

Consider derivation of errors bound for an example:

- Consider finite element  $(\bar{T}, P_{\bar{T}}, \Sigma)$ :

-  $\bar{T}$  triangle with vertices  $a_1, a_2, a_3$

-  $\lambda_1, \lambda_2, \lambda_3$  barycentric coordinates w.r.t vertices

-  $P_{\bar{T}} = \text{Span} \{\lambda_1, \lambda_2, \lambda_3, \lambda_1 \lambda_2 \lambda_3\}$

-  $\Sigma_{\bar{T}} = \{\phi_i\}_{i=1}^4$  where

$$\phi_i(v) = v(a_i) \quad i=1,2,3$$

$$\phi_4(v) = \frac{1}{|\bar{T}|} \int_{\bar{T}} v \, d\sigma$$

for any  $v \in C(\bar{T})$ .

Verify this is a finite element - only consider consistency:

Consider any  $\alpha_1, \dots, \alpha_4 \in \mathbb{R}$ , want to show

unique function  $p \in P_{\bar{T}}$  such that

$$\phi_i(p) = \alpha_i \quad i=1, \dots, 3$$

Since  $p = \sum_{j=1}^3 \beta_j \lambda_j + \beta_4 \lambda_1 \lambda_2 \lambda_3$  for some  $\beta_1, \dots, \beta_4$

we get for  $i=1, \dots, 3$   $\alpha_i = \phi_i(p) = p(a_i) = \beta_i$  &

$\beta_4$  uniquely determined by

$$\alpha_4 = \phi_4(p) = \sum_{j=1}^3 \alpha_j \phi_4(\lambda_j) + \beta_4 \phi_4(\lambda_1 \lambda_2 \lambda_3)$$

Define the space

$$X_h = \{v \in L^2(\Omega) : v|_{\bar{T}} \in P_{\bar{T}} \quad \forall \bar{T} \in \mathcal{T}_h, v|_{\bar{T}}(z_i) = v(z_i) \quad \forall z_i \in \mathcal{T}_h, i=1 \dots N\}$$

where  $z_1, \dots, z_N$  are nodes of  $\mathcal{T}_h$  &  $\mathcal{T}_h = \{\bar{T} \in \mathcal{T}_h, T \ni z_i\}$

$$\Rightarrow \dim X_h = N + \text{card } \mathcal{T}_h$$

Basis functions of  $\mathcal{X}_h$  are functions  $\{p_i\}_{i=1}^N$  assigned to vertices and functions  $\{p_T\}_{T \in \mathcal{T}_h}$  assigned to elements of  $\mathcal{T}_h$ .

$$\text{supp } p_i = \bigcup_{T \ni z_i} T \quad \text{supp } p_T = T$$

$$p_i(z) = \delta_{ij} \quad \text{and} \quad \int_T p_i dx = 0 \quad i=1, \dots, N, T \in \mathcal{T}_h$$

$$p_T = \lambda_1 \lambda_2 \lambda_3 \text{ in } T$$

(can show  $v_h \in C(\bar{\ell})$  for any  $v_h \in V_h$ )

Denote degrees of freedom in  $\Sigma_h$  by

$$\phi_i(v) = v(z_i) \quad i=1, \dots, N \quad \phi_T(v) = \frac{1}{|T|} \int_T v dx \quad T \in \mathcal{T}_h$$

Interpolation operator defined by  $\forall v \in C(\bar{\pi})$ :

$$\Pi_h v \in \mathcal{X}_h \quad \phi_i(\Pi_h v) = \phi_i(v) \quad i=1, \dots, N$$

$$\phi_T(\Pi_h v) = \phi_T(v) \quad T \in \mathcal{T}_h$$

We have that  $(\Pi_h v)|_T = \Pi_T(v|_T)$ , where  $\Pi_T$  is  $p_T$ -interpolation operator defined by conditions

$$\forall v \in C(T): \quad \Pi_T v \in P_T: \quad \phi_i(\Pi_T v) = \phi_i(v), \quad i=1, \dots, 4$$

where  $\phi_i(v) = v(a_i) \quad i=1, 2, 3 \quad \phi_4(v) = \frac{1}{|T|} \int_T v dx$

Let  $(\bar{\tau}, \bar{P}, \bar{\Sigma})$  be reference element. Then,

$$\widehat{\Pi}_T v = \bar{\Pi} \bar{v} \quad \forall v \in C(T), T \in \mathcal{T}_h$$

Denote by  $\widehat{p}_1, \dots, \widehat{p}_4$  basis functions of  $(\bar{\tau}, \bar{P}, \bar{\Sigma})$ , then

$$\widehat{\Pi} \bar{v} = \sum_{i=1}^4 \phi_i(\bar{v}) \widehat{p}_i$$

Consider  $\nabla \in H^2(\Omega)$ , since  $H^2(\bar{\tau}) \hookrightarrow C(\bar{\tau})$

$$|\Phi_i(v)| = |\nabla(\hat{v}_i)| \leq \|v\|_{L^2(\bar{\tau})} \leq C\|v\|_{H^2(\bar{\tau})} \quad i=1,2,3$$

$$|\Phi_4(v)| \leq \frac{1}{\sqrt{\pi}} \|v\|_{L^2(\bar{\tau})} \leq \frac{1}{\sqrt{\pi}} \|v\|_{H^2(\bar{\tau})}$$

Thus, for any norm  $\|\cdot\|_{\hat{P}}$  on  $\hat{P}$  we have

$$\|\Pi v\| \leq \sum_{i=1}^4 |\Phi_i(v)| \cdot \|\hat{v}_i\| \leq C\|v\|_{H^2(\bar{\tau})} \quad \forall v \in H^2(\bar{\tau})$$

We also use fact that  $\hat{\Pi}v = v \quad \forall v \in \hat{P}$

For any  $\tau \in \mathcal{T}_h$  and  $m \in \{0, 1\}$

$$\begin{aligned} \|v - \Pi_\tau v\|_{h, \tau} &\leq Ch_\tau^{1-m} \overline{\|v - \Pi_\tau v\|}_{m, \bar{\tau}} \\ &= Ch_\tau^{1-m} \inf_{\hat{q} \in R(\bar{\tau})} \|v + \hat{q} - \Pi(v + \hat{q})\|_{m, \bar{\tau}} \\ &\leq \bar{C} h_\tau^{1-m} \inf_{\hat{q} \in R(\bar{\tau})} \|v + \hat{q}\|_{2, \bar{\tau}} \\ &\leq \bar{C} h_\tau^{1-m} \|v\|_{2, \bar{\tau}} \\ &\leq \bar{C} h_\tau^{2-m} \|v\|_{h, \tau} \end{aligned} \quad \forall v \in H^2(\bar{\tau})$$

Thus, for  $v \in H^2(\Omega)$

$$\|v - \Pi v\|_{h, \Omega} \leq Ch^2 \|v\|_{h, \Omega} \quad \|v - \Pi v\|_{h, \Omega} \leq Ch \|v\|_{h, \Omega}$$

We now consider a finite element formulation on the space  $X_h$  for Poisson equation in  $\Omega$  with homogeneous Dirichlet BCs:

$$-\Delta u = f \text{ in } \Omega \quad u = 0 \text{ on } \partial\Omega$$

and prove error estimates w.r.t.  $H^2 \& L^2$

Weak formulation reads: find  $u \in H_0^1(\Omega)$  s.t.  
 $a(u, v) = (f, v) \quad \forall v \in H_0^1(\Omega)$

where  $a(u, v) = \int_{\Omega} \nabla u \cdot \nabla v \, dx$

The discrete problem reads

find  $u_h \in V_h = \{v_h \in X_h : v_h = 0 \text{ on } \partial\Omega\}$  such that

$$a(u_h, v_h) = (f, v_h) \quad \forall v_h \in V_h$$

Since  $v_h \in H_0^1(\Omega)$  we have that

$$a(u - u_h, v_h) = 0 \quad \forall v_h \in V_h$$

Hence,

$$\begin{aligned} \|u - u_h\|_{H_1(\Omega)}^2 &= a(u - u_h, u - u_h) \\ &= a(u - u_h, u - \underbrace{\Pi_h u}_{} \in V_h) \\ &\leq \|u - u_h\|_{H_1(\Omega)} \|u - \Pi_h u\|_{H_1(\Omega)} \end{aligned}$$

$$\Rightarrow \|u - u_h\|_{H_1(\Omega)} \leq C \|u - u_h\|_{H_1(\Omega)} \leq C \|u - \Pi_h u\|_{H_1(\Omega)} \leq Ch \|u\|_{H_2(\Omega)}$$

(Error in  $H^1$ -norm).

We used fact that problem is regular in sense that

$$\forall f \in L^2(\Omega) \quad u \in H^2(\Omega) \quad \|u\|_{H_2(\Omega)} \leq C \|f\|_{L^2(\Omega)}$$

To prove an estimate in  $C^2$ -norm we denote by  $\varphi \in H_0^1(\Omega)$  solution

$$a(v, \varphi) = (u - u_h, v) \quad \forall v \in H_0^1(\Omega)$$

Regularity implies that  $\|\ell\|_{L^2(\Omega)}^2$  and  
 $\|\varphi\|_{L^2(\Omega)} \leq C h \|u - u_h\|_{L^2(\Omega)}$ . Since  $a(u_h, \Pi_h \varphi) = 0$

$$\begin{aligned} \|u - u_h\|_{L^2(\Omega)}^2 &= (u - u_h, u - u_h)_{\ell^2(\Omega)} \\ &= a(u - u_h, \varphi) \\ &= a(u - u_h, \varphi - \Pi_h \varphi) \\ &\leq Ch \|u - u_h\|_{L^2(\Omega)} \|\varphi - \Pi_h \varphi\|_{L^2(\Omega)} \\ &\leq \tilde{C} h \|u - u_h\|_{L^2(\Omega)} \|u - u_h\|_{L^2(\Omega)} \\ &\leq \tilde{C} h \|u - u_h\|_{L^2(\Omega)} \|u - u_h\|_{L^2(\Omega)} \end{aligned}$$

$$\Rightarrow \|u - u_h\|_{L^2(\Omega)}^2 \leq \tilde{C} h \|u - u_h\|_{L^2(\Omega)} \leq Ch \|u\|_{L^2(\Omega)}$$