{i=1}^{3} \|(\tilde{\boldsymbol{A}}\tilde{\boldsymbol{u}})_{i}\|_{m+1,q,\tilde{\Omega}}^{q} \right]^{1/q} \right\},$$

$$(7.5)$$

where $u_h \in V_h$ is the solution of the discrete problem (3.28).

PROOF. Firstly let us observe that the hypotheses of Theorem 6.1 are satisfied so that the bilinear form $a_h(\cdot, \cdot)$ is uniformly V_h -elliptic. Then, we can use Theorem 4.1. According to inequality (4.3), we estimate each of the terms on the right-hand side of the inequality obtained for $v_h = \pi_h \tilde{u}$.

STEP 1. Estimate of $\|\tilde{u} - \pi_h \tilde{u}\|_{X(\Omega_h)}$. The curved finite elements which are used to construct the spaces V_{h1} and V_{h2} and which are \mathscr{C}^0 or \mathscr{C}^1 -compatible, have the same order of interpolation error as the corresponding straight finite elements. Then from Part 1 (Theorems 4.1, 4.2 and 4.3) and the interpolation properties of the Hermite finite element of type (3), the Argyris triangle [4] and the Bell triangle [5] involve

$$\|\tilde{u} - \pi_h \tilde{u}\|_{X(\Omega_h)} \le ch^{m+1} \left[\sum_{n=1}^{2} \|\tilde{u}_{\alpha}\|_{m+2,\tilde{\Omega}}^{2} + \|\tilde{u}_{3}\|_{m+3,\tilde{\Omega}}^{2} \right]^{1/2}.$$
 (7.6)

In this inequality $\pi_h \tilde{u} = (\pi_{h_1} \tilde{u}_1, \pi_{h_1} \tilde{u}_2, \pi_{h_2} \tilde{u}_3)$ denotes the V_h -interpolate function of $\tilde{u} \in V(\Omega_h)$.

STEP 2. Estimate of $\sup_{\mathbf{w}_h \in V_h} (|\tilde{a}_h(\boldsymbol{\pi}_h \tilde{\boldsymbol{u}}, \mathbf{w}_h) - a_h(\boldsymbol{\pi}_h \tilde{\boldsymbol{u}}, \mathbf{w}_h)| / ||\mathbf{w}_h||_{X(\Omega_h)})$. Relations (3.14), (3.23) and (3.26) imply

$$\tilde{a}_{h}(\boldsymbol{\pi}_{h}\tilde{\boldsymbol{u}}, \boldsymbol{w}_{h}) - a_{h}(\boldsymbol{\pi}_{h}\tilde{\boldsymbol{u}}, \boldsymbol{w}_{h}) = \sum_{K \in \mathcal{T}_{h}} \sum_{I,J=1}^{12} |E_{K}\{A_{IJ}(\boldsymbol{\pi}_{h}\tilde{U})_{I}(W_{h})_{J}\}|, \qquad (7.7)$$

where w_h denotes nay element of the space V_h . Then, Fig. 3 shows that a suitable application of Theorem 5.1 to the different kinds of terms which appear on the right-hand side of relation (7.7), gives for any $K \in \mathcal{T}_h$

$$\begin{split} &\sum_{I,J=1}^{12} \left| E_K \{ A_{IJ}(\pi_h \tilde{U})_I(W_h)_J \} \right| \leq c h_K^{m+1} \bigg(\sum_{I,J=1}^{12} \left\| A_{IJ} \right\|_{m+1,\infty,K} \bigg) \\ & \left(\left\| \pi_{h1} \tilde{u}_1 \right\|_{H^{m+2}(K)}^2 + \left\| \pi_{h1} \tilde{u}_2 \right\|_{H^{m+2}(K)}^2 + \left\| \pi_{h2} \tilde{u}_3 \right\|_{H^{m+3}(K)}^2 \right)^{1/2} \left\| \mathbf{w}_h \right\|_{V(K)}. \end{split}$$

N	,			т	
$w_h = (W_h)_J$ $v_h = (\pi_h \tilde{U})_I$	$w_h \in P_{K1}$	$Dw_h, w_h \in P_{K1}$	$w_h \in P_{K2}$	$Dw_h, w_h \in P_{K2}$	$D^2w_h, w_h \in P_{K2}$
	$\ell = 1 \; ; \; \nu = \mu = 0$ $k = m + 2$	$\ell = 1 \; ; \; \nu = 0 \; ; \; \mu = 1$ k = m + 2	$\ell = 2 \; ; \; \nu = \mu = 0$ k = m + 2	$\ell = 2 \; ; \; \nu = 0 \; ; \; \mu = 1$ k = m + 2	$\ell = 2 \; ; \; \nu = 0 \; ; \; \mu = 2$ k = m + 2
$v_h \in P_{K1}$	$\forall \hat{\phi} \in P_{m-1+N_1}, \ \hat{E}(\hat{\phi}) = 0$	$\forall \hat{\phi} \in P_{m-1+N_1}, \ \hat{E}(\hat{\phi}) = 0$	$\forall \phi \in P_{m-2+N_2}, \ \hat{E}(\hat{\phi}) = 0$	$\forall \hat{\phi} \in P_{m-2+N_2}, \ \hat{E}(\hat{\phi}) = 0$	$\forall \hat{\phi} \in P_{m-2+N_2}, \ \hat{E}(\hat{\phi}) = 0$
	if $1 \le m$ $\forall \hat{\phi} \in P_m, \ \hat{E}(\hat{\phi}) = 0$	$\forall \hat{\phi} \in P_m, \ \hat{E}(\hat{\phi}) = 0$	if $2 \le m$ $\forall \hat{\phi} \in P_m, \ \hat{E}(\hat{\phi}) = 0$	if $1 \le m$ $\forall \hat{\phi} \in P_m, \ \hat{E}(\hat{\phi}) = 0$	$\forall \hat{\phi} \in P_m, \ \hat{E}(\hat{\phi}) = 0$
Dv_h ,	$ \begin{vmatrix} \ell = 1 \; ; \; \nu = 1 \; ; \; \mu = 0 \\ k = m + 2 $	$\ell = 1 \; ; \; \nu = \mu = 1$ k = m + 2	$\ell = 2 \; ; \; \nu = 1 \; ; \; \mu = 0$ k = m + 2	$\ell = 2 \; ; \; \nu = \mu = 1$ k = m + 2	$\ell = 2 \; ; \; \nu = 1 \; ; \; \mu = 2$ k = m + 2
$v_h \in P_{K1}$	$\forall \hat{\phi} \in P_{m-1+N_1}, \ \hat{E}(\hat{\phi}) = 0$ if $1 \le m$	$\forall \hat{\phi} \in P_{m-1+N_1}, \ \hat{E}(\hat{\phi}) = 0$	$\forall \hat{\phi} \in P_{m-2+N_2}, \ \hat{E}(\hat{\phi}) = 0$ if $2 \le m$	$\forall \hat{\phi} \in P_{m-2+N_2}, \ \hat{E}(\hat{\phi}) = 0$ if $1 < m$	$\forall \hat{\phi} \in P_{m-2+N_2}, \ \hat{E}(\hat{\phi}) = 0$
	$\forall \hat{\phi} \in P_m, \ \hat{E}(\hat{\phi}) = 0$	$\forall \hat{\phi} \in P_m, \ \hat{E}(\hat{\phi}) = 0$	$\forall \hat{\phi} \in P_m, \ \hat{E}(\hat{\phi}) = 0$	$\forall \hat{\phi} \in P_m, \ \hat{E}(\hat{\phi}) = 0$	$\forall \hat{\phi} \in P_m, \ \hat{E}(\hat{\phi}) = 0$
	$\ell = 1 ; \nu = \mu = 0$ k = m + 3	$\ell = 1 \; ; \; \nu = 0 \; ; \; \mu = 1 k = m + 3$	$\ell = 2 \; ; \; \nu = \mu = 0$ k = m + 3	$\ell = 2 \; ; \; \nu = 0 \; ; \; \mu = 1$ k = m + 3	$\ell = 2 \; ; \; \nu = 0 \; ; \; \mu = 2$ k = m + 3
$v_h \in P_{K2}$	$\forall \hat{\phi} \in P_{m-1+N_1}, \ \hat{E}(\hat{\phi}) = 0$ if $1 \le m$	$\forall \hat{\phi} \in P_{m-1+N_1}, \ \hat{E}(\hat{\phi}) = 0$	$\forall \hat{\phi} \in P_{m-2+N_2}, \ \hat{E}(\hat{\phi}) = 0$ if $2 \le m$	$\forall \hat{\phi} \in P_{m-2+N_2}, \ \hat{E}(\hat{\phi}) = 0$ if $1 \le m$	$\forall \hat{\phi} \in P_{m-2+N_2}, \ \hat{E}(\hat{\phi}) = 0$
	$\forall \hat{\phi} \in P_m, \ \hat{E}(\hat{\phi}) = 0$	$\forall \dot{\phi} \in P_m, \ \dot{E}(\dot{\phi}) = 0$	$\forall \phi \in P_m, \ \hat{E}(\phi) = 0$	$\forall \phi \in P_m, \ \hat{E}(\phi) = 0$	$\forall \hat{\phi} \in P_m, \ \hat{E}(\hat{\phi}) = 0$
Dv_h ,	$ \ell = 1 ; \nu = 1 ; \mu = 0 $ $ k = m + 3 \mu = 0 $	$\ell = 1 \; ; \; \nu = \mu = 1$ k = m + 3	$\ell = 2 \; ; \; \nu = 1 \; ; \; \mu = 0$ k = m + 3	$\ell = 2 \; ; \; \nu = \mu = 1$ k = m + 3	$\ell = 2 \; ; \; \nu = 1 \; ; \; \mu = 2$ k = m + 3
$v_h \in P_{K2}$	$\forall \hat{\phi} \in P_{m-1+N_1}, \ \hat{E}(\hat{\phi}) = 0$ if $1 \le m$	$\forall \hat{\phi} \in P_{m-1+N_1}, \ \hat{E}(\hat{\phi}) = 0$	$\forall \hat{\phi} \in P_{m-2+N_2}, \ \hat{E}(\hat{\phi}) = 0$ if $2 \le m$	$\forall \hat{\phi} \in P_{m-2+N_2}, \ \hat{E}(\hat{\phi}) = 0$ if $1 < m$	$\forall \hat{\phi} \in P_{m-2+N_2}, \ \hat{E}(\hat{\phi}) = 0$
	$\forall \hat{\phi} \in P_m, \ \hat{E}(\hat{\phi}) = 0$	$\forall \hat{\phi} \in P_m, \ \hat{E}(\hat{\phi}) = 0$	$\forall \hat{\phi} \in P_m, \ \hat{E}(\hat{\phi}) = 0$	$\forall \hat{\phi} \in P_m, \ \hat{E}(\hat{\phi}) = 0$	$\forall \hat{\phi} \in P_m, \ \hat{E}(\hat{\phi}) = 0$
D^2v_h ,	$\ell = 1 \; ; \; \nu = 2 \; ; \; \mu = 0$ k = m + 3	$\ell = 1 \; ; \; \nu = 2 \; ; \; \mu = 1$ k = m + 3	$\ell = 2 \; ; \; \nu = 2 \; ; \; \mu = 0$ k = m + 3	$\ell = 2 \; ; \; \nu = 2 \; ; \; \mu = 1$ k = m + 3	$\ell = 2 \; ; \; \nu = \mu = 2$ k = m + 3
$v_h \in P_{K2}$	$\forall \hat{\phi} \in P_{m-1+N_1}, \ \hat{E}(\hat{\phi}) = 0$ if $1 \le m$	$\forall \hat{\phi} \in P_{m-1+N_1}, \ \hat{E}(\hat{\phi}) = 0$	$\forall \hat{\phi} \in P_{m-2+N_2}, \ \hat{E}(\hat{\phi}) = 0$ if $2 \le m$	$\forall \hat{\phi} \in P_{m-2+N_2}, \ \hat{E}(\hat{\phi}) = 0$ if $1 < m$	$\forall \hat{\phi} \in P_{m-2+N_2}, \ \hat{E}(\hat{\phi}) = 0$
	$\forall \hat{\phi} \in P_m, \ \hat{E}(\hat{\phi}) = 0$	$\forall \hat{\phi} \in P_m, \ \hat{E}(\hat{\phi}) = 0$	$\forall \hat{\phi} \in P_m, \ \hat{E}(\hat{\phi}) = 0$	$\forall \hat{\phi} \in P_m, \ \hat{E}(\hat{\phi}) = 0$	$\forall \hat{\phi} \in P_m, \ \hat{E}(\hat{\phi}) = 0$

Fig. 3. Estimate of terms $E_K\{A_{IJ}(\pi_h \tilde{U})_I(W_h)_J\}$ with the help of Theorem 5.1 $(m = -1 + \min(m_1, m_2 - 1))$.

But with Part 1 (Theorems 4.1, 4.2 and 4.3), we obtain

$$\begin{split} & \| \pi_{h1} \widetilde{u}_{\alpha} \|_{m+2,K} \leq \| \widetilde{u}_{\alpha} \|_{m+2,K} + \| \widetilde{u}_{\alpha} - \pi_{h1} \widetilde{u}_{\alpha} \|_{m+2,K} \leq c \| \widetilde{u}_{\alpha} \|_{m+2,K} \,, \quad \alpha = 1,2 \,, \\ & \| \pi_{h2} \widetilde{u}_{3} \|_{m+3,K} \leq \| \widetilde{u}_{3} \|_{m+3,K} + \| \widetilde{u}_{3} - \pi_{h2} \widetilde{u}_{3} \|_{m+3,K} \leq c \| \widetilde{u}_{3} \|_{m+3,K} \,. \end{split}$$

From the Cauchy-Schwarz inequality and Part 1 (Hypothesis (2.3))

$$\begin{aligned} |\tilde{a}_{h}(\boldsymbol{\pi}_{h}\tilde{\boldsymbol{u}}, \boldsymbol{w}_{h}) - a_{h}(\boldsymbol{\pi}_{h}\tilde{\boldsymbol{u}}, \boldsymbol{w}_{h})| &\leq ch^{m+1} \left(\sum_{I,J=1}^{12} \|A_{IJ}\|_{m+1,\infty,\tilde{\Omega}} \right) \\ &\times \left[\sum_{\alpha=1}^{2} \|\tilde{\boldsymbol{u}}_{\alpha}\|_{m+2,\tilde{\Omega}}^{2} + \|\tilde{\boldsymbol{u}}_{3}\|_{m+3,\tilde{\Omega}}^{2} \right]^{1/2} \|\boldsymbol{w}_{h}\|_{X(\Omega_{h})}, \end{aligned}$$

and thus

$$\sup_{\mathbf{w}_{h} \in V_{h}} \frac{\left| \tilde{a}_{h}(\boldsymbol{\pi}_{h}\tilde{\boldsymbol{u}}, \mathbf{w}_{h}) - a_{h}(\boldsymbol{\pi}_{h}\tilde{\boldsymbol{u}}, \mathbf{w}_{h}) \right|}{\left\| \mathbf{w}_{h} \right\|_{X(\Omega_{h})}} \leq ch^{m+1} \left[\sum_{\alpha=1}^{2} \left\| \tilde{u}_{\alpha} \right\|_{m+2,\tilde{\Omega}}^{2} + \left\| \tilde{u}_{3} \right\|_{m+3,\tilde{\Omega}}^{2} \right]^{1/2}. \tag{7.8}$$

STEP 3. Estimate of $\sup_{\mathbf{w}_h \in V_h} (\|\tilde{a}_h(\tilde{\mathbf{u}}, \mathbf{w}_h) - f_h(\mathbf{w}_h)\| / \|\mathbf{w}_h\|_{X(\Omega_h)})$. The relations (3.14) and (3.27) involve, for any $\mathbf{w} \in V_h$,

$$\tilde{a}_h(\tilde{\boldsymbol{u}}, \boldsymbol{w}_h) - f_h(\boldsymbol{w}_h) = \int_{\Omega_h} \tilde{U}^t[A_{IJ}] W_h \, \mathrm{d}x - \sum_{K \in \mathcal{T}_h} \sum_{l=1}^L \omega_{l,K} F^t(b_{l,K}) W_h(b_{l,K}) \,. \tag{7.9}$$

We write this relation in another way. Since $\tilde{u} \in (H^2(\tilde{\Omega}))^2 \times H^4(\tilde{\Omega})$, Green's formula implies the existence of a system of partial differential operators $\tilde{A}: (H^2(\tilde{\Omega}))^2 \times H^4(\tilde{\Omega}) \to (L^2(\tilde{\Omega}))^3$ such that

$$\forall \boldsymbol{v} \in (H^{2}(\tilde{\Omega}))^{2} \times H^{4}(\tilde{\Omega}), \ \forall \boldsymbol{w} \in (H^{1}(\tilde{\Omega}))^{2} \times H^{2}(\tilde{\Omega}),$$
$$\int_{\tilde{\Omega}} V^{1}[A_{IJ}]W \, \mathrm{d}x = \int_{\tilde{\Omega}} (\tilde{A}\boldsymbol{v})\boldsymbol{w} \, \mathrm{d}x + \int_{\partial \tilde{\Omega}} () \, \mathrm{d}s.$$

In particular, the restriction of this operator \tilde{A} to the space $(H^2(\Omega_h))^2 \times H^4(\Omega_h)$, a restriction that is independent of h and that we continue to note \tilde{A} , verifies

$$\forall \boldsymbol{v} \in (H^{2}(\tilde{\Omega}))^{2} \times H^{4}(\tilde{\Omega}), \ \forall \tilde{\boldsymbol{w}}_{h} \in \boldsymbol{V}_{h} \subset (H^{1}_{0}(\Omega_{h}))^{2} \times H^{2}_{0}(\Omega_{h}),$$
$$\tilde{\boldsymbol{a}}_{h}(\boldsymbol{v}, \boldsymbol{w}_{h}) = \int_{\Omega_{h}} V^{t}[A_{IJ}] W_{h} \, \mathrm{d}\boldsymbol{x} = \int_{\Omega_{h}} (\tilde{A}\boldsymbol{v}) \boldsymbol{w}_{h} \, \mathrm{d}\boldsymbol{x}.$$

Analogously, we define the system of operators $A: (H^2(\Omega))^2 \times H^4(\Omega) \to (L^2(\Omega))^3$ as follows:

$$\forall \boldsymbol{v} \in (H^{2}(\Omega))^{2} \times H^{4}(\Omega) , \ \forall \tilde{\boldsymbol{w}} \in \boldsymbol{V} = (H^{1}_{0}(\Omega))^{2} \times H^{2}_{0}(\Omega) ,$$
$$a(\boldsymbol{v}, \boldsymbol{w}) = \int_{\Omega} V^{1}[A_{IJ}] W \, \mathrm{d}x = \int_{\Omega} (\tilde{A}\boldsymbol{v}) \boldsymbol{w} \, \mathrm{d}x .$$

Thus, since \tilde{u} is an extension of u such that $\tilde{u} \in (H^2(\tilde{\Omega}))^2 \times H^4(\tilde{\Omega})$, we obtain

$$\widetilde{A}\widetilde{u} = Au = p$$
 a.e. on Ω ,

where p is defined here by $f(v) = \int_{\Omega} pv \, dx$ (cf. (2.3)). But by hypothesis $\tilde{A}\tilde{u} \in (W^{m+1,q}(\tilde{\Omega}))^3$ for a certain number q > 2/(m+1). From Sobolev's theorem, we have $\tilde{A}\tilde{u} \in (\mathscr{C}^0(\tilde{\Omega}))^3$. Moreover, we have assumed $p \in (\mathscr{C}^0(\bar{\Omega}))^3$. Since all the integration nodes belong to $\bar{\Omega}$ (see (7.2)), we obtain

$$\tilde{A}\tilde{u}(b_{l,K}) = p(b_{l,K}) \quad \forall b_{l,K} \quad \forall K \in \mathcal{T}_h$$

Thus, the relation (7.9) can be written

$$\tilde{a}_{h}(\tilde{\boldsymbol{u}}, \boldsymbol{w}_{h}) - f_{h}(\boldsymbol{w}_{h}) = \int_{\Omega_{h}} (\tilde{A}\tilde{\boldsymbol{u}}) \boldsymbol{w}_{h} \, \mathrm{d}x - \sum_{K \in \mathcal{T}_{h}} \sum_{l=1}^{L} \omega_{l,K} ((\tilde{A}\tilde{\boldsymbol{u}}) \boldsymbol{w}_{h}) (b_{l,K}) \\
= \sum_{K \in \mathcal{T}_{h}} E_{K} ((\tilde{A}\tilde{\boldsymbol{u}}) \boldsymbol{w}_{h}) .$$

Let us set

$$(\tilde{A}\tilde{\boldsymbol{u}})\boldsymbol{w}_h = \sum_{i=1}^3 (\tilde{A}\tilde{\boldsymbol{u}})_i w_{hi}.$$

Figure 4 shows that a suitable application of Theorem 5.2 to both kinds of terms involves

$$\begin{split} |\tilde{a}_h(\tilde{\boldsymbol{u}}, \boldsymbol{w}_h) - f_h(\boldsymbol{w}_h)| &\leq \sum_{K \in \mathcal{T}_h} |E_K((\tilde{A}\tilde{\boldsymbol{u}}) \boldsymbol{w}_h)| \\ &\leq ch^{m+1} \sum_{K \in \mathcal{T}_h} (\text{measure}(K))^{1/2 - 1/q} \\ &\qquad \times \left(\sum_{i=1}^3 \|(\tilde{A}\tilde{\boldsymbol{u}})_i\|_{m+1,q,K}^q\right)^{1/q} \|\boldsymbol{w}_h\|_{X(K)} \\ &\leq ch^{m+1} (\text{measure}(\tilde{\Omega}))^{1/2 - 1/q} \left(\sum_{i=1}^3 \|(\tilde{A}\tilde{\boldsymbol{u}})_i\|_{m+1,q,\tilde{\Omega}}^q\right)^{1/q} \|\boldsymbol{w}_h\|_{X(\Omega_h)} \;. \end{split}$$

In order to set up the last inequality, we use arguments similar to those in the proof of [1, Theorem 4.5], in the course of which we have assumed $q \ge 2$. Thus, we obtain

$$\sup_{\mathbf{w}_{h} \in V_{h}} \frac{\left| \tilde{a}_{h}(\tilde{\mathbf{u}}, \mathbf{w}_{h}) - f_{h}(\mathbf{w}_{h}) \right|}{\left\| \mathbf{w}_{h} \right\|_{X(\Omega_{k})}} \leq ch^{m+1} \left(\sum_{i=1}^{3} \left\| (\tilde{A}\tilde{\mathbf{u}})_{i} \right\|_{m+1, q, \tilde{\Omega}}^{q} \right)^{1/q}. \tag{7.10}$$

STEP 4. Final estimate (7.5). To obtain the result of the asymptotic error estimate (7.5), it suffices to substitute estimates (7.6), (7.8) and (7.10) into the inequality (4.3), written for $\mathbf{v}_h = \boldsymbol{\pi}_h \tilde{\mathbf{u}}$.

$$(1) \ E_K((\tilde{A}\tilde{u})_{\alpha}w_{h\alpha}) \ , \quad (\tilde{A}\tilde{u})_{\alpha} \in W^{m+1,q}(K) \ , \quad w_{h\alpha} \in P_{K1} \ , \quad \alpha = 1, 2.$$
 Then $l = 1$, and we need
$$\forall \tilde{\phi} \in P_{m-1+N_1}(\hat{K}) \ , \quad \hat{E}(\hat{\phi}) = 0 \ , \quad \text{if } 1 \leq m \ ,$$

$$\forall \hat{\phi} \in P_m(\hat{K}) \ , \qquad \hat{E}(\hat{\phi}) = 0 \ ;$$

$$(2) \ E_K((\tilde{A}\tilde{u})_3w_{h3}) \ , \quad (\tilde{A}\tilde{u})_3 \in W^{m+1,q}(K) \ , \quad w_{h3} \in P_{K2} \ .$$
 Then $l = 2$, and we need
$$\forall \hat{\phi} \in P_{m-2+N_2}(\hat{K}) \ , \quad \hat{E}(\hat{\phi}) = 0 \ , \quad \text{if } 2 \leq m \ ,$$

$$\forall \hat{\phi} \in P_m(\hat{K}) \ , \qquad \hat{E}(\hat{\phi}) = 0 \ .$$

Fig. 4. Estimation of $E_K((\tilde{A}\tilde{u})w_h)$ with the help of Theorem 5.2 $(m=-1+\min(m_1,m_2-1))$.

8. Examples: Case of plate bending problems

When the thin shell is reduced to a plate, i.e., when the middle surface of the shell is plane, there are some important simplifications:

- (i) For the linear plate theory, membrane and bending deformations are uncoupled so that we can restrict our attention only to the bending plate problem. The membrane deformations are modelled by two-dimensional elasticity equations. These equations are of second order and they can be approximated according to [14, 15];
- (ii) Theorem 7.1 remains valid but since we restrict our attention to the bending problem, we just have to consider the finite element space V_{h2} . That means instead of $m=-1+\min(m_1,m_2-1)$, we now take $m=m_2-2$ and condition (7.3) can be simplified as $\forall \hat{\phi} \in P_{2N_2-4}$, $\hat{E}(\hat{\phi})=0$.

Thus, when the shell becomes a plate and when we restrict our attention to the bending of this plate, the asymptotic error estimate results are summarized in Fig. 5.

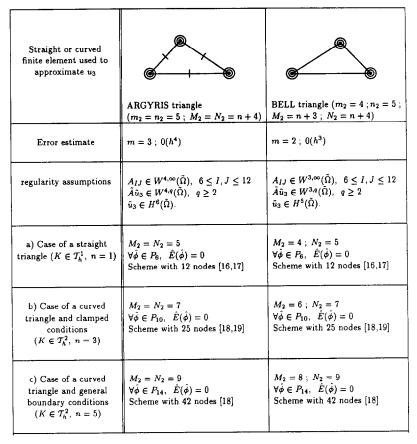


Fig. 5. Case of a plate bending; examples of error estimates and criteria on numerical integration schemes depending on the type of triangle (straight or curved (n = 3 or n = 5)).

9. Examples: Case of general thin shell problems

Now we illustrate the above results in the case of general thin shell problems when the spaces V_{h1} and V_{h2} are constructed from Argyris, Bell or cubic Hermite finite elements combined with their associate curved versions. For each finite element space $V_h = V_{h1} \times V_{h1} \times V_{h2}$, there are two different sets of criteria to be observed when choosing the numerical integration schemes:

- (i) the first set of criteria concerns the straight finite elements which are associated with triangles K∈ T_h¹; then we find back the criteria previously stated in [1];
 (ii) the second set of criteria concerns the curved finite elements which are associated with
- (ii) the second set of criteria concerns the curved finite elements which are associated with curved triangles $K \in \mathcal{F}_h^2$. Then, as a general rule, the degree of the polynomials we have to exactly integrate is higher than in case (i): we have to add 2n-2 to the degree obtained in (i), where the integer n comes from $F_K \in (P_n)^2$. Indeed the degree of the polynomials of the functional space \hat{P} is increased by n-1 for the curved \mathscr{C}^1 -compatible finite elements.

The different results are summarized in Figs. 6–8 and are obtained by applying Theorem 7.1. In each case, we indicate

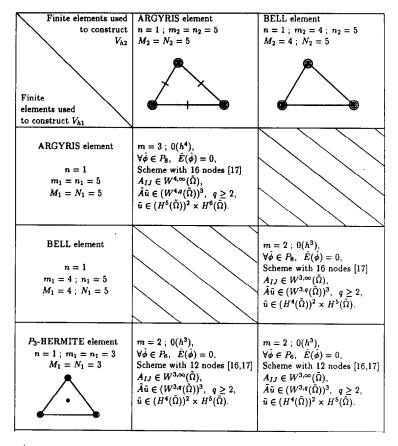


Fig. 6. Case of straight finite elements, i.e., $K \in \mathcal{F}_h^1$, n = 1. In each case we indicate successively (1) $m = -1 + \min(m_1, m_2 - 1)$, (2) error estimate $O(h^{m+1})$, (3) criterion on the numerical integration scheme, (4) references of appropriate numerical integration schemes, (5) regularity hypothesis upon A_{IJ} , $\tilde{\mathcal{u}}$, $\tilde{\mathbf{u}}$.

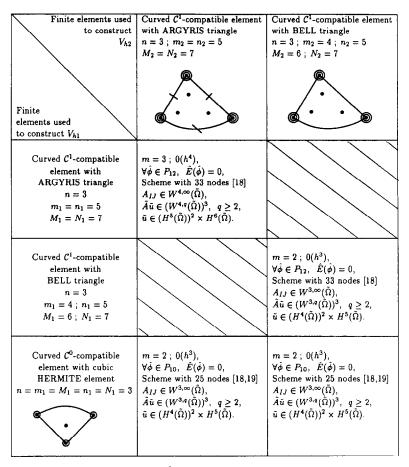


Fig. 7. Case of curved finite elements, i.e., $K \in \mathcal{F}_h^2$, n = 3. These elements can be used in the case of homogeneous boundary conditions of Dirichlet type. We indicate successively (1) $m = -1 + \min(m_1, m_2 - 1)$, (2) error estimate $O(h^{m+1})$, (3) criterion on the numerical integration scheme, (4) references of appropriate numerical integration schemes, (5) regularity hypotheses upon A_{IJ} , $\tilde{A}\tilde{u}$, \tilde{u} .

- (i) the value of $m = -1 + \min(m_1, m_2 1)$;
- (ii) the result of the asymptotic error estimate as $O(h^{m+1})$;
- (iii) the criterion on the numerical integration scheme;
- (iv) the reference of a suitable numerical integration scheme;
- (v) the regularity hypotheses on coefficients A_{IJ} , on $\tilde{A}\tilde{u}$, and on an extension \tilde{u} of the solution u.

10. Concluding remarks

These curved finite element methods lead to approximations with a very high degree of accuracy. They can be used to approximate plate or shell problems set on reference domains with a curved boundary.

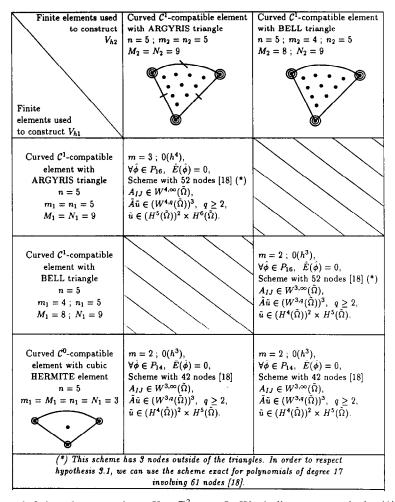


Fig. 8. Case of curved finite elements, i.e., $K \in \mathcal{F}_h^2$, n = 5. We indicate successively (1) $m = -1 + \min(m_1, m_2 - 1)$, (2) error estimate $O(h^{m+1})$, (3) criterion on the numerical integration scheme, (4) references of appropriate numerical integration schemes, (5) regularity hypotheses upon A_{IJ} , $\tilde{A}\tilde{u}$, \tilde{u} .

Their implementation, which is technical enough, is described in detail in [6]. In practice, we will be able to use them as 'black box'.

Concerning computing time, these methods are a little more expensive than the corresponding ones using just straight finite elements. But it is worth noting that

- (i) when we have curved boundaries, we have to approximate these boundaries by using appropriate curved elements, otherwise the degree of accuracy decreases;
- (ii) the computation of the rigidity matrix attached to a \mathscr{C}^1 -curved element is more expensive since we use higher polynomial spaces and notably more numerical integration nodes. But we have to remember that a mesh including O(N) triangles has $O(\sqrt{N})$ boundary triangles so that the additional computing time is not very important;
- (iii) for the approximation of thin shell problems formulated on polygonal reference domains, we show in [20] that the combination of Argyris triangles (for the bending

component) and of Ganev triangles [21] (for the membrane components) allow about 40% of computing time to be saved. These Ganev triangles are \mathscr{C}^0 -elements and they use complete P_4 -polynomials; when combined with Argyris triangles, they require the use of a numerical integration scheme exact for polynomials of degree 6 instead of 8 as reported in Fig. 6. In this direction, it should be interesting to develop a curved version of such elements in the same spirit as for the \mathscr{C}^0 -compatible elements introduced in Part 1 (Section 3.4).

Acknowledgment

The author is indebted to P.G. Ciarlet for suggesting this study and for his constant interest during the investigation. Also we take this opportunity to thank I. Babuška who has incited us to implement such curved \mathscr{C}^1 -finite elements and J.M. Boisserie with whom we have had a fruitful collaboration to realize the implementation and some numerical experiments.

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