# A POSTERIORI ERROR ESTIMATES ON ANISOTROPIC MESHES

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• For singularly perturbed *semilinear reaction-diffusion* equations

$$-\varepsilon^2 \triangle u + f(x, u) = 0$$

where  $x \in \Omega \subset \mathbb{R}^2$ , subject to u = 0 on  $\partial \Omega$ 

$$f(x,u) - f(x,v) \ge C_f[u-v]$$
 whenever  $u \ge v$ ,  $\varepsilon^2 + C_f \gtrsim 1$ 

we look for residual-type a posteriori error estimates

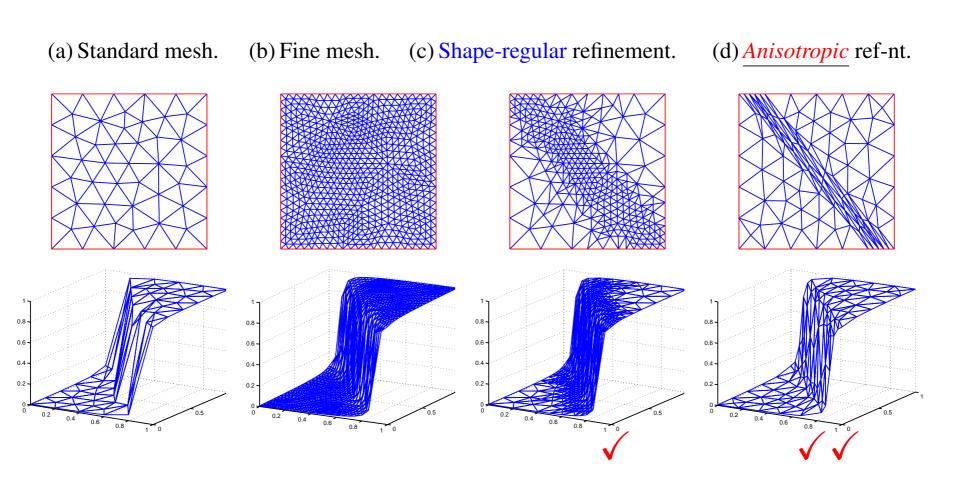
$$\|\text{error}\|_* \leq \text{function}(\text{mesh, comp.sol-n})$$

where  $\|\cdot\|_*$  is the <u>maximum norm</u> or the *energy norm* 

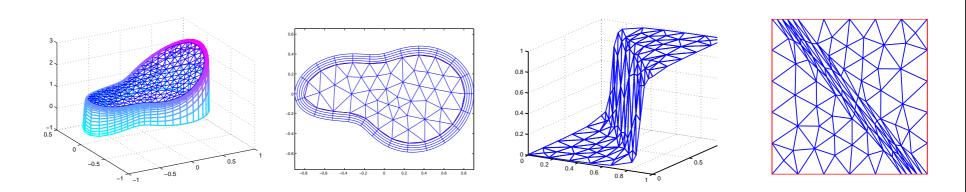
on anisotropic meshes

• Interpolation error bounds  $\Rightarrow$ 

# anisotropic meshes are superior for layer solutions



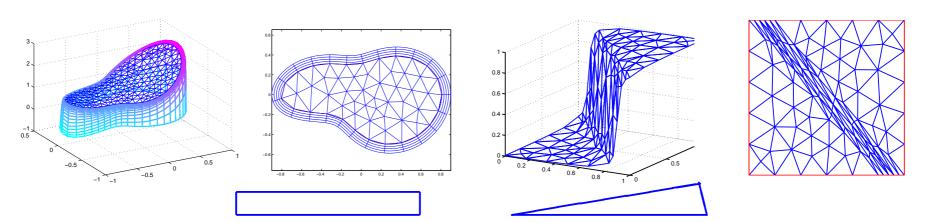
• anisotropic meshes are superior for layer solutions



- (i) fine in layer regions; coarse outside
- (ii) maximum mesh aspect ratio  $\sim$  (layer width)<sup>-1</sup>  $\gg 1$

BUT theoretical difficulties within the FEM framework...

• anisotropic meshes are superior for layer solutions



#### **BUT** theoretical difficulties within the FEM framework...

- It's not just about working hard and tracing all the constants very carefully
- New tricks are required...

# ALSO Perceptions and expectations t.b. adjusted for anisotropic meshes

OUTLINE 5

#### **Section A**

**Perceptions & expectations t.b. adjusted** for anisotropic meshes

**Section B** 

- Part 1 Reaction-Diffusion eq. a posteriori estimates on anisotropic meshes
  - Problem addressed (more detail)
  - Mesh assumptions + preview of results
  - Error representation  $\Rightarrow$  From the  $L_{\infty}$  to the energy norm??
- Part 2 A bit of analysis: 3 technical issues addressed
- Part 3 Some Numerics

**Section C** 

Efficiency, i.e. lower estimator: also problematic on anisotropic meshes...

One Perception: the computed-solution error in the maximum norm is closely related to the corresponding interpolation error...

• Quasi-uniform meshes, linear elements

$$||u - u_h||_{L_{\infty}(\Omega)} \le \ln(C + \varepsilon/h) \inf_{\chi \in S_h} ||u - \chi||_{L_{\infty}(\Omega)}$$

- Schatz, Wahlbin, On the quasi-optimality in  $L_{\infty}$  of the  $\mathring{H}^1$ -projection into finite element spaces, Math. Comp. 1982:  $-\Delta u = f$ ,
- Schatz, Wahlbin, On the finite element method for singularly perturbed reaction-diffusion problems ..., Math. Comp., 1983:  $-\varepsilon^2 \triangle u + au = f$ ,

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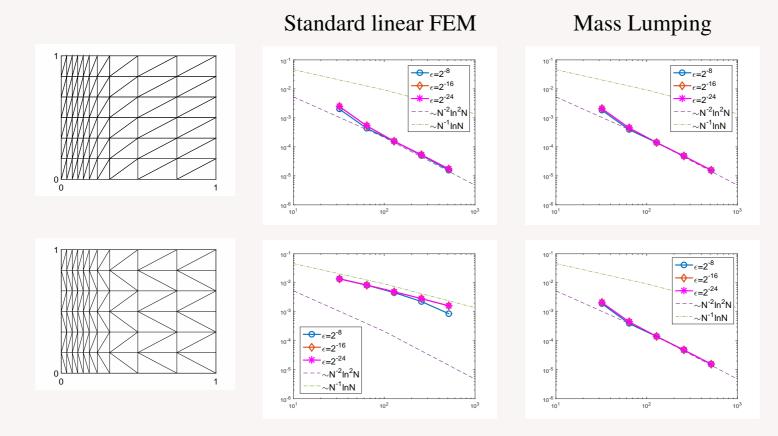
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- Strongly-anisotropic triangulations: no such result
  - BUT this is frequently considered a reasonable heuristic conjecture t.b. used in the anisotropic mesh adaptation (Hessian-related metrics...)
  - IN FACT, this is **NOT true** (see next)

Example:  $-\varepsilon^2 \triangle u + u = 0$  with  $u = e^{-x/\varepsilon}$  exhibiting a sharp boundary layer

#### Observation #1: Mass Lumping may be superior on anisotropic meshes

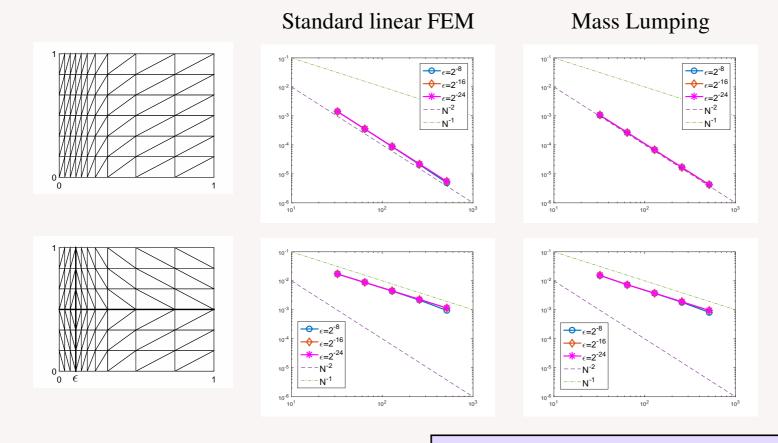


Here we use a Shishkin mesh: piecewise-uniform,  $DOF \simeq N^2$ , mesh diameter  $\simeq N^{-1}$ 

$$||u - u^I||_{L_{\infty}(\Omega)} \simeq N^{-2} \ln^2 N \simeq DOF^{-1} \ln(DOF)$$

Same Example:  $-\varepsilon^2 \triangle u + u = 0$  with  $u = e^{-x/\varepsilon}$  exhibiting a sharp boundary layer

Observation #2: Convergence Rates may depend on the mesh structure (even for mass lumping), NOT ONLY on the interpolation error

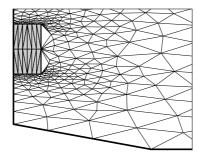


Here we use a graded Bakhvalov mesh:

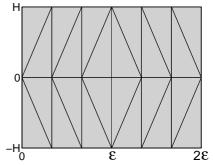
$$||u - u^I||_{L_{\infty}(\Omega)} \simeq N^{-2} \simeq DOF^{-1}$$

What happens in  $\Omega := (0, 2\varepsilon) \times (-H, H)$  with the tensor-product mesh  $\mathring{\omega}_h := \{x_i = \varepsilon \frac{i}{N_0}\}_{i=0}^{2N_0} \times \{-H, 0, H\}$ ??

 $\mathcal{T}$  in  $\Omega$ :



 $\mathcal{T}_0$  in  $\Omega_0 \subset \Omega$ :



Mass lumping,  $U_i := u_h(x_i, 0)$  and  $U_i^{\pm} := u_h(x_i, \pm H)$ :

$$\frac{\varepsilon^2}{h^2} \left[ -U_{i-1} + 2U_i - U_{i+1} \right] + \frac{\varepsilon^2}{H^2} \left[ -U_i^- + 2U_i - U_i^+ \right] + \gamma_i U_i = 0$$

with  $\gamma_i = 1$  for  $i \neq N_0$ , and  $\gamma_{N_0} = \frac{2}{3}$ 

$$\varepsilon \ll \mathbf{H} \implies \frac{\varepsilon^2}{h^2} [-U_{i-1} + 2U_i - U_{i+1}] + \frac{\varepsilon^2}{H^2} [-U_i^- + 2U_i - U_i^+] + \gamma_i U_i = 0$$

IMPLICATIONS 11

Implications of the above example:

#### • Theoretical:

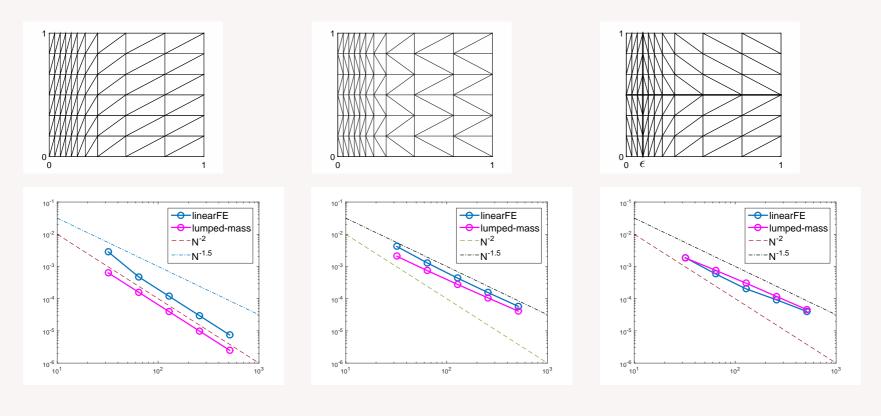
if one tries to prove "standard" (almost) second-order a priori/a posteriori error estimate in the maximum norm on a general anisotropic mesh, this may be impossible...

• Anisotropic mesh adaptation (Hessian-related metrics...):

One needs to be careful with the heuristic conjecture that the computed-solution error in the maximum norm is closely related to the corresponding interpolation error...

Non-singularly-perturbed EXAMPLE [Nochetto et al, Numer. Math., 2006]:

$$-\triangle u + f(u) = 0$$
 with  $f(u) \sim -u^{-3}$  and  $u = \sqrt{x}$ 



Graded mesh:  $\{(i/N)^6\}_{i=0}^N$ :

$$||u - u^I||_{L_{\infty}(\Omega)} \simeq N^{-2} \simeq DOF^{-1}$$

Mesh transition parameter:  $\epsilon = 0.1$ 

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**Some Numerics** 

**Section C** 

Efficiency, i.e. lower estimator: also problematic on anisotropic meshes...

**Laplace equation**  $-\triangle u = f(x)$ , <u>linear elements</u>, <u>shape-regular mesh</u>
[Ainsworth & Oden, 2000, Chap. 2]

•  $H^1$  norm [Babuška & Miller, 1987]

$$||u_{h} - u||_{H^{1}(\Omega)} \lesssim \left\{ \sum_{T \in \mathcal{T}} \left( \underbrace{||h_{T} f||_{L_{2}(T)}^{2}}_{\sim ||h_{T} \triangle u||_{L_{2}(T)}^{2}} + \underbrace{|h_{T}^{2} ||[\nabla u_{h}]||_{L_{\infty}(\partial T)}^{2}}_{\sim ||h_{T} D^{2} u||_{L_{2}(T)}^{2}} \right) \right\}^{1/2}$$

$$\sim \|h_T D^2 u\|_{L_2(\Omega)} \sim \|\text{linear interpolation error}\|_{H^1(\Omega)}$$

**Laplace equation**  $-\triangle u = f(x)$ , linear elements, shape-regular mesh

[Ainsworth & Oden, 2000, Chap. 2]

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$$\sim \|h_T D^2 u\|_{L_2(\Omega)} \sim \|\text{linear interpolation error}\|_{H^1(\Omega)}$$

 $L_{\infty}$  norm [Eriksson, 1994], [Nochetto, 1995]

$$\|u_{h} - u\|_{L_{\infty}(\Omega)} \lesssim \ln(h_{\min}^{-1}) \max_{T \in \mathcal{T}} \left\{ \underbrace{h_{T}^{2} \|f\|_{L_{\infty}(T)}}_{\sim h_{T}^{2} \|\triangle u\|_{L_{\infty}(T)}} + \underbrace{h_{T} \|\nabla u_{h}\|_{L_{\infty}(\partial T)}}_{\sim h_{T}^{2} \|D^{2}u\|_{L_{\infty}(T)}} \right\}$$

$$\sim \|h_T^2 D^2 u\|_{L_{\infty}(\Omega)} \sim \|\text{linear interpolation error}\|_{L_{\infty}(\Omega)}$$

# **Laplace equation** $-\triangle u = f(x)$ , <u>linear elements</u>, <u>shape-regular mesh</u>:

• In the  $H^1$  and  $L_{\infty}$  norms:

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\| \operatorname{error} \|_{*} \le \operatorname{function}(\operatorname{mesh}, \operatorname{comp.solution})
\sim \| \operatorname{linear\ interpolation\ error} \|_{*}
\operatorname{discrete\ analogue}
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• Higher-order elements + other norms + other equations have been considered as well.

• <u>PURPOSE</u> of such bounds: to be used in the automatic mesh adaptation...

 $-\varepsilon^2 \triangle u + f(x,u) = 0$ , shape-regular mesh, any-order FEM, also analogous lower bounds...

• Energy norm  $\| \operatorname{error} \|_{\varepsilon;\Omega} := \varepsilon \| \nabla \operatorname{error} \|_{L_2(\Omega)} + \| \operatorname{error} \|_{L_2(\Omega)}$ [Verfürth, Numer. Math., 1998,  $-\varepsilon^2 \Delta u + u = f(x)$ ], for linear FEs:

$$\left\{ \sum_{T \in \mathcal{T}} \left( \underbrace{\|\min\{1, \frac{h_T}{\varepsilon}\} f(\cdot, u_h)\|_{L_2(T)}^2}_{\sim \|\varepsilon h_T \triangle u\|_{L_2(T)}^2} + \min\{1, \frac{\varepsilon}{h_T}\} \underbrace{h_T^2 \|\varepsilon [\![\nabla u_h]\!]\|_{L_\infty(\partial T)}^2}_{\sim \|\varepsilon h_T D^2 u\|_{L_2(T)}^2} \right) \right\}^{1/2}$$

 $-\varepsilon^2 \triangle u + f(x,u) = 0$ , shape-regular mesh, any-order FEM, also analogous lower bounds...

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•  $L_{\infty}$  norm [Demlow & Kopteva, Numer. Math. 2015], for linear FEs:

$$\max_{T \in \mathcal{T}} \left\{ \min \left\{ 1, \ell_h \frac{h_T^2}{\varepsilon^2} \right\} \underbrace{\| f(\cdot, u_h) \|_{L_{\infty}(T)}}_{\sim \varepsilon^2 |\triangle_h u_h| + O(h_T^2)} + \min \left\{ \varepsilon, \ell_h h_T \right\} \underbrace{\| [\nabla u_h] \|_{L_{\infty}(\partial T)}}_{\sim h_T |D^2 u|} \right\}$$

$$\text{where } \ell_h = \ln(2 + \varepsilon h_{\min}^{-1})$$

# $-\varepsilon^2 \triangle u + f(x, u) = 0$ , ANISOTROPIC mesh:

• L<sub> $\infty$ </sub> norm [Kopteva, SIAM J. Numer. Anal., 2015, new for  $\varepsilon = 1$  and  $\varepsilon \ll 1$ ]

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-\varepsilon^2 \triangle u + f(x, u) = 0, ANISOTROPIC mesh:
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- L<sub>\infty</sub> norm [Kopteva, SIAM J. Numer. Anal., 2015, new for  $\varepsilon = 1$  and  $\varepsilon \ll 1$ ]
- **Energy norm**  $\|\operatorname{error}\|_{\varepsilon;\Omega} = \varepsilon \|\nabla \operatorname{error}\|_{L_2(\Omega)} + \|\operatorname{error}\|_{L_2(\Omega)}$ 
  - [Kunert, Kunert & Verfürth, Numer. Math., 2000,  $-\triangle u = f(x)$  and  $-\varepsilon^2 \triangle u + u = f(x)$ ]

ISSUE: the error constant involves the so-called *matching function*  $m(u-u_h, \mathcal{T})$ , which may be as large as the mesh aspect ratio  $\frac{H_T}{h_T}$ ,

which is UNDESIRABLE...

......

— [Kopteva, Numer. Math., 2017]

extends the framework of [Kopteva, SIAM J. Numer. Anal., 2015]

from the  $L_{\infty}$  to the energy norm... (NO matching functions!)

# $-\varepsilon^2 \triangle u + f(x,u) = 0$ , ANISOTROPIC mesh:

•  $\mathbf{L}_{\infty}$  **norm** [Kopteva, SINUM, 2015, new for  $\varepsilon = 1$  and  $\varepsilon \ll 1$ ]



- Energy norm  $\|\operatorname{error}\|_{\varepsilon;\Omega} = \varepsilon \|\nabla \operatorname{error}\|_{L_2(\Omega)} + \|\operatorname{error}\|_{L_2(\Omega)}$ 
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this talk 🗸

from the  $L_{\infty}$  to the energy norm... (NO matching functions!)

Section B OUTLINE 17

#### Part 1

#### Reaction-Diffusion eq. — a posteriori estimates on anisotropic meshes

- Problem addressed (more detail)
- Mesh assumptions + preview of results
- Error representation  $\Rightarrow$  From the  $L_{\infty}$  to the energy norm??

#### Part 2

A bit of analysis: 3 technical issues addressed

- 1. Application of a Scaled Trace theorem when estimating the Jump Residual ("long" edges cause problems...)
- 2. Shaper bounds for the **Interior Residual** (by identifying connected paths of anisotropic nodes...)
- 3. Quasi-interpolants (of Clément/Scott-Zhang type) are not readily available for general anisotropic meshes [Apel, Chapt. III]...—(may be of independent interest)

Part 3

**Some Numerics** 

PART 1

For  $-\varepsilon^2 \triangle u + f(x, u) = 0$ , we consider a standard finite element approximation

$$\varepsilon^2(\nabla u_h, \nabla v_h) + (f_h^I, v_h) = 0, \quad v_h \in S_h, \quad f_h := f(\cdot, u_h),$$

where  $S_h \subset H_0^1(\Omega)$  is a linear finite element space

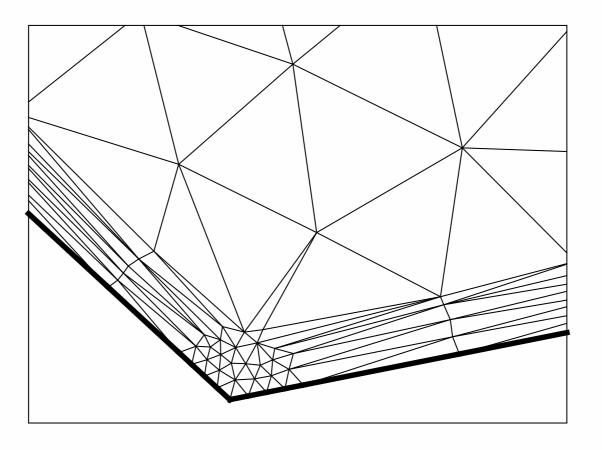
•  $\Omega$  is a polygonal, possibly non-Lipschitz, domain in  $\mathbb{R}^n$ , n=2:

$$\Rightarrow u \in H_0^1(\Omega) \cap C(\bar{\Omega});$$

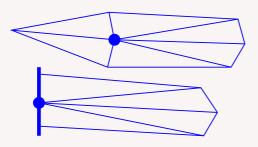
to be more precise,  $u \in W_l^2(\Omega) \subseteq W_q^1 \subset C(\overline{\Omega})$  for some  $l > \frac{1}{2}n$  and q > n.

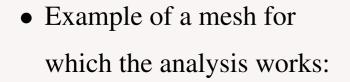
• one-sided-Lipschitz-condition version of  $f_u(x,u) \geqslant C_f \geqslant 0$ , but  $f_u \leqslant \bar{C}_f$  NOT assumed

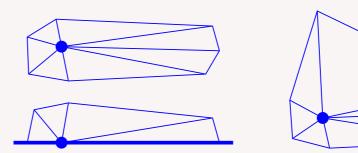
Roughly speaking, want to include meshes of the type:

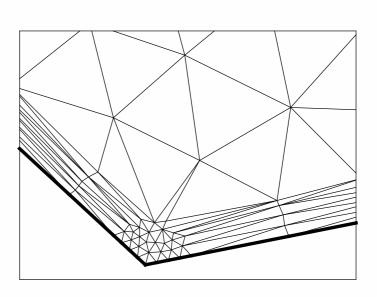


• Permitted mesh node types:







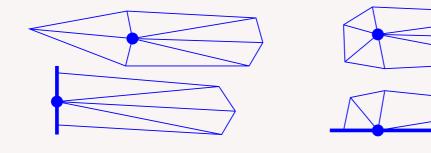


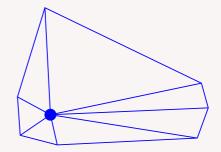
Notation:  $H_T := \operatorname{diam}(T), h_T := 2H_T^{-1}|T|, H_z := \operatorname{diam}(\omega_z), h_z := \max_{T \subset \omega_z} h_T$ 

#### Main Triangulation Assumptions:

- Maximum Angle condition.
- Local Element Orientation condition. For any  $z \in \mathcal{N}$ , with the patch  $\omega_z$  of elements surrounding z, there is a rectangle  $R_z \supset \omega_z$  such that  $|R_z| \sim |\omega_z|$ .
- Also let the number of triangles containing any node be uniformly bounded.

# Mesh Node Types:





 $\mathbf{L}_{\infty}$  norm

For  $\varepsilon = 1$ , our <u>ESTIMATOR</u> reduces to

$$\|u_h - u\|_{\infty} \le C \ell_h \max_{z \in \mathcal{N}} \left( H_z \| \llbracket \nabla u_h \rrbracket \|_{\infty; \gamma_z} \right) + \text{interior-residual terms}$$

C is independent of the diameters and the aspect ratios of elements in  $\mathcal{T}$ .

Here  $f_h = f(\cdot, u_h)$ ,

 $\mathcal{N}$  is the set of nodes in  $\mathcal{T}$ ,

 $\llbracket \nabla u_h \rrbracket$  is the standard jump in the normal derivative of  $u_h$  across an element edge,

 $\omega_z$  is the patch of elements surrounding any  $z \in \mathcal{N}$ ,

 $\gamma_z$  is the set of edges in the interior of  $\omega_z$ ,  $H_z = \text{diam}(\omega_z)$ ,

 $\ell_h = |\ln \underline{h}|$ , and  $\underline{h}$  is the minimum height of triangles in  $\mathcal{T}$ .

• For  $\varepsilon = 1$ , this gives a standard a posteriori error bound, similar to [Eriksson, Nochetto, Nochetto et al], only now we prove it for anisotropic meshes.

 $\mathbf{L}_{\infty}$  norm

#### Our FIRST ESTIMATOR reduces to

$$||u_h - u||_{\infty} \leq C \ell_h \max_{z \in \mathcal{N}} \left( \min\{\varepsilon, H_z\} || [\nabla u_h] ||_{\infty; \gamma_z} + \min\{1, \frac{H_z^2}{\varepsilon^2}\} || f_h^I ||_{\infty; \omega_z} \right) + C || f_h - f_h^I ||_{\infty; \Omega},$$

# C is independent of the diameters and the aspect ratios of elements in $\mathcal{T}$ , and of $\varepsilon$ .

Here  $f_h = f(\cdot, u_h)$ ,  $\mathcal{N}$  is the set of nodes in  $\mathcal{T}$ ,  $\llbracket \nabla u_h \rrbracket$  is the standard jump in the normal derivative of  $u_h$  across an element edge,  $\omega_z$  is the patch of elements surrounding any  $z \in \mathcal{N}$ ,  $\gamma_z$  is the set of edges in the interior of  $\omega_z$ ,  $H_z = \text{diam}(\omega_z)$ ,  $\ell_h = \ln(2 + \varepsilon \underline{h}^{-1})$ , and  $\underline{h}$  is the minimum height of triangles in  $\mathcal{T}$ .

- For  $\varepsilon = 1$ , this gives a standard a posteriori error bound, similar to [Eriksson, Nochetto, Nochetto et al], only now we prove it for anisotropic meshes.
- For  $\varepsilon \in (0, 1]$ , this is almost identical with our estimator for shape-regular case (on the previous page), but now we assume no shape regularity of the mesh.

L<sub> $\infty$ </sub> norm In order to give a sharper (and more anisotropic in nature) bound for the interior-residual component of the error, we identify sequences of short edges that connect anisotropic nodes:

Under some additional assumptions on each such sequence (which we call a <u>Path</u>), our SECOND ESTIMATOR

$$\|u_{h} - u\|_{\infty} \leq C \ell_{h} \left[ \max_{z \in \mathcal{N}} \left( \min\{\varepsilon, H_{z}\} \|J_{z}\|_{\infty; \gamma_{z}} \right) + \max_{z \in \mathcal{N} \setminus \mathcal{N}_{\text{paths}}} \left( \min\{1, \varepsilon^{-2} H_{z}^{2}\} \|f_{h}^{I}\|_{\infty; \omega_{z}} \right) \right]$$

$$+ \max_{z \in \mathcal{N}_{\text{paths}}} \left( \min\{\varepsilon, H_{z}\} \min\{\varepsilon, h_{z}\} \|\varepsilon^{-2} f_{h}^{I}\|_{\infty; \omega_{z}} + \min\{1, \varepsilon^{-2} H_{z}^{2}\} \operatorname{osc}(f_{h}^{I}; \omega_{z}) \right) \right]$$

$$+ C \|f_{h} - f_{h}^{I}\|_{\infty; \Omega},$$

C is independent of the diameters and the aspect ratios of elements in  $\mathcal{T}$ , and of  $\varepsilon$ .

Here  $\mathcal{N}_{\text{paths}}$  is the set of mesh nodes that appear in any path,  $h_z \sim H_z^{-1}|\omega_z|$ ,  $J_z = [\![ \nabla u_h ]\!]$ .

Energy norm

For  $\varepsilon = 1$ , our ESTIMATOR reduces to

$$\|u_h - u\|_{H^1(\Omega)} \le C \left\{ \sum_{z \in \mathcal{N}} h_z H_z \left\| \llbracket \nabla u_h \rrbracket \right\|_{\infty; \gamma_z}^2 \right\}^{1/2} + \text{interior-residual terms}$$

### C is independent of the diameters and the aspect ratios of elements in $\mathcal{T}$ .

Here  $f_h = f(\cdot, u_h)$ ,  $\mathcal{N}$  is the set of nodes in  $\mathcal{T}$ ,  $\llbracket \nabla u_h \rrbracket$  is the standard jump in the normal derivative of  $u_h$  across an element edge,  $\omega_z$  is the patch of elements surrounding any  $z \in \mathcal{N}$ ,  $\gamma_z$  is the set of edges in the interior of  $\omega_z$ ,  $H_z = \text{diam}(\omega_z)$ , and  $h_z H_z \sim |\omega_z|$  is the local volume.

- For  $\varepsilon = 1$ , this gives a standard a posteriori error bound, similar to [Babuška et al], only now we prove it for anisotropic meshes.
- Relation to interpolation error bounds:  $|[\![\nabla u_h]\!]|$  may be interpreted as approximating the diameter of  $\omega_z$  under the metric induced by the squared Hessian matrix of the exact solution.

Energy norm

#### our FIRST ESTIMATOR reduces to

$$\|u_{h} - u\|_{\varepsilon;\Omega} \leq C \Big\{ \sum_{z \in \mathcal{N}} \Big( \min\{1, \frac{\varepsilon}{h_{z}}\} h_{z} H_{z} \|\varepsilon [\nabla u_{h}]\|_{\infty;\gamma_{z}}^{2} + \|\min\{1, \frac{H_{z}}{\varepsilon}\} f_{h}^{I}\|_{2;\omega_{z}}^{2} \Big) \Big\}^{1/2}$$

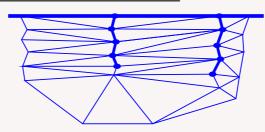
$$+ C \|f_{h} - f_{h}^{I}\|_{2;\Omega},$$

# C is independent of the diameters and the aspect ratios of elements in $\mathcal{T}$ , and of $\varepsilon$ .

Here  $f_h = f(\cdot, u_h)$ ,  $\mathcal{N}$  is the set of nodes in  $\mathcal{T}$ ,  $\llbracket \nabla u_h \rrbracket$  is the standard jump in the normal derivative of  $u_h$  across an element edge,  $\omega_z$  is the patch of elements surrounding any  $z \in \mathcal{N}$ ,  $\gamma_z$  is the set of edges in the interior of  $\omega_z$ ,  $H_z = \operatorname{diam}(\omega_z)$ , and  $h_z \sim H_z^{-1}|\omega_z|$ .

- For  $\varepsilon = 1$ , this gives a standard a posteriori error bound, similar to [Babuška et al], only now we prove it for anisotropic meshes.
- For  $\varepsilon \in (0, 1]$ , this is almost identical with our estimator for shape-regular case [Verfürth], but now we assume no shape regularity of the mesh.

Energy norm For a sharper (bound for the interior-residual component of the error, we again identify sequences of short edges that connect anisotropic nodes:



Under some additional assumptions on each such sequence (which we call a <u>Path</u>), our SECOND ESTIMATOR

$$||u_{h} - u||_{\varepsilon;\Omega} \leq C \Big\{ \sum_{z \in \mathcal{N}} \min\{1, \frac{\varepsilon H_{z}}{h_{z}^{2}}\} h_{z} H_{z} ||\varepsilon[\nabla u_{h}]||_{\infty;\gamma_{z}}^{2} + \sum_{z \in \mathcal{N} \setminus \mathcal{N}_{\text{paths}}} ||\min\{1, \frac{H_{z}}{\varepsilon}\} f_{h}^{I}||_{2;\omega_{z}}^{2}$$

$$+ \sum_{z \in \mathcal{N}_{\text{paths}}} \Big( ||\min\{1, \frac{h_{z}}{\varepsilon}\} f_{h}^{I}||_{2;\omega_{z}}^{2} + ||\min\{1, \frac{H_{z}}{\varepsilon}\} \operatorname{osc}(f_{h}^{I}; \omega_{z})||_{2;\omega_{z}}^{2} \Big) \Big]$$

$$+ C ||f_{h} - f_{h}^{I}||_{2;\Omega},$$

C is independent of the diameters and the aspect ratios of elements in  $\mathcal{T}$ , and of  $\varepsilon$ .

Here  $\mathcal{N}_{\text{paths}}$  is the set of mesh nodes that appear in any path,  $h_z \sim H_z^{-1} |\omega_z|$ 

• For a solution u and any  $u_h \in H_0^1(\Omega) \cap W_1^q(\Omega)$  with q > n = 2,

$$[u_h - u](x) = \varepsilon^2(\nabla u_h, \nabla G(x, \cdot)) + (f(\cdot, u_h), G(x, \cdot))$$

HINT: using the standard linearization  $f(x, u_h) - f(x, u) = p(x)[u_h - u]$ with  $p = \int_0^1 f_u(\cdot, u + [u_h - u]s) \, ds \ge C_f \ge 0$ 

• For each fixed  $x \in \Omega$ , the <u>Green's function</u>  $G = G(x, \cdot)$  solves the problem

$$L^*G = -\varepsilon^2 \Delta_{\xi} G + \mathbf{p}(\xi) G = \delta(x - \xi), \qquad \xi \in \Omega,$$
  
$$G(x; \xi) = 0, \qquad \xi \in \partial \Omega$$

(NOTE: similar to the <u>dual</u> problem...)

# L<sub>∞</sub> norm | — RD EQ, ERROR VIA GREEN'S FUNCTION

• For a solution u and any  $u_h \in H_0^1(\Omega) \cap W_1^q(\Omega)$  with q > n = 2,

$$u_h - u = \varepsilon^2(\nabla u_h, \nabla G) + (f(\cdot, u_h), G)$$

• THEOREM [Demlow, Kopteva, 2015] For any  $x \in \Omega$ ,

$$||G(x,\cdot)||_{1;\Omega} + \varepsilon ||\nabla G(x,\cdot)||_{1;\Omega} \lesssim 1.$$

For the ball  $B(x,\varrho)$  of radius  $\varrho$  centered at  $x \in \Omega$ , and  $\ell_{\varrho} := \ln(2 + \varepsilon \varrho^{-1})$ ,

$$||G(x,\cdot)||_{1,B(x,\varrho)\cap\Omega} \lesssim \varepsilon^{-2}\varrho^{2}\ell_{\varrho},$$

$$||\nabla G(x,\cdot)||_{1,B(x,\varrho)\cap\Omega} \lesssim \varepsilon^{-2}\varrho,$$

$$||D^{2}G(x,\cdot)||_{1,\Omega\setminus B(x,\varrho)} \lesssim \varepsilon^{-2}\ell_{\varrho}$$

• For a solution u and  $\underline{\text{any}}\ u_h \in H_0^1(\Omega) \cap W_1^q(\Omega)$  with q > n = 2, using the monotonicity of f and  $C_f + \varepsilon^2 \geqslant 1$ , one gets

$$|||u_h - u||_{\varepsilon;\Omega}^2 \lesssim \varepsilon^2 \langle \nabla(u_h - u), \nabla(u_h - u) \rangle + \langle f(\cdot; u_h) - f(\cdot; u), u_h - u \rangle$$
$$= \varepsilon^2 \langle \nabla u_h, \nabla(u_h - u) \rangle + \langle f(\cdot; u_h), u_h - u \rangle,$$

where we also used  $-\varepsilon^2 \triangle u + f(x, u) = 0$ .

Next, assuming  $||u_h - u||_{\varepsilon;\Omega} > 0$ , let

$$G := \frac{u_h - u}{\|u_h - u\|_{\varepsilon;\Omega}} \qquad \Rightarrow \qquad \|G\|_{\varepsilon;\Omega} = 1$$

$$\Rightarrow \| \|u_h - u\|_{\varepsilon;\Omega} \lesssim \varepsilon^2 \langle \nabla u_h, \nabla G \rangle + \langle f(\cdot, u_h), G \rangle$$

— similar to the case of  $L_{\infty}$  norm, only G is no longer the Green's function...

# PART 1\*

$$-\varepsilon \triangle u + \bar{a} \cdot \nabla u + bu = f(x)$$

- $\Omega$  is a polygonal Lipschitz domain in  $\mathbb{R}^n$ ,  $n=2, -\frac{1}{2}\nabla \cdot \bar{a} + b \geqslant \beta \gtrsim ||b||_{L_{\infty}(\Omega)}$
- [Verfürth, SINUM, 2005]

energy norm 
$$\|v\|:=\left\{arepsilon\|\nabla v\|_{L_2(\Omega)}^2+eta\|v\|_{L_2(\Omega)}^2
ight\}^{1/2},$$
 dual norm  $\|\varphi\|_*:=\sup_{\|v\|=1}\langle\varphi,v
angle$  ,

bilinear form 
$$B(u,v) := \varepsilon \langle \nabla u, \nabla v \rangle + \langle \bar{a} \cdot \nabla u + bu, v \rangle$$

$$\inf_{u} \sup_{v} \frac{B(u,v)}{(\|\|u\| + \|\bar{a} \cdot \nabla u\|\|_{*}) \|\|v\|\|} \gtrsim 1$$

$$\Rightarrow \| \|(u_h - u)\| + \| \bar{a} \cdot \nabla (u_h - u)\|_* \lesssim \sup_{\|G\| = 1} B(u_h - u, G)$$

$$-\varepsilon \triangle u + \bar{a} \cdot \nabla u + bu = f(x)$$

• So 
$$\| \|(u_h - u)\| + \| \bar{a} \cdot \nabla (u_h - u)\|_* \lesssim \sup_{\|G\| = 1} B(u_h - u, G)$$

$$\Rightarrow \left| \lesssim \sup_{\|G\|=1} \left\{ \varepsilon \langle \nabla u_h, \nabla G \rangle + \langle F(\cdot, u_h), G \rangle \right\} \right|$$

where 
$$F := \bar{a} \cdot \nabla u_h + bu_h - f$$

- —similar error representation to the Reaction-Diffusion case, so one can use almost the same analysis on anisotropic meshes!
- NOTE a change in the analysis:

$$\lesssim \sup_{\|G\|=1} \left\{ \varepsilon \langle \nabla u_h, \nabla (G - G_h) \rangle + \langle F(\cdot, u_h), G - G_h \rangle + \text{stblz.-terms} \right\}$$

where stblz.-terms = stabilization-terms $(\cdot, \mathbf{u_h}, \mathbf{G_h})$ 



NEXT: 
$$||u_h - u||_{\dots} = \varepsilon^2(\nabla u_h, \nabla (G - G_h)) + (f_h, G - G_h)| \forall G_h \in S_h$$

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NOTE: by the **Divergence Theorem** for each  $T \subset \mathcal{T}$ ,

$$\int_{T} \nabla u_h \cdot \nabla (G - G_h) = \int_{\partial T} (G - G_h) \nabla u_h \cdot \nu - \int_{T} \Delta u_h (G - G_h)$$
SO

$$||u_h - u||_{\dots} = \sum_{S \in \mathcal{S}} \varepsilon^2 \int_S (G - G_h) [\![ \nabla u_h ]\!] \cdot \nu + \sum_{T \in \mathcal{T}} \int_T (f_h - \varepsilon^2 \underbrace{\triangle u_h}) (G - G_h)$$

NEXT: 
$$||u_h - u||_{\dots} = \varepsilon^2(\nabla u_h, \nabla (G - G_h)) + (f_h, G - G_h)| \forall G_h \in S_h$$

NOTE: by the **Divergence Theorem** for each  $T \subset \mathcal{T}$ ,

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SO

$$||u_h - u||_{\dots} = \sum_{S \in \mathcal{S}} \varepsilon^2 \int_S (G - G_h) [\![ \nabla u_h ]\!] \cdot \nu + \sum_{T \in \mathcal{T}} \int_T (f_h - \varepsilon^2 \underbrace{\Delta u_h}) (G - G_h)$$

As 
$$\forall G_h \in S_h$$
, so replace  $(G - G_h)$  by

$$G - G_h - \sum_{z \in \mathcal{N}} \bar{g}_z \phi_z = \sum_{z \in \mathcal{N}} [G - G_h - \bar{g}_z] \phi_z$$

where  $\phi_z$  = the standard hat function associated with a node z

$$||u_h - u||_{\dots} = \sum_{z \in \mathcal{N}} \varepsilon^2 \int_{\gamma_z} \left[ G - G_h - \overline{g}_z \right] \phi_z [\![ \nabla u_h ]\!] \cdot \nu + \sum_{z \in \mathcal{N}} \int_{\omega_z} f_h \left[ G - G_h - \overline{g}_z \right] \phi_z$$

JUMP RESIDUAL: 
$$I := \sum_{z \in \mathcal{N}} \varepsilon^2 \int_{\gamma_z} \left[ G - G_h - \bar{g}_z \right] \phi_z \left[ \nabla u_h \right] \cdot \nu$$

NOTE: An inspection of standard proofs for shape-regular meshes reveals that one obstacle in extending them to anisotropic meshes lies in the application of a Scaled **Trace Theorem** when estimating the jump residual terms (this causes the mesh aspect ratios to appear in the estimator; "long" edges cause this problem).

Scaled Trace Theorem (for anisotropic elements; sharp):

$$\max_{S \in \{\text{short edges}\}} \|v\|_{1;S} + \frac{\mathbf{h}_{\mathbf{z}}}{\mathbf{H}_{\mathbf{z}}} \max_{S \in \{\text{long edges}\}} \|v\|_{1;S} \lesssim H_z^{-1} \|v\|_{1;\omega_z} + \|\nabla v\|_{1;\omega_z}$$

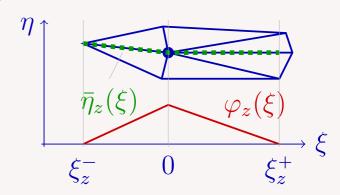
$$\underline{\text{JUMP RESIDUAL:}} \quad I := \sum_{z \in \mathcal{N}} \varepsilon^2 \int_{\gamma_z} \left[ G - G_h - \bar{g}_z \right] \phi_z \left[ \nabla u_h \right] \cdot \nu$$

NOTE: An inspection of standard proofs for shape-regular meshes reveals that one obstacle in extending them to anisotropic meshes lies in the application of a Scaled **Trace Theorem** when estimating the jump residual terms (this causes the mesh aspect ratios to appear in the estimator; "long" edges cause this problem).

<u>NOTE</u> standard choices:  $|\bar{g}_z = 0|$ , or  $|\int_{\omega_z} (G - G_h - \bar{g}_z) \phi_z = 0|$  [Nochetto].

Our CHOICE is crucial in addressing this difficulty:

$$\int_{\xi_z^-}^{\xi_z^+} \left[ (G - G_h)(\xi, \bar{\eta}_z(\xi)) - \bar{g}_z \right] \varphi_z(\xi) d\xi = 0$$



FIRST ESTIMATOR 36

Assuming that anisotropic mesh elements are almost non-obtuse ..., our FIRST ESTIMATOR reduces to

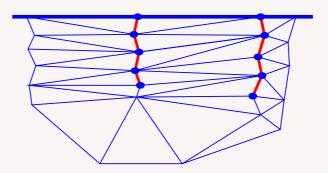
$$||u_h - u||_{\infty} \leq C \ell_h \max_{z \in \mathcal{N}} \left( \min\{\varepsilon, H_z\} || [\nabla u_h] ||_{\infty; \gamma_z} + \min\{\varepsilon^2, H_z^2\} || \varepsilon^{-2} f_h^I ||_{\infty; \omega_z} \right) + C ||f_h - f_h^I ||_{\infty; \Omega},$$

## C is independent of the diameters and the aspect ratios of elements in $\mathcal{T}$ , and of $\varepsilon$ .

Here  $f_h = f(\cdot, u_h)$ ,  $\mathcal{N}$  is the set of nodes in  $\mathcal{T}$ ,  $[\![\nabla u_h]\!]$  is the standard jump in the normal derivative of  $u_h$  across an element edge,  $\omega_z$  is the patch of elements surrounding any  $z \in \mathcal{N}$ ,  $\gamma_z$  is the set of edges in the interior of  $\omega_z$ ,  $H_z = \operatorname{diam}(\omega_z)$ ,  $\ell_h = \ln(2 + \varepsilon \underline{h}^{-1})$ , and  $\underline{h}$  is the minimum height of triangles in  $\mathcal{T}$ .

- For  $\varepsilon = 1$ , this gives a standard a posteriori error bound, similar to [Eriksson, Nochetto, Nochetto et al], only now we prove it for anisotropic meshes.
- For  $\varepsilon \in (0, 1]$ , this is almost identical with our estimator for shape-regular case [Demlow, Kopteva], but now we assume no shape regularity of the mesh.

In order to give a sharper (and more anisotropic in nature) bound for the interior-residual component of the error, we identify sequences of short edges that connect anisotropic nodes (and call each of them a Path):



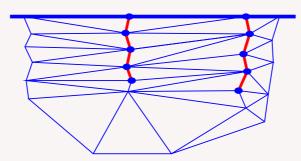
## Main Additional Assumption:

(Curvilinear version also ok...)

• Path Coordinate-System condition. For each (semi-)anisotropic path  $\mathcal{N}_i$ ,  $i=1,\ldots,n_{\mathrm{ani}}+n_{\mathrm{s.ani}}$ , let there exist a cartesian coordinate system  $(\xi,\eta)=(\xi_i,\eta_i)$  such that  $|\sin(\angle(S,\mathbf{i}_\xi))|\lesssim \frac{h_z}{|S|}$  for any  $S\subset\mathcal{S}_z$  of any node  $z\in\mathcal{N}_i$  (while, if  $\mathcal{N}_i$  is semi-anisotropic a stronger condition  $|\angle(S,\mathbf{i}_\xi)|\lesssim \frac{h_z}{|S|}$  is satisfied).

SECOND ESTIMATOR

Let  $\mathcal{N}_{\text{paths}}$  be the set of mesh nodes that appear in any path,  $h_z \sim H_z^{-1}|\omega_z|, J_z = [\![\nabla u_h]\!].$ 



#### SECOND ESTIMATOR

C is independent of the diameters and the aspect ratios of elements in  $\mathcal{T}$ , and of  $\varepsilon$ .

#### TASK: estimate

$$\bar{\Theta} := \varepsilon^2 \sum_{T \in \mathcal{T}} \left( \lambda_T^{p-2} \| \nabla (G - G_h) \|_{p;T}^p + \lambda_T^{-2} \| G - G_h \|_{p;T}^p \right), \ \lambda_T := \min\{\varepsilon, H_T\},$$

$$\underline{\underline{Aim:}} \quad \bar{\Theta} \lesssim \ell_h \quad \text{for } p = 1 \text{ for } L_\infty \text{ norm, or } \bar{\Theta} \lesssim 1 \quad \text{for } p = 2...$$

• It would be convenient to employ a quasi-interpolant (of Clément/Scott-**Zhang type**) with the property

$$|G - G_h|_{k,p;T} \lesssim H_T^{j-k}|G|_{j,p;\omega_T}$$
 for any  $0 \leqslant \lceil \frac{k \leqslant j}{\rceil} \leqslant 2, \ p = 1.$ 

T.b. more precise, the estimator involves 
$$\min\{\underbrace{1},\underbrace{\frac{H_T^2}{\varepsilon^2}}\}$$
 from  $k=j$  from  $k< j$ 

• However, such interpolants are not readily available for general anisotropic meshes (see [Apel, Chapt. III] for a discussion of Scott-Zhang-type interpolation on anisotropic tensor-product meshes).

• It would be convenient to employ a quasi-interpolant (of Clément/Scott-Zhang type) with the property

$$|G - G_h|_{k,p;T} \lesssim H_T^{j-k}|G|_{j,p;\omega_T}$$
 for any  $0 \leqslant \left| k \leqslant j \right| \leqslant 2, \ p = 1.$ 

- However, such interpolants are not readily available for anisotropic meshes
- To deal with the <u>maximum norm</u> [Kopteva, 2015]:

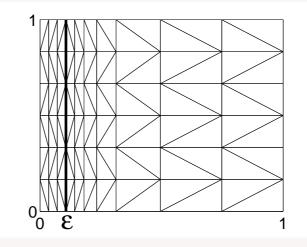
Because of this difficulty, we employ a less standard interpolant  $G_h$ , which gives a version of the **Lagrange interpolant** whenever  $H_T \lesssim \varepsilon$ , and vanishes whenever  $H_T \gtrsim \varepsilon$ ; however, this construction requires additional mild assumptions on the triangulation...

• To deal with the energy norm[Kopteva, 2017]:

Quasi-interpolant of Clément/Scott-Zhang type are introduced on anisotropic meshes...

Simple 2d TEST problem: 
$$-\varepsilon^2 \triangle u + u = F(x)$$
 in  $\Omega = (0, 1)^2$  with  $\varepsilon^2 = 10^{-6}$ ,  $u = 4y (1-y) \left[1 - x^2 - (e^{-x/\varepsilon} - e^{-1/\varepsilon})/(1 - e^{-x/\varepsilon})\right]$ 

We consider one a-priori-chosen layer-adapted mesh of Bakhvalov type:



- The mesh is chosen so that the linear interpolation error  $||u u^I||_{\infty;\Omega} \lesssim N^{-2}$ .
- However, as  $\varepsilon \to 0$ , the convergence rates deteriorate from 2 to 1.

This phenomenon is noted and explained in

[N. Kopteva, Linear finite elements may be only first-order pointwise accurate on anisotropic triangulations, Math. Comp. 2014.].

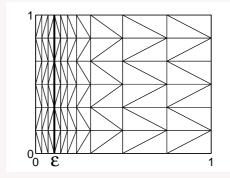
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Table: Bakhvalov mesh,	/// = -//	maximiim naaai	errore and eclimatore
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,	,		

	I		$\frac{1}{2}$ $\frac{1}{2}$ $\frac{1}{2}$				
N	$\varepsilon = 1$	$\varepsilon = 2^{-5}$	$\varepsilon = 2^{-10}$	$\varepsilon = 2^{-15}$	$\varepsilon = 2^{-20}$	$\varepsilon = 2^{-25}$	$\varepsilon = 2^{-30}$
	Errors (ode	d rows) & C	Computational	Rates (even 1	cows)		
64	3.373e-4	3.723e-3	8.952e-3	8.973e-3	8.973e-3	8.973e-3	8.973e-3
	2.00	1.91	1.01	1.00	1.00	1.00	1.00
128	8.445e-5	9.935e-4	4.446e-3	4.484e-3	4.484e-3	4.484e-3	4.484e-3
	2.00	1.98	1.04	1.00	1.00	1.00	1.00
256	2.112e-5	2.523e-4	2.165e-3	2.236e-3	2.236e-3	2.236e-3	2.236e-3
	FIRST Est	imator (odd 1	rows) & Effe	ectivity Indic	es (even rows	)	
64	6.810e-3	2.516e-1	9.403e-1	9.981e-1	9.999e-1	1.000e+0	1.000e+0
	20.19	67.59	105.04	111.23	111.44	111.45	111.45
128	1.761e-3	1.120e-1	8.858e-1	9.961e-1	9.999e-1	1.000e+0	1.000e+0
	20.86	112.72	199.26	222.15	222.98	223.01	223.01
256	4.480e-4	4.036e-2	7.901e-1	9.922e-1	9.998e-1	1.000e+0	1.000e+0
	21.21	159.97	365.01	443.82	447.17	447.27	447.28

	1			
Table: Bakhvalov mesh, I	\ <i>T</i>   7\T.		] . ]	14! 4
Table, Bakhvalov mesh /	$VI = \tilde{-}/V$	maximiim n	innai errarç	and estimators
Table. Dakii valov iliesii, 1	$v_1 - c_1 v_1$	III aaiii uu II	iouai ciiois	and Commators.

	Table. Dak	nvaiov mes.	11, 111 211	· maximum	modul ciro	is and estim	ators.
N	$\varepsilon = 1$	$\varepsilon = 2^{-5}$	$\varepsilon = 2^{-10}$	$\varepsilon = 2^{-15}$	$\varepsilon = 2^{-20}$	$\varepsilon = 2^{-25}$	$\varepsilon = 2^{-30}$
	Errors (ode	d rows) & C	Computational	Rates (even	rows)		
64	3.373e-4	3.723e-3	8.952e-3	8.973e-3	8.973e-3	8.973e-3	8.973e-3
	2.00	1.91	1.01	1.00	1.00	1.00	1.00
128	8.445e-5	9.935e-4	4.446e-3	4.484e-3	4.484e-3	4.484e-3	4.484e-3
	2.00	1.98	1.04	1.00	1.00	1.00	1.00
256	2.112e-5	2.523e-4	2.165e-3	2.236e-3	2.236e-3	2.236e-3	2.236e-
	SECOND	Estimator (o	dd rows) & 1	Effectivity In	dices (even ro	ows)	
64	7.353e-3	1.204e-1	1.224e-1	1.230e-1	1.302e-1	1.302e-1	1.302e-
	21.80	32.33	13.68	14.48	14.51	14.51	14.5
128	1.885e-3	3.212e-2	6.005e-2	6.621e-2	6.646e-2	6.647e-2	6.647e-2
	22.32	32.33	13.51	14.77	14.82	14.82	14.82
256	4.771e-4	8.268e-3	3.073e-2	3.328e-2	3.354e-2	3.354e-2	3.354e-2
	22.59	32.77	14.20	14.89	15.00	15.00	15.0

We considered one a-priori-chosen layer-adapted mesh of Bakhvalov type:



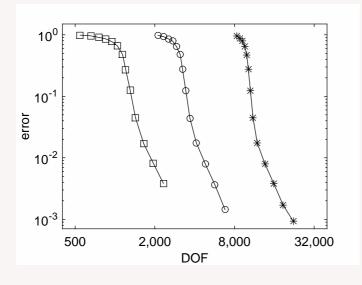
#### maximum nodal errors

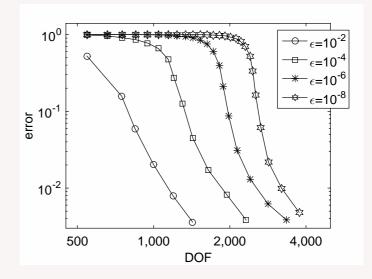
- The mesh is chosen so that the linear interpolation error  $||u u^I||_{\infty,\infty} \lesssim N^{-2}$ .
- However, as  $\varepsilon \to 0$ , the convergence rates deteriorate from 2 to 1.
- E.g., for the final choice of  $\varepsilon$  and N, the **aspect ratios** of the mesh elements take values **between 1 and 3.6e+8**.
- Considering these variations, the SECOND estimator performs reasonably well and its effictivity indices stabilize as  $\varepsilon \to 0$ .
- By contrast, the FIRST estimator is adequate for  $\varepsilon \sim 1$ , but its effectivity deteriorates in the singularly perturbed regime.

Ta				energy-n			
N	$\varepsilon = 1$	$\varepsilon = 2^{-5}$	$\varepsilon = 2^{-10}$	$\varepsilon = 2^{-15}$	$\varepsilon = 2^{-20}$	$\varepsilon = 2^{-25}$	$\varepsilon = 2^{-30}$
	Errors (odd	d rows) & C	Computationa	l Rates (even 1	rows)		
64	3.202e-2	5.081e-3	7.993e-4	1.408e-4	2.489e-5	4.399e-6	7.777e-7
	1.00	0.99	1.00	1.00	1.00	1.00	1.00
128	1.602e-2	2.564e-3	3.991e-4	7.028e-5	1.242e-5	2.196e-6	3.882e-7
	1.00	0.99	1.00	1.00	1.00	1.00	1.00
256	8.011e-3	1.289e-3	1.997e-4	3.511e-5	6.207e-6	1.097e-6	1.940e-7
	SECOND	Estimator (o	dd rows) &	Effectivity In	dices (even ro	ows)	
64	1.041e-1	2.102e-2	4.129e-3	7.393e-4	1.308e-4	2.311e-5	4.086e-6
	3.25	4.14	5.17	5.25	5.25	5.25	5.25
128	5.147e-2	1.051e-2	2.050e-3	3.711e-4	6.566e-5	1.161e-5	2.052e-6
	3.21	4.10	5.14	5.28	5.29	5.29	5.29
256	2.559e-2	5.269e-3	1.006e-3	1.858e-4	3.290e-5	5.817e-6	1.028e-6
	3.19	4.09	5.04	5.29	5.30	5.30	5.30
NOTE				$\varepsilon \ \nabla u_h - ($			
	$\Rightarrow   \ u_{l}\ $	$ u-u _{2}$	$\Omega \simeq   u_h $	$\ -u\ _{arepsilon;\Omega}$	$_2 \simeq \varepsilon^{1/2} I$	$V^{-1} + N$	-2

Simple 2d TEST problem: 
$$-\varepsilon^2 \triangle u + u = F(x)$$
 in  $\Omega = (0,1)^2$  with  $\varepsilon^2 = 10^{-6}$ ,  $u = 4y (1-y) \left[1 - x^2 - (e^{-x/\varepsilon} - e^{-1/\varepsilon})/(1 - e^{-x/\varepsilon})\right]$ 

Maximum errors for  $\varepsilon = 10^{-4}$  and initial DOF varied (left), and  $\varepsilon$  varied (right):





In each experiment, we started with a uniform mesh of right-angled triangles of diameter  $H_T$  $2^{-8}$ ,  $2^{-16}$ ,  $2^{-32}$ , and aspect ratio  $\frac{H_T}{h_T} = 2$ . At each iteration, we marked for refinement the mesh elements responsible for at least 5% of the overall estimator  $\mathcal{E}$ , but no more than 15% of the elements. The marked elements were refined only in the x direction using a single or triple green refinement (depending on the orientation of the mesh element). Edge swapping was also employed to improve geometric properties of the mesh and/or possibly reduce  $\max_{T \in \mathcal{T}} \{ \operatorname{osc}(f_h^I; T) \}$ .

#### **Section A**

**Perceptions & expectations t.b. adjusted** for anisotropic meshes

**Section B** 

- Part 1
- Reaction-Diffusion eq. a posteriori estimates on anisotropic meshes
- Problem addressed (more detail)
- Mesh assumptions + preview of results
- Error representation  $\Rightarrow$  From the  $L_{\infty}$  to the energy norm??
- Part 2
- A bit of analysis: 3 technical issues addressed
- Part 3

**Some Numerics** 

**Section C** 

Efficiency, i.e. lower estimator: also problematic on anisotropic meshes...

## Lower Error Estimators on anisotropic meshes in the energy norm???

(consistent with upper estimators?)

## • Standard Bubble Function Approach

This approach was employed by [Kunert & Verfürth 2000, Kunert 2001]: let  $\varepsilon = 1$ ,

$$\underline{\mathcal{E}} := \left\{ \sum_{S \in \mathcal{S} \setminus \partial \Omega} \varrho_S J_S^2 + \|h_T f_h^I\|_{\Omega}^2 \right\}^{1/2} \lesssim \|u_h - u\|_{H^1(\Omega)} + \|h_T (f_h - f_h^I)\|_{\Omega},$$

For 
$$S = \partial T_1 \cap \partial T_2$$
:  $\varrho_S = |S| \min\{h_{T_1}, h_{T_2}\}$ 

We give a numerical example (for  $\varepsilon = 1$ ) that clearly demonstrates that short-edge jump residual terms in such bounds are not sharp

• So, under additional restrictions on the anisotropic mesh, we shall give a **new** bound for the short-edge jump residual terms, and thus show that at least for some anisotropic meshes the error estimator constructed in the paper is efficient.

For 
$$\varepsilon = 1$$
 and  $S = \partial T_1 \cap \partial T_2$ :  $\varrho_S = |T_1 \cup T_2| = \text{local volume}$ 

$$\varrho_S = |T_1 \cup T_2| = \text{local volume}$$

	a = 1			a = 3	a = 3		
	N = 20	N = 40	N = 80	N = 20	N = 40	N = 80	
	Errors $  u_h  $	$-u\ _{H^1(\Omega)}$					
M = 2N	1.01e-1	5.04e-2	2.52e-2	9.26e-1	4.56e-1	2.27e-1	
M = 8N	1.01e-1	5.04e-2	2.52e-2	9.26e-1	4.56e-1	2.27e-1	
M = 32N	1.01e-1	5.04e-2	2.52e-2	9.26e-1	4.56e-1	2.27e-1	
M = 128N	1.01e-1	5.04e-2	2.52e-2	9.26e-1	4.56e-1	2.27e-1	
	$\underline{\mathcal{E}}$ with $\underline{\varrho}_S$	$=  S  \min\{h$	$T_1, h_{T_2}$ (odd 1	rows) & Effecti	vity Indices (	(even rows)	
M = 2N	2.89e-1	1.45e-1	7.24e-2	2.51e+0	1.26e+0	6.33e-1	
	2.87	2.88	2.88	2.72	2.78	2.79	
M = 8N	1.32e-1	6.59e-2	3.30e-2	1.17e+0	5.86e-1	2.93e-1	
	1.31	1.31	1.31	1.26	1.29	1.29	
M = 32N	6.27e-2	3.14e-2	1.57e-2	5.62e-1	2.82e-1	1.41e-1	
	0.62	0.62	0.62	0.61	0.62	0.62	
M = 128N	3.10e-2	1.55e-2	7.75e-3	2.79e-1	1.39e-1	6.97e-2	
	0.31	0.31	0.31	0.30	0.31	0.31	

Standard Bubble Function Approach  $\Rightarrow$  Lower Estimator NOT SHARP

	a = 1			a = 3		
	N = 20	N = 40	N = 80	N = 20	N = 40	N = 80
	Errors $  u_h  $	$-u\ _{H^1(\Omega)}$				
M = 2N	1.01e-1	5.04e-2	2.52e-2	9.26e-1	4.56e-1	2.27e-1
M = 8N	1.01e-1	5.04e-2	2.52e-2	9.26e-1	4.56e-1	2.27e-1
M = 32N	1.01e-1	5.04e-2	2.52e-2	9.26e-1	4.56e-1	2.27e-1
M = 128N	1.01e-1	5.04e-2	2.52e-2	9.26e-1	4.56e-1	2.27e-1
	$\underline{\mathcal{E}}$ with $\varrho_{S}$	$=  T_1 \cup T_2 $	(odd rows) &	<b>Effectivity Indi</b>	ces (even row	rs)
M = 2N	3.00e-1	1.50e-1	7.52e-2	2.61e+0	1.32e+0	6.59e-1
	2.98	2.98	2.98	2.82	2.89	2.90
M = 8N	2.51e-1	1.26e-1	6.28e-2	2.25e+0	1.13e+0	5.64e-1
	2.49	2.49	2.49	2.43	2.47	2.48
M = 32N	2.47e-1	1.23e-1	6.18e-2	2.21e+0	1.11e+0	5.56e-1
	2.45	2.45	2.45	2.39	2.44	2.45
M = 128N	2.46e-1	1.23e-1	6.17e-2	2.21e+0	1.11e+0	5.55e-1
	2.44	2.45	2.45	2.39	2.43	2.45

#### **Section A**

**Perceptions & expectations t.b. adjusted** for anisotropic meshes

**Section B** 

## Part 1

Reaction-Diffusion eq. — a posteriori estimates on anisotropic meshes

- Problem addressed (more detail)
- Mesh assumptions + preview of results
- Error representation  $\Rightarrow$  From the  $L_{\infty}$  to the energy norm??

Part 2

A bit of analysis: 3 technical issues addressed

Part 3

**Some Numerics** 

**Section C** 

Efficiency, i.e. lower estimator: also problematic on anisotropic meshes...

We use a new approach to prove efficiency under certain mesh assumptions...

REFERENCES 50

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