

Some Convergence Results in Mixed Finite Elements Methods

Abdallah Bradji^{1,2}

¹ Department of Mathematics, University of Annaba–Algeria

² Visiting Professor to LAGA-USPN-Paris

Based on joint works with Fayssal Benkhaldoun

Séminaire de Modélisation et Calcul Scientifique
Laboratoire LAGA-University of Paris Nord
November 6th-2023, Paris-France



Plan of this presentation

- 1 Overview on the approaches of MFEMs
 - 1 Primal MFEMs
 - 2 Dual MFEMs
- 2 Some known convergence results for Dual MFEMs for Elliptic Equations
- 3 Some known convergence results Dual MFEMs for Parabolic Equations.
- 4 New (recent) convergence results for Dual MFEMs for Parabolic Equations.
- 5 New convergence results Dual MFEMs for Second Order Hyperbolic Equations.
- 6 Some Super-convergence results.
- 7 Conclusion and Perspectives



References

- F. Benkhaldoun and Bradji, Two new error estimates of a fully discrete primal-dual mixed finite element scheme for parabolic equations in any space dimension. Results Math, 2021.
- F. Benkhaldoun and A. Bradji, A New Error Estimate for a Primal-Dual Crank-Nicolson Mixed Finite Element using Lowest Degree Raviart-Thomas Spaces for Parabolic Equations. Large-scale scientific computing, 489–497, LNCS, 13127, Springer, Cham, 2022.
- F. Benkhaldoun and A. Bradji, Novel analysis approach for the convergence of a second order time accurate mixed finite element scheme for parabolic equations. Comput. Math. Appl. 133, 85-103 (2023).



References (Suite)

- F. Benkhaldoun and A. Bradji, A New Analysis for a Super-Convergence Result in the Divergence Norm for Lowest Order Raviart-Thomas Mixed Finite Elements Combined with the Crank-Nicolson Method Applied to One Dimensional Parabolic Equations. Springer Proceedings in Mathematics and Statistics, vol 432, 167–175, 2023.
- A. Bradji, A theoretical analysis of a new second order finite volume approximation based on a low-order scheme using general admissible spatial meshes for the one dimensional wave equation. J. Math. Anal. Appl, 2015.
- A. Bradji, A full analysis of a new second order finite volume approximation based on a low-order scheme using general admissible spatial meshes for the unsteady one dimensional heat equation. J. Math. Anal. Appl., 2014.



References (Suite)

- A. Bradji, A.-S. Chibi, Optimal defect corrections on composite nonmatching finite-element meshes. *IMA J. Numer. Anal.* 27/4, 765–780 (2007).
- A. Bradji, Improved Convergence Order in Finite volume and Finite Element Methods. PhD thesis, Aix-Marseille University, 2005.
- P. G. Ciarlet, The Finite Element Method for Elliptic Problems. *Classics in Applied Mathematics*, 40. Society for Industrial and Applied Mathematics (SIAM), Philadelphia (2002).
- R. Durán, Superconvergence for rectangular mixed finite elements. *Numer. Math.* 58/3, 287–298 (1990).



References (Suite)

- R. E. Ewing and R. D Lazarov, Superconvergence of the mixed finite element approximations of parabolic problems using rectangular finite elements. East-West J. Numer. Math. 1/3, 199–212 (1993)
- L. Fox, Some improvements in the use of relaxation methods for the solution of ordinary and partial differential equations. Proc. Roy. Soc. London Ser. A 190 (1947), 31–59.
- C. Johnson and V. Thomee, Error estimates for some mixed finite element methods for parabolic type problems. RAIRO-M2AN, 15/1, 41–78 (1981).
- A. K. Pani, An H^1 -Galerkin mixed finite element method for parabolic partial differential equations. SIAM J. Numer. Anal. 35/2 (1998) 712–727.



Primal MFEMs

Model Equation: Poisson Equation

Heat equation:

$$-\Delta u(\mathbf{x}) = f(\mathbf{x}), \mathbf{x} \in \Omega, \tag{1}$$

where $\Omega \subset \mathbb{R}^d$ is an open domain of \mathbb{R}^d , f is given function.

Homogeneous Dirichlet boundary

$$u(\mathbf{x}) = 0, \mathbf{x} \in \partial\Omega. \tag{2}$$



General principles of MFEM

First step: Writing the problem as:

$$p = -\nabla u. \tag{3}$$

and

$$\operatorname{div} p = f. \tag{4}$$

Second step: Weak formulation for [3]–[4]

We have at least two possible weak formulations:

- 1 Primal Weak Formulation.
- 2 Dual (or also Primal Dual) Weak Formulation



Primal Weak Formulation

Weak Formulation of Primal MFEMs

Find $(p, u) \in L^2(\Omega)^d \times H_0^1(\Omega)$ such that

$$(p, \tau)_{L^2(\Omega)} + (\nabla u, \tau)_{L^2(\Omega)} = 0, \quad \forall \tau \in L^2(\Omega)^d \quad (5)$$

and

$$-(p, \nabla v)_{L^2(\Omega)} = (f, v)_{L^2(\Omega)}, \quad \forall v \in H_0^1(\Omega). \quad (6)$$



Dual Weak Formulation

Weak Formulation of Dual MFEMs

Find $(p, u) \in H_{\text{div}}(\Omega) \times L^2(\Omega)$ such that

$$(p, \psi)_{L^2(\Omega)} - (u, \text{div} \psi)_{L^2(\Omega)} = 0, \quad \forall \psi \in H_{\text{div}}(\Omega) \quad (7)$$

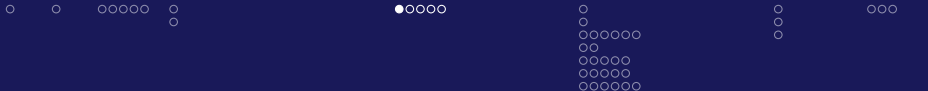
and

$$(\text{div} p, \varphi)_{L^2(\Omega)} = (f, \varphi)_{L^2(\Omega)}, \quad \forall \varphi \in L^2(\Omega), \quad (8)$$

$H_{\text{div}}(\Omega)$ is the space defined by

$$H_{\text{div}}(\Omega) = \left\{ \xi \in \left(L^2(\Omega) \right)^d : \text{div} \xi \in L^2(\Omega) \right\}.$$





Finite Element spaces

Finite Element spaces

Let $V_h^{\text{div}} \subset H_{\text{div}}(\Omega)$ and $W_h \subset L^2(\Omega)$ be two finite dimensional spaces such that:

- **Compatibility condition (also known as the inf – sup-condition).** There exists $\beta^* > 0$ independent of h such that, for all $q \in W_h$

$$\sup_{w \in V_h^{\text{div}} \setminus \{0\}} \frac{1}{\|w\|_{H_{\text{div}}(\Omega)}} \int_{\Omega} q(\mathbf{x}) \text{div} w(\mathbf{x}) d\mathbf{x} \geq \beta^* \|q\|_{L^2(\Omega)}. \tag{9}$$

- The subspace G_h of V_h^{div} given by

$$G_h = \{w \in V_h^{\text{div}} : \int_{\Omega} q(\mathbf{x}) \text{div} w(\mathbf{x}) d\mathbf{x} = 0, \forall q \in W_h\} \text{ satisfies (This condition can be weakened.)}$$

$$w \in G_h \text{ implies that } \text{div } w = 0. \tag{10}$$



An example of Finite Element spaces: \mathbb{RT}_l (Raviart-Thomas) finite Element spaces

Example of space discretization: \mathbb{RT}_l MFE

We define the Raviart-Thomas Mixed FE spaces, for $l \in \mathbb{N}$:

$$V_h^{\text{div}} = \{v \in H_{\text{div}}(\Omega) : v|_K \in \mathbb{D}_l, \quad \forall K \in \mathcal{T}_h\}, \tag{11}$$

where \mathcal{T}_h is a family of triangulations of $\bar{\Omega}$ with d -simplex and

$$W_h = \{p \in L^2(\Omega) : p|_K \in \mathbb{P}_l, \quad \forall K \in \mathcal{T}_h\}, \tag{12}$$

where \mathbb{P}_l is the space of d -variate polynomials on K having degree less than or equal to l and

$$\mathbb{D}_l = (\mathbb{P}_l)^d \oplus \mathbf{xP}_l.$$





Nice property of \mathbb{RT}_1

Nice property of \mathbb{RT}_1

One of the main properties of the spaces \mathbb{RT}_1 is that

$$\operatorname{div} V_h^{\operatorname{div}} \subset W_h.$$



DMFE (Dual Mixed Finite Element) scheme for the Poisson equation

Formulation of the DMFE scheme for the Poisson equation

Find $(p_h, u_h) \in V_h^{\text{div}} \times W_h$ such that

$$(p_h, \psi)_{L^2(\Omega)} - (u_h, \text{div} \psi)_{L^2(\Omega)} = 0, \quad \forall \psi \in V_h^{\text{div}} \quad (13)$$

and

$$(\text{div} p_h, \varphi)_{L^2(\Omega)} = (f, \varphi)_{L^2(\Omega)}, \quad \forall \varphi \in W_h. \quad (14)$$



Well-Posedness and convergence result for the DMFES for the Poisson equation

Theorem (cf. Quarteroni and Valli, 2008)

- *The well-posedness result:*

$$\|p_h\|_{H_{\text{div}}(\Omega)} + \|u_h\|_{L^2(\Omega)} \leq C\|f\|_{L^2(\Omega)}. \quad (15)$$

- *Error estimate:*

$$\|\nabla u + p_h\|_{H_{\text{div}}(\Omega)} + \|u - u_h\|_{L^2(\Omega)} \leq C\mathbb{E}_h(-\nabla u, u), \quad (16)$$

where \mathbb{E}_h is the error given by

$$\mathbb{E}_h(P, U) = \inf_{\psi \in V_h^{\text{div}}} \|P - \psi\|_{H_{\text{div}}(\Omega)} + \inf_{\varphi \in W_h} \|U - \varphi\|_{L^2(\Omega)}. \quad (17)$$



Problem to be solved

Heat equation

$$u_t(\mathbf{x}, t) - \Delta u(\mathbf{x}, t) = f(\mathbf{x}, t), \quad (\mathbf{x}, t) \in \Omega \times (0, T). \quad (18)$$

Initial and Dirichlet boundary conditions

$$u(\mathbf{x}, 0) = u^0(\mathbf{x}), \quad \mathbf{x} \in \Omega \quad \text{and} \quad u(\mathbf{x}, t) = 0, \quad (\mathbf{x}, t) \in \partial\Omega \times (0, T). \quad (19)$$



Space and time discretizations

Space discretization

The FE spaces $V_h^{\text{div}} \subset H_{\text{div}}(\Omega)$ and $W_h \subset L^2(\Omega)$ satisfy the hypotheses (9) and (10).

Time discretization

Constant time step $k = \frac{T}{N+1}$, where $N \in \mathbb{N}^*$. The mesh points are $t_n = nk$.

- **Discrete temporal derivative**

$$\partial^1 v^{n+1} = \frac{v^{n+1} - v^n}{k}.$$

- **Arithmetic mean value** (it serves when we use Crank-Nicolson method):

$$v^{n+\frac{1}{2}} = \frac{v^{n+1} + v^n}{2}.$$



Formulation of a MFE scheme for the Heat Equation

The unknowns of this scheme are the set of the couples

$$\left\{ (p_h^n, u_h^n) \in V_h^{\text{div}} \times W_h; n \in \llbracket 0, N+1 \rrbracket \right\}.$$

These unknowns are expected to approximate the set of the unknowns

$$\left\{ (-\nabla u(t_n), u(t_n)); n \in \llbracket 0, N+1 \rrbracket \right\}.$$



Formulation of a DMFE scheme for the Heat Equation (Suite)

- For any $n \in \llbracket 0, N \rrbracket$ and for all $\varphi \in W_h$:

$$\left(\partial^1 u_h^{n+1}, \varphi \right)_{L^2(\Omega)} + \left(\nabla \cdot p_h^{n+1}, \varphi \right)_{L^2(\Omega)} = (f(t_{n+1}), \varphi)_{L^2(\Omega)}, \quad (20)$$

- For any $n \in \llbracket 0, N + 1 \rrbracket$:

$$(p_h^n, \psi)_{L^2(\Omega)^d} = (u_h^n, \nabla \cdot \psi)_{L^2(\Omega)}, \quad \forall \psi \in V_h^{\text{div}}, \quad (21)$$

where

$$\left(\nabla \cdot p_h^0, \varphi \right)_{L^2(\Omega)} = \left(-\Delta u^0, \varphi \right)_{L^2(\Omega)}, \quad \forall \varphi \in W_h. \quad (22)$$



Known convergence result for the DMFES for the Heat Equation, cf. Johnson and Thomee 1981

Theorem ($L^\infty(L^2(\Omega)^d) \times L^\infty(L^2(\Omega))$ -error estimate, Johnson and Thomé 1981)

For all $n \in \llbracket 0, N + 1 \rrbracket$

$$\begin{aligned} & \|\nabla u(t_n) + p_h^n\|_{L^2(\Omega)^d} + \|u(t_n) - u_h^n\|_{L^2(\Omega)} \\ & \leq C \left(\max_{j \in \{0,1\}} \max_{n=j}^{N+1} \mathbb{E}_h(-\nabla \partial^j u(t_n), \partial^j u(t_n)) + k \right), \end{aligned} \quad (23)$$

where \mathbb{E}_h is the error given by (17).



Principal and nice remark

Principal and nice remark

The error estimate (23) of Theorem 2 does not include the divergence of the velocity $p(t_n)$ whereas this divergence is present in the Elliptic case.

Our aim...

Our aim is to prove error estimates which include the divergence of the velocity $p(t_n)$ for:

- Heat Equation (as model of Parabolic Equations): **Done**
- Superconvergence of MFEMs for Parabolic equations: **Some Done and other in Progress**
- Wave Equation (as model of Second Order Hyperbolic Equations). **In Progress**
- The Evolutionary Stokes Equations. **In Progress**



New convergence result, cf. Benkhaldoun and Bradji 2021

Theorem

$L^\infty(H_{\text{div}}(\Omega)) \times L^\infty(L^2(\Omega))$ -error estimate, cf. Benkhaldoun and Bradji 2021

$$\begin{aligned} & \max_{n=0}^{N+1} \|\nabla u(t_n) + p_h^n\|_{H_{\text{div}}(\Omega)} + \max_{n=1}^{N+1} \|u_t(t_n) - \partial^1 u_h^n\|_{L^2(\Omega)} \\ & \leq C \left(\max_{j \in \{0,1,2\}} \max_{n=j}^{N+1} \mathbb{E}_h(-\nabla \partial^j u(t_n), \partial^j u(t_n)) + k \right). \end{aligned} \quad (24)$$



Idea on the proof of Theorem 3

Lemma (New a priori estimate)

Assume that $\left((\eta_{\mathcal{D}}^n)_{n=0}^{N+1}, (\bar{\eta}_{\mathcal{D}}^n)_{n=0}^{N+1} \right) \in (V_h^{\text{div}})^{N+2} \times W_h^{N+2}$ such that $\bar{\eta}_h^0 = 0$ and for any $n \in \llbracket 0, N \rrbracket$, for all $\varphi \in W_h$

$$\left(\partial^1 \bar{\eta}_h^{n+1}, \varphi \right)_{L^2(\Omega)} + \left(\text{div} \eta_h^{n+1}, \varphi \right)_{L^2(\Omega)} = \left(\mathcal{S}^{n+1}, \varphi \right)_{L^2(\Omega)}, \quad (25)$$

where $\mathcal{S}^{n+1} \in L^2(\Omega)$ is given and for any $n \in \llbracket 0, N+1 \rrbracket$

$$(\eta_h^n, \psi)_{L^2(\Omega)^d} = (\bar{\eta}_h^n, \text{div} \psi)_{L^2(\Omega)}, \quad \forall \psi \in V_h^{\text{div}}.$$

Then, the following $L^2(H_{\text{div}})$ -a priori estimate holds:

$$\max_{n=0}^{N+1} \|\text{div} \eta_h^n\|_{L^2(\Omega)} \leq C \max_{n=0}^N \|\mathcal{S}^{n+1}\|_{L^2(\Omega)}. \quad (26)$$





Formulation of a MFE scheme using Crank-Nicolson method (Suite)

- For any $n \in \llbracket 0, N \rrbracket$ and for all $\varphi \in W_h$:

$$\left(\partial^1 u_h^{n+1}, \varphi \right)_{L^2(\Omega)} + \left(\nabla \cdot p_h^{n+\frac{1}{2}}, \varphi \right)_{L^2(\Omega)} = \left(\frac{f(t_{n+1}) + f(t_n)}{2}, \varphi \right)_{L^2(\Omega)}, \quad (27)$$

- For any $n \in \llbracket 0, N + 1 \rrbracket$:

$$(p_h^n, \psi)_{L^2(\Omega)^d} = (u_h^n, \nabla \cdot \psi)_{L^2(\Omega)}, \quad \forall \psi \in V_h^{\text{div}}, \quad (28)$$

where

$$\left(\nabla \cdot p_h^0, \varphi \right)_{L^2(\Omega)} = \left(-\Delta u^0, \varphi \right)_{L^2(\Omega)}, \quad \forall \varphi \in W_h. \quad (29)$$



New convergence result, cf. Benkhaldoun and Bradji 2023

Theorem (New error estimate for scheme (27)–(29))

The following $L^2(H_{\text{div}})$ –error estimate holds:

$$\max_{n=0}^N \|\text{div} p_h^{n+\frac{1}{2}} + \Delta u(t_{n+\frac{1}{2}})\|_{L^2(\Omega)}^2 \leq C(k^2 + h). \quad (30)$$



Definition of Super-convergence, refer to Zlámal-1977

Assume that \bar{u} is an approximation of u using Finite Differences or Finite Element Methods on a physical domain Ω . Assume in addition that

$$\|\bar{u} - u\| \leq Ch^l, \tag{31}$$

where h is the mesh size of the discretization of ω .

We assume that there exists interpolation operator Π such that, for some $\sigma > 0$

$$\|\bar{u} - \Pi u\| \leq Ch^{l+\sigma}, \tag{32}$$

where Πu is a some interpolation of u .

The estimate (32) means that the convergence is better on the points in which u coincides with its interpolation. This is called a **Super-convergence phenomenon**.



How the Super-convergence can serve us?

Super-convergence serves us...

Super-convergence serves us to improve the convergence order using a Local Post Processing for the approximate solution \bar{u} (as in Durán-1999), or also using an iteration of approximations (using the original matrix that was used in the begining) as in Defect Correction (as in Bradji and Chibi 2007) .



Introduction: Super-convergence in Piece-wise Linear FE in 1D.

Consider the one dimensional stationary equation

$$-u_{xx}(\mathbf{x}) + u(\mathbf{x}) = f(\mathbf{x}), \quad \mathbf{x} \in I = (0, 1) \quad \text{and} \quad u(0) = u(1) = 0. \quad (33)$$

The mesh points of I are denoted by $0 = \mathbf{x}_0 < \mathbf{x}_1 \dots < \mathbf{x}_{M+1} = 1$, with $M \in \mathbb{N} \setminus \{0\}$, and the constant step is given by $h = \mathbf{x}_{i+1} - \mathbf{x}_i = 1/(M + 1)$. We consider the sub-intervals $I_i = (\mathbf{x}_i, \mathbf{x}_{i+1})$, for $i \in \llbracket 0, M \rrbracket$. Let V^h be the Piece-Linear FE, i.e.

$$V^h = \{v \in \mathcal{C}(\bar{I}) : v \in |_{I_i} \in \mathcal{P}_1, \forall i \in \llbracket 0, M \rrbracket \quad \text{and} \quad v(0) = v(1) = 0\}. \quad (34)$$

Define the approximate FE solution by: Find $u^h \in V^h$ such that

$$\int_I \left(u_x^h(\mathbf{x}) v_x(\mathbf{x}) + u^h(\mathbf{x}) v(\mathbf{x}) \right) dx = \int_I f(\mathbf{x}) v(\mathbf{x}) dx, \quad \forall v \in V^h. \quad (35)$$



Introduction: Super-convergence in Piece-wise Linear FE in 1D (suite).

Error estimate.

Assume that $u \in H^2(I)$, we have the following error estimate

$$\|u - u^h\|_{H^1(I)} \leq Ch. \quad (36)$$

Superconvergence result.

$$\|\Pi u - u^h\|_{H^1(I)} \leq Ch^2, \quad (37)$$

where Π is the piece-wise linear interpolation over V^h .



Introduction: Super-convergence in Piece-wise Linear FE in 1D (suite).

Superconvergence result.

The super-convergence estimate can be written as

$$\left(\sum_{i=0}^M h \left(\frac{u(\mathbf{x}_{i+1}) - u(\mathbf{x}_i)}{h} - \frac{u_{i+1} - u_i}{h} \right)^2 \right)^{\frac{1}{2}} \leq Ch^2, \quad (38)$$

where u_i are the components of u^h in the usual basis of V^h .

Usefulness of this Superconvergence result.

As stated before, the super-convergence estimate can help us to derive a high order (> 2) approximation; we refer for instance to Duran-1990, Bradji and Chibi-2007, and Bradji-Thesis-2005.



Super-convergence for MFEMs applied to 1D-Heat equation: MFE Scheme

MFE Scheme:

Find $(p_h^n, u_h^n) \in V_h^{\text{div}} \times W_h$ such that:

- For any $n \in \llbracket 0, N \rrbracket$ and for all $\varphi \in W_h$:

$$\left(\partial^1 u_h^{n+1}, \varphi \right)_{L^2(I)} + \left(\left(p_h^{n+\frac{1}{2}} \right)_x, \varphi \right)_{L^2(I)} = \left(f(t_{n+\frac{1}{2}}), \varphi \right)_{L^2(I)}, \quad (52)$$

- For any $n \in \llbracket 0, N + 1 \rrbracket$:

$$(p_h^n, \psi)_{L^2(I)} = (u_h^n, \psi_x)_{L^2(I)}, \quad \forall \psi \in V_h^{\text{div}}, \quad (53)$$

where $p_h^0 = -\Pi_h(u^0)_x$.



Super-convergence for of \mathbb{RT}_0 applied to 1D-Heat equation: Superconvergence result; Benkhaldoun and Bradji-FVCA-2023

New super-convergence result.

$$\left(\sum_{n=0}^N k \left\| \Pi_h u_x(t_{n+\frac{1}{2}}) + p_h^{n+\frac{1}{2}} \right\|_{1,1}^2 \right)^{\frac{1}{2}} \leq C(h+k)^2. \quad (55)$$



DMFEMs for the Wave Equation

Wave equation

$$u_{tt}(\mathbf{x}, t) - \Delta u(\mathbf{x}, t) = f(\mathbf{x}, t), \quad (\mathbf{x}, t) \in \Omega \times (0, T). \tag{56}$$

Initial and Dirichlet boundary conditions

$$(u(0), u_t(0)) = (u^0, u^1) \quad \text{and} \quad u(\mathbf{x}, t) = 0, \quad (\mathbf{x}, t) \in \partial\Omega \times (0, T). \tag{57}$$



Works, related to the subject, under preparation

First work

Extend the Superconvergence, obtained in 1D, to Multi-dimensional Parabolic equations.

Second work

What about the Superconvergence for time derivative u_t of Pressure ?

Third work

Proof the convergence in $L^\infty(H_{\text{div}})$ without assumption that the exact solution is smooth and without a need to obtain a convergence rate.



Works, related to the subject, under preparation

First work

Extend the Superconvergence, obtained in 1D, to Multi-dimensional Parabolic equations.

Second work

What about the Superconvergence for time derivative u_t of Pressure ?

Third work

Proof the convergence in $L^\infty(H_{\text{div}})$ without assumption that the exact solution is smooth and without a need to obtain a convergence rate.



Works, related to the subject, under preparation

First work

Extend the Superconvergence, obtained in 1D, to Multi-dimensional Parabolic equations.

Second work

What about the Superconvergence for time derivative u_t of Pressure ?

Third work

Proof the convergence in $L^\infty(H_{\text{div}})$ without assumption that the exact solution is smooth and without a need to obtain a convergence rate.



Works, related to the subject, under preparation (Suite)

Fourth work

DMFE for the Wave Equation

Fifth work

DMFE for the Evolutionary Stokes Equations.

Sixth work

DMFE for the Time Fractional Diffusion Equations.



Works, related to the subject, under preparation (Suite)

Fourth work

DMFE for the Wave Equation

Fifth work

DMFE for the Evolutionary Stokes Equations.

Sixth work

DMFE for the Time Fractional Diffusion Equations.



Works, related to the subject, under preparation (Suite)

Seventh work

Extension to Non-Uniform temporal mesh..

