

Analytic Anisotropic Weighted Regularity in Polyhedra & Exponential Convergence of h - p Methods

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9th Workshop on Analysis and Advanced Numerical
Methods for Partial Differential Equations

July 4-8, 2016, Strobl, Austria

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Outline

- 1 Singularities
- 2 Analytic regularity
- 3 Meshes and FE spaces
- 4 Convergence

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Main framework

Variational problem: Ingredients

- Ω polyhedron in \mathbb{R}^3 (or, sometimes, polygon in \mathbb{R}^2)
 - Polyhedron = 3D open set with piecewise flat boundary. Includes cracks.
 - Most of results valid for smooth domains do not hold for polyhedra.

- \mathbb{V} variational space for scalar functions or N -component vectors

$$H_0^1(\Omega)^N \subset \mathbb{V} \subset H^1(\Omega)^N$$

- a 1st order \mathbb{V} -coercive form, homogeneous with constant coefficients

$$a(\mathbf{u}, \mathbf{v}) = \sum_{|\alpha|=1} \sum_{|\beta|=1} \sum_{i=1}^N \sum_{j=1}^N \int_{\Omega} a_{i,j}^{\alpha,\beta} \partial^\alpha u_i \partial^\beta v_j \, dx$$

- \mathbb{V} -coercive means: $\exists C_a > 0, \gamma \in \mathbb{R}$,

$$\forall \mathbf{u} \in \mathbb{V}, a(\mathbf{u}, \mathbf{v}) + \gamma \|\mathbf{u}\|_{L^2(\Omega)}^2 \geq C_a \|\mathbf{u}\|_{H^1(\Omega)}^2$$

- Examples: Δ , $\operatorname{div} \mathbf{A} \nabla$, Lamé, general linear elasticity,...
- Part of theory can be extended to variable coefficients.

Continuous Problem \mathcal{P}

Variational problem

- \mathbb{P} underlying second order operator: $\mathbb{P}\mathbf{u} = \mathbf{f}$ with $\mathbf{f} = (f_1, \dots, f_N)$ and

$$f_j = - \sum_{|\alpha|=1} \sum_{|\beta|=1} \sum_{i=1}^N \partial^\beta a_{i,j}^{\alpha,\beta} \partial^\alpha u_i.$$

- For $\mathbf{f} \in L^2(\Omega)$, the variational problem is



$$\text{Find } \mathbf{u} \in \mathbb{V}, \quad \forall \mathbf{v} \in \mathbb{V}, \quad a(\mathbf{u}, \mathbf{v}) = \langle \mathbf{f}, \mathbf{v} \rangle$$

- We will write $\mathbb{P}\mathbf{u} = \mathbf{f}$ (so that \mathbb{P} contains zero natural conditions).

Question

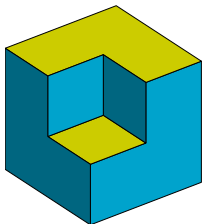
How to design optimal Galerkin projection methods (e.g. FEM)



$$\text{Find } \mathbf{u}_n \in \mathbb{V}_n, \quad \forall \mathbf{v} \in \mathbb{V}_n, \quad a(\mathbf{u}_n, \mathbf{v}) = \langle \mathbf{f}, \mathbf{v} \rangle$$

Prototype

- Take Ω as the interior of Fichera corner (cube minus smaller cube)



- Solve the Laplace equation, i.e. with form $a(\mathbf{u}, \mathbf{v}) = \int_{\Omega} \nabla \mathbf{u} \cdot \nabla \mathbf{v}$:

$$-\Delta \mathbf{u} = \mathbf{f} \quad \text{in } \Omega$$

- Complete with “covering” boundary conditions, e.g.
Dirichlet on yellow faces and Neumann on blue faces

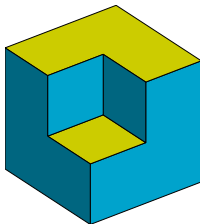
Three typical zones: Regular, Edges, Corners

Let \mathcal{E} be the set of the (open) edges e of Ω (21 elements for Fichera)

$$\mathfrak{E} = \bigcup_{e \in \mathcal{E}} e$$

Let \mathcal{C} be the set of the corners c of Ω (14 elements for Fichera)

$$\mathfrak{C} = \bigcup_{c \in \mathcal{C}} c$$



- **Regular zone:** Let Ω_0 s.t. $\bar{\Omega}_0 \cap (\mathfrak{E} \cup \mathfrak{C}) = \emptyset$.
- **Edge zone:** Let Ω_e s.t. $\bar{\Omega}_e \cap \mathfrak{E} \neq \emptyset$ and $\bar{\Omega}_e \cap \mathfrak{C} = \emptyset$.
For any $e \in \mathcal{E}$, denote Ω_e such a domain if $\bar{\Omega}_e \cap \mathfrak{E} \subset e$.
- **Corner zone:** Let Ω_c s.t. $\bar{\Omega}_c \cap \mathfrak{C} \neq \emptyset$.
For any $c \in \mathcal{C}$, denote Ω_c such a domain if $\bar{\Omega}_c \cap \mathfrak{C} = c$.

Singularities and asymptotics

Assume f real analytic (convergence of Taylor Series around any $\mathbf{x}_0 \in \bar{\Omega}$).
What are the regularity properties of solution \mathbf{u} ?

- Regular zone Ω_0 .

Then \mathbf{u} is real analytic in $\bar{\Omega}_0$ (cv of TS around any $\mathbf{x}_0 \in \bar{\Omega}_0$).

- Edge zone Ω_e for $e \in \mathcal{E}$. Cylindrical coord. (r, θ, z) associated with e .
 ω is the opening of e . Then \mathbf{u} has a singular expansion in Ω_e starting as

$$\begin{cases} \gamma_e(z) r^{\frac{\pi}{2\omega}} \sin(\frac{\pi}{2\omega}\theta) & \text{if Dirichlet-Neumann edge} \\ \gamma_e(z) r^{\frac{\pi}{\omega}} \cos(\frac{\pi}{\omega}\theta) & \text{if Neumann-Neumann edge} \end{cases}$$

Here the coefficient $z \mapsto \gamma_e(z)$ is an analytic function in $e \cap \Omega_e$.

Exponents of higher order are $l + (k + \frac{1}{2})\frac{\pi}{\omega}$ [or $l + k\frac{\pi}{\omega}$] with $k, l \in \mathbb{N}$.

- Corner zone Ω_c for $c \in \mathcal{C}$. Polar coord. $(\rho, \varphi) \in \mathbb{R}_+ \times \mathbb{S}^2$ associated with c . Then \mathbf{u} has a singular expansion in Ω_c with terms of type

$$\gamma_c \rho^{\lambda_c} \Phi_c(\varphi), \quad \lambda_c > 0, \quad \Phi_c \in H^1(G_c), \quad \gamma_c \in \mathbb{R}.$$

Here $G_c = \mathbb{S}^2 \cap \Omega_c$. Functions Φ_c have singularities... at edges.

Problematics

Singular expansions are difficult to handle in 3D:

- ① **Corner singularities** contribute to **edge singularities**.
- ② No canonical splitting between **edges** and **corners**.
- ③ **Singularity spaces** are infinite dimensional.
- ④ **Corner singularities** are not directly explicit.

Aim

Compute solution u with optimal efficiency.

Solution proposed by Babuška and Guo :

- ① Find families of “countably normed spaces” to which sol. u belongs.
- ② Use h - p finite element approximation
- ③ Obtain exponential convergence.

2D versus 3D

The program was performed by B&G in 2D ('90), but was pending in 3D.

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Countably normed spaces

Defined by a sequence of semi-norms for functions \mathbf{u} set on Ω

$$\mathbf{u} \mapsto |\mathbf{u}|_{\mathbb{X}^\ell}, \quad \ell \in \mathbb{N} = \{0, 1, \dots\}$$

Associate normed spaces:

- 1 $\mathbb{X}^k = \{\mathbf{u} : |\mathbf{u}|_{\mathbb{X}^\ell} < \infty, 0 \leq \ell \leq k\}$ and $\|\mathbf{u}\|_{\mathbb{X}^k} = \sup_{\ell=0}^k |\mathbf{u}|_{\mathbb{X}^\ell}$
- 2 $\mathbb{X}^\infty = \{\mathbf{u} : |\mathbf{u}|_{\mathbb{X}^\ell} < \infty, \forall \ell \in \mathbb{N}\}$
- 3 $\mathbb{X}^\varpi = \left\{ \mathbf{u} \in \mathbb{X}^\infty : \sup_{\ell \geq 1} \left(\frac{1}{\ell!} |\mathbf{u}|_{\mathbb{X}^\ell} \right)^{1/\ell} < \infty \right\}$ — analytic class

Example of Sobolev norms. If \mathbb{X}^ℓ s-norm is Sobolev s-norm $H^\ell(\Omega)$

- 1 $\mathbb{X}^k = H^k(\Omega)$,
- 2 $\mathbb{X}^\infty = \mathcal{C}^\infty(\bar{\Omega})$
- 3 $\mathbb{X}^\varpi = H^\varpi(\bar{\Omega})$: if $\mathbf{u} \in H^\varpi(\bar{\Omega})$, $\exists C_{\mathbf{u}} > 0$, $\forall \ell \geq 1$, $|\mathbf{u}|_{\mathbb{X}^\ell} \leq C_{\mathbf{u}} \ell!$

Similar, but distinct, definitions for right hand sides: $\mathbf{f} \mapsto |\mathbf{f}|_{\mathbb{Y}^\ell}$, $\ell \in \mathbb{N}$

Rationale of the analytic regularity

Remind that \mathbb{V} is the variational space:

$$H_0^1(\Omega) \subset \mathbb{V} \subset H^1(\Omega)$$

Find suitable families of semi-norms $|\cdot|_{\mathbb{X}^m}$ and $|\cdot|_{\mathbb{Y}^m}$ such that

- 1 \mathbb{X}^1 is a subspace of H^1
- 2 The embedding of \mathbb{X}^2 in H^1 is compact
- 3 Real analytic functions f on $\bar{\Omega}^\omega$ belong to \mathbb{Y}^ω
- 4 The following analytic regularity holds

$$u \in \mathbb{V} \quad \text{and} \quad \mathbb{P}u = f \in \mathbb{Y}^\omega \quad \implies \quad u \in \mathbb{X}^\omega$$

We will see that, when Ω is a polygon or a polyhedron, it is possible to find such families that are, moreover, suitable to prove the exponential convergence of h - p FEM.

2D first. Polygons, choosing weights

Remind

- Ω polygon with corner set $\mathbf{c} = \cup_{\mathbf{c} \in \mathcal{C}} \{\mathbf{c}\}$.
- 2nd order operator \mathbb{P} (e.g. Δ)

Semi-norms $|\cdot|_{\mathbb{X}^\ell}$ and $|\cdot|_{\mathbb{Y}^\ell}$ are taken as weighted norms:

$$|\mathbf{u}|_{\mathbb{X}^\ell} = \sum_{|\alpha|=\ell} \|w_\ell \partial_{\mathbf{x}}^\alpha \mathbf{u}\|_{L^2(\Omega)} \quad \text{and} \quad |\mathbf{f}|_{\mathbb{Y}^\ell} = \sum_{|\alpha|=\ell-2} \|w_\ell \partial_{\mathbf{x}}^\alpha \mathbf{f}\|_{L^2(\Omega)}$$

where $w_0(\mathbf{x}), w_1(\mathbf{x}), \dots, w_\ell(\mathbf{x}), \dots$ family of weights of general type

$$w_\ell(\mathbf{x}) = r(\mathbf{x})^{\gamma(\ell)}, \quad r(\mathbf{x}) = \text{dist}(\mathbf{x}, \mathbf{c}),$$

with a sequence $\ell \mapsto \gamma(\ell)$ to be chosen.

2D first. Homogeneous norms

Homogeneous norms: The Kondrat'ev spaces

Pick $\beta \in \mathbb{R}$ & set $\boxed{\gamma(\ell) = \beta + \ell}$

Semi-norms $|\cdot|_{\mathbb{X}^\ell}$ and $|\cdot|_{\mathbb{Y}^\ell}$ are the weighted norms:

$$|\mathbf{u}|_{\mathbb{X}^\ell} = \sum_{|\alpha|=\ell} \|\mathbf{r}(\mathbf{x})^{\beta+|\alpha|} \partial_{\mathbf{x}}^\alpha \mathbf{u}\|_{L^2(\Omega)}$$

and

$$|\mathbf{f}|_{\mathbb{Y}^\ell} = \sum_{|\alpha|=\ell-2} \|\mathbf{r}(\mathbf{x})^{\beta+\ell} \partial_{\mathbf{x}}^\alpha \mathbf{f}\|_{L^2(\Omega)} = \sum_{|\alpha|=\ell-2} \|\mathbf{r}(\mathbf{x})^{\beta+2+|\alpha|} \partial_{\mathbf{x}}^\alpha \mathbf{f}\|_{L^2(\Omega)}$$

① \mathbb{X}^1 is a subspace of $H^1 \iff \beta \leq -1$

Because $\|\mathbf{u}\|_{\mathbb{X}^1} \simeq \|\mathbf{r}^\beta \mathbf{u}\|_{L^2(\Omega)} + \|\mathbf{r}^{\beta+1} \nabla \mathbf{u}\|_{L^2(\Omega)}$.

② The embedding of \mathbb{X}^2 in H^1 is compact $\implies \beta < -1$

③ Real analytic functions \mathbf{f} belong to $\mathbb{Y}^\infty \implies \beta > -3$

Because constant functions c satisfy $\mathbf{r}^{\beta+2} c \in L^2$ iff $\beta + 2 > -1$.

Good for Dirichlet. Bad for Neumann

The Kondrat'ev spaces are **good for Dirichlet** but **bad for Neumann**

For Dirichlet problem $\mathbb{V} = H_0^1(\Omega)$. By virtue of angular Poincaré inequality

$$\mathbf{u} \in \mathbb{V} \implies r^{-1} \mathbf{u} \in L^2(\Omega).$$

Exists $b = b(\Omega, \mathbb{P}) > 0$ (the smallest singularity exponent — for Δ , $b = \min_{\mathbf{c} \in \mathcal{C}} \frac{\pi}{\omega_{\mathbf{c}}}$) so that [Kondrat'ev, 1967]

$$\bullet -1 - b < \beta < -1 \implies \left[\mathbf{u} \in \mathbb{V} \text{ and } \mathbb{P}\mathbf{u} \in \mathbb{Y}^2 \implies \mathbf{u} \in \mathbb{X}^2 \right]$$

- With explicit notation: $\mathbf{u} \in \mathbb{V}$ and $r^{\beta+2} \mathbb{P}\mathbf{u} \in L^2 \implies r^{\beta+|\alpha|} \partial^\alpha \mathbf{u} \in L^2$, $|\alpha| \leq 2$.
- Note that \bullet implies that singularities belong to \mathbb{X}^ℓ for any $\ell \in \mathbb{N}$.

For Neumann problem, independent pointwise values arise at each corner. The constant function $1 \notin \mathbb{X}^2$ if $\beta < -1$ because $w_0 = r^\beta \notin L^2(\Omega)$.

2D. A choice for all seasons: inhomogeneous norms

Take

$$\bullet -1 - b < \beta < -1 \quad \text{and} \quad \bullet \gamma(\ell) = \max\{0, \ell + \beta\}$$

so that

$$w_\ell(\mathbf{x}) = 1 \text{ if } \ell < -\beta \quad \text{and} \quad w_\ell(\mathbf{x}) = r(\mathbf{x})^{\ell+\beta} \text{ if } \ell \geq -\beta.$$

With \bullet , condition \bullet of embedding for analytical rhs is always satisfied.

Theorem [Mazya-Plamenevskii, 1984]

For Dirichlet, Neumann or mixed conditions, exists $b = b(\Omega, \mathbb{P}) > 0$ so that:
With $\bullet \beta \in (-1 - b, -1)$ and $\bullet w_\ell = r^{\max\{0, \ell + \beta\}}$, then $(\forall m \geq 2)$

$$u \in V \quad \text{and} \quad Pu \in Y^m \quad \implies \quad u \in X^m$$

Theorem [Babuška-Guo 1988, 1989, 1993]

There exists $\beta \in (-2, -1)$ such that with the weights $w_\ell = r^{\max\{0, \ell + \beta\}}$:

$$u \in V \quad \text{and} \quad Pu \in Y^\varpi \quad \implies \quad u \in X^\varpi$$

3D: Corners, edges, distance functions and weights

Ω polyhedron in \mathbb{R}^3 . Distance to singular points: $\mathbf{x} \mapsto r(\mathbf{x})$

- Corner set $\mathcal{C} = \cup_{\mathbf{c} \in \mathcal{C}} \{\mathbf{c}\}$, distance functions: $r_{\mathbf{c}}$ to \mathbf{c} , $r_{\mathcal{C}}$ to \mathcal{C} ,
- Edges \mathcal{e} , set of edges \mathcal{E} , distance functions: $r_{\mathcal{e}}$ to \mathcal{e} .

Two ways of generating weights (using **inhomogeneous norm** choice)

- 1 A simple way: choose $\beta \in \mathbb{R}$ and use powers of r

$$w_{\ell} = r^{\max\{0, \ell + \beta\}}$$

- 2 A finer tool: choose a multi- β , i.e. $\underline{\beta} = (\beta_{\mathbf{c}}, \beta_{\mathcal{e}})$

$$w_{\ell} = \prod_{\mathbf{c} \in \mathcal{C}} r_{\mathbf{c}}^{\max\{0, \ell + \beta_{\mathbf{c}}\}} \times \prod_{\mathcal{e} \in \mathcal{E}} \left(\frac{r_{\mathcal{e}}}{r_{\mathcal{C}}} \right)^{\max\{0, \ell + \beta_{\mathcal{e}}\}}$$

Remarks :

- $\mathcal{e} \in \mathcal{E}$ ends with two corners $\mathbf{c}, \mathbf{c}' \in \mathcal{C}$.
Function $r_{\mathcal{e}}/r_{\mathcal{C}}$ is \simeq to $r_{\mathcal{e}}/r_{\mathbf{c}}$ near \mathbf{c} , to $r_{\mathcal{e}}$ in the middle, to $r_{\mathcal{e}}/r_{\mathbf{c}'}$ near \mathbf{c}'
- If $\beta_{\mathbf{c}} \equiv \beta_{\mathcal{e}} \equiv \beta$, then $\prod_{\mathbf{c} \in \mathcal{C}} r_{\mathbf{c}}^{\ell + \beta_{\mathbf{c}}} \times \prod_{\mathcal{e} \in \mathcal{E}} \left(\frac{r_{\mathcal{e}}}{r_{\mathcal{C}}} \right)^{\ell + \beta_{\mathcal{e}}} \simeq r^{\ell + \beta}$.
- *Simple option does not allow to take advantage of anisotropy*

Finite regularity in polyhedral domains

Coercive variational formulation of operator \mathbb{P} in $\mathbb{V} \subset \mathbf{H}^1(\Omega)$

Theorem B [Mazya-Rossmann 2003] Revisited [CoDaNi, 2012]

Exists optimal numbers $b_c(\Omega, \mathbb{P}) > -\frac{1}{2}$ and $b_e(\Omega, \mathbb{P}) > 0$ so that:

- If β satisfies $\beta_c \in (-b_c - \frac{3}{2}, -1)$ and $\beta_e \in (-1 - b_e, -1)$
- If the weights are $w_\ell = \prod_{c \in \mathcal{C}} r_c^{\max\{0, \ell + \beta_c\}} \times \prod_{e \in \mathcal{E}} \left(\frac{r_e}{r_c}\right)^{\max\{0, \ell + \beta_e\}}$

Then ($\forall m \geq 2$) $\boxed{u \in \mathbb{V} \text{ and } \mathbb{P}u \in \mathbb{Y}^m \implies u \in \mathbb{X}^m}$

BUT

*The 3D h-p FEM takes **anisotropy** into account.
It results in exponential convergence only if the additional regularity of solutions along edges is used for designing meshes.*

Anisotropic weights

Weights w_ℓ providing isotropic semi-norms

$$|\mathbf{u}|_{\mathbb{X}^\ell} = \sum_{|\alpha|=\ell} \|w_\ell \partial_{\mathbf{x}}^\alpha \mathbf{u}\|_{L^2(\Omega)}$$

have to be replaced by weights $w_{\mathbf{e},\alpha}$ depending on directions of derivation in each edge \mathbf{e} . Let $\mathbf{e} \in \mathcal{E}$ and let $\mathcal{V}_{\mathbf{e}}$ be a neighborhood of \mathbf{e} . Near the ends of \mathbf{e} (that are corners) $\mathcal{V}_{\mathbf{e}}$ is a **conical neighborhood**.

The new space \mathbb{X} is defined on each $\mathcal{V}_{\mathbf{e}}$ with semi-norms

$$|\mathbf{u}|_{\mathcal{V}_{\mathbf{e}}} |_{\mathbb{X}^\ell} = \sum_{|\alpha|=\ell} \|w_{\mathbf{e},\alpha} \partial_{\mathbf{x}}^\alpha \mathbf{u}\|_{L^2(\mathcal{V}_{\mathbf{e}})}$$

where multi-indices $\alpha = (\alpha_{\mathbf{e}^\perp}, \alpha_{\mathbf{e}^\parallel})$ correspond to tubular coordinates $\mathbf{x} = (x_{\mathbf{e}^\perp}, x_{\mathbf{e}^\parallel})$, — perpendicular and parallel to \mathbf{e} . Typically we take

$$w_{\mathbf{e},\alpha} = r_{\mathbf{e}}^{\max\{0, \beta_{\mathbf{e}} + |\alpha_{\mathbf{e}^\perp}|\}}$$

that is **independent** of derivatives $\partial_{\mathbf{x}}^{\alpha_{\mathbf{e}^\parallel}}$ along \mathbf{e} .

Anisotropic weights (edges & corners)

To simplify exposition, assume that edges are parallel to coordinate axes.
The [inhomogeneous] anisotropic weights are

$$\mathbb{W} \quad w_\alpha = \prod_{c \in \mathcal{C}} r_c^{\max\{0, \beta_c + |\alpha|\}} \times \prod_{e \in \mathcal{E}} \left(\frac{r_e}{r_c} \right)^{\max\{0, \beta_e + |\alpha_e^\perp|\}}$$

Corresponding \mathbb{X}^ℓ and \mathbb{Y}^ℓ semi-norms are

$$|\mathbf{u}|_{\mathbb{X}^\ell} = \sum_{|\alpha|=\ell} \|w_\alpha \partial_x^\alpha \mathbf{u}\|_{L^2(\Omega)} \quad \text{and} \quad |\mathbf{f}|_{\mathbb{Y}^\ell} = \sum_{|\alpha|=\ell-2} \|w_\alpha \partial_x^\alpha \mathbf{f}\|_{L^2(\Omega)}$$

Theorem A [CoDaNi, 2012]




$\Omega \subset \mathbb{R}^3$ polyhedron and problem as in p.2.

With the same numbers $b_c(\Omega, \mathbb{P})$ and $b_e(\Omega, \mathbb{P})$ as in Theorem B:



- If $\underline{\beta}$ satisfies $\beta_c \in (-b_c - \frac{3}{2}, -1)$ and $\beta_e \in (-1 - b_e, -1)$
- Choose the weights according to \mathbb{W}

Then $\mathbf{u} \in \mathbb{V}$ and $\mathbb{P}\mathbf{u} \in \mathbb{Y}^\omega \implies \mathbf{u} \in \mathbb{X}^\omega$

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-  I. BABUŠKA AND B. GUO, *Regularity of the solution of elliptic problems with piecewise analytic data. I. Boundary value problems for linear elliptic equation of second order*, SIAM J. Math. Anal., 19 (1988) 172–203
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-  B. GUO, *The h-p version of the finite element method for solving boundary value problems in polyhedral domains*, in Boundary value problems and integral equations in nonsmooth domains (Luminy, 1993), M. Costabel, M. Dauge, and S. Nicaise, eds.

20 years later...

-  M. COSTABEL, M. DAUGE, AND S. NICAISE, *Analytic regularity for linear elliptic systems in polygons and polyhedra*, Math. Models Methods Appl. Sci., **22** (2012), 1250015, 63p.
-  ———, *Weighted analytic regularity in polyhedra*, Comput. Math. Appl., **67** (2014) 807–817.

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Meshes: Layers

Notations

- Ω polyhedron in \mathbb{R}^3 .
- $\mathfrak{M} = (\mathfrak{M}_p)_{p \in \mathbb{N}}$ family of meshes with the following nested structure

$$\mathfrak{M}_0 = \mathfrak{T}_0$$

$$\mathfrak{M}_1 = \mathfrak{L}_0 \cup \mathfrak{T}_1$$

$$\mathfrak{M}_p = \mathfrak{L}_0 \cup \mathfrak{L}_1 \cup \dots \cup \mathfrak{L}_{p-1} \cup \mathfrak{T}_p, \quad p \geq 1$$

with the **regular layers** \mathfrak{L}_ℓ and the **terminal layers** \mathfrak{T}_p .

- Any of these submeshes are formed of (mapped) hexahedral elements K .
- Any $K \in \mathfrak{L}_\ell$ satisfies $\bar{K} \cap (\mathfrak{e} \cup \mathfrak{e}) = \emptyset$
- Any $K \in \mathfrak{T}_p$ satisfies $\bar{K} \cap \mathfrak{e} = \{\mathfrak{c}\}$ or $\bar{K} \cap \mathfrak{e} \neq \emptyset \ \& \ \bar{K} \cap \mathfrak{e} \subset \mathfrak{e}$.
Both conditions can be satisfied for a same element.
- Size conditions are imposed, subject to the position of each element.

σ -meshes

$\sigma \in (0, 1)$ is a parameter of the family \mathfrak{M} . One often takes $\sigma = \frac{1}{2}$

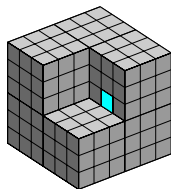
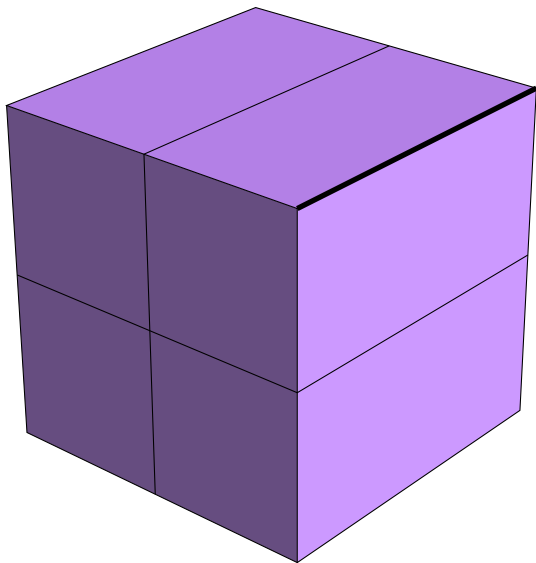
- **Regular Zone:** Ω_0 s.t. $\bar{\Omega}_0 \cap (\mathfrak{E} \cup \mathfrak{C}) = \emptyset$
 - Ω_0 intersects a finite number of layers $\mathfrak{L}_\ell, \ell \leq L$
 - Ω_0 is disjoint from terminal layers \mathfrak{T}_p for $p > L$
- **Pure Edge Zone:** Ω_e s.t. $\bar{\Omega}_e \cap \mathfrak{C} = \emptyset, \bar{\Omega}_e \cap \mathfrak{E} \neq \emptyset$ and $\subset e$.
 - In Ω_e , all elements K are aligned with tubular coordinates $(x_e^\perp, x_e^\parallel)$, i.e.

$$K = K_e^\perp \times K_e^\parallel$$
 - For $K \in \mathfrak{T}_p$, component K_e^\perp has size $\mathcal{O}(\sigma^p)$ and K_e^\parallel size $\mathcal{O}(1)$
 - For $K \in \mathfrak{L}_\ell$, component K_e^\perp has size $\mathcal{O}(\sigma^\ell)$ and K_e^\parallel size $\mathcal{O}(1)$

Moreover the distance r_e to the edge e is equivalent to σ^ℓ in K_e^\perp
- **Corner zone:** Ω_c s.t. $\bar{\Omega}_c \cap \mathfrak{C} = c$. Splits into
 - **Pure Corner Zone:** $\Omega_{c,0}$ s.t. $\bar{\Omega}_{c,0} \cap \mathfrak{E} = \emptyset$
 $K \in \mathfrak{T}_p$ has size $\mathcal{O}(\sigma^p)$, and $K \in \mathfrak{L}_\ell$ has size $\mathcal{O}(\sigma^\ell)$ & $r_c|_K \sim \sigma^\ell$
 - **Edge-Corner Zone:** $\Omega_{c,e}$ s.t. $\bar{\Omega}_{c,e} \cap \mathfrak{E} \subset e$

Pure Edge Zone [with anisotropy]

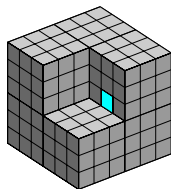
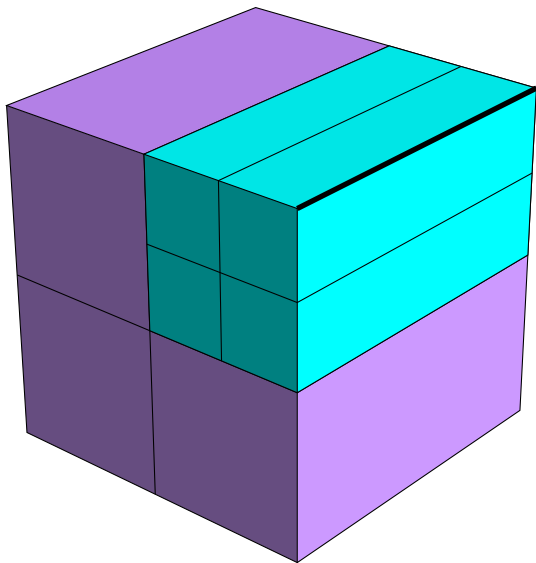
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\mathfrak{T}_0 4 elem.

Pure Edge Zone [with anisotropy]

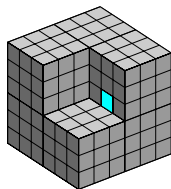
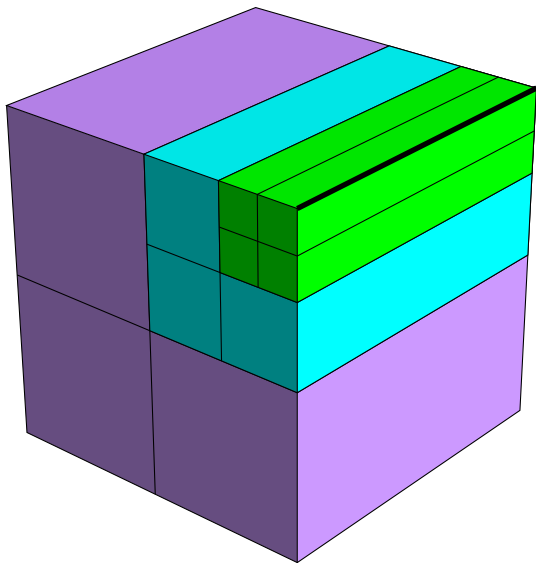
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\mathcal{L}_0 3 elem.
 \mathcal{T}_1 4 elem.

Pure Edge Zone [with anisotropy]

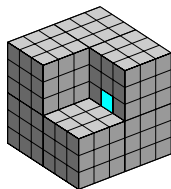
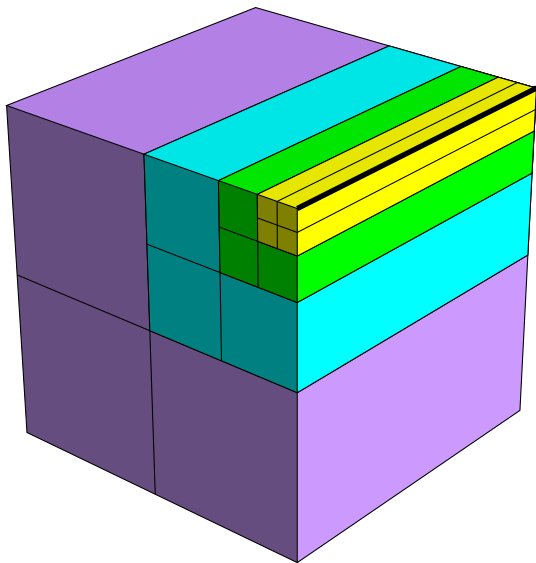
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\mathfrak{L}_0 3 elem.
 \mathfrak{L}_1 3 elem.
 \mathfrak{L}_2 4 elem.

Pure Edge Zone [with anisotropy]

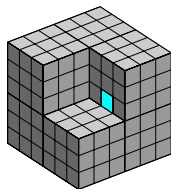
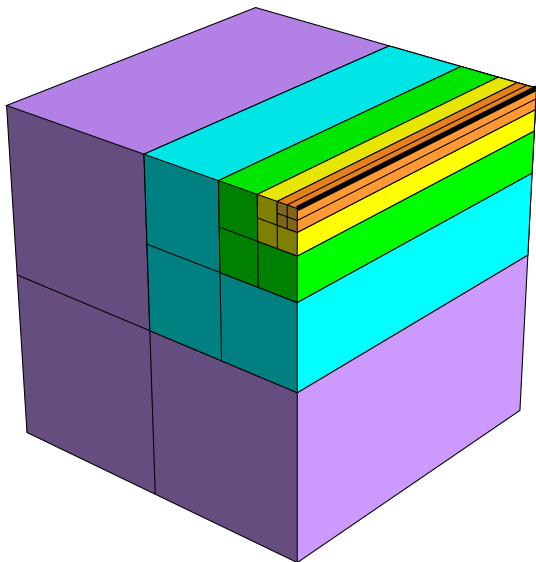
[DRAWN WITH FIG4TEX](#)



\mathcal{L}_0	3 elem.
\mathcal{L}_1	3 elem.
\mathcal{L}_2	3 elem.
\mathcal{T}_3	4 elem.

Pure Edge Zone [with anisotropy]

[DRAWN WITH FIG4TEX](#)

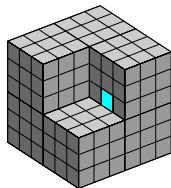
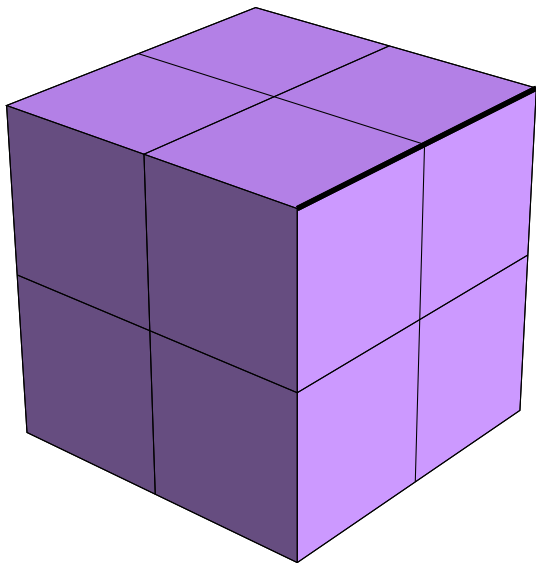


- \mathcal{L}_0 3 elem.
- \mathcal{L}_1 3 elem.
- \mathcal{L}_2 3 elem.
- \mathcal{L}_3 3 elem.
- \mathcal{T}_4 4 elem.

$$\# 3p + 4$$

NB: Edge Zone without anisotropy

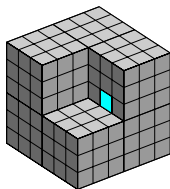
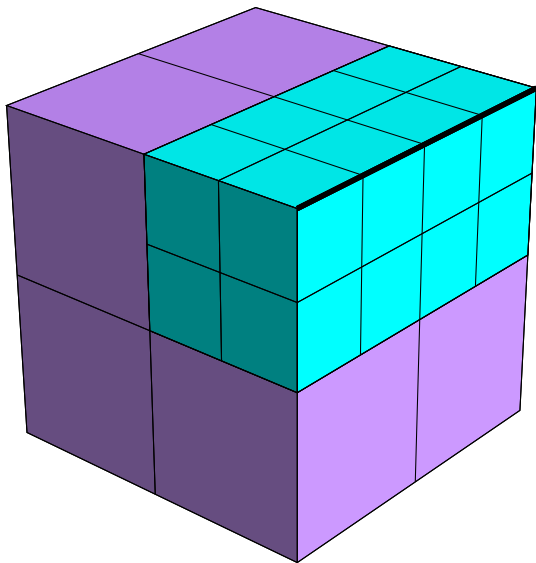
[DRAWN WITH FIG4TEX](#)



\mathfrak{T}_0 8 elem.

NB: Edge Zone without anisotropy

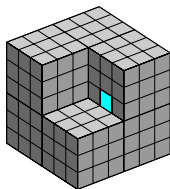
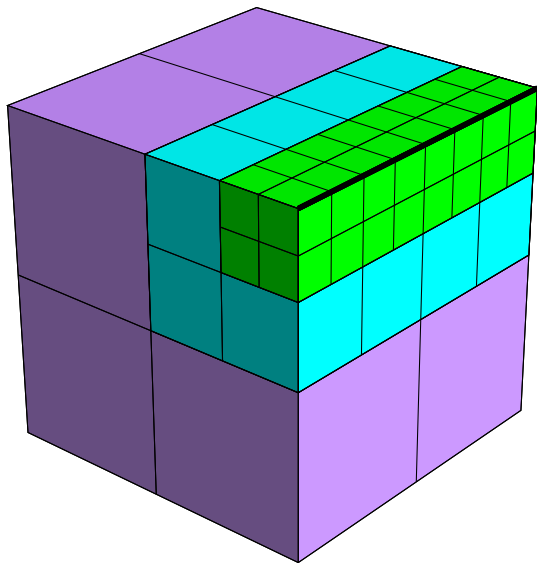
[DRAWN WITH FIG4TEX](#)



\mathcal{L}_0 6 elem.
 \mathcal{T}_1 16 elem.

NB: Edge Zone without anisotropy

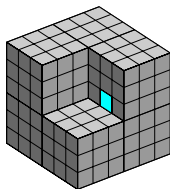
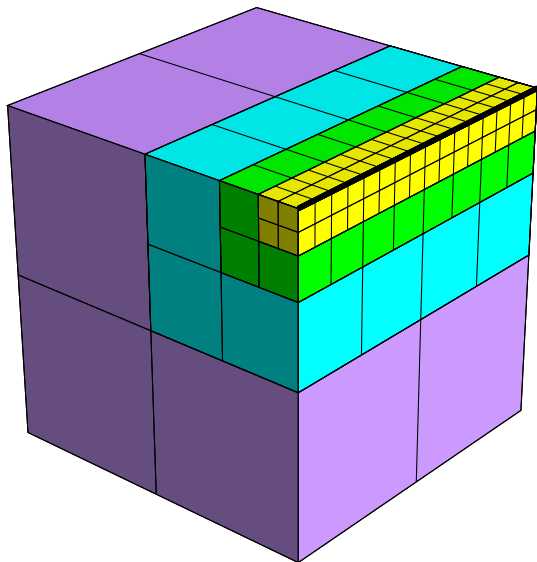
[DRAWN WITH FIG4TEX](#)



\mathcal{L}_0 6 elem.
 \mathcal{L}_1 12 elem.
 \mathcal{L}_2 32 elem.

NB: Edge Zone without anisotropy

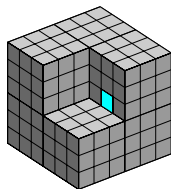
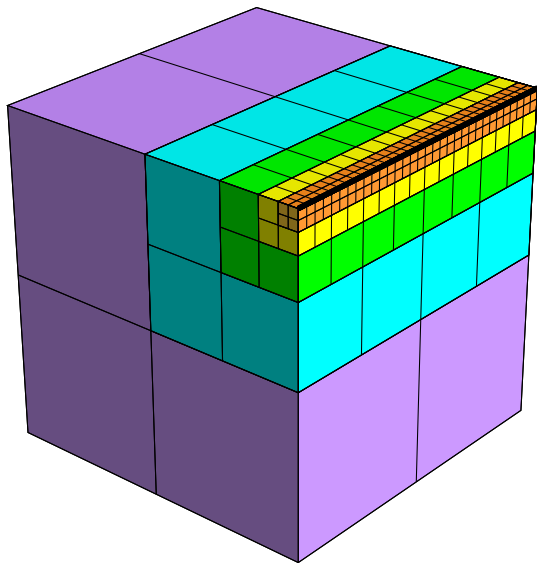
[DRAWN WITH FIG4TEX](#)



\mathcal{L}_0	6 elem.
\mathcal{L}_1	12 elem.
\mathcal{L}_2	24 elem.
\mathcal{L}_3	64 elem.

NB: Edge Zone without anisotropy

DRAWN WITH FIG4TEX



\mathcal{L}_0 6 elem.

\mathcal{L}_1 12 elem.

\mathcal{L}_2 24 elem.

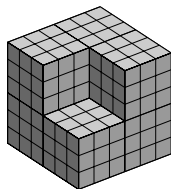
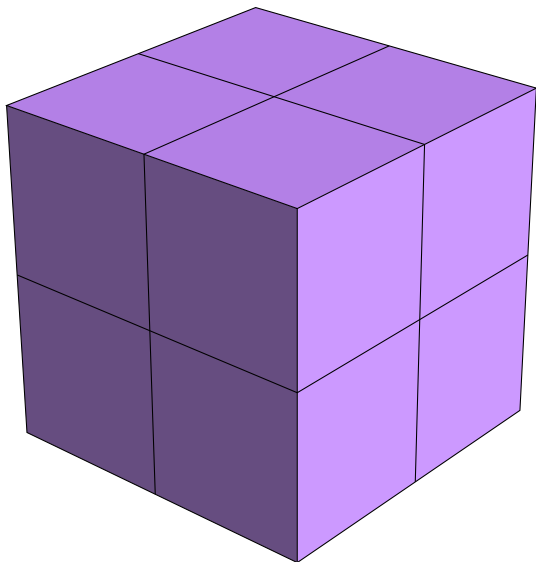
\mathcal{L}_3 48 elem.

\mathcal{L}_4 128 elem.

$$\# > 6 \cdot 2^p$$

Pure Corner Zone

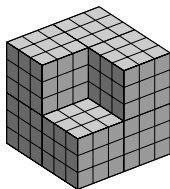
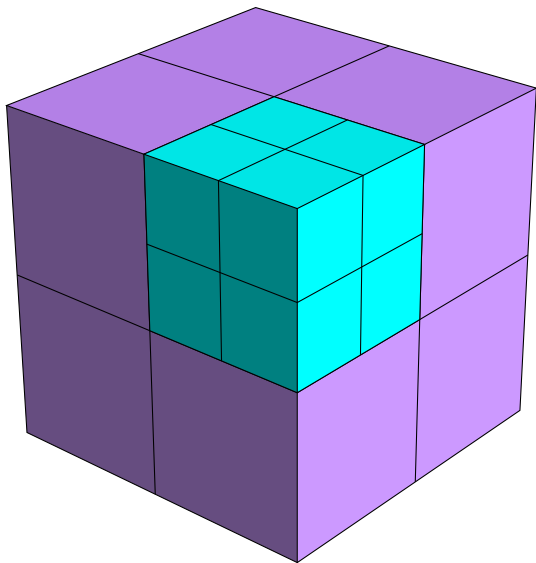
[DRAWN WITH FIG4TEX](#)



\mathfrak{T}_0 8 elem.

Pure Corner Zone

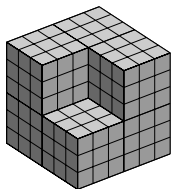
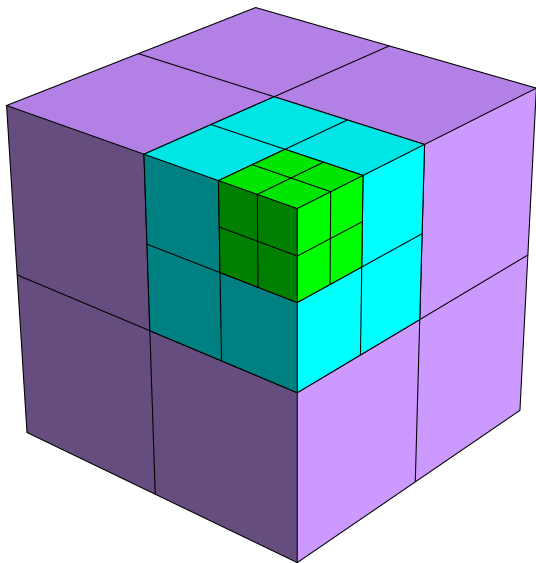
[DRAWN WITH FIG4TEX](#)



\mathcal{L}_0 7 elem.
 \mathcal{L}_1 8 elem.

Pure Corner Zone

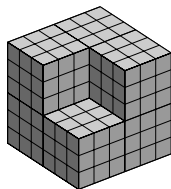
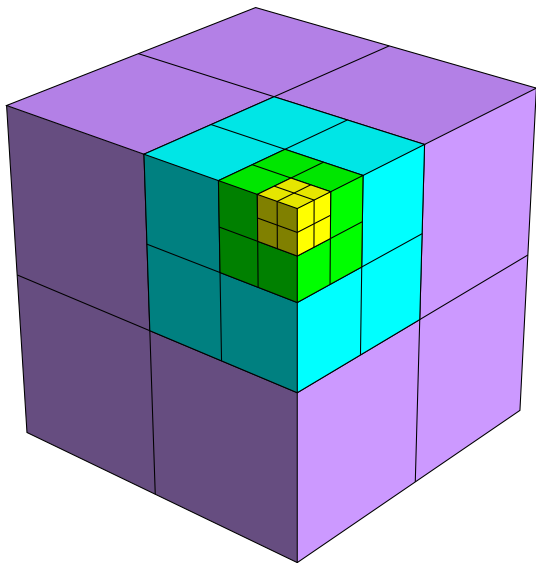
[DRAWN WITH FIG4TEX](#)



\mathfrak{L}_0 7 elem.
 \mathfrak{L}_1 7 elem.
 \mathfrak{L}_2 8 elem.

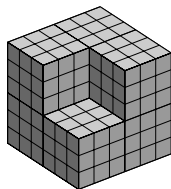
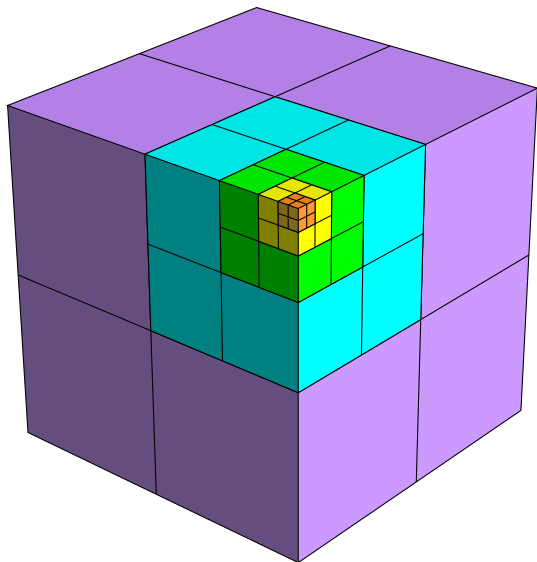
Pure Corner Zone

[DRAWN WITH FIG4TEX](#)



\mathcal{L}_0	7 elem.
\mathcal{L}_1	7 elem.
\mathcal{L}_2	7 elem.
\mathcal{L}_3	8 elem.

Pure Corner Zone

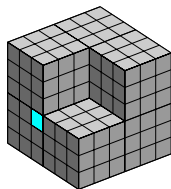
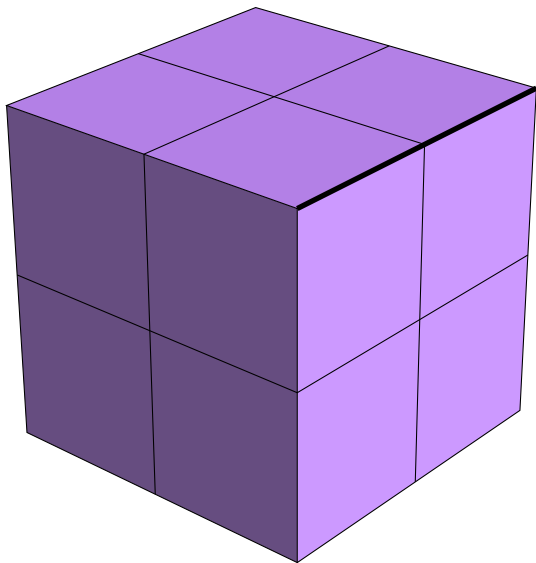
DRAWN WITH FIG4TEX

\mathcal{L}_0	7 elem.
\mathcal{L}_1	7 elem.
\mathcal{L}_2	7 elem.
\mathcal{L}_3	7 elem.
\mathcal{T}_4	8 elem.

$$\# 7p + 8$$

Corner Edge Zone (one edge)

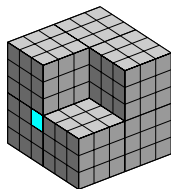
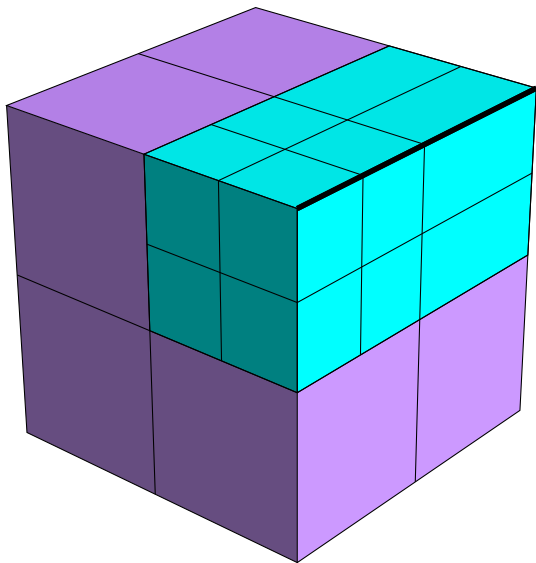
[DRAWN WITH FIG4TEX](#)



\mathfrak{T}_0 8 elem.

Corner Edge Zone (one edge)

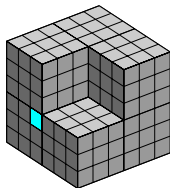
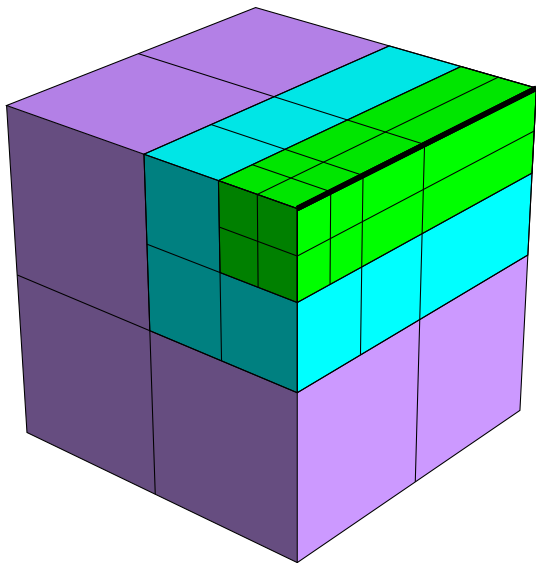
DRAWN WITH FIG4TEX



\mathcal{L}_0 6 elem.
 \mathcal{T}_1 12 elem.

Corner Edge Zone (one edge)

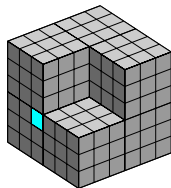
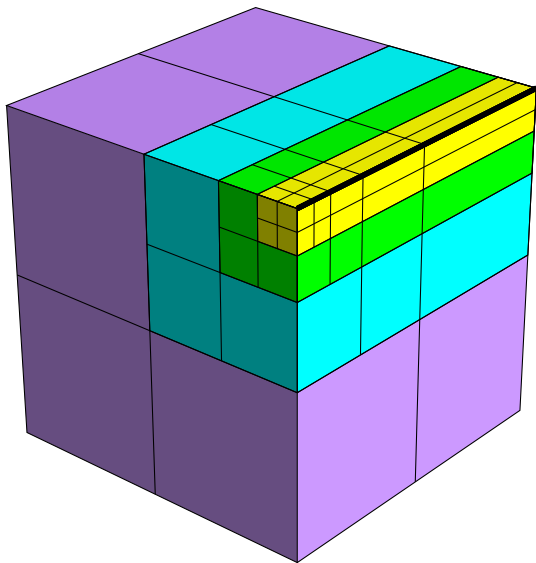
[DRAWN WITH FIG4TEX](#)



\mathfrak{L}_0 6 elem.
 \mathfrak{L}_1 9 elem.
 \mathfrak{L}_2 16 elem.

Corner Edge Zone (one edge)

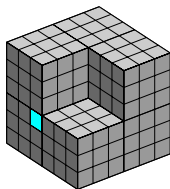
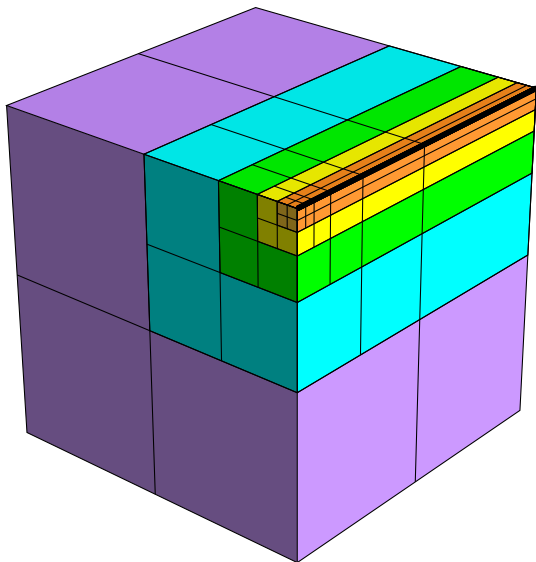
DRAWN WITH FIG4TEX



- \mathcal{L}_0 6 elem.
- \mathcal{L}_1 9 elem.
- \mathcal{L}_2 12 elem.
- \mathcal{L}_3 20 elem.

Corner Edge Zone (one edge)

[DRAWN WITH FIG4TEX](#)



\mathcal{L}_0 6 elem.

\mathcal{L}_1 9 elem.

\mathcal{L}_2 12 elem.

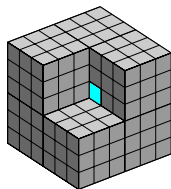
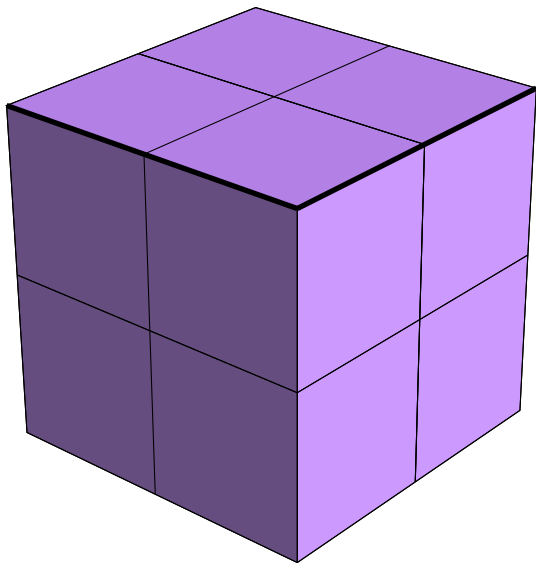
\mathcal{L}_3 15 elem.

\mathcal{T}_4 24 elem.

$$\frac{3}{2}p(p+3) + 4p + 8$$

Corner Edge Zone (two edges)

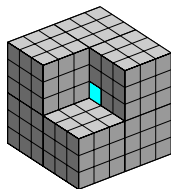
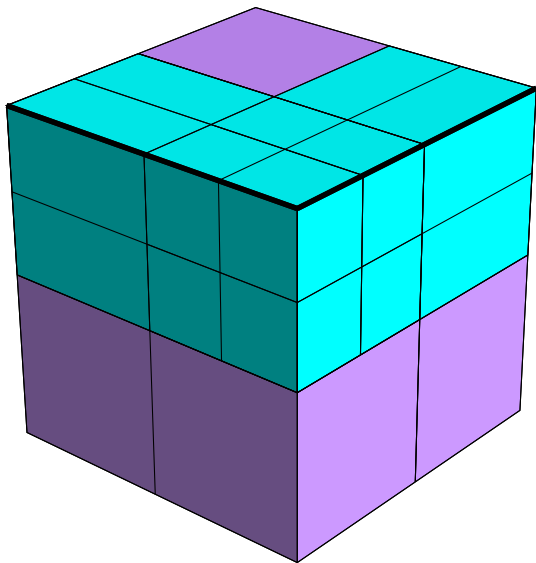
[DRAWN WITH FIG4TEX](#)



\mathfrak{T}_0 8 elem.

Corner Edge Zone (two edges)

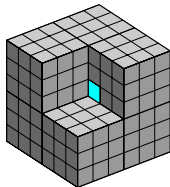
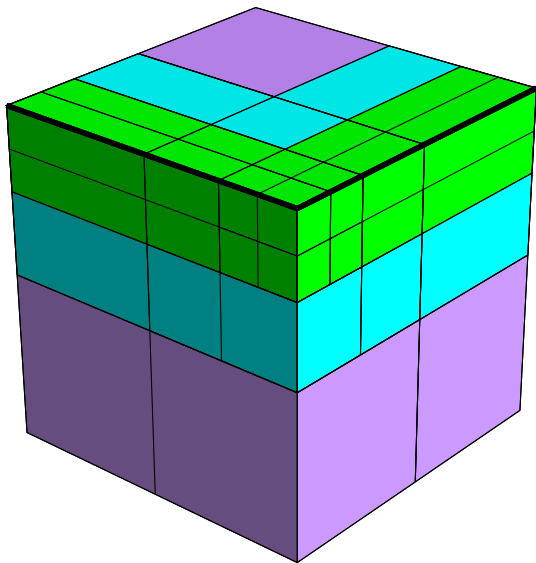
[DRAWN WITH FIG4TEX](#)



\mathcal{L}_0 5 elem.
 \mathcal{T}_1 16 elem.

Corner Edge Zone (two edges)

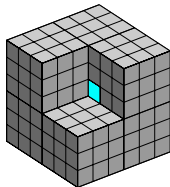
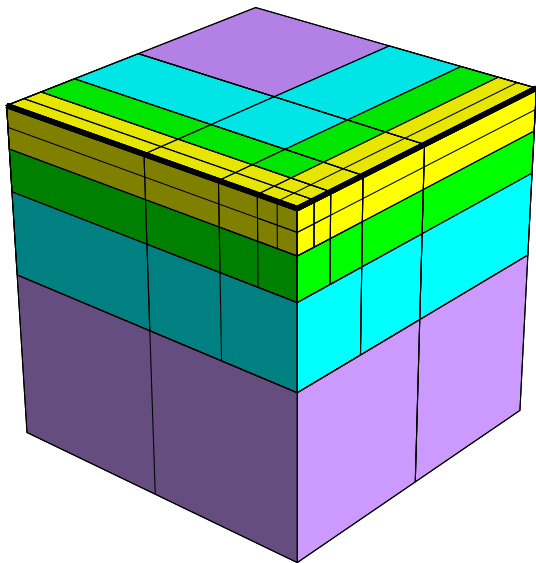
[DRAWN WITH FIG4TEX](#)



\mathcal{L}_0 5 elem.
 \mathcal{L}_1 11 elem.
 \mathcal{T}_2 24 elem.

Corner Edge Zone (two edges)

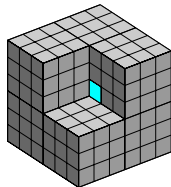
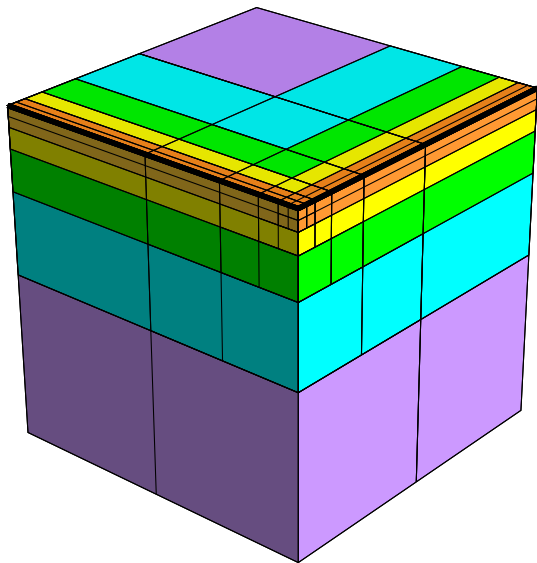
[DRAWN WITH FIG4TEX](#)



- \mathcal{L}_0 5 elem.
- \mathcal{L}_1 11 elem.
- \mathcal{L}_2 17 elem.
- \mathcal{L}_3 32 elem.

Corner Edge Zone (two edges)

[DRAWN WITH FIG4TEX](#)



\mathcal{L}_0 5 elem.

\mathcal{L}_1 11 elem.

\mathcal{L}_2 17 elem.

\mathcal{L}_3 23 elem.

\mathcal{L}_4 40 elem.

$$3p^2 + 10p + 8$$

Finite element spaces

With a mesh family $\mathfrak{M} = (\mathfrak{M}_p)_{p \geq 1}$ on polyhedron Ω at hands, we introduce for any $p \geq 1$ a discrete space \mathbb{V}_p .

- **Simple option**, based on (mapped) polynomial spaces of partial degree p : $\mathbb{Q}_p(K) = \mathbb{Q}_p(K_1) \otimes \mathbb{Q}_p(K_2) \otimes \mathbb{Q}_p(K_3)$

$$\begin{cases} \mathbb{V}_p^{\text{DG}} = \{ \mathbf{v} \in L^2, \quad \forall K \in \mathfrak{M}_p, \mathbf{v}|_K \in \mathbb{Q}_p(K) \} & \text{DG version} \\ \mathbb{V}_p = \{ \mathbf{v} \in \mathbb{V}, \quad \forall K \in \mathfrak{M}_p, \mathbf{v}|_K \in \mathbb{Q}_p(K) \} & \text{conforming version} \end{cases}$$

- **More elaborate option**, based on an anisotropic distribution of polynomial degrees $\mathbb{Q}_{\mathbf{p}(K)}(K) = \mathbb{Q}_{p^\perp}(K^\perp) \otimes \mathbb{Q}_{p^\parallel}(K^\parallel)$, with function $\mathbf{p} : \mathfrak{M}_p \ni K \mapsto (p^\perp, p^\parallel) \in \{0, \dots, p\}^2$

$$\begin{cases} \mathbb{V}_p^{\text{DG}} = \{ \mathbf{v} \in L^2, \quad \forall K \in \mathfrak{M}_p, \mathbf{v}|_K \in \mathbb{Q}_{\mathbf{p}(K)}(K) \} & \text{DG version} \\ \mathbb{V}_p = \{ \mathbf{v} \in \mathbb{V}, \quad \forall K \in \mathfrak{M}_p, \mathbf{v}|_K \in \mathbb{Q}_{\mathbf{p}(K)}(K) \} & \text{conforming version} \end{cases}$$

Principle:

- p^\perp increases from 0 to p when the layer index ℓ decreases from p to 0
- p^\parallel increases from 0 to p when the distance $r_{\mathbf{c}}|_K$ increases...

Finite element spaces: # of DOF

elements in $\mathfrak{L}_\ell : \mathcal{O}(\ell + 1), \ell = 0, \dots, p - 1$

elements in $\mathfrak{T}_p : \mathcal{O}(p + 1)$

Isotropy of degrees

Dimension of $\mathbb{Q}_p : (p + 1)^3$

Dimension of \mathbb{V}_p (with prefactor):

$$\mathcal{O}\left(\sum_{\ell=0}^p (\ell + 1)(p + 1)^3\right) = \mathcal{O}\left(\frac{p^5}{2}\right)$$

Anisotropy of degrees

Dimension of $\mathbb{Q}_p : (p^\perp + 1)^2(p^\parallel + 1)$

Dimension of \mathbb{V}_p : less than $\dim \mathbb{V}_p$, but greater than

$$\mathcal{O}\left(\sum_{\ell=0}^p (\ell + 1)(p + 1 - \ell)^3\right) = \mathcal{O}\left(\frac{p^5}{20}\right)$$

*Conclusion: Degree anisotropy provides us with a smaller prefactor.
But the power of p is unchanged.*

Outline

- 1 Singularities
- 2 Analytic regularity
- 3 Meshes and FE spaces
- 4 Convergence**

Factorial estimates

- ① $\hat{\Lambda}$ reference interval $(-1, 1)$ and π_0^p orthogonal projection on $\mathbb{Q}_p(\hat{\Lambda})$.
The fundamental p -version estimate is

$$\|u - \pi_0^p u\|_{L^2(\hat{\Lambda})}^2 \leq \frac{(p+1-k)!}{(p+1+k)!} \|u^{(k)}\|_{L^2(\hat{\Lambda})}^2 \quad 0 \leq k \leq p+1$$

- ② Let $\mathfrak{D}_p = \mathfrak{L}_0 \cup \mathfrak{L}_1 \cup \dots \cup \mathfrak{L}_{p-1}$. Exists $C = C(\mathfrak{M})$:

$$\|u - \Pi_1^p u\|_{\underline{\mathbb{X}}^1(\mathfrak{D}_p)}^2 \leq C(\mathfrak{M}) \frac{(p-k)!}{(p+k)!} |u|_{\underline{\mathbb{X}}^k(\mathfrak{D}_p)}^2 \quad 1 \leq k \leq p+1$$

$\|\cdot\|_{\underline{\mathbb{X}}^1(\mathfrak{D}_p)}^2$ is the broken norm $\sum_{K \in \mathfrak{D}_p} \|\cdot\|_{\underline{\mathbb{X}}^1(K)}^2$

Key: The weights w_α are [equivalent to] constants on each $K \in \mathfrak{D}_p$.

- ③ If $u \in \mathbb{X}^\infty$, then by definition $|u|_{\underline{\mathbb{X}}^k(\mathfrak{D}_p)} \leq C_u^k(k!)$. Hence

$$\|u - \Pi_1^p u\|_{\underline{\mathbb{X}}^1(\mathfrak{D}_p)}^2 \leq C^{2k} (k!)^2 \frac{(p-k)!}{(p+k)!} \quad 1 \leq k \leq p+1$$

Exponential estimate

By Stirling's formula $n! \simeq n^n e^{-n} \sqrt{2\pi n}$ there exists $\delta > 0$ such that

$$C^{2k} (k!)^2 \frac{(p-k)!}{(p+k)!} \leq \delta^{2k} \frac{(p-k)^{p-k} k^k k^k}{(p+k)^{p+k}} = \left(\frac{p-k}{p+k}\right)^{p-k} \left(\frac{\delta k}{p+k}\right)^{2k}.$$

Choosing $k = p/(\delta + 1)$, we obtain

$$C^{2k} (k!)^2 \frac{(p-k)!}{(p+k)!} \leq \left(\frac{\delta k}{(\delta+2)k}\right)^{p-k} \left(\frac{\delta k}{(\delta+2)k}\right)^{2k} = \left(\frac{\delta}{\delta+2}\right)^{p(1+\frac{1}{\delta+1})}.$$

With $b := -\log\left(\frac{\delta}{\delta+2}\right)^{(1+\frac{1}{\delta+1})/2}$ we have proved, for $\ell = 0, 1$

Lemma

$$\|\mathbf{u} - \Pi_1^p \mathbf{u}\|_{\underline{\mathbb{X}}^1(\mathcal{D}_p)} \leq C e^{-bp} \quad \text{with } b > 0 \text{ independent of } p.$$

Note that $p = \sqrt[5]{N}$ with $N = \#\text{DOF}$.

On the way

We have [almost] obtained **elementwise H^1 estimates** for a best approximation of \mathbf{u} in $\mathbb{V}_\rho^{\text{DG}}$: It remains to estimate in **terminal layers \mathcal{T}_ρ** .

- 1 If enough Dirichlet conditions are imposed, one can take homogeneous weights in \mathbb{X}^ϖ , and it suffices to use the zero interpolant in \mathcal{T}_ρ .
- 2 If not, one has to define a special \mathbb{Q}_1 quasi-interpolant in $K \in \mathcal{T}_\rho$.

Then, to end the task there are two options

- 1 **Construct a suitable DG (Discontinuous Galerkin) method for the discretization of problem $\mathbb{P}\mathbf{u} = \mathbf{f}$ in $\mathbb{V}_\rho^{\text{DG}}$**
- 2 **Convert elementwise H^1 estimates in full H^1 -estimates by suitable patchwise lifting of traces, so that to keep the exponential best approximation. Then apply Céa Lemma and obtain exponential convergence of Galerkin projections.**

Discontinuous Galerkin

DG with Interior Penalty for scalar $\mathbb{P} = \Delta$

- Mesh $\mathfrak{M}_p \in \mathfrak{M}$ and \mathfrak{F}_p set of faces F of elements $K \in \mathfrak{M}_p$.
- \mathbf{n}_K outward normal for $K \in \mathfrak{M}_p$
- $\{\mathbf{w}\}|_F = \frac{1}{2}(\mathbf{w}|_K + \mathbf{w}|_{K'})$ average of vector \mathbf{w} on $F = K \cap K'$
- $[w]|_F = w|_K \mathbf{n}_K + w|_{K'} \mathbf{n}_{K'}$ jump of scalar w on $F = K \cap K'$

Set $\alpha|_F = \frac{(\max_{K', K''} p_K^\perp)^2}{\min_{K', K''} h_K^\perp}$ on $F = K' \cap K''$, with h_K^\perp the smallest size of K

For $u, v \in \mathbb{V}_p^{\text{DG}}$

$$a^{\text{DG}}(u, v) = \underline{a}(u, v) - \int_{\mathfrak{F}_p} \{\nabla u\} \cdot [v] + \theta \int_{\mathfrak{F}_p} \{\nabla v\} \cdot [u] + \gamma \int_{\mathfrak{F}_p} \alpha [u] \cdot [v]$$



$$\text{Find } \mathbf{u}_p^{\text{DG}} \in \mathbb{V}_p^{\text{DG}}, \quad \forall \mathbf{v} \in \mathbb{V}_p^{\text{DG}}, \quad a^{\text{DG}}(\mathbf{u}_p^{\text{DG}}, \mathbf{v}) = \langle \mathbf{f}, \mathbf{v} \rangle$$

Discontinuous Galerkin: Exponential convergence

Theorem [Schötzau–Schwab–Wihler]

Let $\mathbf{f} \in \mathbb{Y}^\varpi$ (space associated with anisotropic weights with exponents $\beta_e, \beta_c < -1$, cf Theorem A). For $\theta = \pm 1$ and $\gamma > 0$ large enough, \mathbf{u}_p^{DG} converges exponentially to \mathbf{u}

$$\|\mathbf{u} - \mathbf{u}_p^{\text{DG}}\|_{\underline{H}^1(\Omega)} \leq Ce^{-bp}, \quad b > 0, \text{ independent from } p$$



D. SCHÖTZAU, C. SCHWAB, AND T. P. WIHLER, *hp-dGFEM for second-order elliptic problems in polyhedra I: Stability on geometric meshes*, *SIAM J. Numer. Anal.*, **51** (2013) 1610–1633



———, *hp-DGFEM for second order elliptic problems in polyhedra II: Exponential convergence*, *SIAM J. Numer. Anal.*, **51** (2013) 2005–2035



———, *hp-dGFEM for second-order mixed elliptic problems in polyhedra*, *Math. Comp.*, **85** (2016) 1051–1083

Conforming Approximation: Exponential convergence

Discrete problems



$$\text{Find } \mathbf{u}_p \in \mathbb{V}_p, \quad \forall \mathbf{v} \in \mathbb{V}_p, \quad a(\mathbf{u}_p, \mathbf{v}) = \langle \mathbf{f}, \mathbf{v} \rangle$$

Theorem [Schötzau–Schwab]

Let $\mathbf{f} \in \mathbb{Y}^\varpi$ (space associated with anisotropic weights with exponents $\beta_e, \beta_c < -1$, cf Theorem A). Then \mathbf{u}_p converges exponentially to \mathbf{u}

$$\|\mathbf{u} - \mathbf{u}_p\|_{H^1(\Omega)} \leq C e^{-bp}, \quad b > 0, \text{ independent from } p$$



D. SCHÖTZAU AND C. SCHWAB, *Exponential convergence for hp-version and spectral finite element methods for elliptic problems in polyhedra*, *Math. Models Methods Appl. Sci.*, **25** (2015) 1617–1661



———, *Exponential convergence of hp-FEM for elliptic problems in polyhedra: Mixed boundary conditions and anisotropic polynomial degrees*, *SAM Report*, ETH Zürich, **2016-05** (2016)

Conclusion

30 years ago, the roots of the h - p method in 1D



W. GUI AND I. BABUŠKA, *The h , p and h - p versions of the finite element method in 1 dimension. I. The error analysis of the p -version*, Numer. Math., **49** (1986) 577–612.



———, *The h , p and h - p versions of the finite element method in 1 dimension. II. The error analysis of the h - and h - p versions*, Numer. Math., **49** (1986) 613–657.



———, *The h , p and h - p versions of the finite element method in 1 dimension. III. The adaptive h - p version*, Numer. Math., **49** (1986) 659–683.

Today, the h - p analysis is essentially achieved in 3D

Essentially?

- 1 Generalization to elliptic systems with variable coefficients
- 2 Maxwell
- 1 needs coercivity and technical skills
- 2 needs new ideas?