# Mixed Methods 

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When $\mathcal{L}$ contains only bilinear and quadratic expressions in $u$ and $\lambda$, we obtain a saddle point problem.

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This provides ways to describe correspondence for set $U$, the equivalent functionals in $V^{\prime}$.

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## Theorem (Inf-Sup Condition)

For Hilbert spaces $U, V$, the linear mapping $L: U \rightarrow V^{\prime}$ is an isomorphism if and only if the corresponding bilinear form a: $U \times V \rightarrow \mathbb{R}$ satifies the conditions:
(i) Continuity: There exists $C \geq 0$ so that $|a(u, v)| \leq C\|u\|_{u}\|v\|_{v}$.
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We need to establish conditions for this to be an isomorphism.

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Notation: $V(g):=\{v \in X: b(v, \mu)=\langle g, \mu\rangle, \forall \mu \in M\}, V:=\{v \in X: b(v, \mu)=0, \forall \mu \in M\}$
Since $b$ is continuous, $V$ is a closed subspace of $X$.
Reformulation as an operator equation using bilinear form $a(\cdot, \cdot)$

$$
\begin{aligned}
& A: X \rightarrow X^{\prime} \\
& \langle A u, v\rangle=a(u, v), \quad \forall v \in X
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$$

Similarly, for $b(\cdot, \cdot)$ we define $B$ and adjoint $B^{\prime}$ as

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B: X \rightarrow M^{\prime}, & B^{\prime}: M \rightarrow X^{\prime} \\
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## Saddle Point Problem II

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## Saddle Point Problems

## Inf-Sup Lemma

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(i) $\inf _{\mu \in M} \sup _{v \in X} \frac{b(v, \mu)}{\|v\|\|\mu\|} \geq \beta>0$.
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The equivalence of (i) and (iii) follows from the considerations in the previous Inf-Sup Lemma.

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We show (iii) $\Rightarrow$ (ii).

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The equivalence of (i) and (iii) follows from the considerations in the previous Inf-Sup Lemma. We show (iii) $\Rightarrow$ (ii). For $v \in V^{\perp}$ let $g \in V^{0}$ defined by mapping $w \mapsto(v, w)$.

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The $B: V^{\perp} \rightarrow M^{\prime}$ satisfies the conditions of Inf-Sup Lemma so the mapping $B$ is an isomorphism.

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## Proof:

The equivalence of (i) and (iii) follows from the considerations in the previous Inf-Sup Lemma.
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The $B: V^{\perp} \rightarrow M^{\prime}$ satisfies the conditions of Inf-Sup Lemma so the mapping $B$ is an isomorphism.
Therefore, (iii) $\Rightarrow$ (ii).

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We show (ii) $\Rightarrow$ (i).

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We show (ii) $\Rightarrow$ (i). By (ii), $B: V^{\perp} \rightarrow M^{\prime}$ is an isomorphism. For $\mu \in M$, we have by duality of the norms

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We show (ii) $\Rightarrow$ (i). By (ii), $B: V^{\perp} \rightarrow M^{\prime}$ is an isomorphism. For $\mu \in M$, we have by duality of the norms

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Therefore, $(\mathrm{ii}) \Rightarrow(\mathrm{i})$.

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Therefore, $(\mathrm{ii}) \Rightarrow(\mathrm{i})$.

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Referred to as the Brezzi Conditions or Ladyzhenskaya-Babuska-Brezzi (LBB-Conditions).

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Remark: Also referred to as the Inf-Sup Conditions.

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Saddle-Point Problem:

$$
\begin{aligned}
a(\sigma, \tau)-b(\tau, v) & =0 \\
b(\sigma, \tau) & =-\langle f, v\rangle_{0, \Omega} .
\end{aligned}
$$

The Inf-Sup Condition holds since

$$
\frac{b(\tau, v)}{\|\tau\|_{0}}=\frac{-(\tau, \nabla v)_{0, \Omega}}{\|\tau\|_{0}} \rightarrow \frac{(\nabla v, \nabla v)_{0, \Omega}}{\|\nabla v\|_{0}}=|v|_{1} \geq \frac{1}{c}\|v\|_{1} .
$$

This establishes stability of the formulation.

## Poisson Problem: Mixed Methods

## Poisson Problem: Saddle-Point Formulation

$$
X:=L_{2}(\Omega)^{d}, M:=H_{0}^{1}(\Omega), \quad a(\sigma, \tau):=(\sigma, \tau)_{0, \Omega}, \quad b(\tau, v):=-(\tau, \nabla v)_{0, \Omega} .
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We can obtain stable Finite Element discretizations for triangulations $\mathcal{T}_{h}$.

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## Poisson Problem: Stable Mixed Finite Element Spaces

## Poisson Problem: Mixed Methods

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X_{h}:=\left(\mathcal{M}^{k-1}\right)^{d}=\left\{\sigma_{h} \in L_{2}(\Omega)^{d} ;\left.\sigma_{h}\right|_{T} \in \mathcal{P}_{k-1}, \forall T \in \mathcal{T}_{h}\right\}
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## Poisson Problem: Saddle-Point Formulation

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Note that $\nabla \mathcal{M}_{h} \subset X_{h}$, allow us to verify same as in continuous case.

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## Poisson Problem: Mixed Methods

## Raviart-Thomas Element

Raviart-Thomas Element


## Poisson Problem: Mixed Methods

## Raviart-Thomas Element

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X_{h}:=R T_{k}:=\left\{\tau \in L_{2}(\Omega)^{2} ;\left.\tau\right|_{T}=\binom{a_{T}}{b_{T}}+c_{T}\binom{x}{y}, a_{T}, b_{T}, c_{T} \in \mathcal{P}_{k}, \forall T \in \mathcal{T}_{h}, \tau \cdot n \in \tilde{C}(\partial T)\right\}
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Raviart-Thomas Element


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The $\tau \cdot n \in \tilde{C}(\partial T)$ denotes that $\tau \cdot n$ is continuous on the inter-element boundaries.

Raviart-Thomas Element


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p(x, y)=\binom{a}{b}+c\binom{x}{y}
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Raviart-Thomas Element
The $n \cdot p$ is constant on $\alpha x+\beta y=c_{0}$ when $n$ orthogonal to the line.


## Poisson Problem: Mixed Methods

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Raviart-Thomas Element


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The $n \cdot p$ is constant on $\alpha x+\beta y=c_{0}$ when $n$ orthogonal to the line. Edge values determine the polynomial p. Formally, elements are triple

$$
\left(T,\left(\mathcal{P}_{0}\right)^{2}+\mathbf{x} \cdot \mathcal{P}_{0}, n_{i} \cdot p\left(z_{i}\right), i=1,2,3, z_{i} \text { is edge midpoint. }\right)
$$

Raviart-Thomas Element


## Poisson Problem: Raviart-Thomas Element

## Mesh-Dependent Norms:

Raviart-Thomas Element


## Poisson Problem: Raviart-Thomas Element

## Mesh-Dependent Norms:

$$
\|\tau\|_{0, h}:=\left(\|\tau\|_{0}^{2}+h \sum_{e \subset\left\ulcorner_{h}\right.}\|\tau n\|_{0, e}^{2}\right)^{1 / 2}
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## Poisson Problem: Raviart-Thomas Element

## Mesh-Dependent Norms:

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\|\tau\|_{0, h}:=\left(\|\tau\|_{0}^{2}+h \sum_{e \subset \Gamma_{h}}\|\tau n\|_{0, e}^{2}\right)^{1 / 2}|v|_{1, h}:=\left(\sum_{T \in \mathcal{T}_{h}}|v|_{1, T}^{2}+h^{-1} \sum_{e \subset \Gamma_{h}}\|J(v)\|_{0, e}^{2}\right)^{1 / 2} .
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The $a(\sigma, \tau):=(\sigma, \tau)_{0, \Omega}$ and $b(\tau, v):=-(\tau, \nabla v)_{0, \Omega}$ defined for $\tau, \sigma \in L_{2}(\Omega)^{d}$.


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Properties of $a$ :


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Raviart-Thomas Element


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## Properties of $b$ :

Raviart-Thomas Element


## Poisson Problem: Raviart-Thomas Element

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Properties of $b$ : Use Green's Identity to rewrite as


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Raviart-Thomas Element


## Poisson Problem: Raviart-Thomas Element

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$J(v)$ is jump of $v$ in normal direction $n . \Gamma_{h}:=\bigcup_{T}(\partial T \bigcap \Omega)$ interior bnds.


## Poisson Problem: Raviart-Thomas Element

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## Poisson Problem: Raviart-Thomas Element

## Mesh-Dependent Norms:

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\|\tau\|_{0, h}:=\left(\|\tau\|_{0}^{2}+h \sum_{e \subset \Gamma_{h}}\|\tau n\|_{0, e}^{2}\right)^{1 / 2}|v|_{1, h}:=\left(\sum_{T \in \mathcal{T}_{h}}|v|_{1, T}^{2}+h^{-1} \sum_{e \subset \Gamma_{h}}\|J(v)\|_{0, e}^{2}\right)^{1 / 2} .
$$

The $a(\sigma, \tau):=(\sigma, \tau)_{0, \Omega}$ and $b(\tau, v):=-(\tau, \nabla v)_{0, \Omega}$ defined for $\tau, \sigma \in L_{2}(\Omega)^{d}$.
Properties of a: Ellipticity of $a(\cdot, \cdot)$ follows from
$\|\tau\|_{0, h} \leq C\|\tau\|_{0}, \forall \tau \in R T_{k} \Rightarrow a(\tau, \tau)=\|\tau\|_{0, \Omega}^{2} \geq C^{-2}\|\tau\|_{0, h}^{2}$.
Properties of $b$ : Use Green's Identity to rewrite as

$$
b(\tau, v)=-\sum_{T \in \mathcal{T}} \int_{T} \tau \cdot \operatorname{grad} v d x+\int_{\Gamma_{h}} J(v) \tau n d s
$$

$J(v)$ is jump of $v$ in normal direction $n . \Gamma_{h}:=\bigcup_{T}(\partial T \bigcap \Omega)$ interior bnds. The $b$ continuity with Mesh-Norms follows readily.

Inf-Sup Condition must be established.


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## Stokes Hydrodynamic Equations: Taylor-Hood Element

Taylor-Hood Element
Consider triangulation $\mathcal{T}_{h}$ and polymomial shape spaces $\mathcal{P}_{j}$.


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Modified Taylor-Hood Element: Use piece-wise linear functions on sub-triangles (macro element)

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Modified Taylor-Hood Element: Use piece-wise linear functions on sub-triangles (macro element)

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X_{h}:=\mathcal{M}_{0,0}^{1}\left(\mathcal{T}_{h / 2}\right)^{2}=\left\{v_{h} \in C(\bar{\Omega})^{d} \bigcap H_{0}^{1}(\Omega)^{d} ;\left.v_{h}\right|_{T} \in \mathcal{P}_{2}, \forall T \in \mathcal{T}_{h / 2}\right\}
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## Stokes Hydrodynamic Equations: Taylor-Hood Element

Taylor-Hood Element



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## Stokes Hydrodynamic Equations: Taylor-Hood Element

Consider triangulation $\mathcal{T}_{h}$ and polymomial shape spaces $\mathcal{P}_{j}$.
Taylor-Hood Elements: Stability achieved by velocity field in polynomial space larger degree than the pressure space.


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Figure: $\times$ denotes pressure values, • denotes velocity values.

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