## Applications of Mathematics

## Ivan Hlaváček; Michal Ǩ̌ížek

On exact results in the finite element method

Applications of Mathematics, Vol. 46 (2001), No. 6, 467-478
Persistent URL: http://dml.cz/dmlcz/134478

## Terms of use:

© Institute of Mathematics AS CR, 2001

Institute of Mathematics of the Czech Academy of Sciences provides access to digitized documents strictly for personal use. Each copy of any part of this document must contain these Terms of use.


This document has been digitized, optimized for electronic delivery and stamped with digital signature within the project DML-CZ: The Czech Digital Mathematics Library http://dml.cz

# ON EXACT RESULTS IN THE FINITE ELEMENT METHOD 

Ivan Hlaváčé**, Michal Kěížek**, Praha

(Received April 27, 2000)


#### Abstract

We prove that the finite element method for one-dimensional problems yields no discretization error at nodal points provided the shape functions are appropriately chosen. Then we consider a biharmonic problem with mixed boundary conditions and the weak solution $u$. We show that the Galerkin approximation of $u$ based on the so-called biharmonic finite elements is independent of the values of $u$ in the interior of any subelement.


Keywords: boundary value elliptic problems, finite element method, generalized splines, elastic plate

MSC 2000: 65N30

## 1. Introduction

In this paper we extend some results of [13] to (bi)harmonic finite elements whose shape functions are (bi)harmonic on each subelement. In Section 2, we describe an interesting phenomenon which arises when using a special finite element shape function for a general one-dimensional boundary value problem described by a system of linear differential equations with variable coefficients. We find that there is no discretization error at nodal points, i.e., the interpolant of the true solution is equal to the Galerkin solution. Such exact results of the finite element method have been reported in [6], [15], [17], [20], [21], [22]. A similar result for the finite difference method was derived already in 1966 (see [2], p. 145). In [11], p. 134, solutions of boundary value problems are approximated by piecewise harmonic functions, which are not required to be continuous across element boundaries.

[^0]In Section 3, we enhance the finite element space by appropriate bubble functions (see [3], [7]). Then we again obtain that the finite element solution equals the true solution at all nodal points. For a higher order differential operator a similar assertion holds for higher order derivatives.

In Section 4, we examine a biharmonic problem with mixed boundary conditions. We consider finite element shape functions which are biharmonic on each subelement. This property is satisfied for several kinds of $C^{1}$-finite elements, e.g., the Heindl piecewise quadratic triangular element [9], the piecewise biquadratic rectangular element [14], the composite Hsieh-Clough-Tocher element or its reduced version [5], [8]. We prove that the values of the weak solution $u$ in the interior of any subelement have no influence on the Galerkin approximation of $u$.

Throughout the paper we use the standard Sobolev space notation (see [8]), i.e., $H^{k}(\Omega)$ with the norm $\|\cdot\|_{k, \Omega}$ stands for the Sobolev space of functions whose generalized derivatives up to order $k$ are square integrable over the domain $\Omega,(\cdot, \cdot)_{0, \Omega}$ is the scalar product in $L^{2}(\Omega)$. The space of polynomials of degree $j$ is denoted by $P_{j}$.

## 2. Two-point boundary value problems

Let us consider vector-functions $v: \bar{\Omega} \rightarrow \mathbb{R}^{m}, v=\left(v_{1}, \ldots, v_{m}\right)^{\top}, m \geqslant 1, \Omega=(a, b)$, $-\infty<a<b<\infty$. Consider differential operators

$$
L_{j}(v)=\sum_{s=1}^{m} \sum_{\alpha \leqslant \varkappa_{s}} n_{j s \alpha}(x) v_{s}^{(\alpha)}, \quad j=1, \ldots, k,
$$

where $\varkappa_{s} \geqslant 0$ are integers for $s=1, \ldots, m ; v_{s}^{(\alpha)} \equiv d^{\alpha} v_{s} / \mathrm{d} x^{\alpha}$ in $\Omega$ and $n_{j s \alpha}$ are bounded measurable functions. Let $A_{i j}(x)$ form a symmetric $k \times k$ matrix $A(x)$ satisfying the condition

$$
\begin{equation*}
\xi^{\top} A(x) \xi \geqslant c_{0}|\xi|^{2} \forall \xi \in \mathbb{R}^{k} \text { and for a.a. } x \in \Omega \text {, } \tag{2.1}
\end{equation*}
$$

where $|\cdot|$ is the Euclidean norm and $c_{0}>0$ is a constant. Let

$$
W=\prod_{s=1}^{m} H^{\varkappa_{s}}(\Omega)
$$

with the standard Sobolev norm $\|\cdot\|_{W}$. Let $V \subset W$ be a subspace of vector functions satisfying some boundary conditions at the end points $a$ and $b$ such that

$$
\begin{equation*}
\sum_{j=1}^{k}\left\|L_{j}(v)\right\|_{0, \Omega}^{2} \geqslant c\|v\|_{W}^{2} \forall v \in V \tag{2.2}
\end{equation*}
$$

Remark 2.1. Inequality (2.2) may be called the inequality of Korn's type. The original Korn's inequality in the theory of elasticity concerns the case when $L_{j}(v)$ are identified as the strain tensor components $\varepsilon_{\mathrm{st}}$. For sufficient conditions guaranteeing the validity of (2.2) see e.g. [10] or [18], Theorem 11.3.2 and Lemma 11.3.2.

We will consider weak solutions of the following boundary value problem: Find $u \in V$ such that

$$
\begin{equation*}
L^{*} A L u=f \tag{2.3}
\end{equation*}
$$

where

$$
L u=\left[L_{1}(u), \ldots, L_{k}(u)\right]^{\top}, \quad L^{*} w=\sum_{j=1}^{k} L_{j}^{*}\left(w_{j}\right)
$$

where $w=\left(w_{1}, \ldots, w_{k}\right)^{\top}, f \in V^{\prime}$ and $L_{j}^{*}$ are operators formally adjoint to $L_{j}$.
Example 2.1.

$$
\begin{aligned}
-\left(p(x) u^{\prime}\right)^{\prime}+q(x) u & =f \quad \text { in } \Omega \\
u(a)=u(b) & =0
\end{aligned}
$$

We put $m=1, \varkappa_{1}=1, k=2, W=H^{1}(\Omega), V=H_{0}^{1}(\Omega)$,

$$
L v=\left[\begin{array}{l}
v^{\prime} \\
v
\end{array}\right], \quad A(x)=\left[\begin{array}{cc}
p(x) & 0 \\
0 & q(x)
\end{array}\right]
$$

Then $L^{*} w=-w_{1}^{\prime}+w_{2}$. The condition (2.1) is fulfilled if and only if both $p(x)$ and $q(x)$ are positive and bounded away from zero. The condition (2.2) is satisfied with $c=1$.

Example 2.2.

$$
\begin{aligned}
&\left(E I(x) u^{\prime \prime}\right)^{\prime \prime}=f \quad \text { in } \Omega \equiv(0, \ell), \\
& u(0)=u^{\prime}(0)=u(\ell)=u^{\prime}(\ell)=0
\end{aligned}
$$

This is a classical model of bending of an elastic beam clamped at both ends, where $I(x)$ is the moment of inertia and $E$ denotes Young's modulus of elasticity. We set $m=1, \varkappa_{1}=2, k=1, W=H^{2}(\Omega), V=H_{0}^{2}(\Omega), L v=v^{\prime \prime}, A=E I(x)$ and $L^{*} w=w^{\prime \prime}$. The condition (2.1) is satisfied if and only if $I(x)$ is positive and bounded away from zero. Condition (2.2) holds as well.

Example 2.3.

$$
\begin{aligned}
\left(E I(x) u_{1}^{\prime}\right)^{\prime}+\mathcal{K} G \mathcal{A}(x)\left(u_{2}^{\prime}-u_{1}\right)=0 & & \text { in } \Omega \equiv(0, \ell) \\
\left(\mathcal{K} G \mathcal{A}(x)\left(u_{2}^{\prime}-u_{1}\right)\right)^{\prime}=F & & \text { in } \Omega \\
u_{1}(0)=u_{2}(0)=u_{1}(\ell)=u_{2}(\ell)=0 & &
\end{aligned}
$$

This is the Timoshenko-Mindlin model for bending of a clamped elastic beam (see e.g. [16]). Here $\mathcal{A}(x)$ is the area, $u_{1}$ the rotation and $u_{2}$ the deflection of its crosssection, $\mathcal{K}$ denotes the shear correction factor $(\mathcal{K}=$ const $>0), G=E(1+\sigma)^{-1} / 2$ and $\sigma$ is the Poisson constant. We set $m=2, \varkappa_{1}=\varkappa_{2}=1, k=2, W=\left[H^{1}(\Omega)\right]^{2}$, $V=\left[H_{0}^{1}(\Omega)\right]^{2}$,

$$
\begin{gathered}
L v=\left[\begin{array}{c}
v_{1}^{\prime} \\
v_{2}^{\prime}-v_{1}
\end{array}\right], \quad A(x)=\left[\begin{array}{cc}
E I(x) & 0 \\
0 & \mathcal{K} G \mathcal{A}(x)
\end{array}\right] \\
F(x)=f_{0}(x)+\sum_{j=1}^{J} F_{j} \delta\left(x-x_{j}\right)
\end{gathered}
$$

where $f_{0} \in L^{1}(\Omega), F_{j}$ are constants, $\delta$ is the Dirac function and $x_{j} \in \Omega$ are given. Since $I(x)$ and $\mathcal{A}(x)$ are positive and bounded away from zero in practice, condition (2.1) is fulfilled. Condition (2.2) follows from the well-known inequality

$$
\begin{equation*}
\left\|v^{\prime}\right\|_{0, \Omega} \geqslant C\|v\|_{0, \Omega} \quad \forall v \in H_{0}^{1}(\Omega) \tag{2.4}
\end{equation*}
$$

Indeed, we may write

$$
\begin{equation*}
\frac{1}{2}\left\|v_{2}^{\prime}\right\|_{0, \Omega}^{2} \leqslant\left\|v_{2}^{\prime}-v_{1}\right\|_{0, \Omega}^{2}+\left\|v_{1}\right\|_{0, \Omega}^{2} \leqslant\left\|L_{2} v\right\|_{0, \Omega}^{2}+C^{-2}\left\|L_{1} v\right\|_{0, \Omega}^{2} \tag{2.5}
\end{equation*}
$$

and (2.2) follows from (2.5) and (2.4).
A weak formulation of the general problem (2.3) reads: Find $u \in V$ such that

$$
\begin{equation*}
a(u, v)=\langle f, v\rangle \forall v \in V \tag{2.6}
\end{equation*}
$$

where $\langle f, v\rangle$ denotes the value of a linear continuous functional $f \in V^{\prime}$ for the function $v$,

$$
a(u, v)=((A L u, L v))_{0, \Omega}
$$

and

$$
((w, z))_{0, \Omega}=\sum_{r=1}^{k}\left(w_{r}, z_{r}\right)_{0, \Omega} .
$$

By (2.1) and (2.2), we find that $a(\cdot, \cdot)$ is a symmetric $V$-elliptic bilinear form, i.e.,

$$
\begin{align*}
a(w, v) & =a(v, w),  \tag{2.7}\\
a(v, v) & \geqslant C\|v\|_{W}^{2}
\end{align*}
$$

holds for all $v, w \in V$, where $C$ is a positive constant. As a consequence, there exists a unique weak solution for any $f \in V^{\prime}$.

Next, let $\mathcal{T}_{h}$ be a finite (in general nonuniform) partition $a=x_{0}<x_{1}<\ldots<$ $x_{N}<x_{N+1}=b$ of the interval $[a, b]$. Consider a finite element space

$$
V_{h}=\left\{v_{h} \in V \mid L^{*} A L\left(\left.v_{h}\right|_{K}\right)=0 \forall K \in \mathcal{T}_{h}\right\}
$$

where $K$ stands for a subinterval $\left[x_{e}, x_{e+1}\right]$ for $e=0, \ldots, N$.
By a finite element solution of problem (2.6) we mean a function $u_{h} \in V_{h}$ such that

$$
\begin{equation*}
a\left(u_{h}, v_{h}\right)=\left\langle f, v_{h}\right\rangle \forall v_{h} \in V_{h} . \tag{2.8}
\end{equation*}
$$

Theorem 2.4. Assume that $n_{s j \alpha} \in C^{\varkappa_{s}-1}(\bar{\Omega})$ for all $s, j, \alpha$ under consideration and $A_{j r} \in C^{\omega}(\bar{\Omega})$ for all $j, r \leqslant k$, where $\omega=\max _{s \leqslant m} \varkappa_{s}-1$. Let (2.1) and (2.2) hold. Denote by ${ }_{1} u$ and ${ }_{2} u$ the weak solutions of (2.6) corresponding to $f_{1}$ and $f_{2}$, respectively. Let ${ }_{1} u_{h}$ and ${ }_{2} u_{h}$ be the associated finite element solutions. Let

$$
{ }_{1} u_{s}^{\left(\varkappa_{s}-j-1\right)}\left(x_{e}\right)={ }_{2} u_{s}^{\left(\varkappa_{s}-j-1\right)}\left(x_{e}\right), \quad s=1, \ldots, m, \quad j=0, \ldots, \varkappa_{s}-1
$$

hold for all nodal points $x_{e}, e=0, \ldots, N+1$. Then

$$
{ }_{1} u_{h}={ }_{2} u_{h}
$$

holds in the whole interval $[a, b]$.
Proof. Using (2.6), (2.8) and the definition of $V_{h}$, for

$$
w={ }_{1} u-{ }_{2} u, \quad w_{h}={ }_{1} u_{h}-{ }_{2} u_{h}
$$

and any $v_{h} \in V_{h}$ we may write

$$
\begin{gathered}
a\left(w_{h}, v_{h}\right)=a\left(w, v_{h}\right)=\sum_{K \in \mathcal{T}_{h}}\left(\left(A L w, L v_{h}\right)\right)_{0, K} \\
=\sum_{K \in \mathcal{T}_{h}} \sum_{r=1}^{k}\left(\sum_{j=1}^{k} A_{r j} L_{j} w, L_{r} v_{h}\right)_{0, K}=\sum_{e=0}^{N} \int_{x_{e}}^{x_{e+1}} \sum_{j, r=1}^{k} L_{j} w\left(A_{j r} L_{r} v_{h}\right) \mathrm{d} x \\
=\sum_{e=0}^{N}\left[\sum_{s=1}^{m} \sum_{\beta=0}^{\varkappa_{s}-1} w_{s}^{\left(\varkappa_{s}-\beta-1\right)} \sum_{j=1}^{k} \sum_{t=0}^{\beta}(-1)^{t}\left(n_{j s\left(\varkappa_{s}-\beta+t\right)} \sum_{r=1}^{k} A_{j r} L_{r} v_{h}\right)^{(t)}\right]_{x_{e}}^{x_{e+1}}=0 .
\end{gathered}
$$

Therefore, $a\left(w_{h}, w_{h}\right)=0$ and (2.7) implies that $\left\|w_{h}\right\|_{W}=0$.

Corollary 2.5. Denote by $u_{I}$ the $V_{h}$-spline interpolant of the weak solution $u$, i.e., $u_{I} \in V_{h}$, such that
$u_{s}^{\left(\varkappa_{s}-j-1\right)}\left(x_{e}\right)=u_{I s}^{\left(\varkappa_{s}-j-1\right)}\left(x_{e}\right), \quad s=1, \ldots, m, j=0, \ldots, \varkappa_{s}-1, \quad e=0, \ldots, N+1$.
Then

$$
\begin{equation*}
u_{h}=u_{I} \tag{2.9}
\end{equation*}
$$

holds in the whole interval $[a, b]$.
Proof. In Theorem 2.4 we put ${ }_{1} u=u$ and ${ }_{2} u=u_{I}, f_{1}=f$ and $f_{2}=L^{*} A L u_{I}$. Since

$$
a\left(u_{I}-{ }_{2} u_{h}, v_{h}\right)=0 \quad \forall v_{h} \in V_{h}
$$

by (2.6) and (2.8), we have $u_{I}={ }_{2} u_{h}$ due to (2.7). Now Theorem 2.4 yields

$$
u_{h}={ }_{1} u_{h}={ }_{2} u_{h}=u_{I} \quad \text { in }[a, b] .
$$

Remark 2.6. Corollary 2.5 states that there is no discretization error at nodal points when the above-mentioned finite element method is applied.

Example 2.7. For simplicity, let us take $p(x) \equiv 1$ and $q(x)=q_{0}^{2}=$ const in Example 2.1. Then the general solution of the equation

$$
L^{*} A L v \equiv-v^{\prime \prime}+q_{0}^{2} v=0
$$

is

$$
v(x)=C_{1} \cosh q_{0} x+C_{2} \sinh q_{0} x .
$$

For any $Y_{1}, Y_{2} \in R$ there exists a unique pair $\left\{C_{1}, C_{2}\right\}$ such that $v\left(x_{e}\right)=Y_{1}$ and $v\left(x_{e+1}\right)=Y_{2}$. Indeed, the determinant of the corresponding matrix equals $\sinh q_{0}\left(x_{e+1}-x_{e}\right) \neq 0$. The finite element space $V_{h}$ is formed by continuous functions which belong to $\operatorname{span}\left\{\cosh q_{0} x, \sinh q_{0} x\right\}$ on each subinterval $\left[x_{e}, x_{e+1}\right]$.

Example 2.8. Let us take $E I(x) \equiv 1$ and $f \in\left[C^{1}(\bar{\Omega})\right]^{\prime}$ in Example 2.2. The space $V_{h}$ consists of cubic Hermite splines on $\mathcal{T}_{h}$, i.e.,

$$
V_{h}=\left\{v_{h} \in C^{1}(\bar{\Omega})\left|v_{h}\right|_{K} \in P_{3}(K) \forall K \in \mathcal{T}_{h}\right\} .
$$

From Theorem 2.4 we know that if

$$
{ }_{1} u\left(x_{e}\right)={ }_{2} u\left(x_{e}\right), \quad{ }_{1} u^{\prime}\left(x_{e}\right)={ }_{2} u^{\prime}\left(x_{e}\right), \quad e=0, \ldots, N+1,
$$

then the associated finite element solutions coincide, i.e.,

$$
{ }_{1} u_{h}={ }_{2} u_{h} \quad \text { in }[a, b] .
$$

Let $u_{I}$ be the cubic Hermite interpolant of the true solution $u$. Then by Corollary 2.5 we have $u_{h}=u_{I}$ in the whole interval $[a, b]$. This means that the finite element solution produces exact values of the true solution and its first derivatives at all nodal points,

$$
\begin{equation*}
u_{h}^{(j)}\left(x_{e}\right)=u^{(j)}\left(x_{e}\right), \quad j=0,1, \quad e=0, \ldots, N+1 \tag{2.10}
\end{equation*}
$$

Another proof of (2.10) is given in [15], p. 110. (See also [4] and [12].)
Example 2.9. Consider the beam from Example 2.3 of a rectangular crosssection, the height $t$ of which is variable, namely $t \in C(\bar{\Omega})$ (e.g., piecewise linear). Then $I(x)=I_{0} t^{3}(x), \mathcal{A}(x)=\mathcal{A}_{0} t(x)$, where $I_{0}$ and $\mathcal{A}_{0}$ are positive constants. The solution of the corresponding homogeneous system has the form

$$
\begin{aligned}
u_{1}= & C_{1} \int_{0}^{x} z t^{-3}(z) \mathrm{d} z+C_{2} \int_{0}^{x} t^{-3}(z) \mathrm{d} z+C_{3} \\
u_{2}= & C_{1}\left(\int_{0}^{x}(x-z) z t^{-3}(z) \mathrm{d} z-\frac{2(1+\sigma) I_{0}}{\mathcal{A}_{0} \mathcal{K}} \int_{0}^{x} z t^{-1}(z) \mathrm{d} z\right) \\
& +C_{2} \int_{0}^{x}(x-z) t^{-3}(z) \mathrm{d} z+C_{3} x+C_{4} .
\end{aligned}
$$

By means of these formulae we can construct basis functions of the space $V_{h}$, i.e. $\left\{\varphi_{i e}\right\}, i=1,2, e=0,1, \ldots, N+1$, such that

$$
\varphi_{i e}\left(x_{r}\right)=\delta_{e r}, \quad e, r=0, \ldots, N+1
$$

Then we may write the finite element solutions in the form

$$
v_{i h}(x)=\sum_{e=0}^{N+1} v_{i h}\left(x_{e}\right) \varphi_{i e}(x), \quad i=1,2 .
$$

By Corollary 2.5, the finite element solution is exact at all nodal points $x_{e}$, i.e., $u_{h}\left(x_{e}\right)=u\left(x_{e}\right)$ for $e=0, \ldots, N+1$.

## 3. Exact results for enhanced finite element spaces

Let us consider again the general problem (2.3). We can prove that the same exact results at the nodal points as those in Section 2 are valid, if we enhance the space $V_{h}$ by the space of "bubble functions", i.e., if we replace $V_{h}$ by the space

$$
\tilde{V}_{h}=\operatorname{span}\left\{\varphi_{1}, \ldots, \varphi_{n} ; \psi_{01}, \psi_{02}, \ldots, \psi_{N m}\right\}
$$

where

$$
V_{h}=\operatorname{span}\left\{\varphi_{1}, \ldots, \varphi_{n}\right\}
$$

and $\psi_{i s} \in V, i=0, \ldots, N, s=1, \ldots, m$, are vector bubble functions such that their all components are zeros except the $s$ th component,

$$
\operatorname{supp} \psi_{i, s} \subset\left[x_{i}, x_{i+1}\right] \quad \text { for } i=0, \ldots, N, \quad s=1, \ldots, m
$$

and

$$
\psi_{i s}^{(j)}\left(x_{e}\right)=0 \quad \text { for } j=0, \ldots, \varkappa_{s}-1, \quad i=0, \ldots, N, \quad s=1, \ldots, m, \quad e=0, \ldots, N+1 .
$$

Let

$$
U_{h}^{0}=\operatorname{span}\left\{\psi_{01}, \ldots, \psi_{N m}\right\}
$$

The subspaces $V_{h}$ and $U_{h}^{0}$ are $a$-orthogonal, i.e.,

$$
\begin{equation*}
a\left(v_{h}, u_{h}^{0}\right)=0 \quad \forall v_{h} \in V_{h} \text { and } \forall u_{h}^{0} \in U_{h}^{0} . \tag{3.1}
\end{equation*}
$$

Indeed, arguing as in the proof of Theorem 2.4, we have (cf. also [1])

$$
\begin{gathered}
a\left(v_{h}, u_{h}^{0}\right)=\sum_{e=0}^{N} \int_{x_{e}}^{x_{e+1}} \sum_{j, r=1}^{k} L_{j} u_{h}^{0}\left(A_{j r} L_{r} v_{h}\right) \mathrm{d} x \\
=\sum_{e=0}^{N}\left[\sum_{s=1}^{m} \sum_{\beta=0}^{\varkappa_{s}-1}\left(u_{h s}^{0}\right)^{\left(\varkappa_{s}-\beta-1\right)} \sum_{j=1}^{k} \sum_{t=0}^{\beta}(-1)^{t}\left(n_{j s\left(\varkappa_{s}-\beta+t\right)} \sum_{r=1}^{k} A_{j r} L_{r} v_{h}\right)^{(t)}\right]_{x_{e}}^{x_{e+1}}=0
\end{gathered}
$$

since

$$
\left(u_{h s}^{0}\right)^{\left(\varkappa_{s}-\beta-1\right)}\left(x_{e}\right)=0 \quad \text { for } e=0, \ldots, N+1, \quad \beta=0, \ldots, \varkappa_{s}-1, \quad s=1, \ldots, m
$$

Any function $\tilde{v}_{h} \in \tilde{V}_{h}$ can be decomposed into the form

$$
\tilde{v}_{h}=v_{I}+v_{h}^{0},
$$

where $v_{I} \in V_{h}$ is the $V_{h}$-spline interpolant introduced in Corollary 2.5 and $v_{h}^{0} \in U_{h}^{0}$ is a bubble function. Therefore, we can write

$$
\begin{equation*}
\tilde{V}_{h}=V_{h} \oplus U_{h}^{0} \tag{3.2}
\end{equation*}
$$

making use of (3.1).
Let $u_{I}$ be the $V_{h}$-spline interpolant of the weak solution $u$ and let $\tilde{u}_{h} \in \tilde{V}_{h}$ be the finite element solution, i.e.,

$$
a\left(\tilde{u}_{h}, \tilde{v}_{h}\right)=\left\langle f, \tilde{v}_{h}\right\rangle \forall \tilde{v}_{h} \in \tilde{V}_{h} .
$$

Since $V_{h} \subset \tilde{V}_{h}$, the relation

$$
\begin{equation*}
a\left(\tilde{u}_{h}-u_{I}, v_{h}\right)=a\left(u-u_{I}, v_{h}\right)=0 \quad \forall v_{h} \in V_{h} \tag{3.3}
\end{equation*}
$$

can be derived by an argument parallel to that in the proof of Theorem 2.4. Setting $w_{h}=\tilde{u}_{h}-u_{I} \in \tilde{V}_{h}$, we may use the decomposition (3.2) to obtain

$$
w_{h}=w_{h I}+w_{h}^{0}, \quad w_{h I} \in V_{h}, \quad w_{h}^{0} \in U_{h}^{0}
$$

Then (3.3) yields that

$$
0=a\left(w_{h I}+w_{h}^{0}, w_{h I}\right)=a\left(w_{h I}, w_{h I}\right)
$$

and $w_{h I}=0$ follows from (2.7). As a consequence,

$$
\begin{equation*}
\tilde{u}_{h}-u_{I}=w_{h}^{0} \in U_{h}^{0}, \tag{3.4}
\end{equation*}
$$

so that

$$
\tilde{u}_{h s}^{\left(\varkappa_{s}-j-1\right)}\left(x_{e}\right)=u_{s}^{\left(\varkappa_{s}-j-1\right)}\left(x_{e}\right)
$$

holds for $s=1, \ldots, m, j=0, \ldots, \varkappa_{s}-1$ and $e=0, \ldots, N+1$.
Remark 3.1. Note that at nodal points, we have obtained the same exact results as in Corollary 2.5.

Example 3.2. Consider the Dirichlet boundary value problem for the equation $-u^{\prime \prime}=f$, i.e., $m=\varkappa_{1}=k=1$. Let $V_{h}$ be the space of continuous piecewise linear functions. If $U_{h}^{0}$ consists of piecewise quadratic bubbles, then the Galerkin approximation $\tilde{u}_{h}$ equals the true solution $u$ at all nodal points $x_{e}, e=0, \ldots, N+1$.

## 4. Biharmonic problem in the plane

Let $\Omega \subset \mathbb{R}^{2}$ be a bounded domain with a Lipschitz-continuous boundary $\partial \Omega$ (see [18]) and the outward unit normal $n=\left(n_{x}, n_{y}\right)$. Let $\partial \Omega$ be piecewise smooth with a finite number of corners. Consider a model of an elastic plate

$$
\Delta^{2} w=\left(w_{x x}+\sigma w_{y y}\right)_{x x}+\left(w_{y y}+\sigma w_{x x}\right)_{y y}+2(1-\sigma) w_{x y x y}=f \quad \text { in } \Omega
$$

where $\sigma \in\left[0, \frac{1}{2}\right)$ is the Poisson constant. The associated bilinear form reads

$$
a(u, v)=\int_{\Omega}\left[\left(u_{x x}+\sigma u_{y y}\right) v_{x x}+\left(u_{y y}+\sigma u_{x x}\right) v_{y y}+2(1-\sigma) u_{x y} v_{x y}\right] \mathrm{d} x \mathrm{~d} y
$$

For all $u \in H^{4}(\Omega)$ and $v \in H^{2}(\Omega)$ we have (see [19], Chapt. 23)
(4.1) $a(u, v)=\left(\Delta^{2} u, v\right)_{0, \Omega}+\left\langle\frac{\partial v}{\partial n}, M(u)\right\rangle_{0, \partial \Omega}+\langle v, T(u)\rangle_{0, \partial \Omega}+\sum_{j=1}^{J} v\left(s_{j}\right)[H(u)]\left(s_{j}\right)$,
where $s_{j}$ are corner points of the domain $\Omega, J$ denotes the number of corners,

$$
\begin{aligned}
M(u)=\sigma \Delta u+(1-\sigma) \frac{\partial^{2} u}{\partial n^{2}} & \text { (bending moment) } \\
T(u)=-\frac{\partial(\Delta u)}{\partial n}+\frac{\partial(H(u))}{\partial s} & \text { (effective force) } \\
H(u)=(1-\sigma)\left(\left(u_{x x}-u_{y y}\right) n_{x} n_{y}+u_{x y}\left(n_{y}^{2}-n_{x}^{2}\right)\right) & \text { (twisting moment) }
\end{aligned}
$$

and $[H(u)]\left(s_{j}\right)=H\left(s_{j}+\right)-H\left(s_{j}-\right)$ is a jump of the twisting moment.
Let us point out that $[H(u)]\left(s_{j}\right)=0$ for all $j=1, \ldots, J$ if $u=0$ on $\partial \Omega$.
Consider the so-called intermediate boundary value problem, which corresponds to a simply supported elastic plate, i.e.,

$$
\begin{aligned}
\Delta^{2} u=f & \text { in } \Omega \\
u=M(u)=0 & \text { on } \partial \Omega
\end{aligned}
$$

Introduce the space $V=H^{2}(\Omega) \cap H_{0}^{1}(\Omega)$. We look for a weak solution $u \in V$ satisfying

$$
\begin{equation*}
a(u, v)=\langle f, v\rangle \forall v \in V \tag{4.2}
\end{equation*}
$$

where $f \in[C(\bar{\Omega})]^{\prime}$ is a given load. The approximate solution is searched in the finite element space

$$
V_{h}=\left\{v_{h} \in C^{1}(\bar{\Omega})\left|v_{h}\right|_{K_{i}} \in b\left(K_{i}\right) \forall K_{i} \in \mathcal{T}_{h}, \quad v_{h}=0 \text { on } \partial \Omega\right\}
$$

where $v_{h} \in b\left(K_{i}\right)$ are biharmonic functions on each subelement $K_{i}(i=1, \ldots, r)$ of
the element $K \in \mathcal{T}_{h}$, i.e.,

$$
\begin{equation*}
v_{h} \in H^{4}\left(K_{i}\right), \quad \Delta^{2} v_{h}=0 \text { in } K_{i} . \tag{4.3}
\end{equation*}
$$

Define the finite element solution $u_{h} \in V_{h}$ by the equation

$$
\begin{equation*}
a\left(u_{h}, v_{h}\right)=\left\langle f, v_{h}\right\rangle, \quad v_{h} \in V_{h} . \tag{4.4}
\end{equation*}
$$

Theorem 4.1. Let $u_{1}$ and $u_{2}$ be two solutions of (4.2) corresponding to two right-hand sides $f_{1}$ and $f_{2}$. Denote by $u_{1 h}$ and $u_{2 h}$ their finite element solutions, i.e., solutions of (4.4) for $f_{1}$ and $f_{2}$, respectively. If

$$
\left.u_{1}\right|_{B_{h}}=\left.u_{2}\right|_{B_{h}},\left.\quad \frac{\partial u_{1}}{\partial n}\right|_{B_{h}}=\left.\frac{\partial u_{2}}{\partial n}\right|_{B_{h}},
$$

where

$$
B_{h}=\bigcup_{K \in \mathcal{T}_{h}} \bigcup_{i=1}^{r} \partial K_{i}
$$

then $u_{1 h}=u_{2 h}$ on the whole $\Omega$.
Proof. By (4.2) and (4.4), relations (4.1) and (4.3) can be written as

$$
\begin{align*}
& a\left(u_{1 h}-u_{2 h}, v_{h}\right)=a\left(u_{1}-u_{2}, v_{h}\right)=\sum_{K \in \mathcal{T}_{h}} \sum_{i=1}^{r} a\left(u_{1}-u_{2}, v_{h}\right)_{K_{i}}  \tag{4.5}\\
& =\sum_{K \in \mathcal{T}_{h}} \sum_{i=1}^{r}\left[\left(u_{1}-u_{2}, \Delta^{2} v_{h}\right)_{0, K_{i}}+\left\langle\frac{\partial}{\partial n}\left(u_{1}-u_{2}\right), M\left(v_{h}\right)\right\rangle_{0, \partial K_{i}}\right. \\
& \left.\quad+\left\langle u_{1}-u_{2}, T\left(v_{h}\right)\right\rangle_{0, \partial K_{i}}+\sum_{j=1}^{J}\left(u_{1}-u_{2}\right)\left(s_{j}\right)\left[H\left(v_{h}\right)\right]\left(s_{j}\right)\right]=0
\end{align*}
$$

for any $v_{h} \in V_{h}$. Here $a(\cdot, \cdot)_{K_{i}}$ is defined similarly to $a(\cdot, \cdot)$, where integration is taken over $K_{i}$. By [10], the following Korn's inequality holds:

$$
\begin{equation*}
a(v, v) \geqslant(1-\sigma)\left(\left\|v_{x x}\right\|_{0, \Omega}^{2}+\left\|v_{y y}\right\|_{0, \Omega}^{2}+\left\|v_{x y}\right\|_{0, \Omega}^{2}\right) \geqslant C\|v\|_{2, \Omega}^{2} \quad \forall v \in V \tag{4.6}
\end{equation*}
$$

where $C$ is a positive constant. Since $V_{h} \subset V$, from (4.5) and (4.6) we arrive at $C\left\|w_{h}\right\|_{2, \Omega}^{2} \leqslant a\left(w_{h}, w_{h}\right)=0$ for $w_{h}=u_{1 h}-u_{2 h}$. Hence, $u_{1 h}-u_{2 h}=0$ in $\Omega$.

## References

[1] J. H. Ahlberg, E. N. Nilson and J. L. Walsh: The Theory of Splines and Their Applications. Academic Press, London, 1967.
[2] I. Babuška, M. Práger and E. Vitásek: Numerical Processes in Differential Equations. John Wiley \& Sons, London, 1966.
[3] C. Baiocchi, F. Brezzi and L. P. Franca: Virtual bubbles and Galerkin-least-squares type methods. Comput. Methods Appl. Mech. Engrg. 105 (1993), 125-141.
[4] G. H. Behforooz, N. Papamichael: Improved orders of approximation derived from interpolatory cubic splines. BIT 19 (1979), 19-26.
[5] M. Bernadou: Convergence of conforming finite element methods for general shell problems. Internat. J. Engrg. Sci. 18 (1980), 249-276.
[6] J. Brandts: Superconvergence phenomena in finite element methods. PhD thesis, Utrecht Univ. (1995).
[7] F. Brezzi, A. Russo: Choosing bubbles for advection-diffusion problems. Math. Models Methods Appl. Sci. 4 (1994), 571-587.
[8] P. G. Ciarlet: The Finite Element Method for Elliptic Problems. North-Holland, Amsterdam, New York, Oxford, 1978.
[9] G. Heindl: Interpolation and approximation by piecewise quadratic $\mathcal{C}^{1}$-functions of two variables. In: Multivariate Approximation Theory (W. Schempp and K. Zeller, eds.), ISNM vol. 51. Birkhäuser, Basel, 1979, pp. 146-161.
[10] I. Hlaváčěk, J. Nečas: On inequalities of Korn's type. Arch. Rational Mech. Anal. 36 (1970), 305-334.
[11] V. Hoppe: Finite elements with harmonic interpolation functions. In: Proc. Conf. MAFELAP (J. R. Whiteman, ed.). Academic Press, London, 1973, pp. 131-142.
[12] D. Huang, D. Wu: The superconvergence of the spline finite element solution and its second order derivative for the two-point boundary problem of a fourth order differential equation. J. Zhejiang Univ. 3 (1982), 92-99.
[13] M. Křižek, L. Liu, P. Neittaanmäki: On harmonic and biharmonic finite elements. In: Finite Element Methods III: Three-dimensional problems, Vol. 15 (M. Křížek, P. Neittaanmäki, eds.). GAKUTO Internat. Ser. Math. Sci. Appl., Tokyo, 2001, pp. 146-154.
[14] M. Křižek, P. Neittaanmäki: On time-harmonic Maxwell equations with nonhomogeneous conductivities: solvability and FE-approximation. Apl. Mat. 34 (1989), 480-499.
[15] M. Křižek, P. Neittaanmäki: Finite Element Approximation of Variational Problems and Applications. Longman, Harlow, 1990.
[16] J.E. Lagnese, J.-L. Lions: Modelling Analysis and Control of Thin Plates. Masson, Paris and Springer-Verlag, Berlin, 1989.
[17] Q. Lin: Full convergence order for hyperbolic finite elements. In: Proc. Conf. Discrete Galerkin Methods (B. Cockburn, ed.), Newport 1999, pp. 167-177.
[18] J. Nečas, I. Hlaváček: Mathematical Theory of Elastic and Elasto-Plastic Bodies: An Introduction. Elsevier, Amsterdam, Oxford, New York, 1981.
[19] K. Rektorys: Variational Methods in Mathematics, Science and Engineering, chap. 23. Riedel, Dodrecht, 1980.
[20] G. Strang, G. Fix: An Analysis of the Finite Element Method. Prentice Hall, Inc., Englewood Cliffs, New Jersey, 1973.
[21] P. Tong: Exact solutions of certain problems by finite-element method. AIAA J. 7 (1969), 178-180.
[22] C. Wielgosz: Exact results given by finite element methods in mechanics. J. Méch. Théor. Appl. 1 (1982), 323-329.

Authors' address: Ivan Hlaváček, Michal Křižek, Mathematical Institute, Academy of Sciences of the Czech Republic, Žitná 25, 11567 Prague 1, Czech Republic, e-mail: krizek@math.cas.cz.


[^0]:    *I. Hlaváček was supported by cooperative research project ME 148 (1998).
    ${ }^{* *}$ M. Křižek was supported by grant No. 201/01/1200 of the Grant Agency of the Czech Republic.

