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SUPERAPPROXIMATION OF THE PARTIAL DERIVATIVES
IN THE SPACE OF LINEAR TRIANGULAR
AND BILINEAR QUADRILATERAL FINITE ELEMENTS

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Abstract

A method for the second-order approximation of the values of partial derivatives of an arbitrary smooth function \( u = u(x_1, x_2) \) in the vertices of a conformal and nonobtuse regular triangulation \( T_h \) consisting of triangles and convex quadrilaterals is described and its accuracy is illustrated numerically. The method assumes that the interpolant \( \Pi_h(u) \) in the finite element space of the linear triangular and bilinear quadrilateral finite elements from \( T_h \) is known only.

1. Introduction

The problem to find second-order approximations of the first partial derivatives of smooth functions \( u \) in the vertices of triangulations by means of the interpolant \( \Pi_h(u) \) only is actual since its formulation in [6] in the year 1967. Besides the widely acknowledged method [7] there exist successful methods like [5] and [3]. In this paper, we generalize the method of averaging from [2] to nonobtuse regular triangulations consisting of triangles as well as convex quadrilaterals in general. Numerical experiments indicate the second-order accuracy of this procedure. These high-order approximations of the partial derivatives have many applications. See [1] for some of them.

We denote \([a_1, a_2]\) the Cartesian coordinates of a point \( a \) and \(|ab|\) the length of the segment \( \overline{ab} \). For arbitrary points \( a^1, \ldots, a^m \), operations \( ,+,\) and \( ,-,\) mean addition and subtraction modulo \( m \) on the set \( \{1, \ldots, m\} \).

2. Bilinear quadrilateral finite elements

Besides the linear triangular finite elements, we work with the following bilinear quadrilateral ones.

Definition 1. A reference bilinear finite element consists of
a) the reference square $\hat{K} = \hat{a}^1 \hat{a}^2 \hat{a}^3 \hat{a}^4$ from Fig. 1,

b) the local space $\mathbb{Q}^{(1)} = \{a + b\xi + c\eta + d\xi\eta \mid a, b, c, d \in \mathbb{R}\}$ and of

c) the parameters $\hat{p}(\hat{a}^1), \ldots, \hat{p}(\hat{a}^4)$ related to every function $\hat{p} \in \mathbb{Q}^{(1)}$. The parameters
determine the function $\hat{p}$ uniquely.

**Definition 2.** A bilinear quadrilateral finite element consists of

a) an image $K = a^1 a^2 a^3 a^4$ of $\hat{K}$ by the injective bilinear mapping

$$\begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = F_K(\xi, \eta) \equiv \sum_{i=1}^{4} \hat{N}^i(\xi, \eta) \begin{bmatrix} a^i_1 \\ a^i_2 \end{bmatrix}$$

(1)

with the Lagrange base functions

$$\hat{N}^1(\xi, \eta) = (1 - \xi)(1 - \eta)/4, \quad \hat{N}^2(\xi, \eta) = (1 + \xi)(1 - \eta)/4, \quad \hat{N}^3(\xi, \eta) = (1 + \xi)(1 + \eta)/4, \quad \hat{N}^4(\xi, \eta) = (1 - \xi)(1 + \eta)/4$$

in the space $\mathbb{Q}^{(1)}$ related to the nodes $\hat{a}^1, \ldots, \hat{a}^4$ consecutively. Then $F_K(\hat{a}^i) = a^i$ for $i = 1, \ldots, 4$ obviously and $F_K$ is an injection if and only if $K$ is a convex quadrilateral, i.e. the inner angle $\angle a^{i-1}a^i a^{i+1}$ of $K$ is less than $\pi$ for $i = 1, \ldots, 4$ due to [4], Section 3.3,

b) the local space $\mathbb{Q}^{(1)}_K = \{q \mid q = \hat{q} \circ F^{-1}_K \text{ for some } \hat{q} \in \mathbb{Q}^{(1)} \}$ and of

c) the parameters $q(a^1), \ldots, q(a^4)$ related to every $q \in \mathbb{Q}^{(1)}_K$. The parameters
determine the function $q$ uniquely.

**Lemma 1.** The functions $1, x_1, x_2$ belong to $\mathbb{Q}^{(1)}_K$ for every convex quadrilateral $K$.

Proof. If $K = a^1 a^2 a^3 a^4$ is a convex quadrilateral then $\mathbb{Q}^{(1)}_K = \{q \mid q \circ F_K \in \mathbb{Q}^{(1)} \}$ is a direct consequence of Definition 2. This and

$$1 \circ F_K = 1 \in \mathbb{Q}^{(1)}$$

$$x_1 \circ F_K = \hat{N}^1(\xi, \eta)a^1_1 + \ldots + \hat{N}^4(\xi, \eta)a^4_1 \in \mathbb{Q}^{(1)}$$

$$x_2 \circ F_K = \hat{N}^1(\xi, \eta)a^1_2 + \ldots + \hat{N}^4(\xi, \eta)a^4_2 \in \mathbb{Q}^{(1)}$$

give us the statement.
Definition 3. If \( K \) is a triangle and convex quadrilateral then we denote by \( \Pi_K(u) \) the linear and bilinear interpolant of a function \( u \in C(K) \) in the vertices of \( K \), respectively.

Lemma 2. Let us consider a bilinear quadrilateral finite element \( K = a_1^l a_2^l a_3^l a_4^l \), \( l = 1, 2 \) and a linear triangular finite element \( T_j = a_j^{l-1} a_j^l a_{j+1}^l \). Then the graph of \( \Pi_{T_j}(u) \) is the tangent plane to that of \( \Pi_K(u) \) at the point \( a_j^l \), so that

\[
\frac{\partial \Pi_K(u)}{\partial x_l}(a_j^l) = \frac{\partial \Pi_{T_j}(u)}{\partial x_l} \quad \forall \ u \in C(K)
\]

for \( j = 1, \ldots, 4 \).

Proof. As the functions from \( Q^{(1)}_K \) are linear on every side of \( K \), \( \Pi_K(u) \) is linear on the segments \( a_j^{l-1} a_j^l \) and \( a_j^l a_{j+1}^l \). Hence the segments \( p_i^{l-1} p_i^l \) and \( p_i^l p_{i+1}^l \) for \( p_i = [a_i^j, a_{j+1}^l, u(a_i^j)] \), \( i = j-1, j, j+1 \), are subsets of \( \text{graph}(\Pi_K(u)) \). These segments belong to a unique plane. This one is the tangent plane of \( \text{graph}(\Pi_K(u)) \) at \( a_j^l \) and it contains \( \text{graph}(\Pi_{T_j}(u)) \) as well. Lemma 2 follows immediately.

3. Nonobtuse regular triangulations

The symbols \( \mathbb{P}^{(1)} \) and \( \mathbb{P}^{(2)} \) are reserved for the spaces of real linear and quadratic polynomials in two variables and \( \Omega \) for a non-empty bounded connected polygonal domain in the plane. We say that \( K \) is an element when \( K \) is a triangle or a convex quadrilateral, denote \( |K| \) the area of \( K \), \( h_K \) the diameter of \( K \) and \( \rho_K \) the maximal diameter of the circles inside of \( K \).

A system \( T_h \) of elements is said to be a triangulation of \( \Omega \) when \( \bigcup_{K \in T_h} K = \overline{\Omega} \), any two different elements have disjoint interiors and any side of an element is either a side of another element or a subset of the boundary \( \partial \Omega \). Let us consider a vertex \( a \) of (an element from) a triangulation \( T_h \). We call \( b \) a neighbour of \( a \) (in \( T_h \)) when the segment \( ab \) is a side of an element from \( T_h \) and denote \( \mathcal{N}_h(a) \) the set of neighbours of \( a \) in \( T_h \). We say that \( a \) is an inner and boundary vertex when \( a \in \Omega \) and \( a \in \partial \Omega \), respectively.

Definition 4. A system \( T \) of triangulations of \( \Omega \) is said to be

a) a family when for every \( \varepsilon > 0 \) there exists \( T_h \in T \) satisfying \( h_K < \varepsilon \) for all \( K \in T_h \).

b) shape-regular when there is \( \sigma > 0 \) such that \( \rho_K/h_K > \sigma \) for all elements \( K \) of any triangulation from \( T \).

We work with a shape-regular family \( T \) of triangulations of \( \Omega \) such that all inner angles of the triangles from any triangulation in \( T \) are less than or equal to the right angle. We call these triangulations nonobtuse regular.
4. The method of averaging

It is well-known that $\partial u/\partial x_i(a) = \partial \Pi_K(u)/\partial x_i(a) + O(h_K)$ for a vertex $a$ of an element $K$ from a nonobtuse regular triangulation, function $u \in C^2(K)$ and for $l = 1, 2$. We construct a weight vector such that the corresponding weighted average of the values of $\partial \Pi_K(u)/\partial x_j$ in various vertices of the elements $K$ with vertex $a$ approximates $\partial u/\partial x_l(a)$ with an error of the second order. A special case of this construction has been analysed in [2] for the nonobtuse regular triangulations consisting of triangles only.

Calculating the approximations of $\partial u/\partial x_l(a)$, we use local Cartesian coordinates with origin $a$.

**Definition 5.** Let $T_h$ be a nonobtuse regular triangulation. We say that $r = (b^1, \ldots, b^n)$ is a ring around

a) an inner vertex $a$ of $T_h$ when

a1) $\{b^1, \ldots, b^n\} \supseteq N_h(a)$ and 

$$b^i \notin N_h(a) \implies K = ab^{i-1}b^{i+1} \in T_h \text{ and } \angle b^{i-1}ab^{i+1} > \pi/2,$$

a2) $\angle b^nab^1, \ldots, \angle b^nab^n$ have the same orientation and 

a3) $\angle b^nab^1 + \cdots + \angle b^nab^n = 2\pi$.

b) a boundary vertex $a$ of $T_h$ when there is an inner vertex $b^i$ such that

b1) $(b^1, \ldots, b^{i-1}, a, b^{i+1}, \ldots, b^n)$ is a ring around $b^i$ with $n \geq 5$ or 

b2) $ab^{i+1}b^iab^{-1} \in T_h$ and $(b^1, \ldots, b^{i-1}, b^{i+1}, \ldots, b^n)$ is a ring around $b^i$.

We say that the triangles $U_1 = b^nab^1, \ldots, U_n = b^{n-1}ab^n$ are related to $r$ and set $H(a) = \max_{1 \leq i \leq n} |ab^i|$.

![Diagram](image-url)

Figure 2: A ring around a) an inner vertex $a$ and b) a boundary one.

In Fig. 2, the thick lines denote the quadrilaterals from the given triangulation and the dotted lines indicate triangles $U_1, \ldots, U_6$ in the case a) and $U_1, \ldots, U_7$ in b).
Definition 6. Let \( l = 1, 2, r = (b_1, \ldots, b_4) \) be a ring around a vertex \( a \) of a nonobtuse regular triangulation and let \( u \in C(\overline{\Omega}) \). Then we set
\[
B_l[u](a) = f_1 \frac{\partial \Pi_1(u)}{\partial x_l} + \cdots + f_n \frac{\partial \Pi_n(u)}{\partial x_l}.
\]
(2)
Here \( \Pi_1(u), \ldots, \Pi_n(u) \) are the linear interpolants of \( u \) in the vertices of the triangles \( U_1, \ldots, U_n \) related to \( r \) and the weight vector \( f = [f_1, \ldots, f_n]^T \) is the minimal 2-norm vector such that \( B_l[u](a) \) is consistent, i.e. \( B_l[u](a) = \partial u/\partial x_l(a) \) for all \( u \in \mathbb{P}(2) \). Due to [2], \( f \) is the minimal 2-norm solution of the equations \( M(r)f = d \) with
\[
M(r) = \begin{bmatrix}
x_n^2y_n - x_1^2y_1 & \cdots & \cdots & x_n^2y_n - x_{n-1}^2y_{n-1} \\
x_ny_n(y_n - x_1) & \cdots & \cdots & x_ny_n(y_{n-1} - x_{n-1}) \\

d_1 & \cdots & \cdots & d_1 \\
\end{bmatrix}, \quad d = \begin{bmatrix}
1 \\
0 \\
0 \\
\end{bmatrix},
\]
\([x_i, y_i] = b^i \) and \( D_i = D(a, b^{-1}, b^i) \) for \( i = 1, \ldots, n \).

Definition 5 is in agreement with Lemma 2 and with the following statement:

Lemma 3. The system of equations \( M(r)f = d \) related to the ring \( r = (b_1, \ldots, b^4) \) around a vertex \( a \) is

a) unsolvable if \( a \) is a boundary vertex and

b) solvable if and only if the vertices \( b_1, a, b_4 \) as well as \( b_2, a, b^4 \) are situated on one straight-line if \( a \) is an inner vertex.

We omit the proof of Lemma 3.

Example. For \( a = [0, 0] \), we approximate the partial derivative \( \partial u/\partial x_1(a) = -0.5403023 \) of \( u(x_1, x_2) = \sin(1 + 2x_1 + x_2)/(x_2 - 2) \) by \( B_1[u](a) \). In Table 1, we use the ring from Fig. 2a) with \( H(a) = 1.3453624/2^i \) for \( i = 1, \ldots, 8 \).

<table>
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<tr>
<th>( i )</th>
<th>( H(a) )</th>
<th>( B_1<a href="a">u</a> )</th>
<th>( \partial u/\partial x_1(a) - B_1<a href="a">u</a> )</th>
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<td>8</td>
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<td>-0.540297</td>
<td>-4.98822e-6</td>
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</tbody>
</table>

Table 1
\[
\begin{array}{cccc}
 i & H(a) & B_1[u](a) & \partial u/\partial x_1(a) - B_1[u](a) \\
 1 & 1.15244 & -0. & -0.104569 \times 10^{-1} \\
 2 & 5.76222 \times 10^{-1} & -0.577975 & 3.76723 \times 10^{-2} \\
 3 & 2.88111 \times 10^{-1} & -0.556928 & 1.66261 \times 10^{-2} \\
 4 & 1.44055 \times 10^{-1} & -0.545228 & 4.92589 \times 10^{-3} \\
 5 & 7.20277 \times 10^{-2} & -0.541620 & 1.31737 \times 10^{-3} \\
 6 & 3.60138 \times 10^{-2} & -0.540642 & 3.39385 \times 10^{-4} \\
 7 & 1.80069 \times 10^{-2} & -0.540388 & 8.60568 \times 10^{-5} \\
 8 & 9.00346 \times 10^{-3} & -0.540324 & 2.16627 \times 10^{-5} \\
\end{array}
\]

Table 2

In Table 2, we use the ring from Fig. 2 b) with \( H(a) = 2.3048861/2^i \) for \( i = 1, \ldots, 8 \).

This example indicates the second order of error of the approximations \( B_i[u](a) \) both for the inner and the boundary vertices \( a \), but an analysis of the accuracy of this averaging operator is necessary.

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References


