

# LOCAL ASYMPTOTIC EXPANSION AND EXTRAPOLATION FOR FINITE ELEMENTS\*

LIN QUN (林 群)

(Institute of Systems Science,  
Academia Sinica, Beijing, China)

ZHU QI-DING (朱起定)

(Department of Mathematics,  
Xiangtan University, Xiangtan, China)

Recently, the elliptic Ritz projection with linear finite elements is shown to admit asymptotic error expansions on certain uniform meshes if the exact solution is globally smooth (see [1, 4, 5, 6, 7]). We will prove in this note that the asymptotic error expansion even holds true for locally smooth solution.

Consider the Ritz projection method applied to the Dirichlet problem

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

on a convex polygonal domain  $\Omega \subset \mathbb{R}^2$ . For linear finite elements on a piecewise uniform triangulation there hold

$$(P_h u - u)(z) = h^2 e(z, u) + o(h^2), \quad \text{if } u \in W^{2,2+\delta}(\Omega) \cap H_0^1(\Omega); \quad (1)$$

$$\bar{D}(P_h u - u)(z) = h^2 e'(z, u) + o(h^2), \quad \text{if } u \in W^{4,2+\delta}(\Omega) \cap H_0^1(\Omega), \quad (2)$$

in nodal points  $z$ , where  $P_h u$  is the Ritz projection of  $u$  in the linear finite element space  $S_h$ ,  $\bar{D}$  is the nodal point averaged gradient<sup>[2,8]</sup> and  $\delta > 0$ .

In general, however, the solution  $u$  is only locally smooth:

$$u \in W^{k,2+\delta}(U_\rho) \cap H^2(\Omega) \cap H_0^1(\Omega); \quad k=3, 4, \quad (3)$$

where

$$U_\rho = \{x \in \Omega: |x - z| < \rho\}. \quad (4)$$

In Blum-Lin-Rannacher<sup>[1]</sup> it has been pointed out that there holds an extended expansion in interior nodal points and that an expansion like (1) in interior nodal points even holds true for interior smooth solution. We now prove the following local expansion theorem by a functional analysis method.

**Theorem 1.** *There hold*

$$(P_h u - u)(z) = h^2 e(\rho, u) + o(h^2), \quad (5)$$

$$\bar{D}(P_h u - u)(z) = h^2 e'(\rho, u) + o(h^2), \quad (6)$$

for nodal point  $z$ , and  $u$  in (3) and (4) ( $k=3, 4$ , respectively).

*Proof.* Let us divide the locally smooth solution  $u$  in (3) and (4) into a global smooth part

$$u_1 = \omega u \in W^{2,2+\delta}(\Omega) \cap H_0^1(\Omega)$$

and a nonsmooth part

$$u_2 = (1 - \omega)u \in H^2(\Omega) \cap H_0^1(\Omega),$$

where

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$$\omega = \begin{cases} 1 & \text{in } U_{\rho'} (\rho' < \rho), \\ 0 & \text{in } \Omega \setminus U_{\rho} \end{cases}$$

and  $\omega \in C_0^\infty(U_\rho)$ . Then

$$u_1 = 0 \text{ in } \Omega \setminus U_\rho, \quad u_2 = 0 \text{ in } U_\rho.$$

For the good part  $u_1$ , it has been proved (see (1)) that there holds

$$\frac{1}{h^2} (P_h u_1 - u_1)(z) = e(u_1) + o(1). \tag{7}$$

And the bad function  $u$  (or  $u_2 = (1 - \omega)u$ ) can be approximated in  $H^2(\Omega)$  by good functions

$$\tilde{u} \text{ (or } \tilde{u}_2 = (1 - \omega)\tilde{u}) \in W^{3,2+s}(\Omega) \cap H_0^1(\Omega)$$

which admit the expansion of the form

$$\frac{1}{h^2} (P_h \tilde{u}_2 - \tilde{u}_2)(z) = e(\tilde{u}_2) + o(1).$$

It remains to prove the expansion

$$\frac{1}{h^2} (P_h u_2 - u_2)(z) = e(u_2) + o(1). \tag{8}$$

For this, we define, corresponding to a nodal point  $z$ , the following linear functional

$$F_h(u) = \frac{1}{h^2} (P_h u_2 - u_2)(z), \quad u_2 = (1 - \omega)u.$$

We have

$$\begin{aligned} |F_h(u)| &= \frac{1}{h^2} |(P_h u_2 - u_2)(z)| = \frac{1}{h^2} |(\nabla(P_h u_2 - i_h u_2), \nabla g_h^z)| \\ &= \frac{1}{h^2} |(\nabla(u_2 - i_h u_2), \nabla(g_h^z - g^z))| = \frac{1}{h^2} \left| \int_{\Omega \setminus U_{\rho''}} \nabla(u_2 - i_h u_2) \nabla(g_h^z - g^z) dx \right| \\ &\leq \frac{1}{h^2} \|u_2 - i_h u_2\|_{H^1(\Omega)} \|g_h^z - g^z\|_{H^1(\Omega \setminus U_{\rho''})} \leq c \|u\|_{H^2(\Omega)}, \end{aligned}$$

where  $\rho'' < \rho'$ ,  $i_h u_2 \in S_h$  is the interpolant of  $u_2$ , and  $g_h^z \in \hat{S}_h$  is the discrete Green function (see [1]). Then, for  $h, h' \ll 1$ ,

$$\begin{aligned} |F_h(u) - F_h(\tilde{u})| &\leq |F_h(u) - F_h(\tilde{u})| + |F_h(\tilde{u}) - F_h(\tilde{u})| \\ &\leq c \|u - \tilde{u}\|_{H^2(\Omega)} + \frac{\delta}{2} < \delta. \end{aligned}$$

Hence

$$\lim_{h \rightarrow 0} F_h(u) = e(u_2)$$

and (8) holds true. Combining (7) and (8), we obtain the expansion

$$\frac{1}{h^2} (P_h u - u)(z) = e(u_1) + e(u_2) + o(1) = (\rho, u) + o(1).$$

Hence (5) holds true. (6) follows similarly from (2).

**Theorem 2.** For  $u \in C^0(\bar{\Omega})$ , there holds

$$(P_h u - u)(z) = h^2 e^{(1)}(u) + h^4 e^{(2)}(\rho, u) + o(h^4) \tag{9}$$

in nodal point  $z$ , with  $\rho$  described in (10).

*Proof.* We consider here only the case where the triangulation is uniform.



Then, from [1], there holds

$$(P_h u - u)(z) = h^2 e_h^{(1)}(u) + h^4 e_h^{(2)}(u) + o(h^4),$$

where  $e_h^{(k)}$  are the Ritz projections of the functions  $e^{(k)}$  satisfying

$$-\Delta e^{(k)} = D^{2(k+1)} u \quad \text{in } \Omega, \quad e^{(k)} = 0 \quad \text{on } \partial\Omega.$$

Since  $e^{(2)} \in H^2(\Omega)$ , there holds

$$e_h^{(2)} - e^{(2)} = O(h).$$

Since

$$e^{(1)} \in W^{3,2+\rho}(U_\rho) \cap H^2(\Omega) \cap H_0^1(\Omega) \quad \text{for some } \rho > 0 \tag{10}$$

we conclude from (5) that

$$e_h^{(1)} - e^{(1)} = h^2 e(\rho, e^{(1)}) + o(h^2).$$

Then (9) follows by taking  $\tilde{e}^{(2)}(\rho, u) = e^{(2)} + e(\rho, e^{(1)})$

**Remark.** In the case  $\Omega$  is a smooth domain one may assume that the exact solution  $u$  is smooth enough. But, in this case,  $\Omega$  can only be triangulated into a locally uniform mesh and one can only prove, as in [1], an interior estimate

$$(P_h u - u)(z) = h^2 e(z, u) + O\left(h^3 \lg \frac{1}{h}\right) \|u\|_{C^\alpha(\bar{\Omega})},$$

where  $z$  are interior nodal points. A simpler case occurs when one considers the eigenvalue problem

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

on a smooth domain  $\Omega$ . By using a locally uniform triangulation there holds, for the linear finite element eigenvalue  $\lambda_h$ ,

$$\lambda_h - \lambda = h^2 e + O(h^3) \|u\|_{C^\alpha(\bar{\Omega})}^2,$$

and for the quadratic finite element eigenvalue  $\tilde{\lambda}_h$ ,

$$\tilde{\lambda}_h - \lambda = h^4 e + O(h^5) \|u\|_{C^\alpha(\bar{\Omega})} \|u\|_{C^1(\bar{\Omega})}.$$

For details see [8].

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