

Lower bounds on eigenvalues of symmetric elliptic operators

Tomáš Vejchodský (vejchod@math.cas.cz)

Institute of Mathematics
Czech Academy of Sciences



Joint work with I. Šebestová (University of Concepción, Chile)

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Model problem

$$\begin{aligned} -\Delta u_j &= \lambda_j u_j && \text{in } \Omega \\ u_j &= 0 && \text{on } \partial\Omega \end{aligned}$$

Lower bounds on eigenvalues:

$$? \leq \lambda_j \leq \Lambda_{h,j}$$

- ▶ Motivation
- ▶ Classical Weinstein's lower bound
- ▶ Method 1: Weinstein's bound in weak setting
- ▶ Method 2: Kato's bound in weak setting
- ▶ Method 3: Lehmann–Goerisch method
- ▶ Method 4: Crouzeix–Raviart elements based lower bounds
- ▶ Numerical comparison

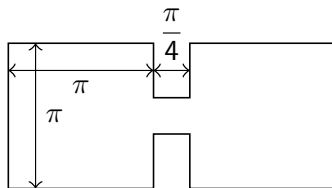


Solve problems

- ▶ reliably – with guaranteed accuracy
- ▶ efficiently – as fast as possible

Example – dumbbell

$$\begin{aligned} -\Delta u_j &= \lambda_j u_j && \text{in } \Omega \\ u_j &= 0 && \text{on } \partial\Omega \end{aligned}$$

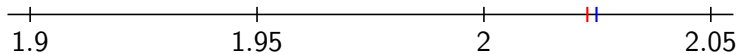
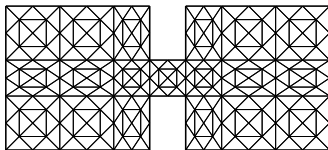


[Trefethen, Betcke 2006]



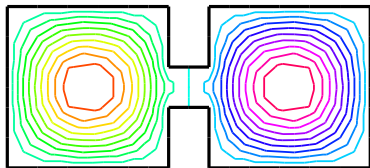
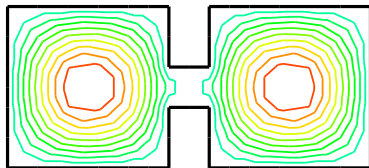
Example – dumbbell

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 -\Delta u_j &= \lambda_j u_j && \text{in } \Omega \\
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 \end{aligned}$$



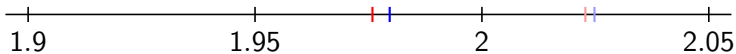
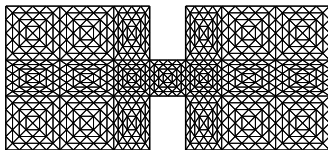
$$\lambda_1 \approx 2.02280$$

$$\lambda_2 \approx 2.02481$$



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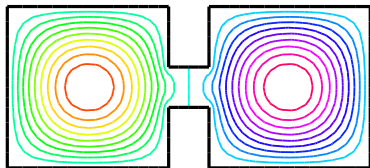
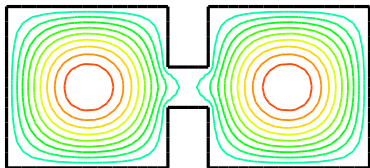


$$\lambda_1 \approx 2.02280$$

$$\lambda_2 \approx 2.02481$$

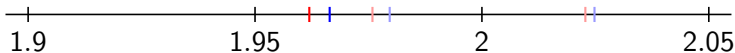
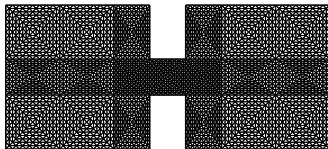
$$\lambda_1 \approx 1.97588$$

$$\lambda_2 \approx 1.97967$$



Example – dumbbell

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 -\Delta u_j &= \lambda_j u_j && \text{in } \Omega \\
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$$\lambda_1 \approx 2.02280$$

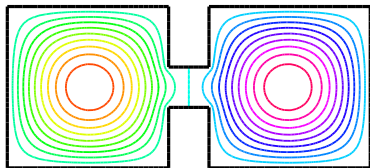
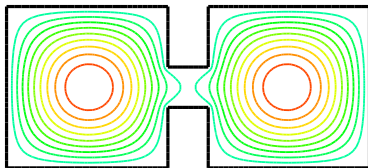
$$\lambda_2 \approx 2.02481$$

$$\lambda_1 \approx 1.97588$$

$$\lambda_2 \approx 1.97967$$

$$\lambda_1 \approx 1.96196$$

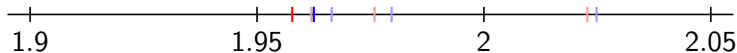
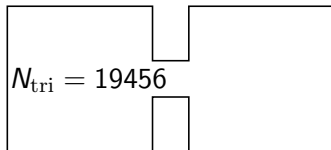
$$\lambda_2 \approx 1.96644$$





Example – dumbbell

$$\begin{aligned} -\Delta u_j &= \lambda_j u_j && \text{in } \Omega \\ u_j &= 0 && \text{on } \partial\Omega \end{aligned}$$

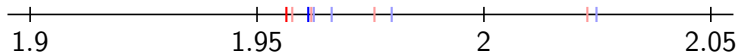
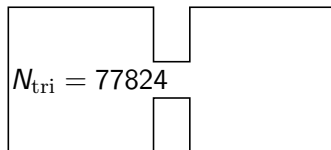


$\lambda_1 \approx 2.02280$	$\lambda_2 \approx 2.02481$
$\lambda_1 \approx 1.97588$	$\lambda_2 \approx 1.97967$
$\lambda_1 \approx 1.96196$	$\lambda_2 \approx 1.96644$
$\lambda_1 \approx 1.95777$	$\lambda_2 \approx 1.96251$



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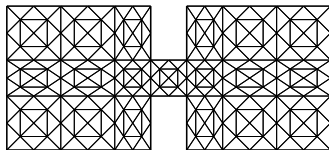


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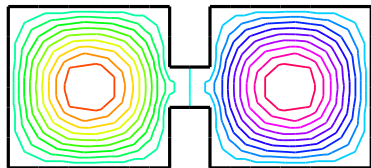
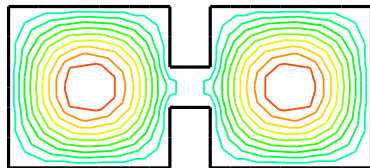
Example – dumbbell



$$\begin{aligned} -\Delta u_j &= \lambda_j u_j && \text{in } \Omega \\ u_j &= 0 && \text{on } \partial\Omega \end{aligned}$$

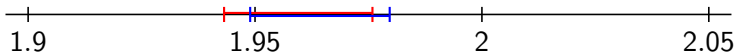
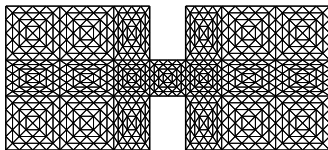


$$1.91067 \leq \lambda_1 \leq 2.02280 \quad 1.91981 \leq \lambda_2 \leq 2.02481$$

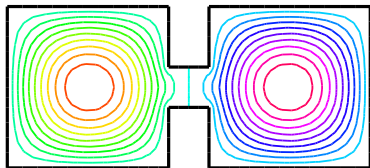
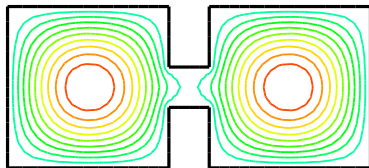


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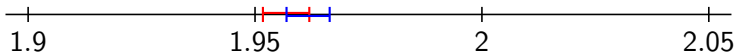
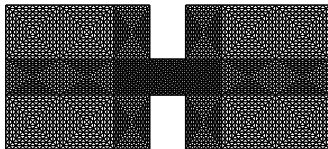


$$\begin{aligned}
 1.91067 \leq \lambda_1 \leq 2.02280 & & 1.91981 \leq \lambda_2 \leq 2.02481 \\
 1.94317 \leq \lambda_1 \leq 1.97588 & & 1.94893 \leq \lambda_2 \leq 1.97967
 \end{aligned}$$

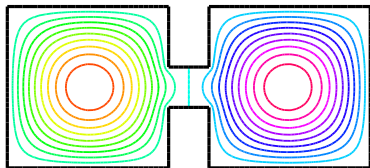
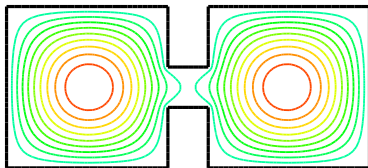


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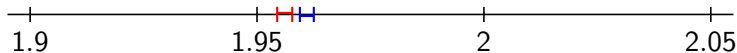
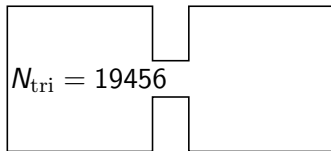
$1.91067 \leq \lambda_1 \leq 2.02280$	$1.91981 \leq \lambda_2 \leq 2.02481$
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$1.95174 \leq \lambda_1 \leq 1.96196$	$1.95694 \leq \lambda_2 \leq 1.96644$





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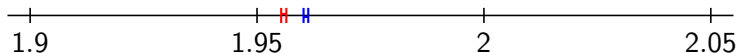
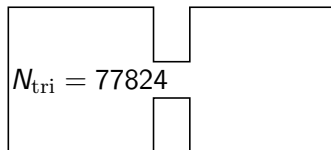


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$1.95174 \leq \lambda_1 \leq 1.96196$	$1.95694 \leq \lambda_2 \leq 1.96644$
$1.95443 \leq \lambda_1 \leq 1.95777$	$1.95944 \leq \lambda_2 \leq 1.96251$



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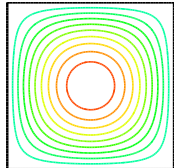


$1.91067 \leq \lambda_1 \leq 2.02280$	$1.91981 \leq \lambda_2 \leq 2.02481$
$1.94317 \leq \lambda_1 \leq 1.97588$	$1.94893 \leq \lambda_2 \leq 1.97967$
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$1.95443 \leq \lambda_1 \leq 1.95777$	$1.95944 \leq \lambda_2 \leq 1.96251$
$1.95532 \leq \lambda_1 \leq 1.95646$	$1.96025 \leq \lambda_2 \leq 1.96129$

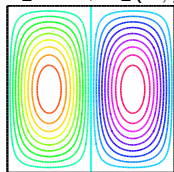


Example: Square

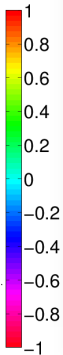
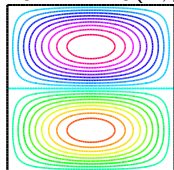
$$\lambda_1 = 2, u_1(x, y) = \sin(x) \sin(y)$$



$$\lambda_2 = 5, u_2(x, y) = \sin(2x) \sin(y)$$



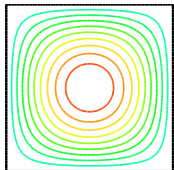
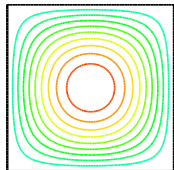
$$\lambda_3 = 5, u_3(x, y) = \sin(x) \sin(2y)$$



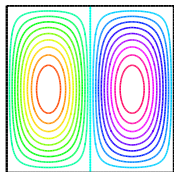
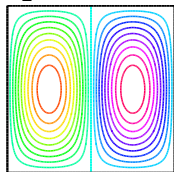


Example: Two squares

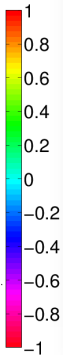
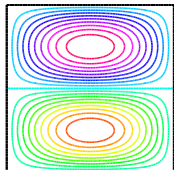
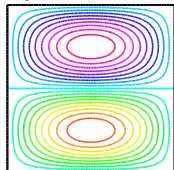
$$\lambda_1 = 2$$



$$\lambda_2 = 5$$



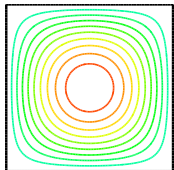
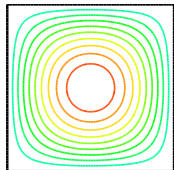
$$\lambda_3 = 5$$



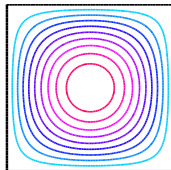
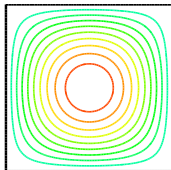


Example: Two squares

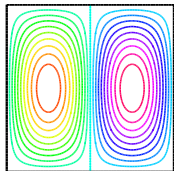
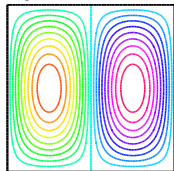
$\lambda_1 = 2$



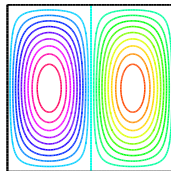
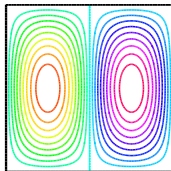
$\lambda_2 = 2$



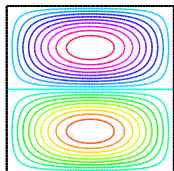
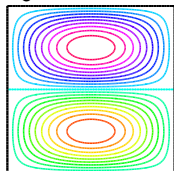
$\lambda_3 = 5$



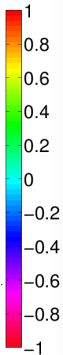
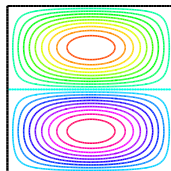
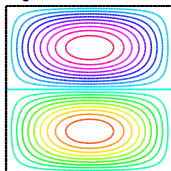
$\lambda_4 = 5$



$\lambda_5 = 5$



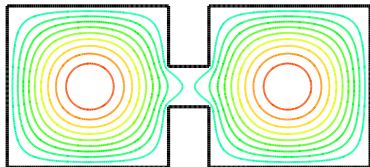
$\lambda_6 = 5$



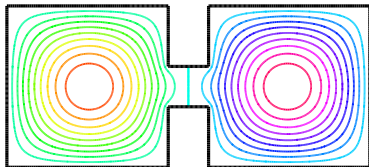
Example: Dumbbell



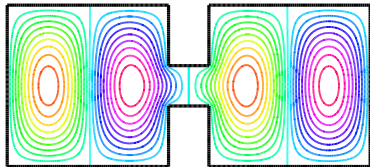
$\lambda_1 \approx 1.9556$



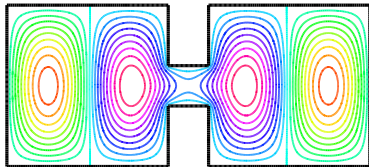
$\lambda_2 \approx 1.9605$



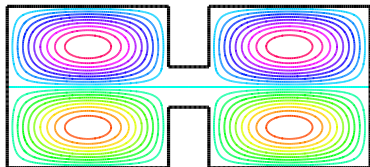
$\lambda_4 \approx 4.8288$



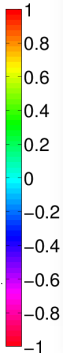
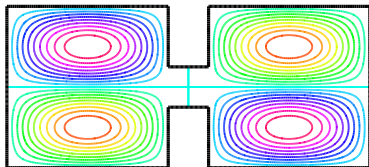
$\lambda_3 \approx 4.7996$



$\lambda_5 \approx 4.9960$



$\lambda_6 \approx 4.9960$



Lower bounds on eigenvalues



Old problem:

Temple 1928, Weinstein 1937, Kato 1949, Lehmann 1949, 1950,
...

Many results: M.G. Armentano, G. Barrenechea, H. Behnke,
C. Carstensen, R.G. Duran, D. Galistl, J. Gedicke, F. Goerisch,
L. Grubišić, Jun Hu, J.R. Kuttler, Y.A. Kuznetsov, Fubiao Lin,
Qun Lin, Xuefeng Liu, M. Plum, S.I. Repin, V.G. Sigillito,
Hehu Xie, Yidu Yang, Zhimin Zhang, ... *many others*



Weinstein's bounds

Eigenvalue problem: Find $u_i \in D(A) \setminus \{0\}$ and $\lambda_i \in \mathbb{R}$:

$$Au_i = \lambda_i u_i$$

Setting:

- ▶ V ... Hilbert space
- ▶ $A : D(A) \rightarrow V$ linear, symmetric operator
- ▶ $\{u_i\}$ form orthonormal basis in V
- ▶ $0 < \lambda_1 \leq \lambda_2 \leq \lambda_3 \leq \dots$



Weinstein's bounds

Eigenvalue problem: Find $u_i \in D(A) \setminus \{0\}$ and $\lambda_i \in \mathbb{R}$:

$$Au_i = \lambda_i u_i$$

Theorem 1 (Weinstein 1937):

- ▶ Let $u_* \in D(A) \setminus \{0\}$ and $\lambda_* \in \mathbb{R}$ be arbitrary.
- ▶ Let $\varepsilon = \|Au_* - \lambda_* u_*\| / \|u_*\|$.
- ▶ Let $\frac{\lambda_{n-1} + \lambda_n}{2} \leq \lambda_* \leq \frac{\lambda_n + \lambda_{n+1}}{2}$ for some n .

Then $\lambda_* - \varepsilon \leq \lambda_n$.



Weinstein's bounds

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Theorem 1 (Weinstein 1937):

- ▶ Let $u_* \in D(A) \setminus \{0\}$ and $\lambda_* \in \mathbb{R}$ be arbitrary.
- ▶ Let $\varepsilon = \|Au_* - \lambda_* u_*\| / \|u_*\|$.
- ▶ Let $\frac{\lambda_{n-1} + \lambda_n}{2} \leq \lambda_* \leq \frac{\lambda_n + \lambda_{n+1}}{2}$ for some n .

Then $\lambda_* - \varepsilon \leq \lambda_n$.

Proof:
$$\begin{aligned} \|Au_* - \lambda_* u_*\|^2 &= \sum_{j=1}^{\infty} \langle Au_* - \lambda_* u_*, u_j \rangle^2 \\ &= \sum_{j=1}^{\infty} |\lambda_j - \lambda_*|^2 \langle u_*, u_j \rangle^2 \geq \min_j |\lambda_j - \lambda_*|^2 \|u_*\|^2 \end{aligned}$$

Thus, $|\lambda_n - \lambda_*| = \min_j |\lambda_j - \lambda_*| \leq \frac{\|Au_* - \lambda_* u_*\|}{\|u_*\|} = \varepsilon$. □



Eigenvalue problem: Find $u_i \in V \setminus \{0\}$ and $\lambda_i \in \mathbb{R}$:

$$a(u_i, v) = \lambda_i b(u_i, v) \quad \forall v \in V.$$

Setting:

- ▶ V is a Hilbert space
- ▶ $a(\cdot, \cdot)$ is a symmetric, continuous, V -elliptic bilinear form
- ▶ $b(\cdot, \cdot)$ is a symmetric, continuous, positive semidefinite bilinear form
- ▶ $\{u_i\}$ form orthonormal basis in V , i.e. $b(u_i, u_j) = \delta_{ij}$
- ▶ $0 < \lambda_1 \leq \lambda_2 \leq \lambda_3 \leq \dots$

Example:

- ▶ $a(u, v) = (\nabla u, \nabla v)$
- ▶ $b(u, v) = (u, v)$

Method 1: Weinstein's bound in the weak form



Theorem 2:

- ▶ Let $u_* \in V \setminus \{0\}$ and $\lambda_* \in \mathbb{R}$ be arbitrary.
- ▶ Let $w \in V$ be given by

$$a(w, v) = a(u_*, v) - \lambda_* b(u_*, v) \quad \forall v \in V.$$

- ▶ Let $\|w\|_a \leq \eta$.
- ▶ Let $\sqrt{\lambda_{n-1}\lambda_n} \leq \lambda_* \leq \sqrt{\lambda_n\lambda_{n+1}}$

Then

$$\ell_n^W \leq \lambda_n, \quad \text{where } \ell_n^W = \frac{1}{4|u_*|_b^2} \left(-\eta + \sqrt{\eta^2 + 4\lambda_*|u_*|_b^2} \right)^2.$$

[Vejchodský, Šebestová 2017]



Method 2: Kato's bound in the weak form

Theorem 3:

- ▶ Let $1 \leq n \leq s$.
- ▶ Let $u_{*,i} \in V$ and $\lambda_{*,i} \in \mathbb{R}$, $i = n, \dots, s$, satisfy

$$a(u_{*,i}, v_*) = \lambda_{*,i} b(u_{*,i}, v_*) \quad \forall v_* \in V_*, \quad |u_{*,i}|_b = 1,$$

where $V_* = \text{span}\{u_{*,i}, i = n, \dots, s\}$.

- ▶ Let $w_i \in V$, $i = n, \dots, s$, be given by

$$a(w_i, v) = a(u_{*,i}, v) - \lambda_{*,i} b(u_{*,i}, v) \quad \forall v \in V.$$

- ▶ Let $\|w_i\|_a \leq \eta_i$ for all $i = n, \dots, s$.
- ▶ Let $\lambda_{s-1} \leq \lambda_{*,s} < \nu \leq \lambda_{s+1}$.

Then

$$\ell_n^K \leq \lambda_n, \quad \text{where } \ell_n^K = \lambda_{*,n} \left(1 + \nu \lambda_{*,n} \sum_{i=n}^s \frac{\eta_i^2}{\lambda_{*,i}^2 (\nu - \lambda_{*,i})} \right)^{-1}.$$

[Vejchodský, Šebestová 2017]



Theorem 4:

- ▶ Let $V = H_0^1(\Omega)$, $a(u, v) = (\nabla u, \nabla v)$, and $b(u, v) = (u, v)$.
- ▶ Let $u_* \in V$ and $\lambda_* \in \mathbb{R}$ be arbitrary.
- ▶ Let $w \in V$ satisfy

$$a(w, v) = a(u_*, v) - \lambda_* b(u_*, v) \quad \forall v \in V.$$

- ▶ Let $\mathbf{q} \in \mathbf{H}(\text{div}, \Omega)$ be such that $-\text{div } \mathbf{q} = \lambda_* u_*$.

Then

$$\|\nabla w\|_{L^2(\Omega)} \leq \eta = \|\nabla u_* - \mathbf{q}\|_{L^2(\Omega)}.$$

[Synge 1957], [Haslinger, Hlaváček 1976], [Křížek, Hlaváček 1984],
[Neittaanmäki, Repin 2004], [Braess 2007], ...



Flux reconstruction

- ▶ FEM eigenpairs: $\Lambda_{h,n} \in \mathbb{R}$, $u_{h,n} \in V_h$, $\|u_{h,n}\|_{L^2(\Omega)} = 1$, $n = r, \dots, s$
- ▶ Flux reconstruction: $\mathbf{q}_{h,n} = \sum_{z \in \mathcal{N}_h} \mathbf{q}_{z,n}$ [Braess, Schöberl 2006]
- ▶ Local mixed FEM: $\mathbf{q}_{z,n} \in \mathbf{W}_z$, $d_{z,n} \in P_1^*(\mathcal{T}_z)$

$$\begin{aligned}(\mathbf{q}_{z,n}, \mathbf{w}_h)_{\omega_z} - (d_{z,n}, \operatorname{div} \mathbf{w}_h)_{\omega_z} &= (\psi_z \nabla u_{h,n}, \mathbf{w}_h)_{\omega_z} & \forall \mathbf{w}_h \in \mathbf{W}_z \\ -(\operatorname{div} \mathbf{q}_{z,n}, \varphi_h)_{\omega_z} &= (r_{z,n}, \varphi_h)_{\omega_z} & \forall \varphi_h \in P_1^*(\mathcal{T}_z)\end{aligned}$$

where

- ▶ ω_z is the patch of elements around vertex $\mathbf{z} \in \mathcal{N}_h$
- ▶ \mathcal{T}_z is the set of elements in ω_z
- ▶ $\mathbf{W}_z = \{\mathbf{w}_h \in \mathbf{H}(\operatorname{div}, \omega_z) : \mathbf{w}_h|_K \in \mathbf{RT}_1(K) \forall K \in \mathcal{T}_z$
and $\mathbf{w}_h \cdot \mathbf{n}_{\omega_z} = 0$ on $\Gamma_{\omega_z}^{\text{ext}}\}$
- ▶ $P_1^*(\mathcal{T}_z) = \begin{cases} \{v_h \in P_1(\mathcal{T}_z) : \int_{\omega_z} v_h \, dx = 0\} & \text{for } \mathbf{z} \in \mathcal{N}_h \setminus \partial\Omega \\ P_1(\mathcal{T}_z) & \text{for } \mathbf{z} \in \mathcal{N}_h \cap \partial\Omega \end{cases}$
- ▶ $r_{z,n} = \Lambda_{h,n} \psi_z u_{h,n} - \nabla \psi_z \cdot \nabla u_{h,n}$



Flux reconstruction

▶ FEM eigenpairs: $\Lambda_{h,n} \in \mathbb{R}$, $u_{h,n} \in V_h$, $\|u_{h,n}\|_{L^2(\Omega)} = 1$, $n = r, \dots, s$

▶ Flux reconstruction: $\mathbf{q}_{h,n} = \sum_{z \in \mathcal{N}_h} \mathbf{q}_{z,n}$ [Braess, Schöberl 2006]

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$$\begin{aligned}(\mathbf{q}_{z,n}, \mathbf{w}_h)_{\omega_z} - (d_{z,n}, \operatorname{div} \mathbf{w}_h)_{\omega_z} &= (\psi_z \nabla u_{h,n}, \mathbf{w}_h)_{\omega_z} & \forall \mathbf{w}_h \in \mathbf{W}_z \\ -(\operatorname{div} \mathbf{q}_{z,n}, \varphi_h)_{\omega_z} &= (r_{z,n}, \varphi_h)_{\omega_z} & \forall \varphi_h \in P_1^*(\mathcal{T}_z)\end{aligned}$$

▶ Error estimator: $\eta_n = \|\nabla u_{h,n} - \mathbf{q}_{h,n}\|_{L^2(\Omega)}$

▶ Weinstein's bound: $\ell_n^W = \left(-\eta_n + \sqrt{\eta_n^2 + 4\Lambda_{h,n}}\right)^2 / 4$
provided $\Lambda_{h,n} \leq \sqrt{\lambda_n \lambda_{n+1}}$.

▶ Kato's bound: $\ell_n^K = \Lambda_{h,n} \left(1 + \nu \Lambda_{h,n} \sum_{i=n}^s \frac{\eta_i^2}{\Lambda_{h,i}^2 (\nu - \Lambda_{h,i})}\right)^{-1}$
provided $\Lambda_{h,s} < \nu \leq \lambda_{s+1}$.



How to get ν ?

$$\begin{aligned} -\Delta u_j &= \lambda_j u_j && \text{in } \Omega \\ u_j &= 0 && \text{on } \partial\Omega \end{aligned}$$

Theorem: If $\Omega \subset \mathcal{L}$ then $\lambda_n^{(\mathcal{L})} \leq \lambda_n^{(\Omega)}$.

Proof:

- ▶ $H_0^1(\Omega) \subset H_0^1(\mathcal{L})$
- ▶ $\lambda_1^{(\mathcal{L})} = \min_{v \in H_0^1(\mathcal{L})} \frac{(\nabla v, \nabla v)_{\mathcal{L}}}{(v, v)_{\mathcal{L}}} \leq \min_{v \in H_0^1(\Omega)} \frac{(\nabla v, \nabla v)_{\Omega}}{(v, v)_{\Omega}} = \lambda_1^{(\Omega)}$
- ▶ Use Courant minimax principle for λ_n .



How to get ν ?



$$\begin{aligned} -\Delta u_j &= \lambda_j u_j && \text{in } \Omega \\ u_j &= 0 && \text{on } \partial\Omega \end{aligned}$$

Theorem: If $\Omega \subset \mathcal{L}$ then $\lambda_n^{(\mathcal{L})} \leq \lambda_n^{(\Omega)}$.

Example: 10 eigenvalues in the dumbbell

$\mathcal{L} \supset \Omega \implies 8.93827 \leq \lambda_{11}$

But $\lambda_8 \approx 7.986$, $\lambda_9 \approx 9.353$, $\lambda_{10} \approx 9.510$, $\lambda_{11} \approx 9.998$.

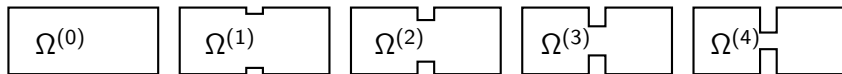


$$\begin{aligned} -\Delta u_j &= \lambda_j u_j && \text{in } \Omega \\ u_j &= 0 && \text{on } \partial\Omega \end{aligned}$$

- ▶ Let $\Omega = \Omega^{(m)} \subset \Omega^{(m-1)} \subset \dots \subset \Omega^{(1)} \subset \Omega^{(0)}$.
- ▶ Let exact eigenvalues are known on $\Omega^{(0)}$.
- ▶ Theorem $\Rightarrow \lambda_n^{(k-1)} \leq \lambda_n^{(k)}$, $k = 1, 2, \dots, m$.

[Plum 1990, 1991]

Example:



Analytically:	$\nu = 12.16$	$\nu = 11.39$	$\nu = 10.77$	$\nu = 9.988$
$12.16 \leq \lambda_{17}^{(0)}$	$\ell_{15}^K \doteq 11.39$	$\ell_{13}^K \doteq 10.77$	$\ell_{11}^K \doteq 9.988$	

Method 3. Lehmann–Goerisch



Input: A priori lower bound: $\nu \leq \lambda_{s+1}$

Algorithm:

- ▶ FEM eigenpairs: $\Lambda_{h,i} \in \mathbb{R}$, $u_{h,i} \in V_h$, $i = 1, 2, \dots, s$
- ▶ Mixed FEM problem: $\sigma_{h,i} \in \mathbf{W}_h$, $q_{h,i} \in Q_h$, $i = 1, 2, \dots, s$
 $\mathbf{W}_h = \{\sigma_h \in \mathbf{H}(\operatorname{div}, \Omega) : \sigma_h|_K \in \mathbf{RT}_k(K) \quad \forall K \in \mathcal{T}_h\}$
 $Q_h = \{q_h \in L^2(\Omega) : q_h|_K \in P_k(K) \quad \forall K \in \mathcal{T}_h\}$

$$\begin{aligned}(\sigma_{h,i}, \mathbf{w}_h) + (q_{h,i}, \operatorname{div} \mathbf{w}_h) &= 0 & \forall \mathbf{w}_h \in \mathbf{W}_h, \\(\operatorname{div} \sigma_{h,i}, \varphi_h) &= (-u_{h,i}, \varphi_h) & \forall \varphi_h \in Q_h,\end{aligned}$$

Method 3. Lehmann–Goerisch



Input: A priori lower bound: $\nu \leq \lambda_{s+1}$

Algorithm:

- ▶ FEM eigenpairs: $\Lambda_{h,i} \in \mathbb{R}$, $u_{h,i} \in V_h$, $i = 1, 2, \dots, s$
- ▶ Mixed FEM problem: $\sigma_{h,i} \in \mathbf{W}_h$, $q_{h,i} \in Q_h$, $i = 1, 2, \dots, s$
- ▶ Set:

$$\gamma = \|u_{h,s} + \operatorname{div} \sigma_{h,s}\|_{L^2(\Omega)}$$

$$\rho = \nu + \gamma$$

$$\mathbf{M}_{ij} = (\nabla u_{h,i}, \nabla u_{h,j}) + (\gamma - \rho)(u_{h,i}, u_{h,j})$$

$$\mathbf{N}_{ij} = (\nabla u_{h,i}, \nabla u_{h,j}) + (\gamma - 2\rho)(u_{h,i}, u_{h,j}) + \rho^2(\sigma_{h,i}, \sigma_{h,j}) \\ + (\rho^2/\gamma)(u_{h,i} + \operatorname{div} \sigma_{h,i}, u_{h,j} + \operatorname{div} \sigma_{h,j})$$

- ▶ Solve:

$$\mu_1 \leq \dots \leq \mu_s : \quad \mathbf{M}\mathbf{y}_i = \mu_i \mathbf{N}\mathbf{y}_i, \quad i = 1, 2, \dots, s$$

- ▶ If \mathbf{N} is s.p.d. and if $\mu_{s+1-n} < 0$ then

$$\ell_n^{\text{LG}} = \rho - \gamma - \rho/(1 - \mu_{s+1-n}) \leq \lambda_n, \quad n = 1, 2, \dots, s.$$

[Behnke, Mertins, Plum, Wieners 2000]



Method 4. Crouzeix–Raviart elements

Crouzeix–Raviart finite elements

$V_h^{\text{CR}} = \{v_h \in P_1(\mathcal{T}_h) : v_h \text{ continuous in midpoints of all } \gamma \in \mathcal{E}_h\}$

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

$$(\nabla u_{h,i}^{\text{CR}}, \nabla v_h) = \lambda_{h,i}^{\text{CR}} (u_{h,i}^{\text{CR}}, v_h) \quad \forall v_h \in V_h^{\text{CR}}.$$

Lower bound (no round-off errors)

$$\ell_i^{\text{CR}} = \frac{\lambda_{h,i}^{\text{CR}}}{1 + \kappa^2 \lambda_{h,i}^{\text{CR}} h_{\max}^2} \leq \lambda_i \quad \forall i = 1, 2, \dots$$

where

- ▶ $\kappa = 0.1893$
- ▶ $h_{\max} = \max_{K \in \mathcal{T}_h} \text{diam } K$



Method 4. Crouzeix–Raviart elements

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

$$(\nabla u_{h,i}^{\text{CR}}, \nabla v_h) = \lambda_{h,i}^{\text{CR}} (u_{h,i}^{\text{CR}}, v_h) \quad \forall v_h \in V_h^{\text{CR}}.$$

Lower bound (inexact solver: $\mathbf{A}\tilde{\mathbf{u}}_i^{\text{CR}} \approx \tilde{\lambda}_{h,i}^{\text{CR}} \mathbf{B}\tilde{\mathbf{u}}_i^{\text{CR}}$)

$$\tilde{\ell}_i^{\text{CR}} = \frac{\tilde{\lambda}_{h,i}^{\text{CR}} - \|\mathbf{r}\|_{\mathbf{B}^{-1}}}{1 + \kappa^2 \left(\tilde{\lambda}_{h,i}^{\text{CR}} - \|\mathbf{r}\|_{\mathbf{B}^{-1}} \right) h_{\max}^2} \leq \lambda_i \quad \forall i = 1, 2, \dots$$

where

- ▶ $\kappa = 0.1893$
- ▶ $h_{\max} = \max_{K \in \mathcal{T}_h} \text{diam } K$
- ▶ $\mathbf{r} = \mathbf{A}\tilde{\mathbf{u}}_i^{\text{CR}} - \tilde{\lambda}_{h,i}^{\text{CR}} \mathbf{B}\tilde{\mathbf{u}}_i^{\text{CR}}$

Provided

- ▶ $\|\mathbf{r}\|_{\mathbf{B}^{-1}} < \tilde{\lambda}_{h,i}^{\text{CR}}$
- ▶ $\tilde{\lambda}_{h,i}^{\text{CR}}$ is closer to $\lambda_{h,i}^{\text{CR}}$ than to any other discrete eigenvalue $\lambda_{h,j}^{\text{CR}}, j \neq i$



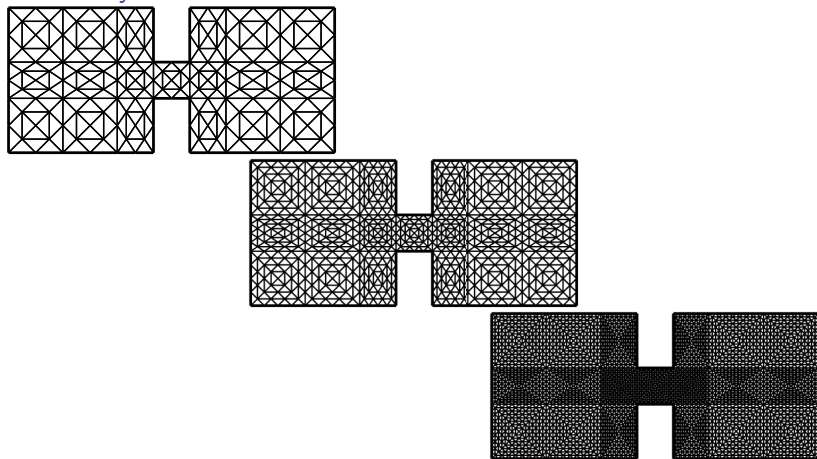
Upper bound

- ▶ \mathcal{T}_h^* is the red refinement of \mathcal{T}_h
- ▶ $u_{h,i}^* = \mathcal{I}_{\text{CM}} \tilde{u}_{h,i}^{\text{CR}}$ for $i = 1, 2, \dots, m$
- ▶ $\mathbf{S}, \mathbf{Q} \in \mathbb{R}^{m \times m}$ with entries $\mathbf{S}_{j,k} = (\nabla u_{h,j}^*, \nabla u_{h,k}^*)$ and $\mathbf{Q}_{j,k} = (u_{h,j}^*, u_{h,k}^*)$
- ▶ $\mathbf{S}\mathbf{y}_i = \Lambda_i^* \mathbf{Q}\mathbf{y}_i, \quad i = 1, 2, \dots, m$
- ▶ $\Lambda_1^* \leq \Lambda_2^* \leq \dots \leq \Lambda_m^*$
- ▶ $\lambda_i \leq \Lambda_i^*$ for $i = 1, 2, \dots, m$

Example: Dumbbell – convergence

$$\begin{aligned}
 -\Delta u_j &= \lambda_j u_j & \text{in } \Omega = \text{dumbbell} \\
 u_j &= 0 & \text{on } \partial\Omega
 \end{aligned}$$

Uniformly refined meshes:



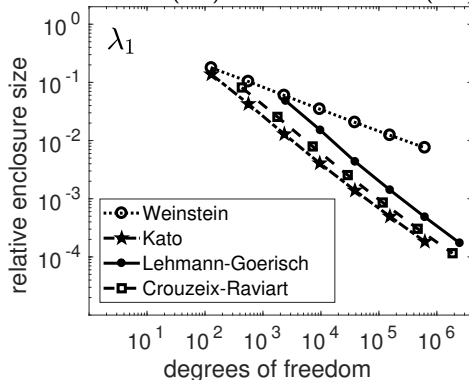


Example: Dumbbell – convergence

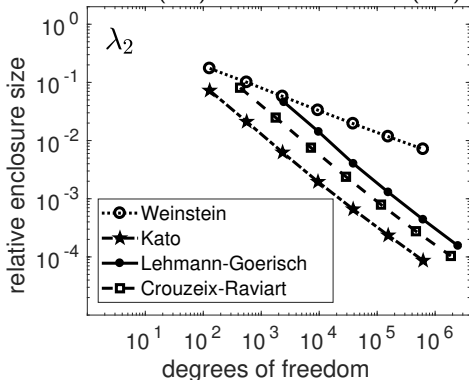
Spectrum:



$$1.95569_{(LG)} \leq \lambda_1 \leq 1.95591_{(CR)}$$



$$1.96059_{(LG)} \leq \lambda_2 \leq 1.96079_{(CR)}$$



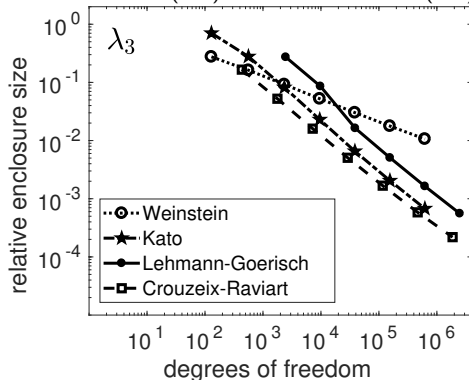


Example: Dumbbell – convergence

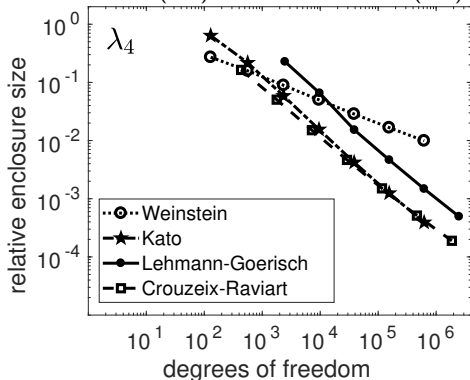
Spectrum:



$$4.80024_{(CR)} \leq \lambda_3 \leq 4.80129_{(CR)}$$



$$4.82944_{(CR)} \leq \lambda_4 \leq 4.83036_{(CR)}$$



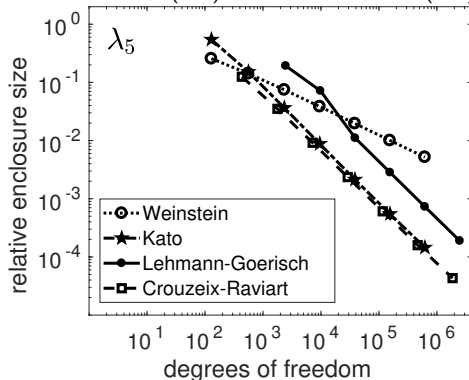


Example: Dumbbell – convergence

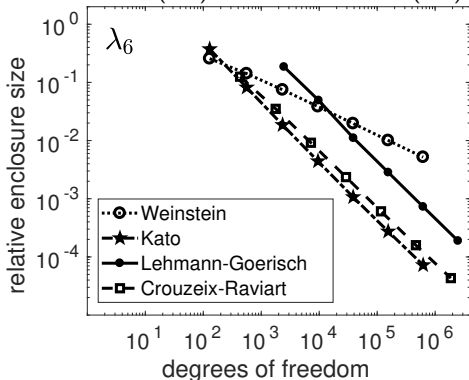
Spectrum:



$$4.99671_{(CR)} \leq \lambda_5 \leq 4.99693_{(CR)}$$



$$4.99672_{(CR)} \leq \lambda_6 \leq 4.99694_{(CR)}$$



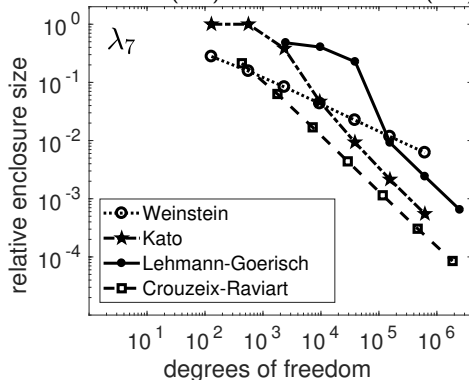


Example: Dumbbell – convergence

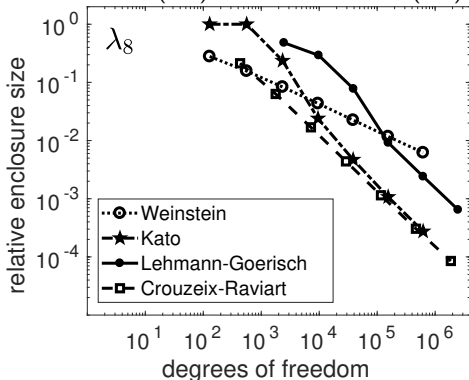
Spectrum:



$$7.98657_{(CR)} \leq \lambda_7 \leq 7.98725_{(CR)}$$



$$7.98664_{(CR)} \leq \lambda_8 \leq 7.98732_{(CR)}$$



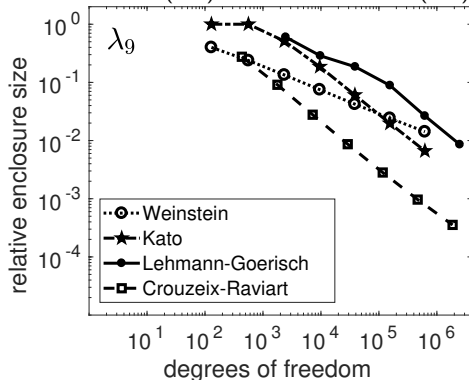


Example: Dumbbell – convergence

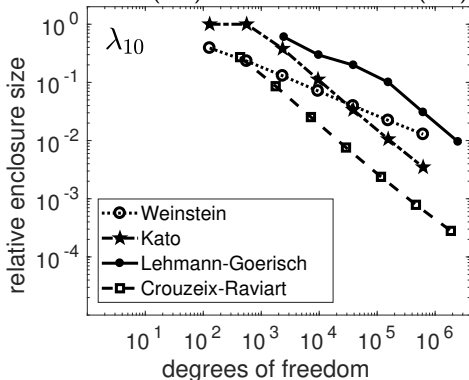
Spectrum:



$$9.35556_{(CR)} \leq \lambda_9 \leq 9.35888_{(CR)}$$



$$9.50943_{(CR)} \leq \lambda_{10} \leq 9.51210_{(CR)}$$



Conclusions

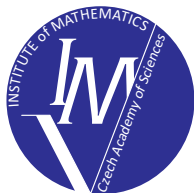


	Weinstein	Kato	Lehmann– –Goerisch	Crouzeix– –Raviart
speed of convergence	–	+	+	+
a priori information	–	–	–	±
algebraic error	+	–	+	+
generality	+	+	+	–
higher-order	±	+	+	–
robustness	+	–	–	+
local problems	+	+	–	+
error indicator	+	+	+	–

Thank you for your attention

Tomáš Vejchodský (vejchod@math.cas.cz)

Institute of Mathematics
Czech Academy of Sciences



Joint work with I. Šebestová (University of Concepción, Chile)

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