

Sharp spatial H^1 -norm analysis of a finite element method for a time-fractional diffusion equation

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A time-fractional initial-boundary value problem $D_t^\alpha u - \Delta u = f$, where D_t^α is a Caputo fractional derivative of order $\alpha \in (0, 1)$, is considered on the space-time domain $\Omega \times [0, T]$, where $\Omega \subset \mathbb{R}^d$ ($d \geq 1$) is a bounded Lipschitz domain. Typical solutions $u(x, t)$ of such problems have components that behave like a multiple of t^α as $t \rightarrow 0^+$, so the integer-order temporal derivatives of u blow up at $t = 0$. The numerical method of the paper uses a standard finite element method in space on a quasiuniform mesh and considers both the L1 discretisation and Alikhanov's $L2-1_\sigma$ discretisation of the Caputo derivative on suitably graded temporal meshes. *Optimal error bounds in $H^1(\Omega)$* are proved; no previous analysis of a discretisation of this problem using finite elements in space has established such a bound. Furthermore, the optimal grading of the temporal mesh can be deduced from our analysis. Numerical experiments show that our error bounds are sharp.

KEY WORDS: Fractional diffusion equation, finite element method, optimal error in $H^1(\Omega)$, graded mesh

REFERENCES

1. Chaobao Huang and Martin Stynes, Optimal spatial H^1 -norm analysis of a finite element method for a time-fractional diffusion equation. (Submitted for publication).

†The research of Martin Stynes is supported in part by the National Natural Science Foundation of China under grants 91430216 and NSAF U1530401.