# FEM Approximation Properties and Convergence

#### Paul J. Atzberger

206D: Finite Element Methods University of California Santa Barbara

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\mathcal{I}_h: H^m(\Omega) \to \mathcal{S}_h, so that w|_{\mathcal{I}_i} = [\mathcal{I}_h v]_{\mathcal{I}_i} satisfies N_i[w] = N_i[v].
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When  $N_i[v] = v(\mathbf{x}_i)$  and  $\mathcal{P} = \mathcal{P}_t$  this is piecewise polynomial interpolation of the nodal values. **Goal:** Obtain estimates of  $||v - I_h v||_{m,h}$  in terms of  $||v||_{t,\Omega}$  and h with  $m \leq t$ .

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Finite Element Methods



A domain  $\Omega$  is said to be **star-shaped** with respect to a ball  $\mathcal{B}(\mathbf{x}_0, r) := {\mathbf{x} \in \mathbb{R}^d | ||\mathbf{x} - \mathbf{x}_0|| \le r}$ , if for every  $\mathbf{x} \in \Omega$  the closed convex hull of  ${\mathbf{x}} \bigcup \mathcal{B}$  is contained in  $\Omega$ .

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For a bounded domain  $\Omega$ , the **chunkiness parameter**  $\gamma$  is defined to be the ratio of the diameter  $d_{\Omega}$  of  $\Omega$  to the largest radius  $r_{max}$  for which  $\Omega$  is star-shaped,  $\gamma = d_{\Omega}/r_{max}$ .

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#### Lemma

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#### Lemma

Consider an  $\Omega$  that is bounded and star-shaped with respect to  $\mathcal{B}(\mathbf{x}_c, r_c)$  and contained within  $\mathcal{B}(\mathbf{x}_c, R)$ . Then  $\Omega$  satisfies an **interior cone condition** with radius  $r_c$  and angle  $\phi = 2 \arcsin(r_c/2R)$ .

## Bramble-Hilbert Lemma

Consider the interpolation operator  $\mathcal{I}_s$  over s = t(t+1)/2 points  $z_1, z_2, \ldots, z_s$  on  $\overline{\Omega}$  which maps from  $H^t \to \mathcal{P}_{t-1}$  well-defined for polynomials of degree  $\leq t-1$ ,  $t \geq 2$ .

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$$||v||| := |v|_t + \sum_{i=1}^s |v(z_i)|.$$

We show the norms  $\||\cdot\||$  and  $\|\cdot\|_t$  are equivalent. If this were the case, the bound would follow from

$$\|u-\mathcal{I}_{\mathfrak{s}}u\|_{\mathfrak{t}}\leq c\||u-I_{\mathfrak{s}}u\||=c\left(|u-\mathcal{I}_{\mathfrak{s}}u|_{\mathfrak{t}}+\sum_{i=1}^{\mathfrak{s}}|(u-\mathcal{I}_{\mathfrak{s}}u)(z_{i})|
ight)=c|u-\mathcal{I}_{\mathfrak{s}}u|_{\mathfrak{t}}=c|u|_{\mathfrak{t}}.$$

This makes use of  $\mathcal{I}_s u(z_i) = u(z_i)$  at the interpolation points and that  $D^{\alpha} \mathcal{I}_s u = 0$  for all  $|\alpha| = t$ . We obtain one direction of equivalence, since  $H^t \subset H^2 \subset C^0$  by the Sobolev Embedding Theorem, so we have

$$|v(z_i)| \leq c ||v||_t \Rightarrow |||v||| \leq (1+cs)||v||_t.$$

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$$\|Lv\|_{\mathcal{Z}} = \|L(v-\mathcal{I}_hv)\|_{\mathcal{Z}} \leq \|L\|\cdot\|v-\mathcal{I}_hv\|_t \leq c\|L\|\cdot|v|_t.$$

Let  $\Omega \subset \mathbb{R}^2$  be domain with Lipschitz continuous boundary. Suppose  $t \geq 2$  and L is a bounded linear mapping of  $H^t(\Omega)$  into a normed linear space  $\mathcal{Z}$ . If  $\mathcal{P}_{t-1} \subset \ker(L)$ , then there exists a constant  $c = c(\Omega) \|L\| \geq 0$ , so that

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$$\begin{split} \|w\|_{m,T_{h}}^{2} &= \sum_{\ell \leq m} |w|_{\ell,T_{h}}^{2} = \sum_{\ell \leq m} h^{-2\ell+2} |v|_{\ell,T_{1}^{ref}}^{2} \leq h^{-2m+2} \|v\|_{m,T_{1}^{ref}}^{2}, \\ |v|_{\ell,T_{1}^{ref}}^{2} &= \sum_{|\alpha|=\ell} \int_{T_{1}^{ref}} (\partial^{\alpha} v)^{2} d\mathsf{x}^{ref} \end{split}$$

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Now let  $w = u - \mathcal{I}_h u$  then we obtain

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$$\|u - \mathcal{I}_h u\|_{m, \mathcal{T}_h} \le h^{-m+1} \|u - \mathcal{I}_h u\|_{m, \mathcal{T}_1^{ref}} \le h^{-m+1} \|u - \mathcal{I}_h u\|_{t, \mathcal{T}_1^{ref}}$$

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# Approximation by Finite Elements

# Transformation Formula

Paul J. Atzberger, UCSB

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**Proof:** 

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Integrating both size and using Jacobian of the transformation

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By taking square root we obtain the bound.
#### Transformation Formula

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### Definition

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This will become poor for triangles that are small "slivers."



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Paul J. Atzberger, UCSB

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**Proof:** This is proved by showing the inequality holds on each triangle  $T_j$  of a shape-regular triangulation  $\mathcal{T}_h$ . We choose as our reference triangle  $\hat{\mathcal{T}} = \{(x, y) | 0 \le y \le 1 - x, x \in [0, 1]\}$  the half-square which has  $\hat{r} = 2^{-1/2}$  and  $\hat{\rho} = (2 + \sqrt{2})^{-1} \ge 2/7$ .

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### Theorem for Quadrilateral Bilinear Elements

Consider  $\mathcal{T}_h$  a quasi-uniform decomposition of  $\Omega$  into parallelograms. There exists a constant  $c = c(\Omega, \kappa)$  such that

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$\ u-I_hu\ _{m,h}\leq ch^{t-m} u _{t,\Omega}$	$0 \le m \le t$
$C^0$ elements	
linear triangle	t = 2
quadratic triangle	$2 \le t \le 3$
cubic triangle	$2 \le t \le 4$
bilinear quadrilateral	t = 2
serendipity element	$2 \le t \le 3$
9 node quadrilateral	$2 \le t \le 3$
$C^1$ elements	
Argyris element	$3 \le t \le 6$
Bell element	$3 \le t \le 5$
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$$\|u - \mathcal{I}_h u\|_{2,\mathcal{K}} \leq c |u|_{2,\mathcal{K}}, \quad \forall u \in H^2(\mathcal{K}).$$

By embedding theorem  $H^2(\mathcal{K}) \subset C^0(\mathcal{K})$  so values of u at the four corners are bounded by  $c \|u\|_{2,\mathcal{K}}$ .

The interpolation operator  $\mathcal{I}_h$  depends linearly on these four vertices, so

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**Remark:** For Serendipity Elements a similar proof technique can be used to obtain  $||u - \mathcal{I}_h u||_{m,\Omega} \leq ch^{t-m} |u|_{t,\Omega}, \ \forall u \in H^t(\Omega), \ m = 0, 1, \ t = 2, 3.$ 

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### Theorem (Inverse Estimate)

Consider affine family of elements  $\{S_h\}$  with piecewise polynomials of degree k having uniform partitions. There exists a constant  $c = c(\kappa, k, t)$  so that

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 $|v|_{t,T} \leq c |v|_{m,T} \quad \forall v \in \mathcal{P},$ 

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