ΜΑΣ 473 - Μεθόδοι Πεπερασμένων Στοιχείων Τελική Εργασία

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Abstract

Consider the following boundary value problem (BVP):

$$-(d(x)u'(x))' + c(x)u(x) = f(x), \ x \in I = (a,b)$$
$$u(a) = u(b) = 0$$
 (BVP)

where $a, b \in \mathbb{R}$ and c(x), d(x) given functions that satisfy the following smoothness assumptions: $d \in C^1(I)$, $c, f \in C(I)$, $d(x) \ge a > 0, \forall x \in (a, b)$. Using the hp-FEM version of the finite element method we will approximate the solution u(x) of (BVP), as well as make some observations regarding the class and rate of convergence for the error term regarding this approximation.

1 The hp-FEM version

In the hp-FEM version of the finite element method for solving differential equations, our interval/domain I=(a,b) is split into M-sub-intervals that define our mesh grid; $\Delta=\{a=x_1 < x_2 < \cdots < x_M < x_{M+1}=b\}$, and in each sub-interval we use polynomials of degree p_i to approximate the solution to our problem; u(x). We set $\vec{p}=(p_1,\ldots,p_M)^T \in \mathbb{R}^M$ the vector with the degrees of our "sub-polynomials" in each sub-interval.

Of course, we will further analyze through more rigorous analysis at Section 3 the different variants of the hp-FEM version; the h variant and p variant of the finite element method. In the h variant of the method we hold constant the degree of the sub-polynomials we use while changing the number of points in our mesh. On the contrary, in the p variant we keep constant the number of points in our mesh grid while fluctuating the degree of the polynomials used in each sub-interval. As mentioned above, these two variants are a special case of the more general hp-FEM version. All these will become especially apparent, by making different analyses on these methods which will be implemented through code I created in the Python programming language. This code will be provided at the end in a specially dedicated section.

2 Model Problem

We consider the BVP (BVP). We multiply the differential equation of (BVP) with a control function v(x) (called an **extraction function**) and integrate over I. This gives us the following:

$$-\int_{I} (d(x)u'(x))'v(x)dx + \int_{I} c(x)u(x)v(x)dx = \int_{I} f(x)v(x)dx \tag{1}$$

Now we proceed with integration by parts by integrating through the differential the term (d(x)u'(x))', which means:

$$-\int_{I} (d(x)u'(x))'v(x)dx = [d(x)u'(x)v(x)]_{b}^{a} + \int_{I} d(x)u'(x)v'(x)dx$$

Now consider the linear subspace of $C^1(I)$; $H'_0(I)$, where $H^1_0(I) = \{g \in C^1(I) : g(a) = g(b) = 0\}$, if our control function $v \in H'_0(I)$ then the first term in the above expression is equal to 0. Thus:

$$-\int_{I} (d(x)u'(x))'v(x)dx = \int_{I} d(x)u'(x)v'(x)dx$$

Now substituting back at (1), we have:

$$\int_{I} (d(x)u'(x)v'(x) + c(x)u(x)v(x))dx = \int_{I} f(x)v(x)dx$$
 (2)

This means that through the use of this control function $v \in H_0^1(I)$, we turn our BVP (BVP) to the following weak form:

Find a function
$$u \in H_0^1(I)$$
 such that: $B(u, v) = F(v), \forall v \in H_0^1(I)$ (W)

where $B(u,v) = \int_I (d(x)u'(x)v'(x)+c(x)u(x)v(x))dx$ a bilinear form and $F(v) = \int_I f(x)v(x)dx$ a linear functional. This is called the **weak formulation of the differential equation** $\mathcal{L}u = f$ - (BVP).

In this case, we will solve the "discrete-variant" of (W) to find the solution of finite elements to our initial problem; u_{FE} . The discrete-variant of (W) is:

Discrete variant of the weak form problem (W)

Find a function
$$u_{FE} \in \mathcal{S} \lneq H_0^1(I)$$
 such that:
 $B(u_{FE}, v) = F(v), \ \forall v \in \mathcal{S}$ (W_M)

where we will define S in a bit and B, F are defined as in (W).

Before we continue, we first establish some definitions and notations used in this paper.

Let Δ be a mesh of the interval $\bar{I} = [a, b]$ that consists of the following nodal points: $\Delta : a = x_1 < x_2, \dots < x_M < x_{M+1} = b$ where we use the notation Ω_k for the kth closed sub-interval of this partition; $\Omega_k = [x_k, x_{k+1}]$ for $k = 1, 2, \dots, M$.

We also define the reference element Ω_{ST} which is the closed interval [-1,1], that is: $\Omega_{ST} = [-1,1]$. We know that for all k = 1, 2, ..., M, Ω_{ST} and Ω_k are connected through the following homeomorphism between these two intervals:

$$Q_k(\xi) = x = \frac{1-\xi}{2}x_k + \frac{1+\xi}{2}x_{k+1}, \ \xi \in \Omega_{ST}$$

This is the homeomorphism that takes us from Ω_{ST} to Ω_k , for all k = 1, ..., M. The inverse function that takes us from Ω_k to Ω_{ST} is:

$$\xi = Q_k^{-1}(x) = \frac{2x - x_k - x_{k+1}}{x_{k+1} - x_k}, \ x \in \Omega_k$$

We now define the space $E(I) := \{u \in C^1(I) : B(u,u) < +\infty\}$ - called the **energy space**, which for our current problem is exactly the sub-space of $C^1(I)$ defined above; $H_0^1(I)$. The space of all polynomials defined in Ω_{ST} with degree $\leq p$ is denoted by $\Pi_p(\Omega_{ST})$.

We define $\mathcal{S}^{\vec{p}}(\bar{I}, \Delta)$, which is called the **Finite Element space**, and is defined as follows (it is a subspace of the energy space defined above):

$$S^{\vec{p}}(\bar{I}, \Delta) := \{ u \in E(I) : u(Q_k(\xi)) \in \Pi_{p_k}(\Omega_{ST}), \forall k = 1, 2, \dots, M \}$$

This means that this set is a linear space that consists of functions that have a finite bilinear form B(u, u), that under the homeomorphism $Q_k(\xi)$ with respect to the mesh grid of I; Δ , for each k = 1, 2, ... M, they are polynomials of degree $\leq p_k$ (where these degrees are defined by the vector \vec{p} we mentioned above) defined in Ω_{ST} .

Now, N_i , for i = 1, ..., p + 1 where $p \in \mathbb{N}_0$ denote the **hierarchical basis** functions that are defined in \mathbb{R} as polynomials, and are given by the following:

$$N_i(x) = \begin{cases} \frac{1}{2}(1-x), & i = 1\\ \frac{1}{2}(1+x), & i = 2\\ \phi_{i-1}(x), & i \ge 3 \end{cases}$$

where $\phi_j(x) = \sqrt{\frac{2j-1}{2}} \int_{-1}^x L_{j-1}(t) dt$ and $L_j(t)$ is the jth degree Legendre Polynomial; $j \in \mathbb{N}$ and $L_{j-1}(1) = 1$, $\forall j \in \mathbb{N}_0$. The two first functions, N_1, N_2 are called **modal or extremal hierarchical basis functions** while for $\forall i \geq 3$, $N_i(x)$ are called **internal hierarchical basis functions**.

It is not difficult to prove that $\{N_1, \ldots, N_{p+1}\}$ constitute a linear independent set for all $p \in \mathbb{N}_0$. This means that as polynomials of degree $\leq p$, as a linear independent set and because $dim(\Pi_p(\Omega_{ST})) = p + 1$, then $\Pi_{p_k}(\Omega_{ST}) = 1$

 $Span(\{N_1,\ldots,N_{p_k+1}\})$, $\forall k=1,2,\ldots,M$ and as such, from definition we can prove using simple linear algebra that:

$$dim(\mathcal{S}^{\vec{p}}(\bar{I}, \Delta)) = \left(\sum_{k=1}^{M} (p_k + 1)\right) - M + 1 \tag{3}$$

Now since in our problem (BVP) and (W_M) we have Dirichlet boundary conditions, this means that:

$$dim(\mathcal{S}^{\vec{p}}(\bar{I}, \Delta)) = \left(\sum_{k=1}^{M} p_k\right) - 1 \tag{4}$$

This is because, that while it might seem that we need $\sum_{k=1}^{M} (p_k + 1)$ constants to define an element of $\mathcal{S}^{\vec{p}}(\bar{I}, \Delta)$, due to $dim(\Pi_p(\Omega_{ST})) = p_k + 1, \ \forall k = 1, 2, \ldots, M$, let us not forget that we require continuity in the inner nodal points of our mesh grid for functions of the space $\mathcal{S}^{\vec{p}}(\bar{I}, \Delta)$, so essentially we lose M-1 degrees of freedom. This gives us (3). But we also lose 2 degrees of freedom due to the constraints induced by the Dirichlet boundary conditions. As such, if we subtract 2 from (3) and carry out the operations, we are left with (4).

So now revisiting (W_M) with the notation and definitions we established, we have to solve the following discrete weak form problem:

Revisiting (W_M)

Find a function
$$u_{FE} \in \mathcal{S}^{\vec{p}}(\bar{I}, \Delta)$$
 such that:
$$B(u_{FE}, v) = F(v), \ \forall v \in \mathcal{S}^{\vec{p}}(\bar{I}, \Delta)$$
(W_M)

We now use the properties of the Riemann-integral to write our bilinear form B and linear functional F as sums in the following manner:

$$B(u_{FE}, v) = \sum_{k=1}^{M} B^{[k]}(u_{FE}, v)$$
$$F(v) = \sum_{k=1}^{M} F^{[k]}(v)$$

where $\forall k = 1, 2, \dots, M$:

$$B^{[k]}(u_{FE}, v) = \int_{x_k}^{x_{k+1}} (d(x)u'_{FE}(x)v'(x) + c(x)u_{FE}(x)v(x))dx$$

$$F^{[k]}(v) = \int_{x_k}^{x_{k+1}} f(x)v(x)dx$$
(5)

The matrix that corresponds to the bilinear forms $B^{[k]}(u_{FE}, v)$ is called the **stiffness matrix** and the vector that corresponds to the linear functionals $F^{[k]}(v)$ is called the **load vector**. We define these in a bit.

Let now $h_k = x_{k+1} - x_k$ be the length of the k-th sub-interval of our mesh grid. Like mentioned above, we will make the transition from the sub-interval $\Omega_k = [x_k, x_{k+1}]$ to the interval $\Omega_{ST} = [-1, 1]$ using the homeomorphism defined above. That is $\forall k = 1, 2, \ldots, M$:

$$Q_{k}(\xi) = x = \frac{1-\xi}{2}x_{k} + \frac{1+\xi}{2}x_{k+1}, \ \xi \in \Omega_{ST}$$

$$\Rightarrow \left[\frac{dx}{d\xi} = Q'_{k}(\xi) = \frac{x_{k+1} - x_{k}}{2} = \frac{h_{k}}{2}\right], \ \xi \in \Omega_{ST}$$
(6)

and:

$$\boxed{\frac{d\xi}{dx} = (Q_k^{-1})'(x) = \frac{1}{Q_k'(Q_k^{-1}(x))} = \frac{2}{h_k}}, \ x \in \Omega_k$$
 (7)

With these in mind, we see that (5) becomes:

$$B^{[k]}(u_{FE}, v) \xrightarrow{\text{:Chain Rule}} \int_{-1}^{1} \left(d(Q_k(\xi)) \frac{d}{d\xi} \frac{d\xi}{dx} (u_{FE}(Q_k(\xi))) \frac{d}{d\xi} \frac{d\xi}{dx} (v(Q_k(\xi))) + c(Q_k(\xi)) u_{FE}(Q_k(\xi)) v(Q_k(\xi)) \right) Q'_k(\xi) d\xi$$

So due to (6) and (7) we have:

$$B^{[k]}(\widetilde{u_{FE}},\widetilde{v}) = \frac{2}{h_k} \int_{-1}^{1} \widetilde{d}(\xi) \widetilde{u_{FE}}'(\xi) \widetilde{v}'(\xi) d\xi + \frac{h_k}{2} \int_{-1}^{1} \widetilde{c}(\xi) \widetilde{u_{FE}}(\xi) \widetilde{v}(\xi) d\xi$$

where we define above: $\widetilde{d}(\xi) := d(Q_k(\xi)), \ \widetilde{u_{FE}}(\xi) := u_{FE}(Q_k(\xi)), \ \widetilde{v}(\xi) := v(Q_k(\xi))$ and $\widetilde{c}(\xi) := c(Q_k(\xi)).$

And for the k-th component of the linear functional:

$$F^{[k]}(v) \xrightarrow{\text{:Chain Rule}} \int_{-1}^{1} f(Q_k(\xi))v(Q_k(\xi))Q'_k(\xi)d\xi$$

Now using (6) we gain similarly:

$$F^{[k]}(\widetilde{v}) = \frac{h_k}{2} \int_{-1}^{1} \widetilde{f}(\xi) \widetilde{v}(\xi) d\xi$$

where \widetilde{v} defined as above and $\widetilde{f}(\xi) := f(Q_k(\xi))$.

With this change of variables we are now "residing" within $\Omega_{ST} = [-1, 1]$, which means that due to (W_M^*) and the definition of $\mathcal{S}^{\vec{p}}(\bar{I}, \Delta)$, using the fact we observed above that $\Pi_{p_k}(\Omega_{ST}) = Span(\{N_1, \ldots, N_{p_k+1}\}), \ \forall k = 1, 2, \ldots, M$, then we can write $\widetilde{u_{FE}}(\xi)$, $\widetilde{v}(\xi)$ as the following linear combinations for each $k = 1, 2, \ldots, M$:

$$\widetilde{u_{FE}}(\xi) = \sum_{i=1}^{p_k+1} \alpha_i^{[k]} N_i(\xi) \text{ and } \widetilde{v}(\xi) = \sum_{j=1}^{p_k+1} \beta_j^{[k]} N_j(\xi)$$
 (8)

Substituting now these back into $B^{[k]}(\widetilde{u_{FE}},\widetilde{v})$, we have the following result:

$$B^{[k]}(\widetilde{u_{FE}}, \widetilde{v}) \stackrel{::(8)}{=\!=\!=} \frac{2}{h_k} \int_{-1}^{1} \widetilde{d}(\xi) \sum_{i=1}^{p_k+1} \alpha_i^{[k]} N_i'(\xi) \sum_{j=1}^{p_k+1} \beta_j^{[k]} N_j'(\xi) d\xi$$

$$+ \frac{h_k}{2} \int_{-1}^{1} \widetilde{c}(\xi) \sum_{i=1}^{p_k+1} \alpha_i^{[k]} N_i(\xi) \sum_{j=1}^{p_k+1} \beta_j^{[k]} N_j(\xi) d\xi$$

$$\stackrel{:: \text{Finite}}{\leq \text{Sums}} B^{[k]}(\widetilde{u_{FE}}, \widetilde{v}) = \sum_{i=1}^{p_k+1} \sum_{j=1}^{p_k+1} \alpha_i^{[k]} \beta_j^{[k]} \left\{ \frac{2}{h_k} \int_{-1}^{1} \widetilde{d}(\xi) N_i'(\xi) N_j'(\xi) d\xi \right\}$$

$$+ \frac{h_k}{2} \int_{-1}^{1} \widetilde{c}(\xi) N_i(\xi) N_j(\xi) d\xi$$

We now define the following, $\forall k = 1, 2, \dots, M$ and $\forall i, j = 1, 2, \dots, p_k + 1$:

$$[K_k]_{ij} = \frac{2}{h_k} \int_{-1}^1 \widetilde{d}(\xi) N_i'(\xi) N_j'(\xi) d\xi \text{ and } [G_k]_{ij} = \frac{h_k}{2} \int_{-1}^1 \widetilde{c}(\xi) N_i(\xi) N_j(\xi) d\xi$$

Which means that we have:

$$B^{[k]}(\widetilde{u_{FE}}, \widetilde{v})]_{ij} = \sum_{i=1}^{p_k+1} \sum_{j=1}^{p_k+1} \alpha_i^{[k]} \beta_j^{[k]}([K_k]_{ij} + [G_k]_{ij})$$
(9)

This defines for each k the aforementioned stiffness matrix.

Here we define $[K_k]$ and $[G_k]$ in $\mathbb{R}^{(p_k+1)\times(p_k+1)}$, which are respectively called the **elemental stiffness matrix** and **elemental mass matrix**. Their elements are calculated through numerical integration (due to their definition above), except in the case that c and d are constant functions (then so are \tilde{c} and \tilde{d}).

In the case that c and d are constants, while noticing due to the symmetry of the usual \mathcal{L}_2 inner product that $[K_k]$, $[G_k]$ are symmetric, their elements are (due to the orthogonality of the Legendre polynomials that define the hierarchical basis functions):

$$[K_k]_{ij} = \frac{2d}{h_k} \times \begin{cases} \frac{1}{2}, & i = j = 1 \text{ and } i = j = 2\\ -\frac{1}{2}, & i = 1, \ j = 2 \ (i = 2, \ j = 1)\\ 1, & i = j \ge 3\\ 0, & \text{elsewhere} \end{cases}$$

$$[G_k]_{ij} = \frac{ch_k}{2} \times \begin{cases} \frac{2}{3}, & i = j = 1 \text{ and } i = j = 2\\ \frac{1}{3}, & i = 1, \ j = 2 \ (i = 2, \ j = 1)\\ -\frac{1}{\sqrt{6}}, & i = 1, \ j = 3 \ (i = 3, \ j = 1)\\ \frac{1}{3\sqrt{10}}, & i = 1, \ j = 4 \ (i = 4, \ j = 1)\\ -\frac{1}{\sqrt{6}}, & i = 2, \ j = 3 \ (i = 3, \ j = 2)\\ -\frac{1}{3\sqrt{10}}, & i = 2, \ j = 4 \ (i = 4, \ j = 2)\\ \frac{2}{(2i-1)(2i-5)}, & i = j \geq 3\\ -\frac{1}{(2i-1)\sqrt{(2i-3)(2i+1)}}, & j = i+2, \ i \geq 3 \end{cases}$$

Likewise for $F^{[k]}(\tilde{v})$, using (8) we gain:

$$[F^{[k]}(\widetilde{v})]_{j} = \frac{h_{k}}{2} \int_{-1}^{1} \widetilde{f}(\xi) \sum_{j=1}^{p_{k}+1} \beta_{j}^{[k]} N_{j}(\xi) d\xi = \sum_{j=1}^{p_{k}+1} \beta_{j}^{[k]} \frac{h_{k}}{2} \int_{-1}^{1} \widetilde{f}(\xi) N_{j}(\xi) d\xi$$

$$\Leftrightarrow \left[[F^{[k]}(\widetilde{v})]_{j} = \sum_{j=1}^{p_{k}+1} \beta_{j}^{[k]} [\vec{b_{k}}]_{j} \right]$$
(10)

where this defines for each k the aforementioned **load vector**. That is $\forall k = 1, 2, ..., M$ and $j = 1, 2, ..., p_k + 1$:

$$[\vec{b_k}]_j = \frac{h_k}{2} \int_{-1}^1 \widetilde{f}(\xi) N_j(\xi) d\xi$$

Like with the elements of the elemental stiffness and mass matrices, the elements of the load vector are calculated through numerical integration using specialized software.

Now lets get back to (W_M^*) . Because we want: $B(u_{FE}, v) = F(v)$, $\forall v \in \mathcal{S}^{\vec{p}}(\bar{I}, \Delta) \Leftrightarrow \sum_{k=1}^M B^{[k]}(u_{FE}, v) = \sum_{k=1}^M F^{[k]}(v), \ \forall v \in \mathcal{S}^{\vec{p}}(\bar{I}, \Delta)$, we require that each corresponding term with respect to k in these two sums are equal. This leaves us, with the following linear equations $\forall k = 1, 2, ..., M$:

$$B^{[k]}(\widetilde{u_{FE}},\widetilde{v}) = F^{[k]}(\widetilde{v})$$

Where using (9) and (10) we get - by using the definition of matrix multiplication and the euclidean inner product, as well as the properties of said product:

$$<\vec{\beta}^{[k]}, [K_k]\vec{\alpha}^{[k]}> + <\vec{\beta}^{[k]}, [G_k]\vec{\alpha}^{[k]}> = <\vec{\beta}^{[k]}, [\vec{F}^{[k]}]>$$

$$(11)$$

Where use the following notation, based on (9) and (10):

$$\vec{\beta}^{[k]} = (\beta_1^{[k]}, \dots, \beta_{p_k+1}^{[k]})^T$$
$$\vec{\alpha}^{[k]} = (\alpha_1^{[k]}, \dots, \alpha_{p_k+1}^{[k]})^T$$

 $[K_k], [G_k]$ are the elemental stiffness and mass matrices respectively

$$[\vec{F}^{[k]}]$$
 as defined in (10)

Now since for our problem - (W_M^*) , we want to find the function u_{FE} that satisfies our condition for **every** function $v \in \mathcal{S}^{\vec{p}}(\bar{I}, \Delta)$, then essentially we want (11) to hold for **every** $\vec{\beta}^{[k]} \in \mathbb{R}^{p_k+1}$. As such, (11) becomes the following linear system in \mathbb{R}^{p_k+1} , for every k = 1, 2, ..., M:

$$([K_k] + [G_k])\vec{\alpha}^{[k]} = [\vec{F}^{[k]}]$$
(*)

The next step is the construction of the **global linear system** that corresponds to all the elements of the problem. Its solution will provide us with the desired approximation of u at (BVP); u_{FE} .

This procedure is called **assembly**. Initially, we have to construct the so called **pointer matrix** \mathscr{P} which is a matrix in $\mathbb{N}_0^{M\times(p_{max}+1)}$ where $p_{max}:=\|\vec{p}\|_{\infty}$ and $\vec{p}=(p_1,\ldots,p_M)^T$ and M is the number of sub-intervals in our mesh grid. This matrix relates the local and global basis functions in the following way: If the i,j element of the point matrix is equal to l, that is $\mathscr{P}_{ij}=l\in\mathbb{N}_0$ then this means that in the ith position, the jth basis function of this element corresponds to lth basis function in the global system, defined below.

Thus we scan all the elements of this matrix and calculate from them the **global matrix** that defines the **global linear system**, in the following way:

Assume that $l = \mathscr{P}_{ki}$ for k = 1, 2, ..., M and $i = 1, 2, ..., p_{max} + 1$ and $m = l = \mathscr{P}_{ki}$ for k = 1, 2, ..., M and $j = 1, 2, ..., p_{max} + 1$. If $l, m \neq 0$, then using cumulative syntax inspired by programming languages we define the following two matrices:

$$[K]_{lm} = [K]_{lm} + [K_k]_{ij}$$

 $[G]_{lm} = [G]_{lm} + [G_k]_{ij}$

Then the **global matrix** is exactly equal to K + G.

If $l = \mathscr{P}_{ki}$ and $l \neq 0$ then we also define the vector corresponding to the linear functional in a similar way $[\vec{F}]_l = [\vec{F}]_l + [\vec{F}^{[k]}]_i$, where $[\vec{F}]$ is knows as the **global** load vector.

Now in spirit of (\star) , we have the linear system:

$$([K] + [G])\vec{\alpha} = [\vec{F}] \tag{**}$$

where $\vec{\alpha}$ is the vector that contains the unknown coefficients of the solution u_{FE} in the order that is determined by the pointer matrix.

Now that we have found $\vec{\alpha}$ we can finally calculate u_{FE} . For every $y \in \bar{I} = [a, b]$, we can calculate $u_{FE}(y)$. First we will find in which Ω_k this y point is in, and then we will set $\xi = Q_k^{-1}(y)$. Then:

$$u_{FE}(y) = \sum_{i=1}^{p_k+1} \gamma_i N_i(\xi)$$

where $\gamma_i = [\vec{\alpha}]_{\mathscr{P}_{ki}} = [\vec{\alpha}]_l, \ \forall i = 1, \dots, p_k + 1.$

3 Description of the FEM versions

As we briefly mentioned before there are 3 variants of the FEM. The h version, the p version and the hp version. In this paper will study all three of them.

<u>h-version</u>: For the h version we will use a uniform mesh and a radical-s mesh with the degree of the polynomial in each interval remaining constant, while the mesh is changing. The uniform mesh divides the interval [a, b] in M equal sub-intervals. The width of each interval is the same and equal to $h = \frac{b-a}{M}$. The radical-s mesh with radical exponent s > 0 divides [a, b] as follows:

$$x_1 = a, \ x_i = a + (b - a) \left(\frac{i - 1}{M}\right)^s, \ i = 2, 3, \dots, M + 1$$

<u>p-version</u>: For the p version the mesh remains constant, and the degree of the polynomials is fluctuating. We will use both uniform and geometric-q mesh. The geometric mesh with geometric ratio $q \in (0,1)$ divides [a,b] as follows:

$$x_1 = a, \ x_i = a + (b - a)q^{M-i+1}, \ i = 2, 3, \dots, M+1$$

<u>hp-version</u>: For the hp version both the mesh and the degrees of the polynomials are fluctuating. For the hp version we will use only the geometric mesh. We note that the number of intervals and the degree of the polynomial basis is the same in every step.

4 Numerical Results

Using the FEM variants mentioned above we will do some numerical calculations and observations. We consider solutions in the form $u(x) = x^{\lambda} - x$, for different values of λ . The domain will be the interval [0,1] and the functions d(x), c(x) will be equal to one. Now that we know u(x) we can evaluate f(x). The u(x) satisfies the differential equation of (BVP). So we define,

$$f(x) = -\lambda(\lambda - 1)x^{\lambda - 2} + x^{\lambda} - x$$

The variable λ determines the possibility of a singularity. If $\lambda \geq 2$ then u is smooth enough and our analysis so far is valid. If $\lambda \leq \frac{1}{2}$ then $u \notin H_0^1([0,1])$ and the FEM can't be used in the form that we have seen so far. If $\lambda \in (\frac{1}{2},2)$ the rate of convergence can be adversely altered.

From (W) we get the weak form problem:

Find a function
$$u \in H_0^1(I)$$
 such that: $B(u, v) = F(v), \forall v \in H_0^1(I)$ (W)

where $B(u,v) = \int_I (u'(x)v'(x) + u(x)v(x))dx$ a bi-linear form and $F(v) = \int_I f(x)v(x)dx$ a linear functional, with $f(x) = -\lambda(\lambda-1)x^{\lambda-2} + x^{\lambda} - x$ and I = [0,1].

The **energy norm** is defined as follows:

$$||u||_E := [B(u,u)]^{\frac{1}{2}}, \forall u \in H_0^1(I)$$

Let $u = u_{ex}$. Then from (W) and letting $v = u = u_{ex}$,

$$||u_{ex}||_E = [B(u_{ex}, u_{ex})]^{\frac{1}{2}} = [F(u_{ex})]^{\frac{1}{2}}$$

$$\Rightarrow ||u_{ex}||^2 = [F(u_{ex})] = \int_0^1 (-\lambda(\lambda - 1)x^{\lambda - 2} + x^{\lambda} - x)(x^{\lambda} - x)dx = \frac{6\lambda^4 + e\lambda^3 - 28\lambda^2 + 11\lambda + 4}{12\lambda^3 + 24\lambda^2 - 3\lambda - 6}$$

Because the bi-linear form is symmetrical,

$$||u_{FE} - u_{ex}||_E = \sqrt{||u_{FE}||_E^2 - ||u_{ex}||_E^2}$$

So, the percentage of the relative error is given as follows:

$$relE = 100 \times \frac{||u_{FE} - u_{ex}||_E}{||u_{ex}||_E} = 100 \times \frac{\sqrt{||u_{FE}||_E^2 - ||u_{ex}||_E^2}}{||u_{ex}||_E}$$

Let $\lambda = 7.1$ We graph the percentage of the relative error against the degrees of freedom in loglog or semilog axes (will specify in each case the axes used) for the:

- (i) h version with uniform mesh for $M=2^N$ intervals, $N=1,\ldots,5$ and the degree of the polynomial being p=1 (constant). (loglog)
- (ii) h version with uniform mesh for $M=2^N$ intervals, $N=1,\ldots,5$ and the degree of the polynomial being p=2 (constant). (loglog)
- (iii) p version with uniform mesh for 1 (constant) interval and the degrees of the polynomials being p = 1, ..., 6. (loglog)
- (iv) p version with uniform mesh for 4 (constant) intervals and the degrees of the polynomials being p = 1, ..., 6. (loglog)

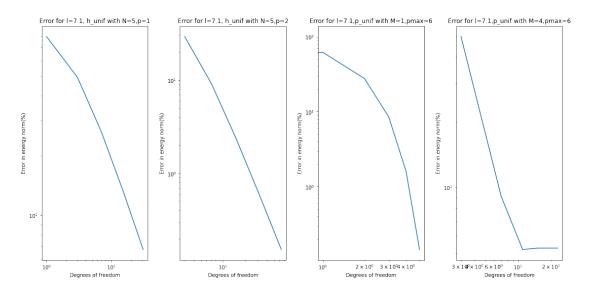


Figure 1: Percentage error in energy norm against DOF for h-FEM and p-FEM with uniform mesh.

We observe that for the h-FEM the convergence rate is algebraic. The slope in (i) is $-0.94907109(\approx -1)$ and in (ii) is $-1.94994539(\approx -2)$. This result was expected, as from theory we know that for the error $E \sim DOF^{-p}$, where DOF is the degrees of freedom. Now, we logarithm to get $log(E) \sim -plog(DOF)$ which represents a line with slope -p and intercept 0, if we use loglog axes.

For the p version, the slope in (iii) is -1.15702719 and in (iv) is -1.24566530. We know that for high λ the p-FEM has almost exponential convergence rate, as u is analytic in [0,1]. Specifically, $E \sim C(s)DOF^{-s}$, $\forall s \in [0,p]$. We logarithm to get, $log(E) \sim log(C(s)) - slog(DOF)$), which means that if we use loglog axes it is a line with slope -s. So we stand correct that s is indeed in [0,p].

Let now $\lambda = 2.1$. We once again graph the percentage of the relative error against the degrees of freedom in loglog or semilog axes (will specify in each case the axes used) for the:

- (i) h version with uniform mesh for $M=2^N$ intervals, $N=1,\ldots,5$ and the degree of the polynomial being p=1 (constant). (loglog)
- (ii) h version with uniform mesh for $M=2^N$ intervals, $N=1,\ldots,5$ and the degree of the polynomial being p=2 (constant). (loglog)
- (iii) p version with uniform mesh for 1 (constant) interval and the degrees of the polynomials being p = 1, ..., 6. (loglog)
- (iv) h version with radical-s mesh, for $s=0.15, M=2^N$ intervals, $N=1,\ldots,5$ and the degree of the polynomial being p=2 (constant). (loglog)

(v) p version with geometrical-q mesh for q=0.15, 4 (constant) intervals and the degrees of the polynomials being $p=1,\ldots,6$. (loglog)

(vi) hp version with geometrical-q mesh for $q=0.15, M=2^N$ intervals $N=1,\ldots,5$ and the degrees of the polynomials being p=M. (semilogy)

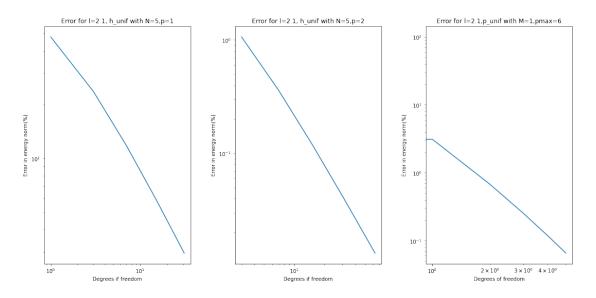


Figure 2: Percentage error in energy norm against DOF for h-FEM and p-FEM with uniform mesh.

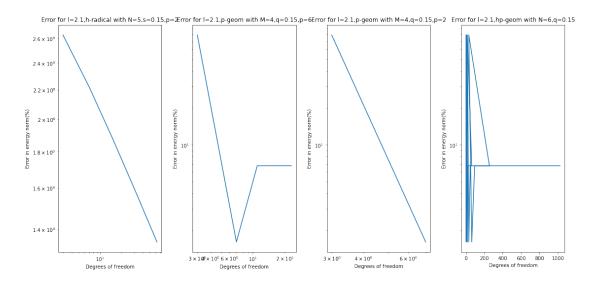


Figure 3: Percentage error in energy norm against DOF for h-FEM with radical mesh, p-FEM with geometrical mesh and hp-FEM with geometrical mesh.

For the h version again we have algebraic convergence rate, because the error is of order $\mathcal{O}(DOF^{-p})$, which is also justified by the graphs (i), (ii), (iii). On the other hand, for the p version we won't have exponential rate of convergence as the theory suggests, but algebraic as λ is low. From the graph (iv) we get a line with slope -2.68721159. For (v) we almost have a straight line with slope -4.59146629. We see that if we change p to be equal to 2 then we see that the anomaly that was apparent before is nullified, thus we get a line with slope -3.54044444. Finally for the hp version we know from our theory that $E \sim e^{-\beta N^{\gamma}}$. Now, we logarithm both sides. So, $log(E) \sim -\beta N^{\gamma}$, which shows that hp has an exponential convergence rate. From the graph we are not able to confirm this and instead we are left a hodgepodge. Due to the fact that all the other graphs were correct and produced predictable results and were based on code that was also used to produce this graph this leaves us to "blame" other extraneous factors, like problem inputs, or errors regarding numerical precision.

Finally, we want to compare the absolute relevant error, $\frac{|u_{ex}(x)-u_{fe}(x)|}{|u_{ex}(x)|}$, in the interval I=[0,1]. We will take four cases for $\lambda=2.1$ and graph the absolute error and also the u_{fe} solution and u_{ex} solution.

- 1. h version with uniform mesh with 10 intervals and p=1.
- 2. h version with uniform mesh with 1 interval and p=6.
- 3. p version with geometric-q mesh with 10 intervals, q=0.15 and p=2.
- 3. p version with geometric-q mesh with 10 intervals, q=0.15 and p=4.

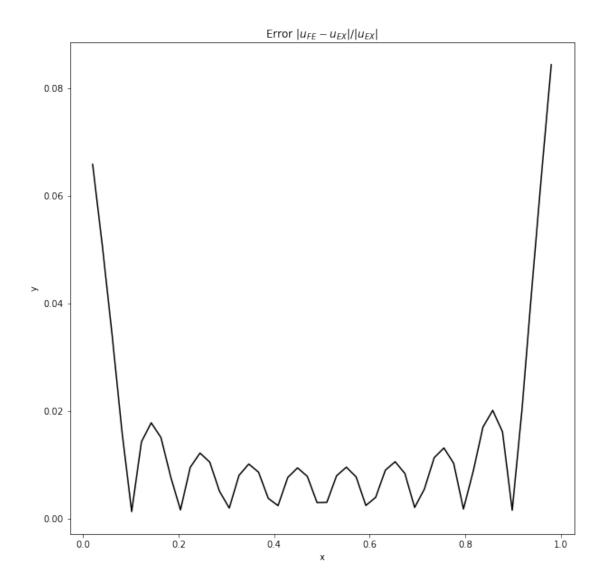


Figure 4: Absolute error of the h-FEM with uniform mesh, 10 intervals and p=1.

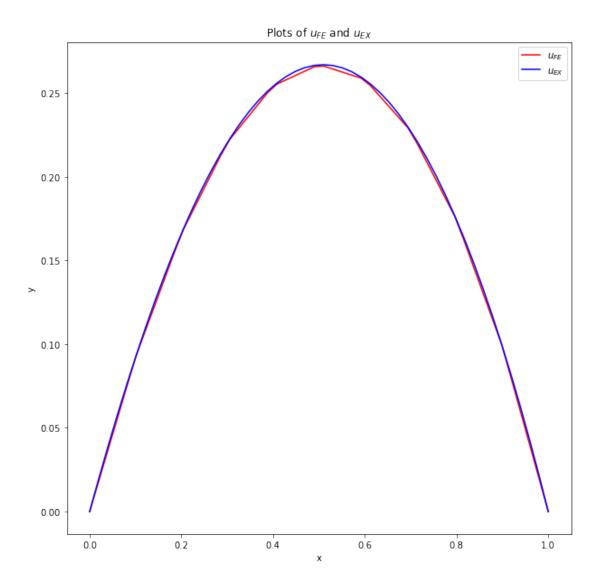


Figure 5: Finite element solution and exact solution of the h-FEM with uniform mesh, 10 intervals and p=1.

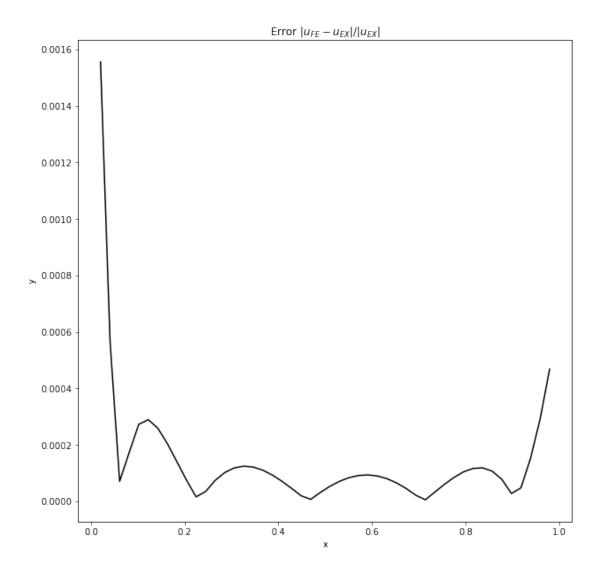


Figure 6: Absolute error of the h-FEM with uniform mesh, 1 intervals and p=6.

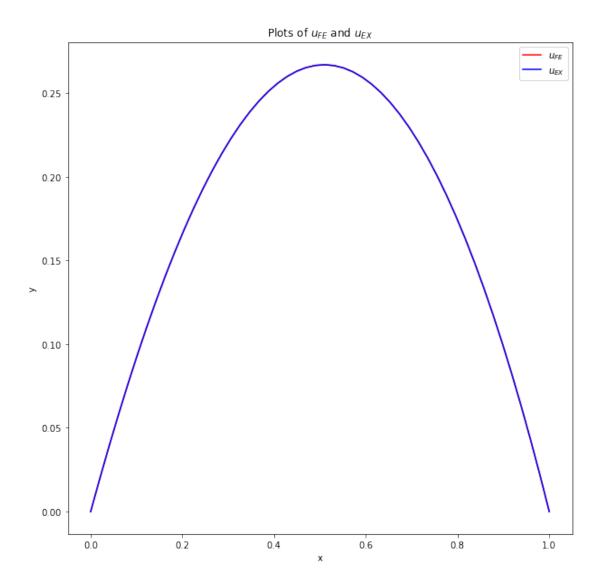


Figure 7: Finite element solution and exact solution of the h-FEM with uniform mesh, 1 intervals and p=6.

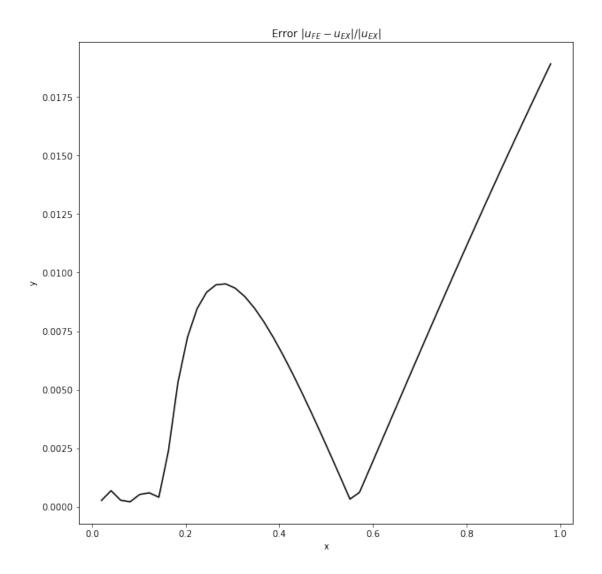


Figure 8: Absolute error of the p-FEM with geometrical mesh, 10 intervals, q=0.15 and p=2.

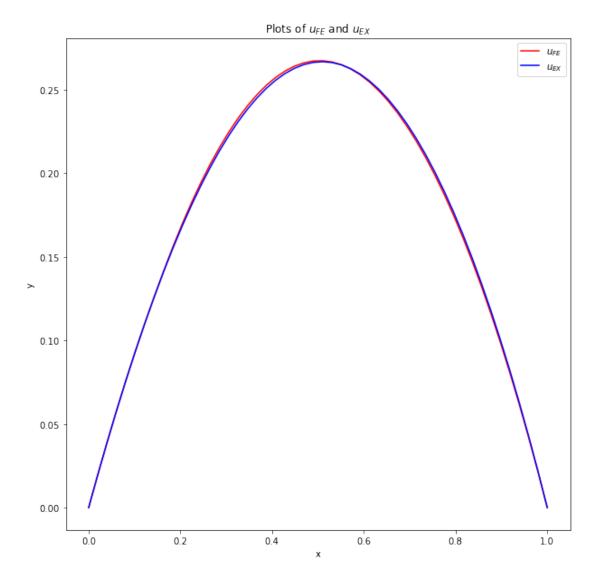


Figure 9: Finite element solution and exact solution of the p-FEM with geometrical mesh, 10 intervals, q=0.15 and p=2.

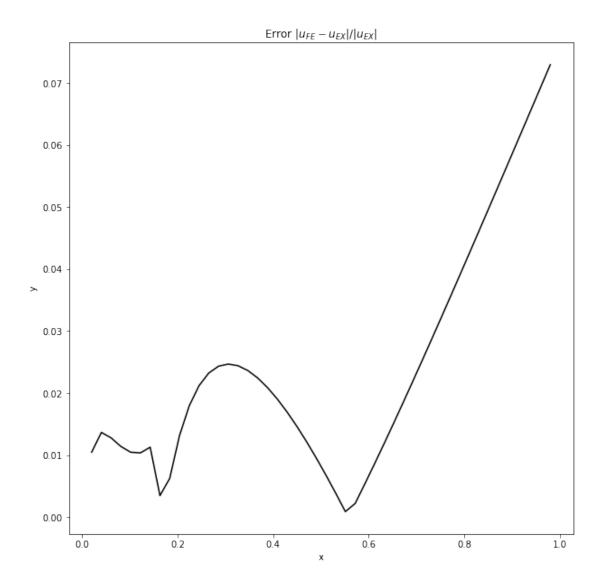


Figure 10: Absolute error of the p-FEM with geometrical mesh, 10 intervals, q=0.15 and p=4.

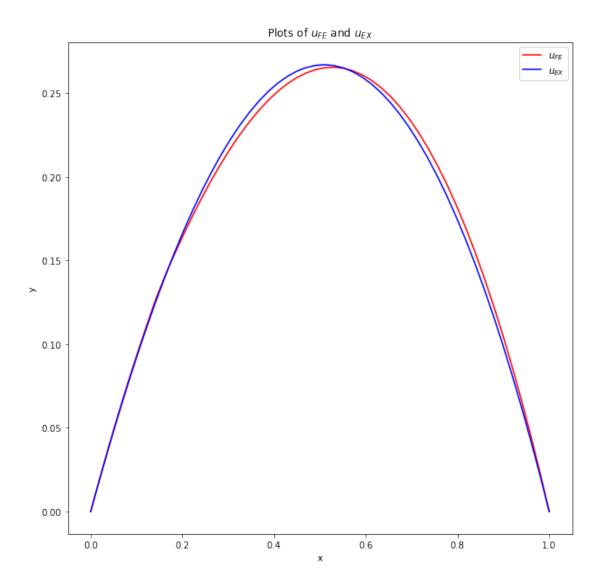


Figure 11: Finite element solution and exact solution of the p-FEM with geometrical mesh, 10 intervals, q=0.15 and p=4.

5 Python code that was used

```
#!/usr/bin/env python
   # coding: utf-8
   # In[1]:
6
   import numpy as np
   import sympy
   import matplotlib.pyplot as plt
   from scipy import integrate
   from scipy.special import legendre
11
   from numpy.polynomial.legendre import Legendre
12
   import matplotlib.ticker as mtick
   import itertools
16
   # Legendre polynomial
17
   def leg(n, x):
18
       return Legendre(np.concatenate((np.zeros(n), np.array([1]))))(x)
19
20
   def hbasis(i,x):
21
   \# Evaluates the function Ni at x
       if i==0:
23
           Ni=0.5 * (1-x)
24
       elif i==1:
25
           Ni=0.5 * (1+x)
26
       else:
27
           Ni=(np.sqrt(1/(4*(i+1)-6)))*(leg(i,x)-leg(i-2,x))
       return Ni
30
31
   def stifness_matrix(p):
32
   #evaluates the elemental stifness matrix of size (p+1)x(p+1)
33
       K=np.zeros((p+1,p+1))
34
       K[0,0]=K[1,1]=0.5
35
       K[0,1]=K[1,0]=-0.5
       if p>=1:
37
            for i in range(2,p+1):
38
                K[i,i]=1
39
```

```
return K
40
41
   def stifness_matrix(p):
42
   #evaluates the elemental stifness matrix of size (p+1)x(p+1)
       K=np.zeros((p+1,p+1))
44
       K[0,0]=K[1,1]=0.5
45
       K[0,1]=K[1,0]=-0.5
46
       if p>=1:
47
            for i in range(2,p+1):
48
                K[i,i]=1
49
       return K
51
   def mass_matrix(p):
52
   # Evaluates the elemental mass matrix of size (p+1)x(p+1)
53
       G=np.zeros((p+1,p+1))
54
       G[0,0]=G[1,1]=2/3
55
       G[0,1]=G[1,0]=1/3
       if p>=2:
57
            G[0,2]=G[1,2]=G[2,0]=G[2,1]=-1/np.sqrt(6)
58
            for i in range(2,p+1):
59
                G[i,i]=2/((2*(i+1)-1)*((2*(i+1)-5)))
60
       if p>=3:
61
            G[0,3]=G[3,0]=1/3*np.sqrt(10)
62
            G[1,3]=G[3,1]=-1/3*np.sqrt(10)
            for i in range(2,p+1):
                if i+2<p+1:</pre>
65
                    G[i,i+2]=G[i+2,i]=(-1)/(((2*(i+1)-1)*np.sqrt(((2*(i+1)-3)*)
66
                     ((2*(i+1)+1))))))
67
       return G
68
69
   def load_vector(x_k,x_kk,p_k,f):
   #Evaluates the elemental load vector
71
       vals=[]
72
       for i in range(p_k+1):
73
            g = lambda t : f((1-t)*x_k/2+(1+t)*x_kk/2)*hbasis(i,t)
74
            vals.append(integrate.quad(g,-1,1)[0])
75
       b=np.array(vals)
76
       return b
   def el_stiff(x_k,x_kk,p_k):
```

```
h_k=x_k-x_k
80
        Kk=(2/h_k)*stifness_matrix(p_k)
81
        return Kk
82
    def el_mass(x_k,x_kk,p_k):
84
        h_k=x_k-x_k
85
        Gk=(h_k/2)*mass_matrix(p_k)
86
        return Gk
87
88
    def pointer(M,p):
89
    \# [P] = pointer(M,p)
91
    # Calculates the pointer matrix P, such that
92
    # P(i,j)=k means that over the ith element
93
    # the jth local basis function corresponds
94
    # to the kth global basis function.
95
96
    # M is the number of elements
    # p is the degree vector of size M
98
    # P is M by (max(p)+1)
99
100
        pmax = max(p)
101
        P=np.zeros((M,pmax+1))
102
        P=P.astype(int)
103
        for i in range(M):
104
            P[i,0] = i
105
            P[i,1] = i+1
106
        P[M-1,1]=0
107
        for i in range(M):
108
             for j in range(2,1+p[i]):
109
                 P[i,j] = M
                 M=M+1
111
        return P
112
113
    def global_matrix(x,p):
114
        \#Evaluates the elemental matrices, stiffnes(Kk) and mass(Gk) and then
115
        #the global matrix (G+K)
116
        P=pointer(len(x)-1,p)
        K=np.zeros((sum(p)-1,sum(p)-1))
118
        G=np.zeros((sum(p)-1,sum(p)-1))
```

```
for k in range(len(x)-1):
120
             Kk=np.zeros((p[k]+1,p[k]+1))
121
             Gk=np.zeros((p[k]+1,p[k]+1))
122
            Kk=el_stiff(x[k],x[k+1],p[k])
            Gk=el_mass(x[k],x[k+1],p[k])
124
             for i in range(p[k]+1):
125
                 1=P[k,i]
126
                 for j in range(p[k]+1):
127
                     m=P[k,j]
128
                     if 1!=0 and m!=0:
129
                          K[1-1,m-1]=K[1-1,m-1]+Kk[i,j]
130
                          G[1-1,m-1]=G[1-1,m-1]+Gk[i,j]
131
        GL=K+G
132
        return GL
133
134
    def el_load(x_k,x_kk,p_k,f):
135
    #evaluates the elemental load vector
136
        h_k=x_k-x_k
137
        Fk=(h_k/2)*load_vector(x_k,x_kk,p_k,f)
138
        return Fk
139
140
    def global_load_vector(x,p,f):
141
    #Evaluates the global load vector
142
        P=pointer(len(x)-1,p)
        F=np.zeros((sum(p)-1))
        for k in range(len(x)-1):
145
             Fk=el_load(x[k],x[k+1],p[k],f)
146
             for i in range(p[k]+1):
147
                 1=P[k,i]
148
                 if 1!=0:
149
                     F[1-1]=F[1-1]+Fk[i]
        return F
151
152
    def fem_solution(x,p,f):
153
    # Evaluates the finite element method solution and the coifficients that
154
    #generate the solution
155
        A=global_matrix(x,p)
156
        b=global_load_vector(x,p,f)
157
        a=np.linalg.solve(A,b)
158
        return a
```

```
160
    def energy_norm(x,p,f,n):
161
    # Evaluates the energy norm of the finite element method solution and it finds
162
    # the percentage of the error
        a=fem_solution(x,p,f)
164
        DOF=len(a)
165
        enorm = np.dot(a, np.array(global_load_vector(x,p,f)))
166
        y = lambda z : (z**n-z)*f(z)
167
        enorm_uex=integrate.quad(y,0,1)[0]
168
        relE=100*np.sqrt(abs(enorm-enorm_uex)/abs(enorm_uex))
169
        return enorm, relE, DOF
171
    def pairwise(iterable):
172
        a, b = itertools.tee(iterable)
173
        next(b, None)
174
        return zip(a,b)
175
    def solid1d(y,x,M,p,f):
    #Evaluates the finite element method solution for every y that belongs to
178
    \#[a,b] interval
179
        x_intervals = list(pairwise(x))
180
        k = [0]
181
        for point in y[1:]:
182
             for i, interval in enumerate(x_intervals[k[-1]:]):
                 if point>=interval[0] and point<interval[1]:</pre>
                     k.append(k[-1]+i)
185
                     break
186
        k.append(len(x_intervals)-1)
187
        ksi=[]
188
        for k_val, y_i in zip(k,y):
189
             ksi.append((2*y_i-x_intervals[k_val][0]-x_intervals[k_val][1])/ \
                         (x_intervals[k_val][1]-x_intervals[k_val][0]))
191
        P=pointer(M,p)
192
        ufe=[]
193
        c=fem_solution(x,p,f)
194
        for k_val, ksi_i in zip(k,ksi):
195
            proxy=[]
196
             for i in range(1,p[k_val]+2):
                 1=P[k_val,i-1]
198
                 if 1!=0:
199
```

```
proxy.append(c[l-1]*hbasis(i-1,ksi_i))
200
                 else:
201
                      proxy.append(0)
202
             ufe.append(sum(proxy))
203
        return ufe
204
205
206
    def h_unif(M,pmax,a,b):
207
    #It creates a list of the uniform mesh and a list with the degrees of the
208
    #polynomials which are constant.
209
        X=[]
210
        p=[]
211
        h=(b-a)/M
212
        for i in range(M+1):
213
             z=a+i*h
214
             x.append(z)
215
        for j in range(M):
216
             p.append(pmax)
217
        return x,p
218
219
220
    def h_radical(M,pmax,s,a,b):
221
    #It creates a list of the root-s mesh and a list with the degrees of the
222
    #polynomials which are constant.
223
        []=q
224
        X=[]
225
        for i in range(M+1):
226
             z=a+(b-a)*((i/M)**s)
227
             x.append(z)
228
        for j in range(M):
229
             p.append(pmax)
        return x,p
231
232
    def p_unif(M,pmax,a,b):
233
    #It creates a list of the uniform mesh which is constant and a list with
234
    #the degrees of the polynomials that goes 1:pmax.
235
        p=[]
236
        X = []
237
        h=(b-a)/M
238
        for i in range(M+1):
239
```

```
z=a+i*h
240
             x.append(z)
241
        for j in range(1,pmax+1):
242
             p.append(j)
243
        return x,p
244
245
    def p_geom(M,pmax,q,a,b):
246
    #It creates a list of the geometric-q mesh which is constant and a list with
247
    # the degrees of the polynomials that goes 1:pmax.
248
        p=[]
249
        x=[a]
250
        for i in range(2,M+2):
251
             z=a+(b-a)*(q**(M-i+1))
252
             x.append(z)
253
        for j in range(1,pmax+1):
254
             p.append(j)
255
        return x,p
256
257
    def hp_geom(M,q,a,b):
258
    #It creates a list of the geometric-q mesh and a list with the degrees of the
259
    # polynomials that goes 1:M, M:=number of elements.
260
        x=[a]
261
        p=[]
262
        pmax=M
263
        for i in range(2,M+2):
             z=a+(b-a)*(q**(M-i+1))
265
             x.append(z)
266
        for j in range(1,pmax+1):
267
             p.append(j)
268
        return x,p
269
270
271
272
    # In[2]:
273
274
275
    #f(x)=x**n-x
276
    \#n=7.1, a=0, b=1
277
    #Graphs the error against DOF in logaritmic axes
    #First it uses h fem with uniform mesh for polynomial degrees 1 and then 2
```

```
a=0
280
    b=1
281
   n=7.1
282
    N=5
    f = lambda x : (x**n)-x-n*(n-1)*(x**(n-2))
284
    fig, axes = plt.subplots(1,4, figsize=(15,7))
285
    fig.tight_layout()
286
    fig.subplots_adjust(wspace=0.3)
287
    for j in range(1,3):
288
        pmax=j
289
        errors=[]
290
        DOF=[]
291
        for i in range(1,N+1):
292
            M=2**i
293
            x=h_unif(M,pmax,a,b)[0]
294
            p=h_unif(M,pmax,a,b)[1]
295
             errors.append(energy_norm(x,p,f,n)[1])
296
            DOF.append(energy_norm(x,p,f,n)[2])
297
        axes[j-1].loglog(DOF,errors)
298
        axes[j-1].set_xlabel("Degrees of freedom")
299
        axes[j-1].set_ylabel("Error in energy norm(%)")
300
        axes[j-1].set_title(f"Error for l=7.1, h_unif with N=5,p={j}")
301
        print(f"the slope is:",(np.log(errors[-1])-np.log(errors[-2]))/ \
302
               (np.log(DOF[-1])-np.log(DOF[-2])))
303
304
    #Second it uses p fem with uniform mesh with 1 element and then two elements
305
    #for polynomial degrees 1,...,6
306
    P_uni_list=[1,4]
307
    for j,Mp in enumerate(P_uni_list):
308
        pmax=6
309
        errors=[]
310
        DOF=[]
311
        x=p_unif(Mp,pmax,a,b)[0]
312
        p=p_unif(Mp,pmax,a,b)[1]
313
        for i in p:
314
            p_list=[]
315
            for k in range(Mp):
316
                 p_list.append(i)
317
             errors.append(energy_norm(x,p_list,f,n)[1])
318
            DOF.append(energy_norm(x,p_list,f,n)[2])
319
```

```
axes[j+2].loglog(DOF,errors)
320
        axes[j+2].set_xlabel("Degrees of freedom")
321
        axes[j+2].set_ylabel("Error in energy norm(%)")
322
        axes[j+2].set_title(f"Error for 1=7.1,p_unif with M={Mp},pmax=6")
323
        print(f"the slope is:",(np.log(errors[-4])-np.log(errors[-5]))/ \
324
               (np.log(DOF[-4])-np.log(DOF[-5])))
325
326
327
    # In[3]:
328
329
330
    #f(x)=x**n-x
331
    \#n=2.1, a=0, b=1
332
    \#Graphs the error against DOF in logaritmic axes
333
    #First it uses h fem with uniform mesh for polynomial degrees 1 and then 2
334
    a=0
335
    b=1
336
   n=2.1
337
   N=5
338
    f = lambda x : (x**n)-x-n*(n-1)*(x**(n-2))
339
   fig, axes2 = plt.subplots(1,3, figsize=(15,7))
340
    fig.tight_layout()
341
    fig.subplots_adjust(wspace=0.3)
342
    for j in range(1,3):
343
        pmax=j
        errors=[]
345
        DOF=[]
346
        for i in range(1,N+1):
347
            M=2**i
348
            x=h_unif(M,pmax,a,b)[0]
349
            p=h_unif(M,pmax,a,b)[1]
            errors.append(energy_norm(x,p,f,n)[1])
351
            DOF.append(energy_norm(x,p,f,n)[2])
352
        axes2[j-1].loglog(DOF,errors)
353
        axes2[j-1].set_xlabel("Degrees if freedom")
354
        axes2[j-1].set_ylabel("Error in energy norm(%)")
355
        axes2[j-1].set_title(f"Error for l=2.1, h_unif with N=5,p={j}")
356
        print(f"the slope is:",(np.log(errors[-1])-np.log(errors[-2]))/ \
               (np.log(DOF[-1])-np.log(DOF[-2])))
358
    #Second it uses p fem with uniform mesh with 1 element and then two elements
359
```

```
#for polynomial degrees 1,...,6
360
361
   pmax=6
362
    errors=[]
    DOF=[]
364
    x=p_unif(M,pmax,a,b)[0]
365
    p=p_unif(M,pmax,a,b)[1]
366
    for i in p:
367
        p_list=[]
368
        for k in range(M):
369
            p_list.append(i)
        errors.append(energy_norm(x,p_list,f,n)[1])
371
        DOF.append(energy_norm(x,p_list,f,n)[2])
372
    axes2[2].loglog(DOF,errors)
373
    axes2[2].set_xlabel("Degrees of freedom")
374
    axes2[2].set_ylabel("Error in energy norm(%)")
375
    axes2[2].set_title(f"Error for l=2.1,p_unif with M={M},pmax=6")
376
    print(f"the slope is:",(np.log(errors[-1])-np.log(errors[-2]))/ \
377
           (np.log(DOF[-1])-np.log(DOF[-2])))
378
379
380
381
    # In[4]:
382
383
384
    #f(x)=x**n-x
385
    \#n=2.1, a=0, b=1
386
    #Graphs the error against DOF in logaritmic axes
387
    a=0
388
    b=1
389
   n=2.1
    f = lambda x : (x**n)-x-n*(n-1)*(x**(n-2))
    fig, axes3 = plt.subplots(1,4, figsize=(15,7))
392
    fig.tight_layout()
393
    fig.subplots_adjust(wspace=0.3)
394
395
396
    #It uses h radical fem for N=5, s=0.15 for polynomial degrees 2
397
   N=5
   s=0.15
```

```
pmax=2
400
    errors=[]
401
    DOF=[]
402
    for i in range(1,N+1):
403
        M=2**i
404
        x=h_radical(M,pmax,s,a,b)[0]
405
        p=h_radical(M,pmax,s,a,b)[1]
406
        errors.append(energy_norm(x,p,f,n)[1])
407
        DOF.append(energy_norm(x,p,f,n)[2])
408
    axes3[j].loglog(DOF,errors)
409
    axes3[j].set_xlabel("Degrees of freedom")
410
    axes3[j].set_ylabel("Error in energy norm(%)")
411
    axes3[j].set_title(f"Error for l=2.1,h-radical with N=5,s=0.15,p=2")
412
    print(f"the slope is:",(np.log(errors[-1])-np.log(errors[-2]))/ \
413
           (np.log(DOF[-1])-np.log(DOF[-2])))
414
    #It uses p fem with geometric mesh for M=4, q=0.15 for polynomial degrees
415
    \#p=1, \ldots, 6
416
    M=4
417
    q = 0.15
418
    pmax=6
419
    errors=[]
420
    DOF = []
421
    x=p_geom(M,pmax,q,a,b)[0]
422
    p=p_geom(M,pmax,q,a,b)[1]
423
    for i in p:
424
        p_list=[]
425
        for k in range(M):
426
             p_list.append(i)
427
        errors.append(energy_norm(x,p_list,f,n)[1])
428
        DOF.append(energy_norm(x,p_list,f,n)[2])
429
    axes3[j+1].loglog(DOF,errors)
430
    axes3[j+1].set_xlabel("Degrees of freedom")
431
    axes3[j+1].set_ylabel("Error in energy norm(%)")
432
    axes3[j+1].set_title(f"Error for l=2.1,p-geom with M=4,q=0.15,p=6")
433
    print(f"the slope is:",(np.log(errors[-5])-np.log(errors[-6]))/ \
434
           (np.log(DOF[-5])-np.log(DOF[-6])))
435
    #It uses p fem with geometric mesh for M=4, q=0.15 for polynomial degrees 1,2
436
    M=4
437
    q = 0.15
438
    pmax=2
```

```
errors=[]
440
    DOF=[]
441
    x=p_geom(M,pmax,q,a,b)[0]
442
    p=p_geom(M,pmax,q,a,b)[1]
    for i in p:
444
        p_list=[]
445
        for k in range(M):
446
            p_list.append(i)
447
        errors.append(energy_norm(x,p_list,f,n)[1])
448
        DOF.append(energy_norm(x,p_list,f,n)[2])
449
    axes3[j+2].loglog(DOF,errors)
450
    axes3[j+2].set_xlabel("Degrees of freedom")
451
    axes3[j+2].set_ylabel("Error in energy norm(%)")
452
    axes3[j+2].set_title(f"Error for l=2.1,p-geom with M=4,q=0.15,p=2")
453
    print(f"the slope is:",(np.log(errors[-1])-np.log(errors[-2]))/ \
454
          (np.log(DOF[-1])-np.log(DOF[-2])))
455
456
    #It uses hp fem with geometric mesh for N=5, q=0.15 for polynomial degrees p=M
457
    N=5
458
    q=0.15
459
    errors=[]
460
    DOF = []
461
    for i in range(1,N+1):
462
        M=2**i
463
        x=hp_geom(M,q,a,b)[0]
        p=hp_geom(M,q,a,b)[1]
465
        for z in p:
466
            plist=[]
467
            for k in range(M):
468
                 plist.append(z)
469
            errors.append(energy_norm(x,plist,f,n)[1])
470
            DOF.append(energy_norm(x,plist,f,n)[2])
471
    axes3[j+3].semilogy(DOF,errors)
472
    axes3[j+3].set_xlabel("Degrees of freedom")
473
    axes3[j+3].set_ylabel("Error in energy norm(%)")
474
    axes3[j+3].set_title(f"Error for l=2.1,hp-geom with N=6,q=0.15")
475
    print(f"the slope is:",(np.log(errors[-4])-np.log(errors[-5]))/ \
476
          (np.log(DOF[-4])-np.log(DOF[-5])))
477
478
479
```

```
# In[5]:
480
481
482
    import warnings
483
    warnings.filterwarnings('ignore')
484
485
    \#n=2.1
486
    \#a=0, b=1
487
    #Graphs the absolute error between the finite element solution(uFE) and the
488
    #exact solution (uEX)
489
    a = 0
491
   b = 1
492
   n = 2.1
493
   M = 10
494
   q = 0.15
495
   f = lambda x : (x**n)-x-n*(n-1)*(x**(n-2))
496
   y = np.linspace(0,1)
497
   u_Ex_fun = lambda x : (x-x**n)
498
499
    #First;y I use the h fem with uniform mesh for M=10,p=1
500
   x=h_unif(M,1,a,b)[0]
501
   p=h_unif(M,1,a,b)[1]
502
   u_Fe = -np.array(solid1d(y,x,M,p,f))
   u_Ex_values = np.array([u_Ex_fun(val) for val in y])
    fig , axes4 =plt.subplots(figsize=(10,10))
505
    axes4.plot(y,abs(u_Ex_values-u_Fe)/abs(u_Ex_values),color='black')
506
    axes4.set_xlabel("x")
507
    axes4.set_ylabel("y")
508
    axes4.set_title(r'Error \{|u_{FE}-u_{EX}|/|u_{EX}|\}')
    #Graphs the uFE against uEX
    fig , axes5 =plt.subplots(figsize=(10,10))
    axes5.plot(y,u_Fe, color="red")
512
    axes5.plot(y,u_Ex_values, color="blue")
513
    axes5.set_xlabel("x")
514
    axes5.set_ylabel("y")
515
    axes5.set_title(r'Plots of $u_{FE}$ and $u_{EX}$')
    axes5.legend([r'$u_{FE}$','$u_{EX}$'])
517
518
    #Secondly I use the h fem with uniform mesh for M=1,p=6
```

```
x=h_unif(1,6,a,b)[0]
520
    p=h_unif(1,6,a,b)[1]
521
   u_Fe = -np.array(solid1d(y,x,1,p,f))
522
    u_Ex_values = np.array([u_Ex_fun(val) for val in y])
    fig , axes6 =plt.subplots(figsize=(10,10))
524
    axes6.plot(y,abs(u_Ex_values-u_Fe)/abs(u_Ex_values),color='black')
525
    axes6.set_xlabel("x")
526
    axes6.set_ylabel("y")
527
    axes6.set_title(r'Error \{|u_{FE}-u_{EX}|/|u_{EX}|\})
528
    #Graphs the uFE against uEX
529
   fig , axes7 =plt.subplots(figsize=(10,10))
    axes7.plot(y,u_Fe, color="red")
531
    axes7.plot(y,u_Ex_values, color="blue")
532
    axes7.set_xlabel("x")
533
    axes7.set_ylabel("y")
534
    axes7.set_title(r'Plots of $u_{FE}$ and $u_{EX}$')
535
    axes7.legend([r'$u_{FE}$','$u_{EX}$'])
536
537
    #Thirdly I use the p fem with geometric mesh for M=10,p=2 for all elements
538
    x=p_geom(M,2,q,a,b)[0]
539
   p=[]
540
   for r in range(M):
541
        p.append(2)
542
   u_Fe = -np.array(solid1d(y,x,M,p,f))
543
    u_Ex_values = np.array([u_Ex_fun(val) for val in y])
    fig , axes8 =plt.subplots(figsize=(10,10))
545
    axes8.plot(y,abs(u_Ex_values-u_Fe)/abs(u_Ex_values),color='black')
546
    axes8.set xlabel("x")
547
    axes8.set_ylabel("y")
548
    axes8.set_title(r'Error \{|u_{EX}|/|u_{EX}|\}')
549
    #Graphs the uFE against uEX
    fig , axes9 =plt.subplots(figsize=(10,10))
    axes9.plot(y,u_Fe, color="red")
552
    axes9.plot(v,u_Ex_values, color="blue")
553
    axes9.set_xlabel("x")
554
    axes9.set_ylabel("y")
555
    axes9.set_title(r'Plots of $u_{FE}$ and $u_{EX}$')
    axes9.legend([r'$u_{FE}$','$u_{EX}$'])
557
    #Fourthly I use the p fem with geometric mesh for M=10, p=4 for all elements
```

```
x=p_geom(M,4,q,a,b)[0]
560
    p=[]
561
   for r in range(M):
562
        p.append(4)
   u_Fe = -np.array(solid1d(y,x,M,p,f))
564
   u_Ex_values = np.array([u_Ex_fun(val) for val in y])
565
   fig , axes10 =plt.subplots(figsize=(10,10))
566
    axes10.plot(y,abs(u_Ex_values-u_Fe)/abs(u_Ex_values),color='black')
567
    axes10.set_xlabel("x")
568
    axes10.set_ylabel("y")
569
    axes10.set_title(r'Error \{|u_{FE}-u_{EX}|/|u_{EX}|\}')
    #Graphs the uFE against uEX
571
    fig , axes11 =plt.subplots(figsize=(10,10))
572
    axes11.plot(y,u_Fe, color="red")
573
    axes11.plot(y,u_Ex_values, color="blue")
574
    axes11.set_xlabel("x")
575
    axes11.set_ylabel("y")
576
    axes11.set_title(r'Plots of $u_{FE}$ and $u_{EX}$')
    axes11.legend([r'$u_{FE}$','$u_{EX}$'])
```

Figure 12: Python Code used. Figure 1 corresponds to In[1], Figure 2 corresponds to In[2], Figure 3 corresponds to In[3], Figure 4-11 corresponds to In[4].