Introduction to the Finite Element method

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Motivation

A PDE:

$$\mathcal{L}u = f \qquad \text{in } \Omega \subset \mathbb{R}^n, \qquad \mathcal{B}u = g \qquad \text{on } \partial\Omega$$

A numerical approximation:

$$\underline{\underline{A}}\,\underline{U} = \underline{R} \qquad \rightarrow \qquad u_h$$

- **Existence** of u, u_h.
- **Uniqueness** of u, u_h.
- **Well-posedness:** Continuous dependence on the data.
- **Convergence:** A **numerical method** is a **systematic** way of constructing approximations to u, in such a way that the difference $u - u_h$ can be made arbitrarily small (in what sense?).
- **Robustness:** u_h is **not** exact, there is some **error** but... is it an error one can tolerate (qualitatively speaking)?

Motivation

Finite Element Method: When the PDE is **elliptic**, the most popular approximation method is the FEM. It is **general**, **geometrically flexible**, **easy to code**, **robust**, etc. etc.

Understanding PDE's/FEM requires generalizations of the basic tools of linear algebra:

- The spaces are infinite dimensional.
- The "matrices" are now "operators" between such spaces.
- The rank theorem $\dim(\mathrm{Ker}(\underline{\underline{A}}))+\dim(\mathrm{Im}(\underline{\underline{A}})) = n$ no longer makes sense...(existence and uniqueness).
- Linear bijections may not have continuous inverse... (well-posedness).
- Different notions of convergence (norms) make a world of difference.

and of the basic tools of differential calculus:

- Function spaces.
- Derivatives, integrals.
- Boundary values.

Overview

- **Galerkin approximations:** Differential, variational and extremal formulations of a simple 1D boundary value problem. Well-posedness of variational formulations. Functional setting. Strong and weak coercivity. Lax-Milgram lemma. Banach's open mapping theorem. Céa's best-approximation property. Convergence under weak coercivity. (2 lectures)
- **The spaces of FEM:** (3 lectures)
- **The FEM viewed as least squares:** (1 lecture)
- **Interpolation error and convergence:** (1 lecture)
- **Application to convection-diffusion-reaction problems:** (1 lecture)
- **Application to linear elasticity:** (1 lecture)
- **Mixed problems:** (2 lectures)
- **FEM for parabolic problems:** (2 lectures)

1 Galerkin approximations

1.1 Variational formulation of a simple 1D example

Let u be the solution of

$$\begin{cases} -u'' + u = f & \text{in } (0,1) \\ u(0) = u(1) = 0 \end{cases} \tag{1.1}$$

The **differential formulation** (DF) of the problem requires $-u'' + u$ to be exactly equal to f in **all** points $x \in (0,1)$.
Multiplying the equation by any function v and integrating by parts (recall that

$$\int_0^1 w'\, z\, dx = w(1)z(1) - w(0)z(0) - \int_0^1 w\, z'\, dx \tag{1.2}$$

holds for all w and z that are *regular enough*) one obtains that u satisfies

$$\int_0^1 (u'\, v' + u\, v)\, dx - u'(1)v(1) + u'(0)v(0) = \int_0^1 f\, v\, dx \qquad \forall\, v. \tag{1.3}$$

- The requirement "for all x" of the DF has become "for all functions v".
- Does equation (1.3) fully determine u?
- What happened with the boundary conditions?

Consider the following problem in **variational formulation** (VF): "Determine $u \in W$, such that $u(0) = u(1) = 0$ and that

$$\int_0^1 (u'\, v' + u\, v)\; dx = \int_0^1 f\, v\; dx \tag{1.4}$$

holds for all $v \in W$ satisfying $v(0) = v(1) = 0$."

Prop. 1.1 *The solution u of the DF (eq. 1.1) is also a solution of the VF if W consists of continuous functions of sufficient regularity. As a consequence, problem VF admits at least one solution whenever DF does.*

Proof. Following the steps that lead to the VF, it becomes clear that the only requirement for u to satisfy (1.4) is that the integration by parts formula (1.2) be valid. □

Exo. 1.1 *Show that the solution of*

$$\begin{cases} -u'' + u = f & in\ (0,1) \\ u(0) = 0, \qquad u'(1) = g \in \mathbb{R} \end{cases} \tag{1.5}$$

is a solution to: "Find $u \in W$ such that $u(0) = 0$ and that

$$\int_0^1 (u'\, v' + u\, v)\; dx = \int_0^1 f\, v\; dx \;+\; g\, v(1) \tag{1.6}$$

holds for all $v \in W$ satisfying $v(0) = 0$."

Consider the following problem in **extremal formulation** (EF): "Determine $u \in W$ such that it minimizes the function

$$J(w) = \int_0^1 \left(\frac{1}{2} w'(x)^2 + \frac{1}{2} w(x)^2 - f\, w \right) \, dx \tag{1.7}$$

over the functions $w \in W$ that satisfy $w(0) = w(1) = 0$."

Prop. 1.2 *The unique solution u of (1.1) is also a solution to EF. As a consequence, EF admits at least one solution.*

Proof. We need to show that $J(w) \geq J(u)$ for all $w \in W_0$, where

$$W_0 = \{ w \in W \, , \, w(0) = w(1) = 0 \}$$

Writing $w = u + \alpha v$ and replacing in (1.7) one obtains

$$J(u + \alpha\, v) = J(u) + \alpha \left[\int_0^1 (u'\, v' + u\, v - f\, v) \, dx \right] + \alpha^2 \int_0^1 \left(\frac{1}{2} v'(x)^2 + \frac{1}{2} v(x)^2 \right) \, dx$$

The last term is not negative and the second one is zero. □

Exo. 1.2 *Identify the EF of the previous exercise.*

Prop. 1.3 *Let u be the solution of*

$$\begin{cases} -u'' + u = f & \text{in } (0,1) \\ u(0) = 1, \qquad u'(1) = g \in \mathbb{R} \end{cases} \tag{1.8}$$

then u is also a solution of "Determine $u \in W$ such that $u(0) = 1$ and that

$$\int_0^1 (u'\, v' + u\, v)\; dx = \int_0^1 f\, v\; dx \;+\; g\, v(1) \tag{1.9}$$

holds for all $v \in W$ satisfying $v(0) = 0$."
Further, defining for any $a \in \mathbb{R}$

$$W_a = \{w \in W, w(0) = a\},$$

u minimizes over W_1 the function

$$J(w) = \int_0^1 \left(\frac{1}{2}w'(x)^2 + \frac{1}{2}w(x)^2 - f\, w\right)\; dx \;-\; g\, w(1). \tag{1.10}$$

Exo. 1.3 *Prove the last proposition.*

Let us define the bilinear and linear forms corresponding to problem (1.1):

$$a(v,w) = \int_0^1 (v'w' + vw)\, dx \qquad\qquad \ell(v) = \int_0^1 f\, v\, dx \tag{1.11}$$

and the function $J(v) = \frac{1}{2}a(v,v) - \ell(v)$. Remember that W is a space of functions with some (yet unspecified) regularity and let $W_0 = \{w \in W,\, w(0) = w(1) = 0\}$.

The three formulations that we have presented up to now are, thus:

DF: Find a function u such that

$$-u''(x) + u(x) = f(x) \qquad \forall\, x \in (0,1), \qquad\qquad u(0) = u(1) = 0$$

VF: Find a function $u \in W_0$ such that

$$a(u,v) = \ell(v) \quad \forall\, v \in W_0$$

EF: Find a function $u \in W_0$ such that

$$J(u) \leq J(w) \qquad \forall\, w \in W_0$$

and **we know that the exact solution of DF is also a solution of VF and of EF**.

The logic of the construction is justified by the following

Theorem 1.4 *If W is taken as*

$$W = \{w : (0,1) \to \mathbb{R}, \int_0^1 w(x)^2 \, dx < +\infty, \int_0^1 w'(x)^2 \, dx < +\infty\} \stackrel{\text{def}}{=} H^1(0,1)$$

and if f is such that there exists $C \in \mathbb{R}$ for which

$$\int_0^1 f(x)\, w(x) \, dx \leq C \sqrt{\int_0^1 w'(x)^2 \, dx} \qquad \forall\, w \in W_0 \tag{1.12}$$

then problems (VF) and (EF) have one and only one solution, and their solutions coincide.

The proof will be given later, now let us consider its consequences:

- The differential equation has <u>at most one solution</u> in W.
- If the solution u to (VF)-(EF) is regular enough to be considered a solution to (DF), then u is <u>the solution</u> to (DF).
- If the solution u to (VF)-(EF) is <u>not</u> regular enough to be considered a solution to (DF), then (DF) <u>has no solution</u>.

$\Rightarrow$ (VF) is a <u>generalization</u> of (DF).

Exo. 1.4 *Show that* $W_0 \subset C^0(0,1)$. *Further, compute* $C \in \mathbb{R}$ *such that*

$$\max_{x\in[0,1]} |w(x)| \leq C\sqrt{\int_0^1 w'(x)^2 \, dx} \qquad \forall\, w \,\in\, W_0$$

Hint: You may assume that $\int_0^1 f(x)\, g(x) \, dx \,\leq\, \sqrt{\int_0^1 f(x)^2 \, dx}\,\sqrt{\int_0^1 g(x)^2 \, dx}$ *for any* f *and* g *(Cauchy-Schwarz).*

Exo. 1.5 *Consider* $f(x) = |x - 1/2|^\gamma$. *For which exponents* γ *is* $\int_0^1 f(x)\, w(x) \, dx < +\infty$ *for all* $w \in W_0$*?*

Exo. 1.6 *Consider as* f *the "Dirac delta function" at* $x = 1/2$, *that we will denote by* $\delta_{1/2}$. *It can be considered as a "generalized" function defined by*

$$\int_0^1 \delta_{1/2}(x)\, w(x) \, dx = w(1/2) \qquad \forall\, w \,\in\, C^0(0,1)$$

Prove that $\delta_{1/2}$ *satisfies (1.12) and determine the analytical solution to (VF).*

Exo. 1.7 *Determine the DF and the EF corresponding to the following VF: "Find* $u \in W = H^1(0,1)$, $u(0) = 1$, *such that*

$$\int_0^1 (u'w' + uw) \, dx = w(1/2) \qquad \forall\, w \,\in\, W_0 \tag{1.13}$$

where $W_0 = \{w \,\in\, W, w(0) = 0\}$*."*

1.2 Variational formulations in general

Let V be a Hilbert space with norm $\|\cdot\|_V$. Let $a(\cdot,\cdot)$ and $\ell(\cdot)$ be bilinear and linear forms on V satisfying (continuity), for all $v,\, w \in V$,

$$a(v,w) \le N_a \, \|v\|_V \, \|w\|_V, \qquad\qquad \ell(v) \le N_\ell \, \|v\|_V \tag{1.14}$$

This last inequality means that $\ell \in V'$, the (topological) dual of V. The minimum N_ℓ that satisfies this inequality is called the norm of ℓ in V', i.e.

$$\|\ell\|_{V'} \stackrel{\text{def}}{=} \sup_{0 \neq v \in V} \frac{\ell(v)}{\|v\|_V} \tag{1.15}$$

The abstract VF we consider here is:

$$\text{“Find } u \in V \text{ such that} \qquad a(u,v) = \ell(v) \qquad\qquad \forall\, v \in V\text{”} \tag{1.16}$$

Exo. 1.8 *Assume that V is finite dimensional, of dimension n, and let $\{\phi^1, \phi^2, \ldots, \phi^n\}$ be a basis. Show that (1.16) is then equivalent to the linear system*

$$\underline{\underline{A}}\;\underline{U} = \underline{L} \tag{1.17}$$

where

$$A_{ij} \stackrel{\text{def}}{=} a(\phi^j, \phi^i), \qquad L_i \stackrel{\text{def}}{=} \ell(\phi^i) \tag{1.18}$$

and $\underline{U}$ is the coefficient column vector of the expansion of u, i.e.,

$$u = \sum_{i=1}^{n} U_i \, \phi^i \tag{1.19}$$

Def. 1.5 *The bilinear form $a(\cdot,\cdot)$ is said to be* **strongly coercive** *if there exists $\alpha > 0$ such that*

$$a(v,v) \geq \alpha \|v\|_V^2 \qquad \forall\, v \in V \tag{1.20}$$

Def. 1.6 *The bilinear form $a(\cdot,\cdot)$ is said to be* **weakly coercive** *(or to satisfy an* **inf-sup** *condition) if there exists $\beta > 0$ such that*

$$\sup_{0 \neq w \in V} \frac{a(v,w)}{\|w\|_V} \geq \beta \|v\|_V \qquad \forall\, v \in V \tag{1.21}$$

and

$$\sup_{0 \neq v \in V} \frac{a(v,w)}{\|v\|_V} \geq \beta \|w\|_V \qquad \forall\, w \in V \tag{1.22}$$

Exo. 1.9 *Prove that strong coercivity implies weak coercivity.*

Exo. 1.10 *Prove that, if V is finite dimensional, then* **(i)** *$a(\cdot,\cdot)$ is strongly coercive iff $\underline{\underline{A}}$ is positive definite ($\underline{X}^T\ \underline{\underline{A}}\ \underline{X} > 0\ \forall\, \underline{X} \in \mathbb{R}^n$), and* **(ii)** *$a(\cdot,\cdot)$ is weakly coercive iff $\underline{\underline{A}}$ is invertible.*

Exo. 1.11 *Prove that, if $a(\cdot,\cdot)$ is weakly coercive, then the solution u of (1.16) depends continuously on the forcing $\ell(\cdot)$. Specifically, prove that*

$$\|u\|_V \leq \frac{1}{\beta}\ \|\ell\|_{V'} \tag{1.23}$$

Theorem 1.7 *Assuming V to be a Hilbert space, problem (1.16) is well posed for any $\ell \in V'$ if and only if* **(i)** *$a(\cdot,\cdot)$ is continuous, and* **(ii)** *$a(\cdot,\cdot)$ is weakly coercive.*

A simpler version of this result is known as **Lax-Milgram lemma**:

Theorem 1.8 *Assuming V to be a Hilbert space, if $a(\cdot,\cdot)$ is continuous and strongly coercive then problem (1.16) is well posed for any $\ell \in V'$.*

Proof. This proof uses the so-called "Galerkin method", which will be useful to introduce... the Galerkin method!
Let $\{\phi^i\}$ be a basis of V. Denoting $V_N = \text{span}(\phi^1, \dots, \phi^N)$ we can define $u_N \in V_N$ as the unique solution of $a(u_N, v) = \ell(v)$ for all $v \in V_N$. This generates a sequence $\{u_N\}_{N=1,2,\dots}$ in V. Further, this sequence is bounded, because

$$\|u_N\|_V^2 \leq \frac{1}{\alpha}\, a(u_N, u_N) = \frac{1}{\alpha}\, \ell(u_N) \leq \frac{\|\ell\|_{V'}}{\alpha}\, \|u_N\|_V \quad \Rightarrow \quad \|u_N\|_V \leq \frac{\|\ell\|_{V'}}{\alpha}, \ \ \forall\, N$$

Recalling the weak compactness of bounded sets in Hilbert spaces, there exists $u \in V$ such that a subsequence of $\{u_N\}$ (still denoted by $\{u_N\}$ for simplicity) converges to u weakly. It remains to prove that $a(u, v) = \ell(v)$ for all $v \in V$. To see this, notice that

$$a(u, \phi^i) = a(\lim_N u_N, \phi^i) = \lim_N a(u_N, \phi^i) = \ell(\phi^i)$$

where the last equality holds because $a(u_N, \phi^i) = \ell(\phi^i)$ whenever $N \geq i$. Uniqueness is left as an exercise. □

Exo. 1.12 *Prove uniqueness in the previous theorem (bounded sequences may have several accumulation points).*

1.3 Galerkin approximations

The previous proof suggests a numerical method, the Galerkin method, to approximate the solution of a variational problem and thus of an elliptic PDE. The idea is simply to restrict the variational problem to a subspace of V that we will denote by V_h.

Discrete variational problem (Galerkin): Find $u_h \in V_h$ such that

$$a(u_h, v_h) = \ell(v_h) \qquad \forall\, v_h \in V_h \tag{1.24}$$

When the bilinear form $a(\cdot,\cdot)$ is symmetric and strongly coercive, this discrete probleme is equivalent to

Discrete extremal problem (Galerkin): Find $u_h \in V_h$ which minimizes over V_h the function

$$J(w) = \frac{1}{2}\, a(w, w) \,-\, \ell(w) \tag{1.25}$$

Exo. 1.13 *Prove this last assertion.*

The natural questions that arise are:

- Does u_h exist? Is it unique?
- Does u_h approximate u (the exact solution)?
- How difficult is it to compute u_h?

Does u_h exist? Is it unique?

Case 1) Strong coercivity of the form $a(\cdot,\cdot)$ over V

If $a(\cdot,\cdot)$ is strongly coercive over V, then

$$\inf_{0\neq w\in V} \frac{a(w,w)}{\|w\|_V^2} \;=\; \alpha > 0.$$

If $V_h \subset V$, then $a(\cdot,\cdot)$ is strongly coercive over V_h (because the infimum is taken over a smaller set). Then u_h exists and is unique as a consequence of Exo. 1.10.

Case 2) Weak coercivity of the form $a(\cdot,\cdot)$ over V

If $a(\cdot,\cdot)$ is just weakly coercive over V, then it may or may not be weakly coercive over V_h. Compare the two following conditions

$$(A)\ \inf_{w\in V}\sup_{v\in V} \frac{a(w,v)}{\|w\|_V\,\|v\|_V} = \beta > 0, \qquad\qquad (B)\ \inf_{w\in V_h}\sup_{v\in V_h} \frac{a(w,v)}{\|w\|_V\,\|v\|_V} = \beta_h > 0.$$

It is not true that (A)⇒(B) because the sup in (B) is taken over a smaller set. In this case the weak coercivity of the discrete problem must be proven independently, it is not inherited from the weak coercivity over the whole space V.

Does u_h approximate u?

Case 1) Strong coercivity of the form $a(\cdot,\cdot)$ over V

Lemma 1.9 (J. Céa) *If $a(\cdot,\cdot)$ and $\ell(\cdot)$ are continuous in V and $a(\cdot,\cdot)$ is strongly coercive, then*

$$\|u-u_h\|_V \leq \frac{N_a}{\alpha}\,\|u-v_h\|_V \qquad \forall\, v_h \,\in\, V_h \tag{1.26}$$

Proof. Notice the so-called **Galerkin orthogonality**:

$$a(u-u_h,v_h)=0 \qquad \forall\, v_h \,\in\, V_h \tag{1.27}$$

which implies that $a(u-u_h,u-u_h)=a(u-u_h,u-v_h)$ for all $v_h\in V_h$. Using this,

$$\|u-u_h\|_V^2 \leq \frac{1}{\alpha}a(u-u_h,u-u_h)=\frac{1}{\alpha}\,a(u-u_h,u-v_h)\leq \frac{N_a}{\alpha}\,\|u-u_h\|_V\,\|u-v_h\|_V \qquad \forall v_h\in V_h$$

In other words, $\|u-u_h\|_V \leq C\,\inf_{v_h\in V_h}\|u-v_h\|_V$. $\square$

Let h be a real parameter, typically a "mesh size". We say that a family $\{V_h\}_{h>0}\subset V$ satisfies the **approximability property** if:

$$\lim_{h\to 0}\operatorname{dist}(u,V_h)=\lim_{h\to 0}\;\inf_{v\,\in\,V_h}\;\|u-v\|_V \;=\; 0 \tag{1.28}$$

Corollary 1.10 *If $a(\cdot,\cdot)$ and $\ell(\cdot)$ are continuous in V, $a(\cdot,\cdot)$ is strongly coercive, and the family $\{V_h\}_{h>0}\subset V$ satisfies (1.28), then*

$$\lim_{h\to 0}u_h=u$$

in the sense of the norm $\|\cdot\|_V$.

Case 2) Weak coercivity of the form $a(\cdot,\cdot)$ over V_h
Assume now that the weak coercivity constant β_h is positive for all $h > 0$, so that u_h exists and is unique. Notice that Galerkin orthogonality still holds.

Lemma 1.11 *If $a(\cdot,\cdot)$ and $\ell(\cdot)$ are continuous in V, and $a(\cdot,\cdot)$ is weakly coercive in V_h with constant $\beta_h > 0$, then*

$$\|u - u_h\|_V \leq \left(1 + \frac{N_a}{\beta_h}\right) \|u - v_h\|_V \qquad \forall\, v_h \in V_h \tag{1.29}$$

Proof. One begins by decomposing the error as follows (we omit the subindex V in the norm)

$$\|u - u_h\| \leq \|u - v_h\| + \|u_h - v_h\| \qquad \forall\, v_h \in V_h \tag{1.30}$$

and then using the weak coercivity

$$\|u_h - v_h\| \leq \frac{1}{\beta_h} \sup_{w_h \in V_h} \frac{a(u_h - v_h, w_h)}{\|w_h\|} = \frac{1}{\beta_h} \sup_{w_h \in V_h} \frac{a(u - v_h, w_h)}{\|w_h\|} \leq \frac{N_a}{\beta_h} \|u - v_h\|$$

Substituting this into (1.30) one proves the claim. □

Corollary 1.12 *Under the hypotheses of Lemma 1.11, if there exists $\beta_0 > 0$ such that $\beta_h > \beta_0$ for all h and the family $\{V_h\}_{h>0} \subset V$ satisfies (1.28), then*

$$\lim_{h \to 0} u_h = u$$

in the sense of the norm $\|\cdot\|_V$.

How difficult is it to compute u_h?

Let us go back to our problem $-u''+u = f$ in $(0,1)$ with $u(0) = u(1) = 0$, which in VF requires to compute $u \in H^1(0,1)$ satisfying the boundary conditions and such that

$$\int_0^1 \left[u'(x)\, v'(x) + u(x)\, v(x)\right]\, dx = \int_0^1 f(x)\, v(x)\, dx \tag{1.31}$$

Suitable spaces for the Galerkin approximation are, for example,

- $\mathcal{P}_k$: The polynomials of degree up to k.
- $\mathcal{F}_k$: The space generated by the functions $\phi^m(x) = \sin(m\,\pi\,x)$, $m = 1, 2, \ldots, k$.

Exo. 1.14 *Show that $a(\cdot,\cdot)$ is continuous and strongly coercive over $V = H^1(0,1)$ with the norm*

$$\|w\|_V \stackrel{def}{=} \left[\int_0^1 \left[w'(x)^2 + w(x)^2\right]\, dx\right]^{\frac{1}{2}}$$

Exo. 1.15 *Build a small program in Matlab or Octave (or something else) that solves the Galerkin approximation of problem (1.31) considering $f = \delta_{1/4}$ and the spaces $\mathcal{P}_k$ and/or $\mathcal{F}_k$, for some values of k. Compare the results to the analytical solution building plots of u and u_h. Also, build graphs of $\|u - u_h\|$ vs k.*

In general, however, the construction of spaces of global basis functions, as the ones above, is not practical because it leads to dense matrices. In the next chapter we will introduce the spaces of the FEM, which are characterized by having bases with small support and thus lead to sparse matrices.

Exercises

Reading assignment: Read Chapter 1 of Duran's notes (all of it).

Exo. 1.16 *Carry out the "easy computation" that shows that $\underline{\underline{A}}$ is the tridiagonal matrix such that the diagonal elements are $2/h + 2h/3$ and the extra-diagonal elements are $-1/h + h/6$ (Durán, page 3).*

Exo. 1.17 *Can a symmetric bilinear form be weakly coercive but not strongly coercive?*

Exo. 1.18 *To what variational formulation and what differential formulation corresponds the following extremal formulation?*
Find $u \in V$, V consisting of functions that are smooth in $(0, 1/2)$ and $(1/2, 1)$ but can exhibit a (bounded) discontinuity at $x = 1/2$, that minimizes the function

$$J(w) = \int_0^1 [w'(x)^2 + 2w(x)^2]\, dx + 4\, [w(1/2+) - w(1/2-)]^2 - \int_0^{1/2} 7\, w(x)\, dx - 9w(0) \tag{1.32}$$

where $w(1/2\pm)$ represent the values on each side of the discontinuity. Notice that the space V (is it a vector space really?) has no boundary condition imposed. What are the boundary conditions of the DF at $x = 0$ and $x = 1$?

Exo. 1.19 *Consider the bilinear form*

$$a(u, v) = \int_0^1 u'(x)\, v'(x)\, dx.$$

Prove that this form is not strongly coercive in $H^1(0, 1)$ considering the norm

$$\|w\|_{H^1} \stackrel{def}{=} \left\{ \int_0^1 \left[u'(x)^2 + u(x)^2\right]\, dx \right\}^{\frac{1}{2}}$$

and that it is, with the same norm, in

$$H_0^1(0, 1) \stackrel{def}{=} \{w \in H^1(0, 1)\,,\, w(0) = w(1) = 0\}.$$

1.4 Variational formulations in 2D and 3D

The ideas are similar, but we need another integration by parts formula:

Lemma 1.13 *Let $f : \Omega \to \mathbb{R}$ be an integrable function, with Ω a Lipschitz bounded open set in $\mathbb{R}^d$ and $\partial_i f$ integrable over Ω, then*

$$\int_\Omega \partial_i f \; d\Omega = \int_{\partial\Omega} f \, n_i \; d\Gamma \tag{1.33}$$

Notice that this implies that

$$\int_\Omega \nabla \cdot \mathbf{v} \; d\Omega = \int_{\partial\Omega} \mathbf{v} \cdot \check{\mathbf{n}} \; d\Gamma \tag{1.34}$$

and that

$$\int_\Omega v \, \nabla^2 u \; d\Omega = \int_{\partial\Omega} v \, \nabla u \cdot \check{\mathbf{n}} \; d\Gamma - \int_\Omega \nabla v \cdot \nabla u \; d\Omega \tag{1.35}$$

We will also introduce the notation

Def. 1.14 *The* **Lebesgue space** *$L^p(\Omega)$, where $p \geq 1$, is the set of all functions such that their $L^p(\Omega)$-norm is finite,*

$$\|w\|_{L^p(\Omega)} \stackrel{def}{=} \left[\int_\Omega |w(x)|^p \; dx \right]^{\frac{1}{p}} \tag{1.36}$$

Exa. 1.15 (Poisson equation) *Consider the DF*

$$-\nabla^2 u = f \qquad \text{in } \Omega, \qquad u = 0 \qquad \text{on } \partial\Omega \tag{1.37}$$

where ∇ *is the gradient operator and* $\nabla^2 u = \sum_{i=1}^{d} \partial_{ii}^2 u$.

A suitable variational formulation is: Find $u \in V$ such that

$$a(u, v) = \ell(v) \qquad \forall\, v \in V$$

where

$$a(u, v) = \int_\Omega \nabla u \cdot \nabla v \; d\Omega, \qquad \ell(v) = \int_\Omega f\, v \, d\Omega \qquad \text{and} \tag{1.38}$$

$$V = H_0^1(\Omega) = \{w \in L^2(\Omega),\ \partial_i w \in L^2(\Omega)\, \forall i = 1, \ldots, d\,,\ w = 0 \text{ on } \partial\Omega$$

which is a Hilbert space with the norm

$$\|w\|_{H^1} = \left(\|w\|_{L^2}^2 + \|\nabla w\|_{L^2}^2\right)^{\frac{1}{2}} \tag{1.39}$$

Exo. 1.20 *Prove that if u is a solution of the DF, then it solves the VF.*

Exo. 1.21 *Prove that $a(\cdot,\cdot)$ is continuous in V. Prove that $\ell(\cdot)$ is continuous in V if $f \in L^2(\Omega)$. Is this last condition necessary?*

Exo. 1.22 *Determine the EF of the Poisson problem.*

Exo. 1.23 *Is $a(\cdot,\cdot)$ strongly coercive?*

Exo. 1.24 *Let Ω be the unit circle. Determine for which exponents γ is the function r^γ in $H^1(\Omega)$.*

Exo. 1.25 *Assume that the domain Ω is divided into subdomains Ω_1 and Ω_2 by a smooth internal boundary Γ. Let V consist of functions such that their restrictions to Ω_i belong to $H^1(\Omega_i)$ and that are continuous across Γ. Determine the VF corresponding to the following EF:*Find $u \in V$ that minimizes

$$J(w) = \int_{\Omega_1} \frac{w^2 + \|\nabla w\|^2}{2}\, d\Omega + \int_{\Omega_2} \frac{3\|\nabla w\|^2}{2}\, d\Omega + \int_\Gamma (5\, w^2 - w)\, d\Gamma$$

over V.

Exo. 1.26 *Determine the DF that corresponds to the previous exercise.*

2 Finite element spaces and interpolation

The basic reference for what follows is Ciarlet [5]. Basically, the idea is to define finite element spaces that are locally polynomial and that contain complete polynomials of degree k in the space variables. With a judicious choice of the nodes (degrees of freedom), these piecewise polynomial functions can be made continuous by construction (if needed).
In the previous chapter it was shown that if there exists $\beta > 0$ such that, for all $w_h \in V_h$ and all $h > 0$,

$$\sup_{v_h \in V_h} \frac{a(w_h, v_h)}{\|v_h\|_V} \geq \beta \|w_h\|_V \tag{2.1}$$

then there exists $C > 0$ such that

$$\|u - u_h\|_V \leq C \inf_{v_h \in V_h} \|u - v_h\|_V \tag{2.2}$$

Notice that (2.1) is automatically satisfied if the bilinear form $a(\cdot, \cdot)$ is strongly coercive.
Denoting by $\mathcal{I}_h u$ the element-wise Lagrange interpolant of $u \in V \cap C^0(\overline{\Omega})$, it is obvious from (2.2) that

$$\|u - u_h\|_V \leq C \|u - \mathcal{I}_h u\|_V \tag{2.3}$$

The goal of this section is to introduce estimates of the interpolation error $\|u - \mathcal{I}_h u\|_V$ for some spaces V that appear in the applications.

2.1 Basic definitions

Def. 2.1 *A finite element in $\mathbb{R}^n$ is a triplet (K, P_K, Σ_K) where*

(i) *K is a closed (bounded) subset of $\mathbb{R}^n$ with a nonempty interior and Lipschitz boundary;*

(ii) *P_K is a finite-dimensional space of functions defined in K, of dimension m;*

(iii) Σ_K *is a set of* m *linear forms* $\{\sigma_i\}_{i=1,\dots,m}$ *which is* P_K*-unisolvent; i.e., if* $p \in P_K$ *then*

$$\sigma(p) = 0 \qquad \forall \sigma \in \Sigma_K \qquad \Rightarrow \qquad p = 0$$

It is implicitly assumed that the finite element is viewed with a larger function space $V(K)$ associated to it, in general a Sobolev space. Each $\sigma_i \in \Sigma_K$ is then assumed to be extended as an element of $V(K)'$.

Exa. 2.2 P_1.

Prop. 2.3 *There exists a basis* $\{\mathcal{N}_i\}$ *such that* $\sigma_i(\mathcal{N}_j) = \delta_{ij}$.

Finite elements are usually built by mapping a unique master element $\widehat{K}$, the following proposition states that if the master element is in itself a finite element, all the others will also be so. We restrict to affine mappings, since isoparametric finite elements fall slightly outside the classical theory, in that the corresponding spaces do not consist of piecewise polynomial functions.

Prop. 2.4 *If* $K, \widehat{K}$ *are affine equivalent,* $K = \phi(\widehat{K})$*, then if* $(\widehat{K}, \widehat{P}, \widehat{\Sigma})$ *is a finite element then we can define* (K, P_K, Σ_K) *and it is a finite element.*

Proof. The suitable definition that works is the one used in the implementations. Let $F_K : \widehat{K} \to K$ be the (affine) mapping which is assumed to exist. Then we define, for v in $V(K)$, the function $\widehat{v} \in V(\widehat{K})$ by $\widehat{v}(x) = v(F_K(x))$. Further,

$$P_K = \{v : K \to \mathbb{R}, \widehat{v} \in \widehat{P}\}$$

and

$$\Sigma_K = \{\sigma : V(K) \to \mathbb{R}, \sigma(v) = \widehat{\sigma}(\widehat{v}),\ \forall \widehat{v} \in \widehat{P},\ \text{with } \widehat{\sigma} \in \widehat{\Sigma}\}$$

□

The popular "master element" is thus a specific triplet $(\widehat{K}, \widehat{P}, \widehat{\Sigma})$ from which all the other finite elements are obtained by suitably composing with the affine mapping F_K.

Def. 2.5 *The* **local interpolation operator** $\mathcal{I}_K : V(K) \to P_K$ *is defined as*

$$\mathcal{I}_K v = \sum_{i=1}^{m} \sigma_i(v)\mathcal{N}_i \qquad \forall\, v \in V(K)$$

This interpolation is indeed a projection:

Prop. 2.6 $\mathcal{I}_K p = p$ *for all* $p \in P_K$.

and is preserved by composition with the affine mapping:

Prop. 2.7 $\widehat{\mathcal{I}_K v} = \mathcal{I}_{\widehat{K}} \widehat{v}$ *for all* $v \in V(K)$.

Notice also that, if $\widehat{P}$ contains all polynomials up to some degree k, then P_K will also contain all polynomials up to degree k whenever K is affine-equivalent to $\widehat{K}$. The local problem of approximating a function in K with functions in P_K is thus in order, and the subject of the next paragraph.

2.2 Local $L^\infty(K)$ estimates for P_1-triangles

We begin by considering the case of P_1-simplices (triangles in 2D, tetrahedra in 3D). It is a good exercise in which the estimates can be derived explicitly. It is also a good excuse to introduce the multi-point Taylor formula.

Theorem 2.8 *Let* K *be a* P_1*-element,* h_K *its diameter and* ρ_K *the radius of the largest ball contained in* K*. Then, for all* $v \in C^\infty(K)$*,*

(a) $\|v - \mathcal{I}_K v\|_{L^\infty(K)} \leq \frac{d^2\, h_K^2}{2} \max_{|\alpha|=2} \|D^\alpha v\|_{L^\infty(K)}$

(b) $\max_{|\alpha|=1} \|D^\alpha (v - \mathcal{I}_K v)\|_{L^\infty(K)} \leq \frac{(d+1)\, d^2\, h_K^2}{2\, \rho_K} \max_{|\alpha|=2} \|D^\alpha v\|_{L^\infty(K)}$

Proof. Let X^j be the position of the j-th node of the element, then

$$\mathcal{I}_K v(x) = \sum_{j=1}^{d+1} v(X^j)\mathcal{N}^j(x) \tag{2.4}$$

We now perform a Taylor expansion *around* x, and evaluate it at X^j, obtaining

$$v(X^j) = v(x) + \sum_{k=1}^{d} \frac{\partial v}{\partial x_k}(x)\left(X_k^j - x_k\right) + \frac{1}{2}\sum_{k,\ell=1}^{d} \frac{\partial^2 v}{\partial x_k \partial x_\ell}(\xi)\left(X_k^j - x_k\right)\ \left(X_\ell^j - x_\ell\right) \tag{2.5}$$

where $\xi = \eta X^j + (1-\eta)x$ for some $\eta \in [0,1]$. Let us denote by $p^j(x)$ the second term in the right-hand side of (2.5), and by $r^j(x)$ the third term. By direct inspection we notice that

$$|r^j(x)| \leq \frac{d^2\, h_K^2}{2} \max_{|\alpha|=2} \|D^\alpha v\|_{L^\infty(K)}$$

Let us now insert $v(X^j)$ from (2.5) into (2.4) to get

$$\mathcal{I}_K v(x) = \sum_{j=1}^{d+1} v(x)\mathcal{N}^j(x) + \sum_{j=1}^{d+1} p^j(x)\mathcal{N}^j(x) + \sum_{j=1}^{d+1} r^j(x)\mathcal{N}^j(x)$$

The first term on the right is equal to $v(x)$ because $\sum_j \mathcal{N}^j = 1$. The second term vanishes, since

$$\sum_{j=1}^{d+1}\sum_{k=1}^{d} \frac{\partial v}{\partial x_k}(x)\left(X_k^j - x_k\right)\mathcal{N}^j(x) = \sum_{k=1}^{d} \frac{\partial v}{\partial x_k}(x)\left\{\sum_{j=1}^{d+1} X_k^j \mathcal{N}^j(x) - x_k \sum_{j=1}^{d+1}\mathcal{N}^j(x)\right\} =$$

$$= \sum_{k=1}^{d} \frac{\partial v}{\partial x_k}(x)\left\{x_k - x_k\right\} = 0$$

As a consequence, $v(x) - \mathcal{I}_K v(x) = \sum_{j=1}^{d+1} r^j(x)\mathcal{N}^j(x)$ and thus

$$|v(x) - \mathcal{I}_K v(x)| \leq \max_j |r^j(x)| \sum_j \mathcal{N}^j(x) = \max_j |r^j(x)| \leq \frac{d^2\, h_K^2}{2} \max_{|\alpha|=2} \|D^\alpha v\|_{L^\infty(K)}$$

implying assertion (a). Now, by differentiating (2.4) and using (2.5) as before, one obtains

$$\frac{\partial \mathcal{I}_K v}{\partial x_m}(x) = \sum_j v(x) \frac{\partial \mathcal{N}^j}{\partial x_m}(x) + \sum_{j,k} \frac{\partial v}{\partial x_k}(x) \left(X_k^j - x_k\right) \frac{\partial \mathcal{N}^j}{\partial x_m}(x) + \sum_{j,k} r^j(x) \frac{\partial \mathcal{N}^j}{\partial x_m}(x)$$

On the right-hand side above, the first term vanishes and the second term happens to be equal to $\frac{\partial v}{\partial x_m}(x)$, since

$$\sum_{j,k} \frac{\partial v}{\partial x_k}(x) \left(X_k^j - x_k\right) \frac{\partial \mathcal{N}^j}{\partial x_m}(x) = \sum_k \frac{\partial v}{\partial x_k}(x) \left[\sum_j X_k^j \frac{\partial \mathcal{N}^j}{\partial x_m}(x) - x_m \sum_j \frac{\partial \mathcal{N}^j}{\partial x_m}(x)\right] =$$

$$= \sum_k \frac{\partial v}{\partial x_k}(x) \frac{\partial}{\partial x_m} \sum_j X_k^j \mathcal{N}^j(x) = \sum_k \frac{\partial v}{\partial x_k}(x) \frac{\partial x_k}{\partial x_m} = \frac{\partial v}{\partial x_m}(x)$$

As a consequence

$$\left| \frac{\partial \mathcal{I}_K v}{\partial x_m}(x) - \frac{\partial v}{\partial x_m}(x) \right| = \left| \sum_{j=1}^{d+1} r^j(x) \frac{\partial \mathcal{N}^j}{\partial x_m}(x) \right| \leq \max_j |r^j(x)| \sum_{j=1}^{d+1} \left| \frac{\partial \mathcal{N}^j}{\partial x_m}(x) \right|$$

The reader can convince himself that the norm of the gradient of a P_1 basis function, which equals one at one node and zero on the opposite side/face, can never be greater than $\frac{1}{\rho_K}$, which immediately leads to assertion (b). $\square$

2.3 Local estimates in Sobolev norms

The previous paragraph provides us with an interpolation estimate in the norm $L^\infty(K)$ for the function and its first derivatives. Most formulations studied so far, however, have $V = H^1(\Omega)$ and we need thus estimates of $u - \mathcal{I}_K u$ in the $H^m(K)$-norm.

2.3.1 First estimates

A simplistic approach to estimate $\|u - \mathcal{I}_K u\|_{L^2(K)}$ for P_1 elements could be

$$\|u - \mathcal{I}_K u\|^2_{L^2(K)} = \int_K (u - \mathcal{I}_K u)^2 \leq |K| \, \|u - \mathcal{I}_K u\|^2_{L^\infty(K)} \leq 4|K| h_K^4 \max_{|\alpha|=2} \|D^\alpha u\|^2_{L^\infty(K)}$$

so that, with simplified notation,

$$\|u - \mathcal{I}_K u\|_{L^2(K)} \leq 2\sqrt{|K|}\, h_K^2 \, \|D^2 u\|_{L^\infty(K)} \tag{2.6}$$

Proceeding analogously, we obtain a first estimate for $\|\nabla u - \nabla(\mathcal{I}_K u)\|_{L^2(K)}$,

$$\|\nabla u - \nabla(\mathcal{I}_K u)\|^2_{L^2(K)} = \int_K \sum_{i=1}^d \left[\frac{\partial(u - \mathcal{I}_K u)}{\partial x_i}\right]^2 \leq |K| \sum_{i=1}^d \left\| \frac{\partial(u - \mathcal{I}_K u)}{\partial x_i} \right\|^2_{L^\infty(K)}$$

which from Th. 2.8 implies

$$\|\nabla u - \nabla(\mathcal{I}_K u)\|_{L^2(K)} \leq \sqrt{|K|}\, \frac{6\, d\, h_K^2}{\rho_K} \, \|D^2 u\|_{L^\infty(K)} \tag{2.7}$$

Notice that these estimates require $u \in W^{2,\infty}(K)$, which is "too much" regularity.

Exo. 2.1 *Consider the function $u(x) = |x|$ and its P_1 interpolant in the 1D simplex $K = (-h/2, h/2)$. Compute $\|u - \mathcal{I}_K u\|_{L^2(K)}$ and $\|u' - (\mathcal{I}_K u)'\|_{L^2(K)}$, compare to the previous estimates, and discuss briefly.*

2.3.2 An L^2-estimate without second derivatives

If the function to be interpolated does not have second derivatives in K, then $\|u - \mathcal{I}_K u\|_{L^2(K)}$ cannot be expected to be of order $\mathcal{O}(\sqrt{|K|}\, h_K^2)$. The following estimate, proved in *Buscaglia & Agouzal* (IMA J. Numer. Anal. 32, 672-686, 2012), has minimal requirements on both P_K and u. Notice in particular that P_K must contain the constants but not necessarily polynomials of degree 1.

Theorem 2.9 *Assume that the basis functions $\{\mathcal{N}^j\}$ ($j = 1, \ldots, d+1$) of an element K satisfy: (H1) $\mathcal{N}^j(X^k) = \delta_{jk}$, (H2) $\sum_j \mathcal{N}^j(x) = 1$, (H3) $0 \le \mathcal{N}^j(x) \le 1$ for all j and for all $x \in K$.*
Then, for all $u \in W^{1,p}(K)$ with $p > d \ge 2$,

$$\|u - \mathcal{I}_K u\|_{L^2(K)} \le \frac{p\,(d+1)}{p-d}\, |K|^{\frac{1}{2}-\frac{1}{p}}\, h_K\, \|\nabla u\|_{L^p(K)} \tag{2.8}$$

If ∇u is bounded we can take $p = +\infty$ to get

$$\|u - \mathcal{I}_K u\|_{L^2(K)} \le (d+1)\, \sqrt{|K|}\, h_K\, \|\nabla u\|_{L^\infty(K)} \tag{2.9}$$

which is of order $\mathcal{O}(\sqrt{|K|}\, h_K)$.

2.3.3 General local interpolation estimates

Theorem 2.10 *Let (K, P_K, Σ_K) be a Lagrange finite element such that (a) P_K contains all polynomials of degree $\le k$, and (b) it is affine-equivalent to the "master element" $(\widehat{K}, \widehat{P}, \widehat{\Sigma})$. Then, the Lagrange*

interpolant $\mathcal{I}_K u(x) = \sum_j u(X^j)\,\mathcal{N}^j(x)$ *satisfies*

$$\|u - \mathcal{I}_K u\|_{L^2(K)} \leq C\, h_K^{\ell+1}\, \|D^{\ell+1} u\|_{L^2(K)} \tag{2.10}$$

for all $\ell \leq k$, *with* C *depending on* ℓ *but not on* h_K *or* u.
Similarly,

$$|u - \mathcal{I}_K u|_{H^1(K)} = \|\nabla u - \nabla(\mathcal{I}_K u)\|_{L^2(K)} \leq C\, \frac{h_K^{\ell+1}}{\rho_K}\, \|D^{\ell+1} u\|_{L^2(K)} \tag{2.11}$$

The proof of this theorem is somewhat involved. The interested reader may refer to Ciarlet [5] or to Ern-Guermond [7].

2.4 Global interpolation error

The obtention of global interpolation estimates is quite straightforward, but needs a few definitions.

2.4.1 Considerations about meshes

A mesh $\mathcal{T}_h$ of a domain Ω in $\mathbb{R}^d$ is a collection of compacts (elements) K_i, $i = 1, \ldots, N_e$, such that

$$\overline{\Omega} = \bigcup_{i=1}^{N_e} K_i, \qquad \dot{K}_i \cap \dot{K}_j = \emptyset \text{ if } i \neq j, \qquad \partial\Omega \subset \bigcup_{i=1}^{N_e} \partial K_i \tag{2.12}$$

Def. 2.11 *The* **global interpolation operator** $\mathcal{I}_h : W \to W_h$, *where*

$$W = \{w \in L^1(\Omega), w|_K \in V(K),\ \forall\, K \in \mathcal{T}_h\}$$

$$W_h = \{w \in L^1(\Omega), w|K \in P_K,\ \forall\, K \in \mathcal{T}_h\}$$

by

$$\mathcal{I}_h v = \sum_{K \in \mathcal{T}_h} \sum_i \sigma_{K,i}(v|K) \mathcal{N}_{K,i} \tag{2.13}$$

The subscript h refers to the mesh size. In fact, in error estimates one has to consider not a single mesh but a family of meshes indexed by h, and study the error as $h \to 0$. The geometrical properties of the mesh refinement enter thus into consideration. Generally, the mesh-size parameter h is defined as

$$h = \max_{K \in \mathcal{T}_h} h_K \tag{2.14}$$

For global estimates in $H^m(\Omega)$ with $m \geq 1$ the ratio $s_K = \frac{h_K}{\rho_K}$ will appear. This motivates the definition of shape-regular (or, simply, regular) meshes:

Def. 2.12 *A family of meshes $\mathcal{T}_h$, parameterized by the parameter $h \in H$ (where H is some subset of $\mathbb{R}$), is said to be* **shape-regular** *if there exists $S \in \mathbb{R}$ such that*

$$s_K = \frac{h_K}{\rho_K} \leq S \qquad \forall\, K \in \mathcal{T}_h, \quad \forall\, h \in H \tag{2.15}$$

A shape-regular mesh (rigorously speaking, family of meshes) cannot contain needle-like elements. If the elements are triangles, no angle can tend to zero, the so-called "minimum angle condition". This condition is known not to be necessary for the convergence of the finite element interpolant in $H^1(\Omega)$, the necessary one being that no angle in the triangulation tend to π (the so-called "maximum angle condition").

2.4.2 From local to global

The local estimates already obtained can be turned global by simply collecting the contributions from all elements in the mesh.

Consider the estimate of Thm. 2.8(a), to begin with. One can build an $L^\infty(\Omega)$ as follows:

$$\|u - \mathcal{I}_h u\|_{L^\infty(\Omega)} = \max_K \|u - \mathcal{I}_K u\|_{L^\infty(K)} \leq \frac{d^2}{2} \max_K \left\{ h_K^2 \|D^2 u\|_{L^\infty(K)} \right\} \leq \frac{d^2}{2} h^2 \|D^2 u\|_{L^\infty(\Omega)}$$

which holds without any assumption on the mesh.
Similar estimates based on local to global reasonings are left as exercises.

Exo. 2.2 *Starting from Thm. 2.8(b), prove that*

$$\|\nabla u - \nabla(\mathcal{I}_h u)\|_{L^\infty(\Omega)} \leq \frac{(d+1)d^2 S}{2} h \|D^2 u\|_{L^\infty(\Omega)}$$

where S is the shape-regularity constant of the mesh.

Exo. 2.3 *Using (2.9) prove that*

$$\|u - \mathcal{I}_h u\|_{L^2(\Omega)} \leq (d+1) \sqrt{|\Omega|}\, h \|\nabla u\|_{L^\infty(\Omega)} \tag{2.16}$$

Exo. 2.4 *Starting from (2.11) prove that, if the family of meshes is shape-regular and the function u smooth, then*

$$|u - \mathcal{I}_h u|_{H^1(\Omega)} \leq C\, S\, h^k \|D^{k+1} u\|_{L^2(\Omega)} \tag{2.17}$$

where S is the shape-regularity constant of the mesh.

Exo. 2.5 *Assume that there exists a straight line Γ (or planar surface in 3D) in the domain Ω, at which there is a sudden change in material properties. As a consequence, $u \in H^2(\Omega \backslash \Gamma) \cap C^0(\Omega)$, but $u \notin H^2(\Omega)$. Discuss the interpolation estimate for such a function u, showing the advantages of using an "interface-fitting mesh"; i.e., a mesh such that Γ coincides with inter-element boundaries and thus does not cut any element.*

2.4.3 Global estimate

Let us state a global estimate more general than the one we have been building up to now.

Theorem 2.13 *Let $\mathcal{T}_h$, $h > 0$, be a family of shape-regular meshes of a domain $\Omega \subset \mathbb{R}^n$. Let $(\widehat{K}, \widehat{P}, \widehat{\Sigma})$ be the reference element of the mesh, all the mappings $F_K : \widehat{K} \to K$ being affine. Let $\mathcal{I}_h$ be the global interpolation operator corresponding to $\mathcal{T}_h$. Assume further that $P_k \subset \widehat{P}$ (i.e.; that the finite elements are "of degree k"). Then, for each $1 \leq p < +\infty$, and for each $0 \leq \ell \leq k$, there exists C such that for all h and all $v \in W^{\ell+1,p}(\Omega)$,*

$$\|v - \mathcal{I}_h v\|_{L^p(\Omega)} + \sum_{m=1}^{\ell+1} h^m \left(\sum_{K \in \mathcal{T}_h} |v - \mathcal{I}_h v|^p_{W^{m,p}(K)} \right)^{\frac{1}{p}} \leq C\, h^{\ell+1} |v|_{W^{\ell+1,p}(\Omega)} \tag{2.18}$$

If $p = +\infty$,

$$\|v - \mathcal{I}_h v\|_{L^\infty(\Omega)} + \sum_{m=1}^{\ell+1} h^m \left(\max_{K \in \mathcal{T}_h} |v - \mathcal{I}_h v|^p_{W^{m,\infty}(K)} \right)^{\frac{1}{p}} \leq C\, h^{\ell+1} |v|_{W^{\ell+1,\infty}(\Omega)} \tag{2.19}$$

Proof. See Ern-Guermond [7], p. 61. □

Notice that the previous theorem holds not just for simplicial elements but also for affine-equivalent quadrilaterals, hexahedra, etc.

Exo. 2.6 *Deduce from the theorem that, for P_1 and Q_1 elements,*

$$\|v - \mathcal{I}_h v\|_{H^1(\Omega)} \leq C\, h, \qquad \|v - \mathcal{I}_h v\|_{L^2(\Omega)} \leq C\, h^2$$

2.5 Inverse inequalities

Inverse inequalities are sometimes useful in the convergence analysis of finite element methods. They provide bounds on operators that are **unbounded** in $H^m(\Omega)$, with $m > 0$, but **bounded** in V_h due to its finite-dimensionality. Intuitively, in a shape-regular mesh for a derivative $\partial u_h/\partial x_i$ to be "very large" the nodal values of the u_h must also be "very large".
Let $(\hat{K}, \widehat{P}, \widehat{\Sigma})$ be the "reference" or "master" element. Let K be an element that is affine-equivalent to $\widehat{K}$, as defined before, with $F_K : \widehat{K} \to K$ the corresponding linear mapping:

$$F_K(x) = A_K\, x + b_K$$

In such a setting, we have

Lemma 2.14

(a)

$$|det\, A_K| = \frac{|K|}{|\widehat{K}|}, \qquad \|A_K\| \leq \frac{h_K}{\rho_{\widehat{K}}}, \qquad \|A_K^{-1}\| \leq \frac{h_{\widehat{K}}}{\rho_K}$$

(b) *There exists C, depending on s and p but independent of K, such that for all $v \in W^{s,p}(K)$,*

$$|\widehat{v}|_{W^{s,p}(\widehat{K})} \leq C\|A_K\|^s\, |det\, A_K|^{-\frac{1}{p}} |v|_{W^{s,p}(K)} \tag{2.20}$$

$$|v|_{W^{s,p}(K)} \leq C\|A_K^{-1}\|^s\, |det\, A_K|^{\frac{1}{p}} |\widehat{v}|_{W^{s,p}(\widehat{K})} \tag{2.21}$$

Proof. See, e.g., Ciarlet [5], p. 122. □

Let us show how to take advantage of this result to prove some simple estimates.

Prop. 2.15 *There exists $C > 0$, independent of K, such that*

$$\|\nabla v_h\|_{L^2(K)} \leq \frac{C}{\rho_K} \|v_h\|_{L^2(K)} \tag{2.22}$$

for any $v_h \in P_K$.

Proof. This proof uses the so-called *scaling* argument. From (2.21) we have, taking $s = 1$ and $p = 2$,

$$\|\nabla v_h\|_{L^2(K)} \leq C \, \|A_K^{-1}\| \, |\det A_K|^{\frac{1}{2}} \|\nabla \widehat{v_h}\|_{L^2(\widehat{K})} \tag{2.23}$$

Now let us show that there exists a constant $\widehat{C}$ such that

$$\|\nabla \widehat{v_h}\|_{L^2(\widehat{K})} \leq \widehat{C} \|\widehat{v_h}\|_{L^2(\widehat{K})} \tag{2.24}$$

For this, consider the set $\mathcal{S} = \{w \in P_K \mid \|\widehat{w}\|_{L^2(\widehat{K})} = 1\}$, which is bounded and closed in the finite-dimensional space P_K. Let $\widehat{C}$ be the **maximum** that the **continuous** function $\|\nabla \widehat{w}\|_{L^2(\widehat{K})}$ attains in $\mathcal{S}$.
Then, denoting by

$$\widehat{z_h} = \frac{1}{\|\widehat{v_h}\|_{L^2(\widehat{K})}} \widehat{v_h}$$

and noticing that $\widehat{z_h} \in \mathcal{S}$, we have that

$$\|\nabla \widehat{z_h}\|_{L^2(\widehat{K})} \leq \widehat{C}$$

and thus (2.24) is proved. Inserting it into (2.23) and using (2.20) one gets

$$\|\nabla v_h\|_{L^2(K)} \leq C \, \widehat{C} \, \|A_K^{-1}\| \, |\det A_K|^{\frac{1}{2}} \|\widehat{v_h}\|_{L^2(\widehat{K})} \leq C^2 \, \widehat{C} \, \|A_K^{-1}\| \, |\det A_K|^{\frac{1}{2}} \, |\det A_K|^{-\frac{1}{2}} \|v_h\|_{L^2(K)} \leq$$

$$\leq \frac{(C^2\,\widehat{C}\,h_{\widehat{K}})}{\rho_K}\|v_h\|_{L^2(K)}$$

and the proof ends noticing that the product inside the parentheses is a constant independent of K and v_h. $\square$

Notice that there does **not** exist a constant C that makes

$$\|\nabla v\|_{L^2(K)} \leq \frac{C}{\rho_K}\|v\|_{L^2(K)} \tag{2.25}$$

in the **infinite dimensional case**, i.e., for any v in $H^1(K)$.

Exo. 2.7 *Let K be the unit interval $(0,1)$ in 1D. Build a sequence $\{\varphi_n\}$ of functions such that $\|\varphi_n\|_{L^2(K)} = 1$ and $\|\nabla\varphi_n\|_{L^2(K)} = n$.*
Argue that the existence of such a sequence is a counterexample to (2.25).

With a scaling argument one can prove the following discrete trace estimate.

Prop. 2.16 *There exists $C > 0$, independent of K, such that*

$$\|v_h\|_{L^2(F)} \leq C\,h_K^{-\frac{1}{2}}\,\|v_h\|_{L^2(K)} \qquad \forall\, v_h \,\in\, P_K \tag{2.26}$$

where F is an edge (face in 3D) of K.

The proof is left as an optional exercise. Notice that, again, there is no chance of (2.26) holding for all v in an infinite-dimensional space, such as $C^\infty(K)$ for example (build a sequence that shows this!).
Several other inverse inequalities can be extracted as particular cases of the following theorem (see, e.g., [7] p. 75).

Theorem 2.17 *Let $\mathcal{T}_h$ be a shape-regular family of meshes in $\Omega \subset \mathbb{R}^d$. Then, for $0 \leq m \leq \ell$ and $1 \leq p, q \leq \infty$, there exists a constant C such that, for all $h > 0$ and all $K \in \mathcal{T}_h$,*

$$\|v\|_{W^{\ell,p}(K)} \leq C\, h_K^{m-\ell+d\left(\frac{1}{p}-\frac{1}{q}\right)} \|v\|_{W^{m,q}(K)} \tag{2.27}$$

for all $v \in P_K$.

This local estimate, to be made global, puts the restriction on the family of meshes that, as $h \to 0$ the diameter ratio between the largest and smaller h_K in $\mathcal{T}_h$ remain bounded.

Def. 2.18 *A family of meshes $\{\mathcal{T}_h\}_{h>0}$ is said to be* **quasi-uniform** *if it is shape-regular and there exists c such that*

$$\forall h, \quad \forall K \in \mathcal{T}_h, \qquad h_K \geq c\, h \tag{2.28}$$

Exo. 2.8 *Does the quasi-uniformity of the mesh imply the existence of $C > 0$ such that*

$$\|\nabla v_h\|_{L^2(\Omega)} \leq C\, h^{-1} \|v_h\|_{L^2(\Omega)} \qquad \forall\, v_h \in V_h \ ? \tag{2.29}$$

Exo. 2.9 *Does the quasi-uniformity of the mesh imply the existence of $C > 0$ such that*

$$\|v_h\|_{L^2(\partial\Omega)} \leq C\, h^{-\frac{1}{2}} \|v_h\|_{L^2(\Omega)} \qquad \forall\, v_h \in V_h \ ? \tag{2.30}$$

3 Galerkin treatment of elliptic second-order problems

3.1 The continuous problem

We consider the following problem:

$$
\begin{aligned}
-\mathrm{div}(K\nabla u) + \beta\cdot\nabla u + \sigma u &= f \qquad \text{in } \Omega && (3.1)\\
u &= g \qquad \text{on } \Gamma_D && (3.2)\\
(K\nabla u)\cdot\mathbf{n} &= H \qquad \text{on } \Gamma_N && (3.3)
\end{aligned}
$$

where Γ_D and Γ_N are disjoint parts of $\partial\Omega$, and $\overline{\Gamma_D \cup \Gamma_N} = \partial\Omega$.
Notice that, since $K(x)$ is a $n\times n$ symmetric matrix and $\beta(x)$ is an n-vector, the problem above is a general second-order partial differential equation.
Integrating formally by parts we get

$$\int_\Omega \left(\nabla v\cdot(K\nabla u) + v\,\beta\cdot\nabla u + \sigma uv\right)\, d\Omega = \int_\Omega fv\, d\Omega + \int_{\partial\Omega} v\mathbf{n}\cdot(K\nabla u)\, d\Gamma$$

We thus consider the bilinear form

$$a(u,v) = \int_\Omega \left(\nabla v\cdot(K\nabla u) + v\,\beta\cdot\nabla u + \sigma uv\right)\, d\Omega \tag{3.4}$$

Prop. 3.1 *If $K \in (L^\infty(\Omega))^{n\times n}$, $\beta \in (L^\infty(\Omega))^n$ and $\sigma \in L^\infty(\Omega)$, then $a(\cdot,\cdot)$ is continuous on $H^1(\Omega)$.*

Exo. 3.1 *Prove the proposition.*

It is clear that, for the problem to admit a solution, the data g and Γ_D must be regular enough for a lifting function $u_g \in H^1(\Omega)$ to exist satisfying $u_g = g$ on Γ_D. We assume that such a lifting exists and change the unknown to $w = u - u_g$, so that

$$a(w,v) = \int_\Omega fv \; d\Omega + \int_{\partial\Omega} v\mathbf{n} \cdot (K\nabla u) \; d\Gamma - a(u_g, v)$$

and $w = 0$ on Γ_D. This leads us to consider the following problem: *Find* $w \in H^1_{D0}(\Omega)$ *such that*

$$a(w,v) = \int_\Omega f\, v \; d\Omega + \int_{\Gamma_N} H\, v \; d\Gamma - a(u_g, v) \tag{3.5}$$

where $H^1_{D0} = \{v \in H^1(\Omega), v = 0 \text{ on } \Gamma_D\}$.

Prop. 3.2 *Assume the data* f, g, H, Γ_N *and* Γ_D *are regular enough for the right-hand side of (3.5) to be a continuous linear functional on* $H^1_{D0}(\Omega)$*. Assume further that the hypotheses of Prop. 3.1 hold, and that*

$$div\,\beta \in L^\infty(\Omega), \qquad \beta(x)\cdot n(x) > 0 \quad a.e.\ on\ \Gamma_N \tag{3.6}$$

$$\xi \cdot (K(x)\xi) \geq K_0\,|\xi|^2 \qquad \forall \xi \in \mathbb{R}^n;\ a.e.\ in\ \Omega \tag{3.7}$$

$$\sigma(x) - \frac{1}{2} div\,\beta(x) \geq s_{\min} \qquad a.e.\ in\ \Omega \tag{3.8}$$

where K_0 *and* $s_{\min}$ *are strictly positive constants. Then (3.5) is well-posed.*

Proof. Notice first that $H^1_{D0}(\Omega)$ is a closed subspace of $H^1(\Omega)$. To see this, consider the applications $\gamma_0 : H^1(\Omega) \to L^2(\partial\Omega)$ (the boundary trace operator, which is continuous as proved for example in Adams,

Brenner-Scott, etc.) and $r_D : L^2(\partial\Omega) \to L^2(\Gamma_D)$, the restriction to Γ_D of a function in $L^2(\Omega)$, which is also continuous. The value of any function $f \in H^1(\Omega)$ on Γ_D is, then, $\gamma_{0D}(f) = r_D(\gamma_0(f))$. The subspace $H^1_{D0}(\Omega)$ is the pre-image of zero by γ_{0D}, and is thus closed.
To conclude the proof, it remains to show that $a(\cdot,\cdot)$ is weakly coercive. In fact, a direct calculation shows that $a(\cdot,\cdot)$ is strongly coercive and thus Lax-Milgram lemma guarantees well-posedness. □

Exo. 3.2 *Show that $a(\cdot,\cdot)$ is strongly coercive and provide an estimate of the coercivity constant.*

Let now $H^1_{Dg}(\Omega) = \{v \in H^1(\Omega); v = g \text{ a.e. on } \Gamma_D\}$. Setting $u = u_g + w$ it is clear that u solves the following problem: *Find $u \in H^1_{Dg}(\Omega)$ such that*

$$a(u,v) = \int_\Omega f\, v \; d\Omega + \int_{\Gamma_N} H\, v \; d\Gamma \tag{3.9}$$

for all $v \in H^1_{D0}(\Omega)$.
Further, if u belongs to $H^2(\Omega)$ integration by parts shows that the partial differential equation holds almost everywhere in Ω and that the Neumann boundary condition is satisfied on Γ_N.
Notice that the Neumann boundary condition enters the right-hand side of (3.9), it is a *natural* condition for this formulation, while the Dirichlet condition has to be imposed to the space in which the solution is sought, it is an *essential* boundary condition. One could wonder whether the Neumann boundary condition could also be imposed as an essential condition: The answer is that the set of functions in $H^1(\Omega)$ which satisfy $\mathbf{n}\cdot(K\nabla u) = H$ on Γ_N is *not* closed in $H^1(\Omega)$, implying that the tools we use to prove existence (the Banach and Hahn-Banach theorems in the general case, the Lax-Milgram lemma in the strongly coercive, Hilbertian case) do not apply.

Exo. 3.3 *Let $\Omega = (0,1)$. Let $\varphi(x) = x$. Show a sequence $\{\varphi_n\} \subset H^1(\Omega)$ such that $\varphi_n'(0) = 0$ for all n and such that $\varphi_n \to \varphi$ strongly in $H^1(\Omega)$.*

Hint: *For* $1/n = \epsilon > 0$ *consider the "trimmed" function*

$$T_\epsilon \varphi(x) = \begin{cases} \varphi(\epsilon) & \text{if } x < \epsilon \\ \varphi(x) & \text{if } x \geq \epsilon \end{cases}$$

3.2 Ritz-Galerkin approximation

Let $V_h(\Omega)$ be a finite element space contained in $H^1(\Omega)$, and let $V_{h0}(\Omega)$ be the subspace of $V_h(\Omega)$ obtained by putting to zero all degrees of freedom corresponding to values on Γ_D. Analogously, $V_{hg}(\Omega)$ is defined as the (linear) subset of $V_h(\Omega)$ consisting of functions that coincide with some given interpolation $I_h g$ of g on Γ_D. The Ritz-Galerkin approximation of u in $V_h(\Omega)$ then solves:

Find $u_h \in V_{hg}(\Omega)$ *such that*

$$a(u_h, v_h) = \int_\Omega f v_h \, d\Omega + \int_{\partial\Omega} v_h H \, d\Gamma \tag{3.10}$$

for all $v_h \in V_{h0}(\Omega)$.

Applying Lax-Milgram lemma to the discrete problem immediately implies that it is well-posed. By Céa's lemma (Lemma 1.26),

$$\|u - u_h\|_1 \leq \frac{N_a}{\gamma} \inf_{v_h \in V_{hg}(\Omega)} \|u - v_h\|_1 \leq \frac{N_a}{\gamma} \|u - \mathcal{I}_h u\|_1$$

Thus, if the local space P_K on each element K of the mesh $\mathcal{T}_h$ contains all polynomials up to degree k and the solution is smooth enough,

$$\|u - u_h\|_1 \leq C h^k |u|_{k+1}$$

3.3 Aubin-Nitsche's duality argument

The error bound in the $H^1(\Omega)$-norm, as shown before, is naturally obtained in the Ritz-Galerkin formulation of second-order PDEs. A first estimate in the $L^2(\Omega)$-norm follows from the continuous injection of $H^1(\Omega)$ into $L^2(\Omega)$, yielding

$$\|u - u_h\|_0 \leq Ch^k |u|_{k+1}$$

This estimate, however, is not optimal, since the interpolant of u (with u smooth) approximates u with order h^{k+1} in the $L^2(\Omega)$-norm. It is possible to obtain optimal-order estimates using a duality argument. Let us show how it works in the simpler case $\beta = 0$, $g = 0$, $\Gamma_D = \partial\Omega$. Let

$$\mathcal{L}u = -\mathrm{div}(K\nabla u) + \sigma u$$

and assume that the domain is regular enough for $\mathcal{L}$ to have a *smoothing property*, namely that the continuous problem

$$\mathcal{L}w = \mathcal{F}, \quad w = 0 \quad \text{on } \partial\Omega$$

satisfies

$$\|w\|_{H^2(\Omega)} \leq C_s \|\mathcal{F}\|_{L^2(\Omega)} \tag{3.11}$$

This latter inequality is sometimes called a *regularity estimate*.

Exo. 3.4 *Prove the smoothing property in 1D. More specifically, consider the problem*

$$-(k\,u')' + \sigma\,u = f \qquad \text{in } \Omega = (0,1) \tag{3.12}$$

with $u(0) = u(1) = 0$, $k, \sigma \in L^\infty(\Omega)$ *satisfying* $k(x) \geq \gamma > 0$ *for all* x *and* $\sigma(x) \geq 0$ *for all* x. *Further, assume that* $k' \in L^\infty(\Omega)$, $f \in L^2(\Omega)$. *Notice that* $k'(x)$ *must be bounded. Show that then there exists* $C > 0$ *such that* $\|u''\|_{L^2(\Omega)} \leq C\,\|f\|_{L^2(\Omega)}$ *and provide an estimate for* C. *Show how this implies (3.11).*

Remark 3.3 *The smoothing property (3.11) holds in 2D/3D if the boundary is very regular, of class* C^2, *or if it is a convex polygon/polyhedron.*

Prop. 3.4 *Under the above hypotheses, there exists $C > 0$ such that*

$$\|u - u_h\|_0 \leq Ch\|u - u_h\|_1 \tag{3.13}$$

Proof. Let w be the unique solution of

$$\mathcal{L}w = u - u_h, \quad w = 0 \ \text{ on } \partial\Omega$$

where we have used the error $e = u - u_h$ as source term. The corresponding variational formulation is

$$a(w, v) = (e, v)_0 \quad \forall\, v \in H_0^1(\Omega)$$

Taking $v = e$ we see that $a(w, e) = \|e\|_0^2$, but also, since the bilinear form is symmetric (otherwise one needs a smoothing property for the adjoint differential operator, but the proof is essentially the same),

$$a(w, e) = a(e, w) = a(u - u_h, w) = a(u - u_h, w - \mathcal{I}_h w)$$

where we have introduced the interpolant of w and used the "orthogonality" property of the Galerkin approximation ($a(u - u_h, v_h) = 0$ for all v_h). Finally

$$\|u - u_h\|_0^2 = a(e, w - \mathcal{I}_h w) \leq N_a\|e\|_1\|w - \mathcal{I}_h w\|_1 \leq N_a\|e\|_1 h\|w\|_2$$

where the last inequality follows from an interpolation estimate for w. Combining with (3.11),

$$\|u - u_h\|_0^2 \leq C_s N_a h\|e\|_1\|e\|_0$$

□

Exo. 3.5 *Let $F(v) = \int_\Omega \psi(x)\, v(x)\, d\Omega$, where ψ is a function in $L^2(\Omega)$. For example, if $\psi = 1$ then $F(v)$ is simply the integral of v. How does $F(u_h)$ converge to $F(u)$ when V_h contains all piecewise polynomials*

of degree k?
Hint: Use a variant of Nitsche's trick. Let w be the solution of

$$a(w,v) = F(v) \qquad \forall\, v \,\in\, V = H_0^1(\Omega)$$

so that, from the smoothing property, $\|w\|_{H^2(\Omega)} \leq C\,\|\psi\|_{L^2(\Omega)}$. Then use the following calculation

$$F(u-u_h) = a(w, u-u_h) = a(w - \mathcal{I}_h w, u-u_h) \leq N_a \|w - \mathcal{I}_h w\|_1 \|u-u_h\|_1$$

to prove that, if ψ is smooth, then $|F(u) - F(u_h)| \leq C\,h^{2k}$. What is the expected order of convergence for $F(u) = \int_\omega u\; d\Omega$, with ω a region of the domain?

3.4 The case $s_{\min} = 0$. Poincaré inequality.

In the case $s_{\min} = 0$ we have to prove strong coercivity starting from the estimate

$$a(v,v) \geq \int_\Omega \nabla v \cdot (K \nabla v)\; d\Omega \qquad \forall v \,\in\, H^1_{D0}(\Omega)$$

which in turn implies

$$a(v,v) \geq \gamma \int_\Omega |\nabla v|^2\; d\Omega = \gamma |v|_1^2$$

Essentially, we need an estimate of the form $|v|_1 \geq c\|v\|_1$ for some $c > 0$. This is provided by Poincaré inequality:

Lemma 3.5 (Poincaré inequality) *In a connected bounded domain, if meas*$(\Gamma_D) > 0$ *then there exists a constant* $c_P > 0$ *such that* $\|\nabla v\|_0 \geq c_P \|v\|_0$ *for all* $v \,\in\, H^1_{D0}(\Omega)$.

Proof. We will prove it in the case $\Gamma_D = \partial\Omega$. We show it first for $\varphi \in \mathcal{D}(\Omega)$ and then extend it to $H_0^1(\Omega)$ by a density argument. We consider φ extended by zero to $\mathbb{R}^n$ and assume that the domain is contained in the strip $a \le x_1 \le b$ (in other words, $a \le x_1 \le b$ for all $x \in \Omega$). Then, since

$$\varphi(x_1, x_2, \ldots, x_n) = \int_a^{x_1} \frac{\partial \varphi}{\partial x_1}(t, x_2, \ldots, x_n)\ dt$$

we have, using Cauchy-Schwarz inequality,

$$\varphi^2(x_1, x_2, \ldots, x_n) \le |x_1 - a|\ \int_a^{x_1} \left| \frac{\partial \varphi}{\partial x_1}(t, x_2, \ldots, x_n) \right|^2\ dt$$

integration over x_2 to x_n gives

$$\int \varphi^2 dx_2 \ldots dx_n \le |x_1 - a| \int_a^{x_1} \ldots \int \left| \frac{\partial \varphi}{\partial x_1} \right|^2\ dt\, dx_2 \ldots dx_n \le |x_1 - a|\ \int_\Omega \left| \frac{\partial \varphi}{\partial x_1} \right|^2\ d\Omega$$

A final integration over x_1 yields

$$\int_\Omega \varphi^2\ d\Omega \le \frac{(b-a)^2}{2}\ \int_\Omega \left| \frac{\partial \varphi}{\partial x_1} \right|^2\ d\Omega$$

proving that $c_P \ge \frac{\sqrt{2}}{b-a}$. Now we consider $v \in H_0^1(\Omega)$ and $\varphi_n \to v$, then

$$\|v\|_0 \le \|\varphi_n\|_0 + \|v - \varphi_n\|_0 \le \frac{1}{c_P} \|\nabla \varphi_n\|_0 + \|v - \varphi_n\|_0 \le$$

$$\frac{1}{c_P} \|\nabla v\|_0 + \|v - \varphi_n\|_0 + + \frac{1}{c_P} \|\nabla v - \nabla \varphi_n\|_0 \le \frac{1}{c_P} \|\nabla v\|_0 + \min\left\{1, \frac{1}{c_P}\right\}\ \|v - \varphi_n\|_1$$

and since $\|v - \varphi_n\|_1$ can be made arbitrarily small, the claim is proved. $\square$

Remark 3.6 *Using Poincaré's inequality, it is easily shown that the bilinear form*

$$a(v,w) = \int_\Omega \left[\nabla v \cdot (K\nabla w) + v\,\beta \cdot \nabla w + \sigma\, v\, w\right]\, d\Omega \tag{3.14}$$

is strongly coercive in $H^1_{D0}(\Omega)$ *whenever meas*$(\Gamma_D) > 0$, $\beta(x) \cdot \mathbf{n}(x) > 0$ *a.e. on* Γ_N, *and* $\gamma + s_{\min} > 0$.

Exo. 3.6 *Prove the previous remark in detail.*

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