

$$\begin{aligned}
 &= \left[ \frac{1}{2} \int_{\Omega} \alpha \nabla(w) \cdot (\nabla(u + \varepsilon w)) d\Omega \right. \\
 &\quad + \frac{1}{2} \int_{\Omega} \alpha \nabla(u + \varepsilon w) \cdot \nabla w d\Omega - \int_{\Omega} w f d\Omega \\
 &\quad + \int_{\Gamma} \mu (u + \varepsilon w - g) d\Gamma + \int_{\Gamma} (\lambda + \varepsilon \mu) w d\Gamma \\
 &\quad \left. + \int_{\Gamma} \frac{\alpha}{2\delta} w (u + \varepsilon w - g) d\Gamma + \int_{\Gamma} \frac{\alpha}{2\delta} (u + \varepsilon w - g) w d\Gamma \right] \Big|_{\varepsilon=0}
 \end{aligned}$$

$$\begin{aligned}
 0 &= \int_{\Omega} \cancel{\alpha} \nabla w \cdot (\cancel{\alpha} \nabla u) \cancel{d\Omega} d\Omega - \int_{\Omega} w f d\Omega \\
 &\quad + \int_{\Gamma} \mu (u - g) d\Gamma + \int_{\Gamma} w \lambda d\Gamma + \int_{\Gamma} \frac{\alpha}{\delta} w (u - g) d\Gamma
 \end{aligned}$$

(W) ↗ ↘

$$\begin{aligned}
 0 &= \int_{\Omega} \nabla w \cdot \alpha \nabla u d\Omega - \int_{\Omega} w f d\Omega \\
 &\quad + \int_{\Gamma} \mu (u - g) d\Gamma + \int_{\Gamma} w (\lambda + \frac{\alpha}{\delta} (u - g)) d\Gamma
 \end{aligned}$$

What don't we like?  $\lambda$  →  $\lambda^h$  ???

$u, w \in \mathcal{S} = \mathcal{V}_{FE}$

$\lambda, \mu \in \mathcal{M}$

x

Avoid a mixed method  
because of stab. prob'le

eliminate  $\lambda, \mu$   
both.

Determine the Euler-Lag equ., by  
int-by-parts:

$$\begin{aligned}
 0 &= \int_{\Omega} -w (\nabla \cdot \alpha \nabla u) d\Omega - \int_{\Omega} w f d\Omega \\
 &\quad + \int_{\Gamma} + \underset{\substack{\uparrow \\ \text{unit out. normal } v. \text{ to } \Gamma}}{w} (n \cdot \alpha \nabla u) d\Omega \quad \checkmark \\
 &\quad + \int_{\Gamma} \mu (u - g) d\Gamma + \int_{\Gamma} w \left( \underset{\uparrow}{\lambda} + \frac{\alpha}{\delta} (u - g) \right) d\Gamma \\
 &= - \int_{\Omega} w (\underbrace{\nabla \cdot \alpha \nabla u + f}_{\text{PDE res.}}) d\Omega \\
 &\quad + \int_{\Gamma} w \left( \underbrace{\lambda + n \cdot \alpha \nabla u + \frac{\alpha}{\delta} (u - g)}_{\text{bdry res.}} \right) d\Gamma \\
 &\quad + \int_{\Gamma} \underbrace{\mu (u - g)}_{\text{bdry res.}} d\Gamma
 \end{aligned}$$

$$\begin{aligned}
 \Rightarrow \quad &\nabla \cdot \alpha \nabla u + f \text{ on } \Omega \quad \checkmark \\
 &\lambda = -n \cdot \alpha \nabla u + \frac{\alpha}{\delta} (u - g) \text{ on } \Gamma \\
 &\boxed{u = g} \text{ on } \Gamma
 \end{aligned}$$

$$\nabla \cdot \alpha \nabla u + f = 0 \quad \text{in } \Omega$$

$$\lambda = -n \cdot \alpha \nabla u \quad \text{on } \Gamma$$

$$u = g \quad \text{on } \Gamma$$

will enable eliminating  $\lambda$  in (W)

again you take the var der.

$$\frac{d}{d\varepsilon} (\lambda + \varepsilon \mu = -n \cdot \alpha \nabla (u + \varepsilon w))$$

$$\mu = -n \cdot \alpha \nabla w \quad \checkmark$$

(W)

$$0 = \int_{\Omega} \alpha \nabla w \cdot \nabla u \, d\Omega - \int_{\Omega} w f \, d\Omega$$

symm.

$$+ \int_{\Gamma} -n \cdot \alpha \nabla w (\mu - g) \, d\Gamma$$

somewhat arbitrary

$$+ \int_{\Gamma} w \left( \underbrace{-n \cdot \alpha \nabla u}_{\lambda} + \underbrace{\frac{\alpha}{\delta} (\mu - g)}_{\text{consistency term } \checkmark \checkmark \checkmark} \right) \, d\Gamma$$

mandatory.

RHS.

RHS

RHS



symm. Nitsche :  $B_{\text{Nitsche}}(w, u) = L_{\text{Nitsche}}(w) \quad (122)$

$B_{\text{Nitsche}}(w, u) = \int_{\Omega} \nabla w \cdot \alpha \nabla u \, d\Omega \quad \forall w \in V$

Options:  
 $\alpha \in [-1, +1]$   
 $\alpha = +1$ , symm N.  
 $\alpha = 0$ , orig. N.  
 $\alpha = -1$ , skew N.  
 $\nearrow$  stab. adv.

~~$B_{\text{Nitsche}}(w, u) = \int_{\Omega} \nabla w \cdot \alpha \nabla u \, d\Omega$~~

$- \Delta \int_{\Gamma} (n \cdot \alpha \nabla w) u \, d\Gamma \quad (W)$

$- \int_{\Gamma} w (n \cdot \alpha \nabla u) \, d\Gamma$

$+ \int_{\Gamma} w \frac{\alpha}{s} u \, d\Gamma$

[w.o. penalty, symm, orig are unstable]

$L_{\text{Nitsche}}(w) = \int_{\Omega} w f \, d\Omega - \int_{\Gamma} (n \cdot \alpha \nabla w) g \, d\Gamma$

$+ \int_{\Gamma} w \frac{\alpha}{s} g \, d\Gamma$

$(G) \quad B_{\text{Nitsche}}(w^h, u^h) = L_{\text{Nitsche}}(w^h) \quad \forall w^h \in V^h$

$w^h, u^h \in V^h = \mathcal{S}^h \subset V = \mathcal{S}$

also  $B_{\text{Nitsche}}(w^h, u) = L_{\text{Nitsche}}(w^h) \quad \forall w^h \in V^h \subset V$

$B_{\text{Nitsche}}(w^h, \underbrace{u^h - u}_e) = 0 \quad \text{Gal. orthog.}$

stab.  $B_{\text{Nitsche}}(w^h, w^h) = \int_{\Omega} \alpha |\nabla w^h|^2 d\Omega$  (123.)

$$- \underbrace{\left( \frac{s+1}{2} \right)}_{\geq 0} \int_{\Gamma} (n \cdot \alpha \nabla w^h) w^h d\Gamma \leftarrow \text{bad guy.}$$

$$+ \int_{\Gamma} \frac{\alpha}{\delta} (w^h)^2 d\Gamma \checkmark$$

hunting for  
a term.

$$\geq \int_{\Omega} \alpha |\nabla w^h|^2 d\Omega + \int_{\Gamma} \frac{\alpha}{\delta} (w^h)^2 d\Gamma \quad \text{good guys}$$

Cauchy-Schwarz

$$- (s+1) \|n \cdot \alpha \nabla w^h\|_{\Gamma} \|w^h\|_{\Gamma}$$

$$\geq \text{good guys} - (s+1) \frac{1}{2} \left( \frac{\delta}{\epsilon} \|n \cdot \alpha \nabla w^h\|_{\Gamma}^2 + \frac{\epsilon}{\delta} \|w^h\|_{\Gamma}^2 \right)$$

$$= \int_{\Omega} \alpha |\nabla w^h|^2 d\Omega - \frac{(s+1)}{2} \frac{1}{\epsilon} \|n \cdot \alpha \nabla w^h\|_{\Gamma}^2$$

$$\| \alpha^{1/2} \nabla w^h \|_{\Omega}^2$$

hide behind

Take  
some work  
to def  $\epsilon$ .

$$+ \frac{\delta}{2} \left\| \left( \frac{\alpha}{\delta} \right)^{1/2} w^h \right\|_{\Gamma}^2 - \frac{(s+1)}{2} \epsilon \|w^h\|_{\Gamma}^2$$

simplicity assume  $\frac{\alpha}{\delta}$  is const.

$$+ \int_{\Gamma} \left( \frac{\alpha}{\delta} - \frac{(s+1)}{2} \epsilon \right) (w^h)^2 d\Gamma$$

to def  $\delta$  and you have  $\epsilon$