

What is the value of the trace constant?

Tomáš Vejchodský (vejchod@math.cas.cz)



Institute of Mathematics
Academy of Sciences
Czech Republic

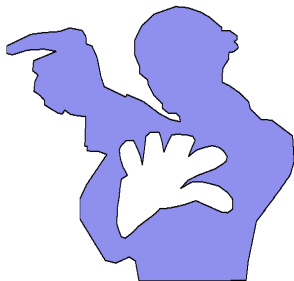


European
Finite
Element
Fair
Prague
5–6 June
2015

What is the value of the trace constant of the clown?



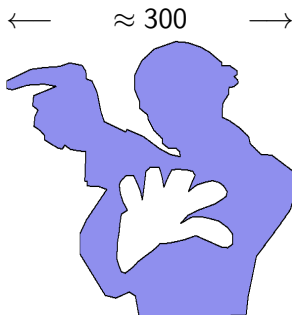
$$\|v\|_{L^2(\partial\Omega)} \leq C_T \|v\|_{H^1(\Omega)} \quad \forall v \in H^1(\Omega)$$



What is the value of the trace constant of the clown?



$$\|v\|_{L^2(\partial\Omega)} \leq C_T \|v\|_{H^1(\Omega)} \quad \forall v \in H^1(\Omega)$$



Let us vote

- (a) $C_T \approx 2.52$
- (b) $C_T \approx 25.2$
- (c) $C_T \approx 252$

How to compute C_T ?



$$\|v\|_{L^2(\partial\Omega)} \leq C_T \|v\|_{H^1(\Omega)} \quad \forall v \in H^1(\Omega)$$

How to compute C_T ?



$$\|v\|_{L^2(\partial\Omega)}^2 \leq C_T^2 \|v\|_{H^1(\Omega)}^2 \quad \forall v \in H^1(\Omega)$$

How to compute C_T ?



$$\|v\|_{L^2(\partial\Omega)}^2 \leq C_T^2 \|v\|_{H^1(\Omega)}^2 \quad \forall v \in H^1(\Omega)$$

$$(\nabla v, \nabla v)_\Omega + (v, v)_\Omega \geq \frac{1}{C_T^2} (v, v)_{\partial\Omega} \quad \forall v \in H^1(\Omega)$$



How to compute C_T ?

$$\|v\|_{L^2(\partial\Omega)}^2 \leq C_T^2 \|v\|_{H^1(\Omega)}^2 \quad \forall v \in H^1(\Omega)$$

$$(\nabla v, \nabla v)_\Omega + (v, v)_\Omega \geq \frac{1}{C_T^2} (v, v)_{\partial\Omega} \quad \forall v \in H^1(\Omega)$$

$$(\nabla u_i, \nabla v)_\Omega + (u_i, v)_\Omega = \lambda_i (u_i, v)_{\partial\Omega} \quad \forall v \in H^1(\Omega)$$



How to compute C_T ?

$$\|v\|_{L^2(\partial\Omega)}^2 \leq C_T^2 \|v\|_{H^1(\Omega)}^2 \quad \forall v \in H^1(\Omega)$$

$$(\nabla v, \nabla v)_\Omega + (v, v)_\Omega \geq \frac{1}{C_T^2} (v, v)_{\partial\Omega} \quad \forall v \in H^1(\Omega)$$

Find $0 \neq u_i \in H^1(\Omega)$ and $\lambda_i \in \mathbb{R}$:

$$(\nabla u_i, \nabla v)_\Omega + (u_i, v)_\Omega = \lambda_i (u_i, v)_{\partial\Omega} \quad \forall v \in H^1(\Omega)$$



How to compute C_T ?

$$\|v\|_{L^2(\partial\Omega)}^2 \leq C_T^2 \|v\|_{H^1(\Omega)}^2 \quad \forall v \in H^1(\Omega)$$

$$(\nabla v, \nabla v)_\Omega + (v, v)_\Omega \geq \frac{1}{C_T^2} (v, v)_{\partial\Omega} \quad \forall v \in H^1(\Omega)$$

Find $0 \neq u_i \in H^1(\Omega)$ and $\lambda_i \in \mathbb{R}$:

$$(\nabla u_i, \nabla v)_\Omega + (u_i, v)_\Omega = \lambda_i (u_i, v)_{\partial\Omega} \quad \forall v \in H^1(\Omega)$$

Smallest eigenvalue:

$$\lambda_1 = \inf_{0 \neq v \in H^1(\Omega)} \frac{\|v\|_{H^1(\Omega)}^2}{\|v\|_{L^2(\partial\Omega)}^2} \leq \frac{\|v\|_{H^1(\Omega)}^2}{\|v\|_{L^2(\partial\Omega)}^2} \quad \forall v \in H^1(\Omega)$$

$$\|v\|_{L^2(\partial\Omega)}^2 \leq \frac{1}{\lambda_1} \|v\|_{H^1(\Omega)}^2 \quad \forall v \in H^1(\Omega)$$



How to compute C_T ?

$$\|v\|_{L^2(\partial\Omega)}^2 \leq C_T^2 \|v\|_{H^1(\Omega)}^2 \quad \forall v \in H^1(\Omega)$$

$$(\nabla v, \nabla v)_\Omega + (v, v)_\Omega \geq \frac{1}{C_T^2} (v, v)_{\partial\Omega} \quad \forall v \in H^1(\Omega)$$

Find $0 \neq u_i \in H^1(\Omega)$ and $\lambda_i \in \mathbb{R}$:

$$(\nabla u_i, \nabla v)_\Omega + (u_i, v)_\Omega = \lambda_i (u_i, v)_{\partial\Omega} \quad \forall v \in H^1(\Omega)$$

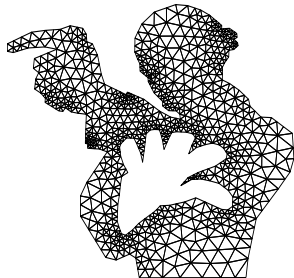
Smallest eigenvalue:

$$\lambda_1 = \inf_{0 \neq v \in H^1(\Omega)} \frac{\|v\|_{H^1(\Omega)}^2}{\|v\|_{L^2(\partial\Omega)}^2} \leq \frac{\|v\|_{H^1(\Omega)}^2}{\|v\|_{L^2(\partial\Omega)}^2} \quad \forall v \in H^1(\Omega)$$

$$\|v\|_{L^2(\partial\Omega)}^2 \leq \frac{1}{\lambda_1} \|v\|_{H^1(\Omega)}^2 \quad \forall v \in H^1(\Omega)$$

Optimal constant: $C_T = \frac{1}{\sqrt{\lambda_1}}$

Solving the eigenproblem by FEM



Define

$$V_h = \{v_h \in H^1(\Omega) : v_h|_K \in P^1(K) \forall K \in \mathcal{T}_h\}$$

Find $0 \neq u_{h,i} \in V_h$ and $\lambda_{h,i} \in \mathbb{R}$:

$$(\nabla u_{h,i}, \nabla v_h)_\Omega + (u_{h,i}, v_h)_\Omega = \lambda_{h,i} (u_{h,i}, v_h)_{\partial\Omega} \quad \forall v_h \in V_h$$

But: $\lambda_i \leq \lambda_{h,i}$

$$\Rightarrow C_{T,h} = \frac{1}{\sqrt{\lambda_{h,1}}} \leq \frac{1}{\sqrt{\lambda_1}} = C_T$$



How to get a lower bound $X \leq \lambda_1$?

Algorithm

- ▶ Find suitable $\mathbf{q} \in \mathbf{H}(\text{div}, \Omega)$

- ▶ Compute:

$$A = \left(\|\nabla u_{h,1} - \mathbf{q}\|_{L^2(\Omega)}^2 + \|u_{h,1} - \text{div } \mathbf{q}\|_{L^2(\Omega)}^2 \right)^{1/2} / \|u_{h,1}\|_{L^2(\partial\Omega)}$$

$$B = \|\mathbf{q} \cdot \mathbf{n}_\Omega - \lambda_{h,1} u_{h,1}\|_{L^2(\partial\Omega)} / \|u_{h,1}\|_{L^2(\partial\Omega)}$$

$$X_2 = \frac{1}{2} \left(-A + \sqrt{A^2 + 4(\lambda_{h,1} - B)} \right)$$

- ▶ Then $X_2^2 \leq \lambda_1$

Assumption: $\lambda_{h,1}$ must be (relatively) closer to λ_1 than to λ_2 .

[I. Šebestová, T.V., SIAM J. Numer. Anal., 2014]



How to find suitable \mathbf{q} ?

Optimal: $\mathbf{q} = \operatorname{arg\,min}_{\mathbf{w} \in \mathbf{H}(\operatorname{div}, \Omega)} J(\mathbf{w})$, where

$$J(\mathbf{w}) = \left(\|\nabla u_{h,1} - \mathbf{w}\|_{L^2(\Omega)}^2 + \|u_{h,1} - \operatorname{div} \mathbf{w}\|_{L^2(\Omega)}^2 \right)^{1/2} \\ + C_T \|\mathbf{w} \cdot \mathbf{n}_\Omega - \lambda_{h,1} u_{h,1}\|_{L^2(\partial\Omega)}$$

Practical:

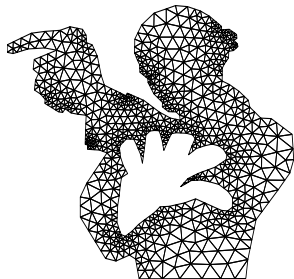
$$\tilde{J}(\mathbf{w}) = \left(1 + \frac{1}{\rho} \right) \left(\|\nabla u_{h,1} - \mathbf{w}\|_{L^2(\Omega)}^2 + \|u_{h,1} - \operatorname{div} \mathbf{w}\|_{L^2(\Omega)}^2 \right) \\ + (1 + \rho) \frac{1}{\lambda_{h,1}} \|\mathbf{w} \cdot \mathbf{n}_\Omega - \lambda_{h,1} u_{h,1}\|_{L^2(\partial\Omega)}^2$$

Numerical results



Initial mesh:

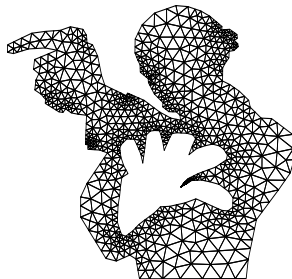
$$N_{\text{DOF}} = 871$$



$$2.0359 \leq C_T \leq 3.0742$$

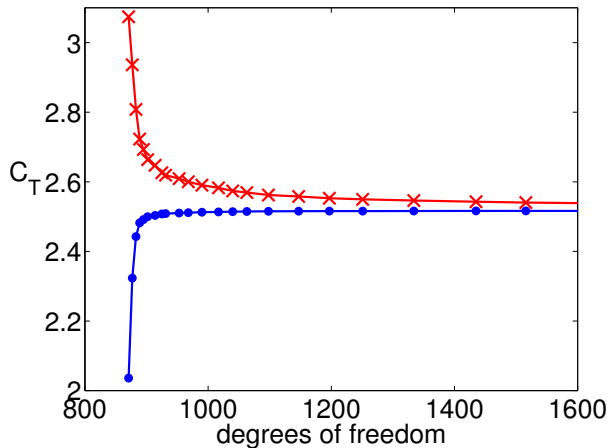
After 44 adaptive steps:

$$N_{\text{DOF}} = 33863$$



$$2.5164 \leq C_T \leq 2.5194$$

Adaptive convergence





- ▶ Two-sided bounds for the trace constant
- ▶ Good for all types of
 - ▶ trace inequalities
 - ▶ Friedrichs inequalities
 - ▶ Poincaré inequalities

As soon as

- ▶ the operator is symmetric and elliptic
- ▶ there is compactness

Thank you for your attention

Tomáš Vejchodský (vejchod@math.cas.cz)



Institute of Mathematics
Academy of Sciences
Czech Republic



European
Finite
Element
Fair
Prague
5–6 June
2015