

hp DG, CG and QTT FEM

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Outline

1. Analytic Regularity of Elliptic Problems in Polyhedra
2. Exponential Convergence of hp -DG FEM
3. Numerical Experiments
4. Exponential Convergence of hp -CG FEM
5. Reduced Basis Methods (RBM) and Model Order Reduction (MOR)
6. Quantized Tensor Train (QTT) FEM
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Analytic Regularity of Elliptic Problems in Polyhedra

- $\Omega \subset \mathbb{R}^3$ open polyhedron, plane faces Γ_ι , $\iota \in \mathcal{J} = \mathcal{J}_D \dot{\cup} \mathcal{J}_N$,
- $\Gamma = \partial\Omega = \dot{\bigcup}_{\iota \in \mathcal{J}} \overline{\Gamma_\iota}$,
- A constant, symmetric, positive definite, f analytic in $\overline{\Omega}$.

$$\begin{aligned} -\nabla \cdot (A\nabla)u &= f && \text{in } \Omega \subset \mathbb{R}^3, \\ \gamma_0(u) &= 0 && \text{on } \Gamma_\iota \subset \partial\Omega, \quad \iota \in \mathcal{J}_D, \\ \gamma_1(u) &= 0 && \text{on } \Gamma_\iota \subset \partial\Omega, \quad \iota \in \mathcal{J}_N. \end{aligned}$$

Variational Form: $V := \{v \in H^1(\Omega) : v|_{\Gamma_\iota} = 0, \iota \in \mathcal{J}_D\}$.

$$u \in V : \quad a(u, v) := \int_{\Omega} A\nabla u \cdot \nabla v \, d\mathbf{x} = \int_{\Omega} f v \, d\mathbf{x} \quad \forall v \in V.$$

Lax-Milgram: $\forall f \in V^* \exists! u \in V$; $V = H^1(\Omega)/\mathbb{R}$ if $\mathcal{J}_D = \emptyset$, $\int_{\Omega} f \, d\mathbf{x} = 0$.

Analytic Regularity of Elliptic Problems in Polyhedra

Proposition [Agmon, Douglis, Nirenberg 1964][C.B. Morrey 1966]

- If $f \in A(\Omega)$, then for every $x \in \Omega$, u is analytic at x .
- u admits unique analytic continuation to $\Gamma \setminus \mathcal{S}$, where
- singular set $\mathcal{S} \subset \partial\Omega$ is

$$\mathcal{S} := \mathcal{C} \dot{\cup} \mathcal{E} = \left(\bigcup_{c \in \mathcal{C}} c \right) \dot{\cup} \left(\bigcup_{e \in \mathcal{E}} e \right) \subset \Gamma, \quad (1)$$

\mathcal{C} : finite set of corners c , \mathcal{E} : finite set of (open) edges e of Ω .

Analogous results for general elliptic systems w. nonconstant (analytic in $\overline{\Omega}$) coefficients, nonlinear problems,...[C.B. Morrey Jr. 1966]

Analytic Regularity of Elliptic Problems in Polyhedra

Exponential Convergence requires quantification of analyticity:

- **Finite Order Weighted Sobolev and Hölder Spaces:**
V.A. Kondrat'ev (Conical Domains 1967), Nikish'kin (Polyhedra 1976),
Maz'ya & B.A. Plamenevskii (Polyhedra 1983), Grisvard (1988-),
Maz'ya & J. Rossmann, AMS (2012),
- **Countably Normed Weighted Sobolev Spaces:**
Bolley, Camus, Dauge (Conical 2d, 1979),
Babuška, Guo (1986-1988) (Ω Polygon 2d), (1997) (Ω Polyhedron Ω 3d),
Melenk (2002) (Singular Perturbations, Polygon Ω 2d),
- **Analytic Regularity Shifts in Polyhedra:**
Costabel, Dauge & Nicaise (Polyhedra 3d) (M3AS 2012).

Analytic Regularity of Elliptic Problems in Polyhedra

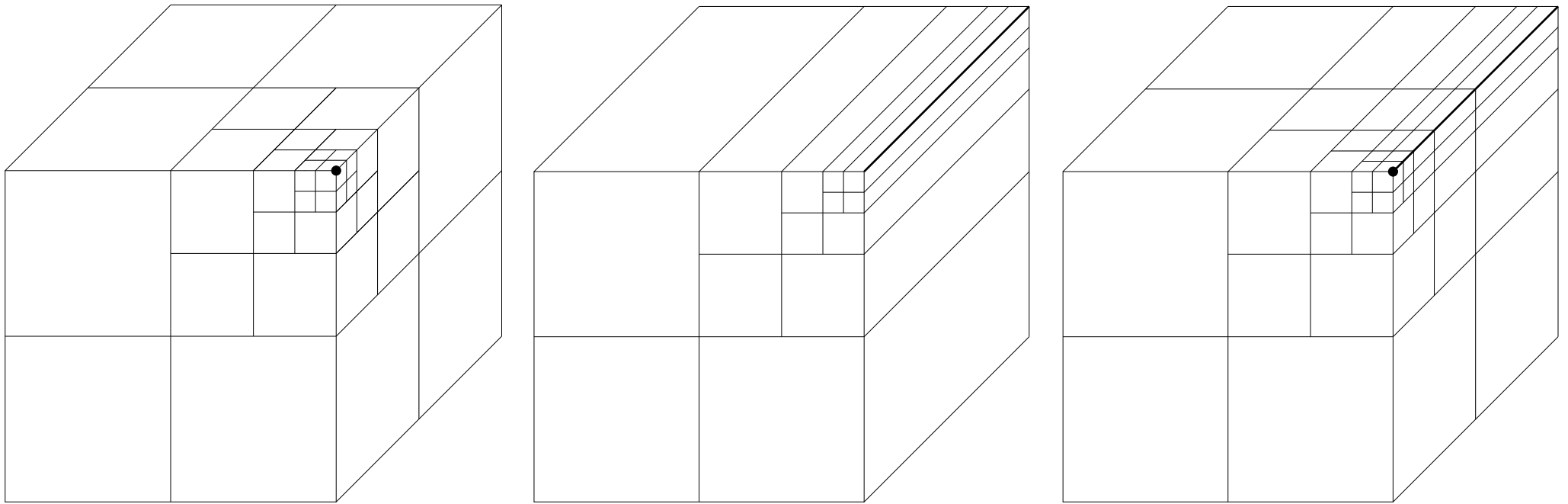


Figure 1: Three basic geometric mesh subdivisions in reference patch \tilde{Q} with subdivision ratio $\sigma = \frac{1}{2}$:
isotropic towards corner c (left),
anisotropic towards edge e (center), and
anisotropic towards one corner-edge pair ce (right).

Analytic Regularity of Elliptic Problems in Polyhedra

Subdomains and Weights:

For $\mathbf{c} \in \mathcal{C}$, $e \in \mathcal{E}$, and $\mathbf{x} \in \Omega$, define distance functions

$$r_{\mathbf{c}}(\mathbf{x}) = |\mathbf{x} - \mathbf{c}|, \quad r_e(\mathbf{x}) = \inf_{\mathbf{y} \in e} |\mathbf{x} - \mathbf{y}|, \quad \rho_{ce}(\mathbf{x}) = r_e(\mathbf{x})/r_{\mathbf{c}}(\mathbf{x}).$$

For each corner $\mathbf{c} \in \mathcal{C}$, denote $\mathcal{E}_{\mathbf{c}} := \{e \in \mathcal{E} : \mathbf{c} \cap \bar{e} \neq \emptyset\}$ set of all edges of Ω which meet at \mathbf{c} .

For each edge $e \in \mathcal{E}$, set of corners of e is $\mathcal{C}_e := \{\mathbf{c} \in \mathcal{C} : \mathbf{c} \cap \bar{e} \neq \emptyset\}$.

For $\varepsilon > 0$ small, $\mathbf{c} \in \mathcal{C}$, $e \in \mathcal{E}$ respectively $e \in \mathcal{E}_{\mathbf{c}}$, define disjoint **neighborhoods**

$$\begin{aligned} \omega_{\mathbf{c}} &= \{\mathbf{x} \in \Omega : r_{\mathbf{c}}(\mathbf{x}) < \varepsilon \wedge \rho_{ce}(\mathbf{x}) > \varepsilon \quad \forall e \in \mathcal{E}_{\mathbf{c}}\}, \\ \omega_e &= \{\mathbf{x} \in \Omega : r_e(\mathbf{x}) < \varepsilon \wedge r_{\mathbf{c}}(\mathbf{x}) > \varepsilon \quad \forall \mathbf{c} \in \mathcal{C}_e\}, \\ \omega_{ce} &= \{\mathbf{x} \in \Omega : r_{\mathbf{c}}(\mathbf{x}) < \varepsilon \wedge \rho_{ce}(\mathbf{x}) < \varepsilon\}. \end{aligned}$$

Corner, Edge and Corner-Edge and Interior neighborhoods of Ω :

$$\Omega_{\mathcal{C}} = \bigcup_{\mathbf{c} \in \mathcal{C}} \omega_{\mathbf{c}}, \quad \Omega_{\mathcal{E}} = \bigcup_{e \in \mathcal{E}} \omega_e, \quad \Omega_{\mathcal{CE}} = \bigcup_{\mathbf{c} \in \mathcal{C}} \bigcup_{e \in \mathcal{E}_{\mathbf{c}}} \omega_{ce}, \quad \Omega_{int} := \Omega \setminus \overline{\Omega_{\mathcal{C}} \cup \Omega_{\mathcal{E}} \cup \Omega_{\mathcal{CE}}}.$$

Analytic Regularity of Elliptic Problems in Polyhedra

Weighed Sobolev Spaces I:

- Corner and Edge exponents: $\beta_c, \beta_e \in \mathbb{R}$, $-2 < \beta_c, \beta_e < -1$
- Weight exponent vector: $\beta = \{\beta_c : c \in \mathcal{C}\} \cup \{\beta_e : e \in \mathcal{E}\} \in]-2, -1[^{|\mathcal{C}|+|\mathcal{E}|}$
- Local coordinate systems in ω_e and ω_{ce} :
for $c \in \mathcal{C}$ and $e \in \mathcal{E}_c$, such that edge e corresponds to the direction $(0, 0, 1)$.
- Quantities transversal to e : $(\cdot)^\perp$, Quantities parallel to e : $(\cdot)^\parallel$.
e.g. x^\parallel and x^\perp
- If $\alpha = (\alpha_1, \alpha_2, \alpha_3) \in \mathbb{N}_0^3$ is multi-index of order $|\alpha| = \alpha_1 + \alpha_2 + \alpha_3$,
then $\alpha = (\alpha^\perp, \alpha^\parallel)$ with $\alpha^\perp = (\alpha_1, \alpha_2)$ and $\alpha^\parallel = \alpha_3$,
- Edge-parallel \parallel and \perp derivatives D^α : $D^\alpha = D_\perp^{\alpha^\perp} D_\parallel^{\alpha^\parallel}$, where in $D_\perp^{\alpha^\perp}$ and $D_\parallel^{\alpha^\parallel}$
- D_\perp : gradient in edge-perpendicular direction, and $D_\parallel = D_\parallel^1$.
- $h_K^\parallel, h_K^\perp, \mathbf{p}_K^\parallel, \mathbf{p}_K^\perp$.

Analytic Regularity of Elliptic Problems in Polyhedra

Weighted Sobolev Spaces II: Seminorms $|u|_{N_{\beta}^k(\Omega; \mathcal{C}', \mathcal{E}')} for $k \geq 0$, $\emptyset \subseteq \mathcal{C}' \subseteq \mathcal{C}$ and $\emptyset \subseteq \mathcal{E}' \subseteq \mathcal{E}$.$

$$\begin{aligned}
 |u|_{N_{\beta}^k(\Omega; \mathcal{C}', \mathcal{E}')}^2 &:= \sum_{|\alpha|=k} \left\{ \|D^{\alpha}u\|_{L^2(\Omega_{int})}^2 \right. \\
 &+ \sum_{c \in \mathcal{C}'} \|r_c^{\beta_c + |\alpha|} D^{\alpha}u\|_{L^2(\omega_c)}^2 + \sum_{c \in \mathcal{C} \setminus \mathcal{C}'} \|r_c^{\max\{\beta_c + |\alpha|, 0\}} D^{\alpha}u\|_{L^2(\omega_c)}^2 \\
 &+ \sum_{e \in \mathcal{E}'} \|r_e^{\beta_e + |\alpha^{\perp}|} D^{\alpha}u\|_{L^2(\omega_e)}^2 + \sum_{e \in \mathcal{E} \setminus \mathcal{E}'} \|r_e^{\max\{\beta_e + |\alpha^{\perp}|, 0\}} D^{\alpha}u\|_{L^2(\omega_e)}^2 \\
 &+ \sum_{c \in \mathcal{C}'} \sum_{e \in \mathcal{E}_c \cap \mathcal{E}'} \|r_c^{\beta_c + |\alpha|} \rho_{ce}^{\beta_e + |\alpha^{\perp}|} D^{\alpha}u\|_{L^2(\omega_{ce})}^2 \\
 &+ \sum_{c \in \mathcal{C}'} \sum_{e \in \mathcal{E}_c \cap (\mathcal{E} \setminus \mathcal{E}')} \|r_c^{\beta_c + |\alpha|} \rho_{ce}^{\max\{\beta_e + |\alpha^{\perp}|, 0\}} D^{\alpha}u\|_{L^2(\omega_{ce})}^2 \\
 &+ \sum_{c \in \mathcal{C} \setminus \mathcal{C}'} \sum_{e \in \mathcal{E}_c \cap \mathcal{E}'} \|r_c^{\max\{\beta_c + |\alpha|, 0\}} \rho_{ce}^{\beta_e + |\alpha^{\perp}|} D^{\alpha}u\|_{L^2(\omega_{ce})}^2 \\
 &+ \left. \sum_{c \in \mathcal{C} \setminus \mathcal{C}'} \sum_{e \in \mathcal{E}_c \cap (\mathcal{E} \setminus \mathcal{E}')} \|r_c^{\max\{\beta_c + |\alpha|, 0\}} \rho_{ce}^{\max\{\beta_e + |\alpha^{\perp}|, 0\}} D^{\alpha}u\|_{L^2(\omega_{ce})}^2 \right\}.
 \end{aligned}$$

Analytic Regularity of Elliptic Problems in Polyhedra

Weighted Sobolev Spaces III: Norms $\|u\|_{N_{\beta}^m(\Omega; \mathcal{C}', \mathcal{E}')}$ for $k \geq 0$, $\emptyset \subseteq \mathcal{C}' \subseteq \mathcal{C}$ and $\emptyset \subseteq \mathcal{E}' \subseteq \mathcal{E}$.

$$\|u\|_{N_{\beta}^m(\Omega; \mathcal{C}', \mathcal{E}')}^2 := \sum_{k=0}^m |u|_{N_{\beta}^k(\Omega; \mathcal{C}', \mathcal{E}')}^2 .$$

For subdomains $K \subseteq \Omega$ denote by $|\cdot|_{N_{\beta}^k(K; \mathcal{C}', \mathcal{E}')}$ semi-norm with domain of integration $K \cap \Omega$.

Norm $\|\cdot\|_{N_{\beta}^m(K; \mathcal{C}', \mathcal{E}')}$. For $m \geq 2$ holds

$$H_0^1(\Omega) \subset M_{\beta}^m(\Omega) := N_{\beta}^m(\Omega; \mathcal{C}, \mathcal{E}) \subset N_{\beta}^m(\Omega; \mathcal{C}', \mathcal{E}') \subset N_{\beta}^m(\Omega; \emptyset, \emptyset) =: N_{\beta}^m(\Omega) .$$

Notation:

$$b_{\mathbf{c}} := -1 - \beta_{\mathbf{c}}, \quad \mathbf{c} \in \mathcal{C}, \quad b_{\mathbf{e}} := -1 - \beta_{\mathbf{e}}, \quad \mathbf{e} \in \mathcal{E} .$$

Analytic Regularity of Elliptic Problems in Polyhedra

Weighted Sobolev Spaces IV:

Countably Normed Spaces in Polyhedra

For $\emptyset \subseteq \mathcal{C}' \subseteq \mathcal{C}$ and $\emptyset \subseteq \mathcal{E}' \subseteq \mathcal{E}$ and $\Omega' \subseteq \Omega$,

$$B_{\beta}(\Omega'; \mathcal{C}', \mathcal{E}') := \left\{ v \in \bigcap_{m > k_{\beta}} N_{\beta}^m(\Omega'; \mathcal{C}', \mathcal{E}') \mid |v|_{N_{\beta}^k(\Omega'; \mathcal{C}', \mathcal{E}')} \leq C_v^{k+1} \Gamma(k+1) \quad \forall k > k_{\beta} \right\},$$

with

$$k_{\beta} := - \min \left\{ \min_{\mathbf{c} \in \mathcal{C}} \beta_{\mathbf{c}}, \min_{e \in \mathcal{E}} \beta_e \right\}.$$

Remarks:

- Spaces introduced by M. Costabel and M. Dauge in (2009)
- Definition in terms of edge-adapted, cartesian coordinates \mathbf{x}^{\parallel} and \mathbf{x}^{\perp} .
- For $-2 < \beta_{\mathbf{c}}, \beta_e < -1$ and for $\mathcal{C} = \mathcal{E} = \emptyset$, $B_{\beta}(\Omega; \emptyset, \emptyset)$ equivalent to the spaces introduced by Babuška and Guo in (1996) [Proc Roy Soc Edinburgh 1997]
- Elliptic analytic regularity shift by M. Costabel and M. Dauge and S. Nicaise [M3AS 2012]

Analytic Regularity of Elliptic Problems in Polyhedra

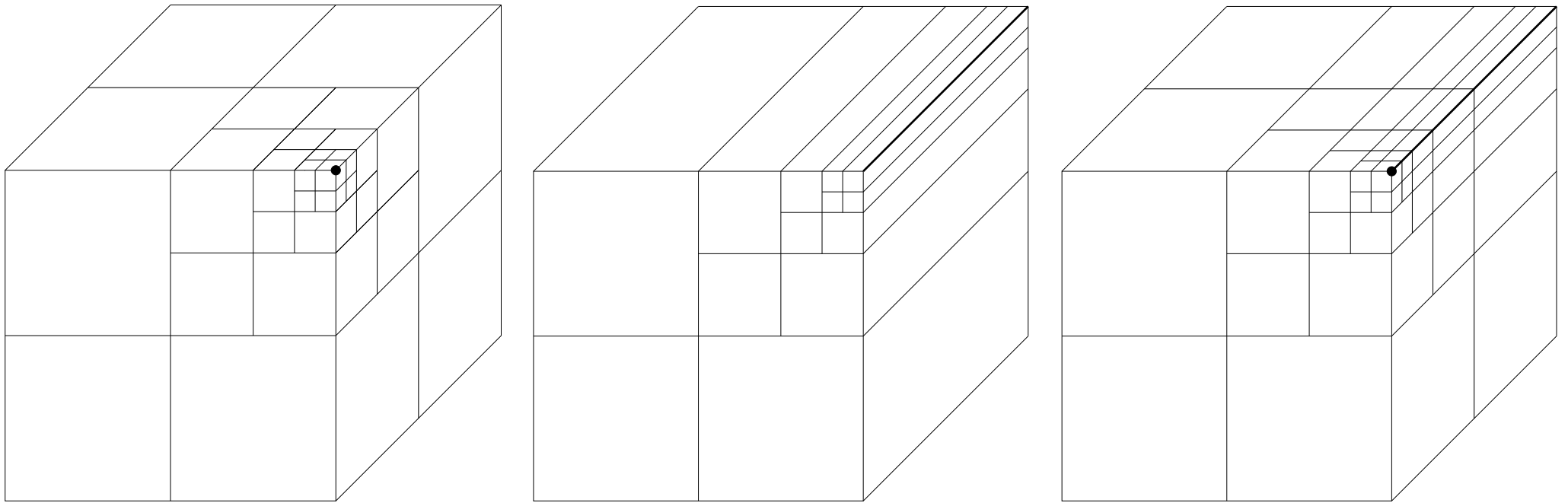


Figure 1: Three basic geometric mesh subdivisions in reference patch \tilde{Q} with subdivision ratio $\sigma = \frac{1}{2}$:
isotropic towards corner c (left),
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Analytic Regularity of Elliptic Problems in Polyhedra

Analytic Regularity Shift in Polyhedron Ω :

Theorem (Analytic Regularity Shift) [Costabel, Dauge, Nicaise (2012), Babuška, Guo (1997)]

Let $\emptyset \subseteq \mathcal{E}_D \subseteq \mathcal{E}$.

Then there are $b_{\mathcal{E}}, b_{\mathcal{C}} > 0$ (depending on Ω , the coefficient matrix A and the set \mathcal{E}_D) such that for weight exponent vectors $\mathbf{b} = -1 - \boldsymbol{\beta}$ satisfying $0 < b_{\mathbf{c}} < b_{\mathcal{C}}, 0 < b_{\mathbf{e}} < b_{\mathcal{E}}, \mathbf{c} \in \mathcal{C}, \mathbf{e} \in \mathcal{E}$,

$$f \in B_{1-\mathbf{b}}(\Omega; \mathcal{C}, \mathcal{E}_D) \implies u \in B_{-1-\mathbf{b}}(\Omega; \mathcal{C}, \mathcal{E}_D) .$$

hp DG FEM: geometric meshes

Geometric Mesh Patches I [Schötzau, CS and Wihler SINUM(2013)]:

- Partition Ω into \mathfrak{P} open [axiparallel] hexahedral *patches* $\{Q_p\}_{p=1}^{\mathfrak{P}}$ which constitute the patch mesh \mathcal{M}^0 ,
- each $Q_p \in \mathcal{M}^0$ is an affine [orthogonal] image $Q_p = G_p(\tilde{Q})$ of the *reference patch* $\tilde{Q} = (-1, 1)^3$,
- \mathcal{M}^0 regular, simplicial mesh in Ω ,
- (closure of) each patch intersects either with at most one corner $c \in \mathcal{C}$, and with either none, one or several edges $e \in \mathcal{E}_c$ meeting in c ,
- boundary faces on the patch Q_p belong to exactly one boundary plane Γ_ι .

hp DG FEM: geometric meshes

Geometric Mesh Patches II:

- With each $Q_p \in \mathcal{M}^0$, associate a *geometric reference mesh patch* $\widetilde{\mathcal{M}}_p$ on \widetilde{Q} .
- Geometric patch meshes generated recursively by iterating *four basic hp -extensions* (Ex1)–(Ex4) on initial mesh \mathcal{M}^0 : *four geometric mesh patch types* $t \in \{c, e, ce, \text{int}\}$ on \widetilde{Q}

$$\widetilde{\mathcal{M}}_p \in \widetilde{\mathcal{RP}} := \{\widetilde{\mathcal{M}}_\sigma^{\ell,c}, \widetilde{\mathcal{M}}_\sigma^{\ell,e}, \widetilde{\mathcal{M}}_\sigma^{\ell,ce}, \widetilde{\mathcal{M}}_\sigma^{\ell,\text{int}}\} = \{\widetilde{\mathcal{M}}_\sigma^{\ell,t}\}_{t \in \{c,e,ce,\text{int}\}}.$$

- Whenever Q_p abuts at \mathcal{S} , assign to $\widetilde{\mathcal{M}}_p$ (a suitably rotated and oriented) geometrically refined reference mesh patch shown in Figure 1 and denoted by
 - * $\widetilde{\mathcal{M}}_\sigma^{\ell,c}$ (corner patch),
 - * $\widetilde{\mathcal{M}}_\sigma^{\ell,e}$ (edge patch),
 - * $\widetilde{\mathcal{M}}_\sigma^{\ell,ce}$ (corner-edge patch), respectively.

hp DG FEM: geometric meshes

Geometric Mesh Patches III: Geometric reference patch meshes $\widetilde{\mathcal{M}}_\sigma^{\ell,t} \in \widetilde{\mathcal{RP}}$, $t \in \{c, e, ce\}$

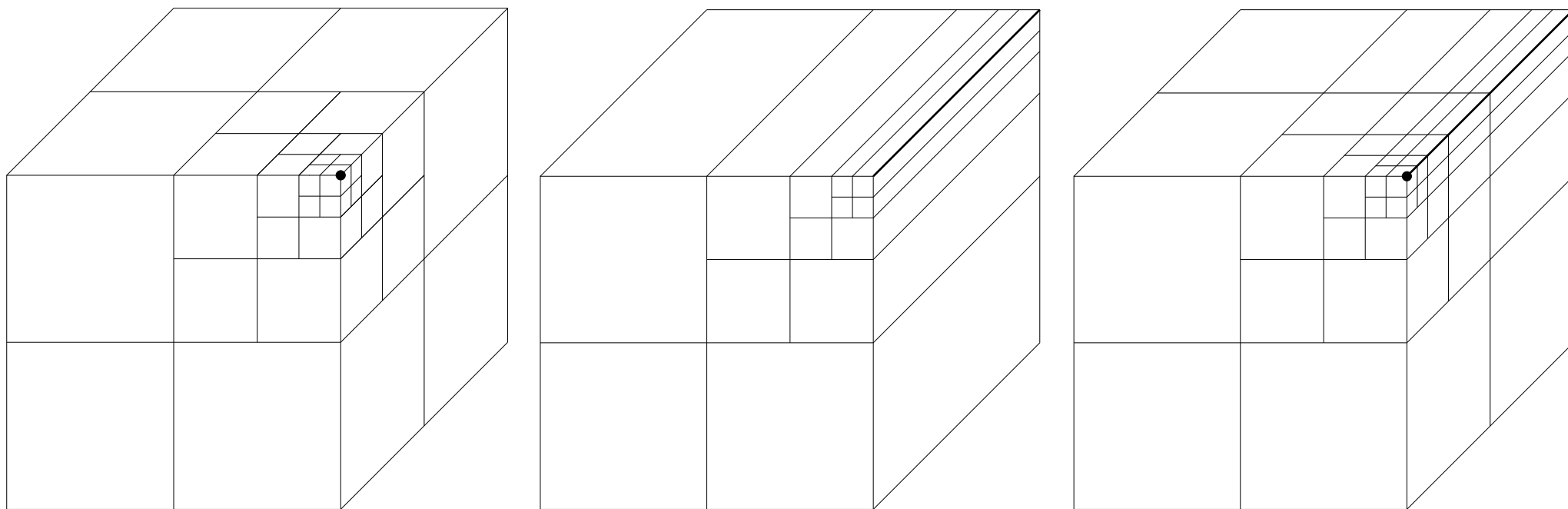


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hp DG FEM: geometric meshes

Geometric Mesh Patches IV:

- σ -geometric mesh on Ω : For $\sigma \in (0, 1)$ and $\ell \in \mathbb{N}$, define σ -geometric mesh family

$$\mathfrak{M}_\sigma = \{\mathcal{M}_\sigma^{(\ell)}\}_{\ell \geq 1}, \quad \mathcal{M}_\sigma^{(\ell)} := \bigcup_{\mathfrak{p}=1}^{\mathfrak{P}} \mathcal{M}_{\mathfrak{p}}, \quad \mathcal{M}_{\mathfrak{p}} = G_{\mathfrak{p}}(\widetilde{\mathcal{M}}_{\mathfrak{p}}), \quad \widetilde{\mathcal{M}}_{\mathfrak{p}} \in \widetilde{\mathcal{RP}}. \quad (2)$$

- For $\mathcal{M} \in \mathfrak{M}_\sigma$, each $K \in \mathcal{M}$ is image of $\widehat{K} := (-1, 1)^3$ [reference cube], under an element mapping $\Phi_K : \widehat{K} \rightarrow K$; the composition of the corresponding patch map $G_{\mathfrak{p}}$ with an anisotropic dilation-translation.
- Any σ -geometric mesh family \mathfrak{M}_σ obtained by iterating the basic *hp*-extensions (Ex1)–(Ex4) can be partitioned into a countable sequence of disjoint mesh layers $\{\mathfrak{L}_\sigma^j\}_{j=0}^{\ell-1}$, and a corresponding nested sequence of terminal layers \mathfrak{T}_σ^ℓ , such that each $\mathcal{M}_\sigma^{(\ell)} \in \mathfrak{M}_\sigma$, $\ell \geq 1$, can be written as

$$\mathcal{M}_\sigma^{(\ell)} = \mathfrak{L}_\sigma^0 \dot{\cup} \mathfrak{L}_\sigma^1 \dot{\cup} \dots \dot{\cup} \mathfrak{L}_\sigma^{\ell-1} \dot{\cup} \mathfrak{T}_\sigma^\ell. \quad (3)$$

Elements in the submesh

$$\mathfrak{D}_\sigma^\ell := \mathfrak{L}_\sigma^0 \dot{\cup} \mathfrak{L}_\sigma^1 \dot{\cup} \dots \dot{\cup} \mathfrak{L}_\sigma^{\ell-1} \subset \mathcal{M}_\sigma^{(\ell)} \in \mathfrak{M}_\sigma, \quad \ell \geq 1, \quad (4)$$

are bounded away from $\mathcal{C} \cup \mathcal{E}$, while elements in terminal layer \mathfrak{T}_σ^ℓ have nontrivial intersection with $\mathcal{C} \cup \mathcal{E}$.

hp DG FEM: geometric meshes

Geometric Mesh Patches V:

- Partition $\mathcal{M}_\sigma^{(\ell)} \in \mathfrak{M}_\sigma$ into interior elements \mathfrak{D}_σ^ℓ and terminal layer elements \mathfrak{T}_σ^ℓ at \mathcal{S} :

$$\mathcal{M}_\sigma^{(\ell)} := \mathfrak{D}_\sigma^\ell \dot{\cup} \mathfrak{T}_\sigma^\ell,$$

with $\mathfrak{D}_\sigma^\ell := \{K \in \mathcal{M}_\sigma^{(\ell)} : \bar{K} \cap \mathcal{S} = \emptyset\}$ and $\mathfrak{T}_\sigma^\ell := \{K \in \mathcal{M}_\sigma^{(\ell)} : \bar{K} \cap \mathcal{S} \neq \emptyset\}$.

- partition \mathfrak{D}_σ^ℓ into **discrete corner, edge and corner-edge neighborhoods** as $\mathfrak{D}_\sigma^\ell = \mathfrak{D}_\mathcal{C}^\ell \dot{\cup} \mathfrak{D}_\mathcal{E}^\ell \dot{\cup} \mathfrak{D}_{\mathcal{C}\mathcal{E}}^\ell \dot{\cup} \mathfrak{D}_{\text{int}}^\ell$:

$$\begin{aligned} \mathfrak{D}_{\text{int}}^\ell &:= \{K \in \mathfrak{D}_\sigma^\ell : \bar{K} \cap \Omega_0 \neq \emptyset\}, \\ \mathfrak{D}_\mathcal{C}^\ell &:= \{K \in \mathfrak{D}_\sigma^\ell : \bar{K} \cap \Omega_\mathcal{C} \neq \emptyset\} \setminus \mathfrak{D}_{\text{int}}^\ell, \\ \mathfrak{D}_\mathcal{E}^\ell &:= \{K \in \mathfrak{D}_\sigma^\ell : \bar{K} \cap \Omega_\mathcal{E} \neq \emptyset\} \setminus (\mathfrak{D}_{\text{int}}^\ell \cup \mathfrak{D}_\mathcal{C}^\ell), \\ \mathfrak{D}_{\mathcal{C}\mathcal{E}}^\ell &:= \{K \in \mathfrak{D}_\sigma^\ell : \bar{K} \cap \Omega_{\mathcal{C}\mathcal{E}} \neq \emptyset\} \setminus (\mathfrak{D}_{\text{int}}^\ell \cup \mathfrak{D}_\mathcal{C}^\ell \cup \mathfrak{D}_\mathcal{E}^\ell). \end{aligned}$$

- Partition \mathfrak{T}_σ^ℓ into $\mathfrak{T}_\sigma^\ell := \mathfrak{T}_\mathcal{C}^\ell \dot{\cup} \mathfrak{T}_\mathcal{E}^\ell$, where

$$\mathfrak{T}_\mathcal{C}^\ell := \bigcup_{c \in \mathcal{C}} \mathfrak{T}_c^\ell, \quad \mathfrak{T}_c^\ell := \{K \in \mathfrak{T}_\sigma^\ell : \bar{K} \cap c \neq \emptyset\}, \quad (5)$$

$$\mathfrak{T}_\mathcal{E}^\ell := \bigcup_{e \in \mathcal{E}} \mathfrak{T}_e^\ell, \quad \mathfrak{T}_e^\ell := \{K \in \mathfrak{T}_\sigma^\ell \setminus \mathfrak{T}_\mathcal{C}^\ell : (\bar{K} \cap e)^\circ \text{ is an entire edge of } K\}. \quad (6)$$

hp DG FEM: Subspaces

hp-Finite Element Spaces I:

- To $K \in \mathcal{M}_\sigma^\ell$ assign *anisotropic polynomial degree vector* $\mathbf{p}_K := (p_K^\perp, p_K^\parallel)$, with degrees $1 \leq p_K^\perp \leq p_K^\parallel$.
- For $K \in \mathcal{M}_\sigma^\ell$, define elemental tensor-product polynomial space

$$\mathbb{Q}_{\mathbf{p}_K}(K) := \{ v \in L^2(K) : v|_K \circ \Phi_K \in \mathbb{Q}_{\mathbf{p}_K}(\widehat{K}) \}, \quad (7)$$

$\mathbb{Q}_{\mathbf{p}_K}(\widehat{K})$ **anisotropic elemental tensor-product polynomial space** on $\widehat{K} = \widehat{I}^3$ with $\widehat{I} = (-1, 1)$:

$$\mathbb{Q}_{\mathbf{p}_K}(\widehat{K}) := \mathbb{Q}_{p_K^\perp}(\widehat{I}^2) \otimes \mathbb{P}_{p_K^\perp}(\widehat{I}) = \mathbb{P}_{p_K^\perp}(\widehat{I}) \otimes \mathbb{P}_{p_K^\perp}(\widehat{I}) \otimes \mathbb{P}_{p_K^\parallel}(\widehat{I}). \quad (8)$$

- Polynomial degree vector \mathbf{p}_K *isotropic* if $p_K^\perp = p_K^\parallel = p_K$.
- Polynomial degree distribution: $\mathbf{p} := \{ \mathbf{p}_K : K \in \mathcal{M} \}$ on $\mathcal{M} \in \mathfrak{M}_\sigma$.
- Set $|\mathbf{p}| := \max_{K \in \mathcal{M}} |\mathbf{p}_K|$, with $|\mathbf{p}_K| := \max\{p_K^\perp, p_K^\parallel\}$.
- *hp*-extensions (Ex1)–(Ex4) provide *s-linear polynomial degree distributions* $\mathbf{p}_s(\widetilde{\mathcal{M}}_\sigma^{\ell, \mathbf{t}})$ on geometric reference patch meshes $\widetilde{\mathcal{M}}_\sigma^{\ell, \mathbf{t}}$ for $\mathbf{t} \in \{\mathbf{c}, \mathbf{e}, \mathbf{ce}, \text{int}\}$, which increase *s*-linearly and possibly anisotropically away from singularities for a *slope parameter* $s > 0$

hp DG FEM: Subspaces

hp-Finite Element Spaces II:

- Generic discontinuous space

$$V^0(\mathcal{M}, \mathbf{p}) := \{ v \in L^2(\Omega) : v|_K \in \mathbb{Q}_{\mathbf{p}_K}(K), K \in \mathcal{M} \}.$$

- let \mathfrak{M}_σ be a σ -geometric mesh family on Ω for some $0 < \sigma < 1$,
- for $\mathfrak{s} > 0$, let $\{\mathbf{p}_\mathfrak{s}(\mathcal{M}_\sigma^\ell)\}_{\ell \geq 1}$ denote corresponding \mathfrak{s} -linear polynomial degree distributions.
- Non-conforming *hp*-FE spaces:

$$V_{\sigma, \mathfrak{s}}^{\ell, 0} := V^0(\mathcal{M}_\sigma^\ell, \mathbf{p}_\mathfrak{s}(\mathcal{M}_\sigma^\ell)), \quad \mathcal{M}_\sigma^\ell \in \mathfrak{M}_\sigma.$$

- Conforming *hp*-FE spaces:

$$V_{\sigma, \mathfrak{s}}^{\ell, 1} := V^1(\mathcal{M}_\sigma^\ell, \mathbf{p}_\mathfrak{s}(\mathcal{M}_\sigma^\ell)) = V_{\sigma, \mathfrak{s}}^{\ell, 0} \cap H^1(\Omega) \quad \mathcal{M}_\sigma^\ell \in \mathfrak{M}_\sigma,$$

- Constant polynomial degrees: for $k = 0, 1$,

$$V_{\sigma, \mathfrak{s}}^{\ell, k} := V^k(\mathcal{M}_\sigma^\ell, p), \quad \textit{hp-FEM: } p \sim \ell.$$

hp DG FEM: Subspaces

hp-Finite Element Spaces III:

Interpatch compatibility: [for $V_{\sigma, \mathfrak{S}}^{\ell, 1}$]

For $\mathfrak{p} \neq \mathfrak{p}'$, let $Q_{\mathfrak{p}}, Q_{\mathfrak{p}'} \in \mathcal{M}^0$ be two distinct patches with non-empty intersection

$$\Gamma_{\mathfrak{p}\mathfrak{p}'} := \overline{Q_{\mathfrak{p}}} \cap \overline{Q_{\mathfrak{p}'}} \neq \emptyset .$$

Parametrizations induced by the patch maps on the patch interfaces $\Gamma_{\mathfrak{p}\mathfrak{p}'}$ coincide “from either side”:

$$G_{\mathfrak{p}} \circ (G_{\mathfrak{p}'}^{-1} |_{\Gamma_{\mathfrak{p}\mathfrak{p}'}}) = G_{\mathfrak{p}'} \circ (G_{\mathfrak{p}}^{-1} |_{\Gamma_{\mathfrak{p}\mathfrak{p}'}}) , \quad \mathfrak{p}, \mathfrak{p}' \in \mathfrak{P} , \quad \mathfrak{p} \neq \mathfrak{p}' .$$

$\mathcal{M}_{\mathfrak{p}}, \mathcal{M}_{\mathfrak{p}'}$ are assumed to coincide on $\Gamma_{\mathfrak{p}\mathfrak{p}'}$.

hp DG FEM: Formulation

Face Operators:

For $\mathcal{M} \in \mathfrak{M}_\sigma$, consider interior face $F = (\partial K^\# \cap \partial K^\flat)^\circ \in \mathcal{F}_I(\mathcal{M})$ shared by two elements $K^\#, K^\flat \in \mathcal{M}$.

Jumps and averages of v and \mathbf{w} along F : with \mathbf{n}_K outward unit normal vector on ∂K , $K \in \mathcal{M}$

$$\begin{aligned} \llbracket v \rrbracket &= v|_{K^\#} \mathbf{n}_{K^\#} + v|_{K^\flat} \mathbf{n}_{K^\flat} & \langle\langle v \rangle\rangle &= 1/2 (v|_{K^\#} + v|_{K^\flat}) \\ \llbracket \mathbf{w} \rrbracket &= \mathbf{w}|_{K^\#} \cdot \mathbf{n}_{K^\#} + \mathbf{w}|_{K^\flat} \cdot \mathbf{n}_{K^\flat} & \langle\langle \mathbf{w} \rangle\rangle &= 1/2 (\mathbf{w}|_{K^\#} + \mathbf{w}|_{K^\flat}). \end{aligned}$$

Boundary face $F = (\partial K \cap \partial\Omega)^\circ \in \mathcal{F}_B(\mathcal{M})$ for $K \in \mathcal{M}$, and sufficiently smooth functions v, \mathbf{w} on K ,

$$\llbracket v \rrbracket = v|_K \mathbf{n}_\Omega, \llbracket \mathbf{w} \rrbracket = \mathbf{w}|_K \cdot \mathbf{n}_\Omega, \quad \text{and} \quad \langle\langle v \rangle\rangle = v|_K, \langle\langle \mathbf{w} \rangle\rangle = \mathbf{w}|_K,$$

\mathbf{n}_Ω outward unit normal vector on $\partial\Omega$.

hp DG FEM: Formulation

hp-IP DG Discretization:

$$u_{\text{DG}} \in V_{\sigma, \mathfrak{s}}^{\ell, 0} : \quad a_{\text{DG}}(u_{\text{DG}}, v) = \int_{\Omega} f v \, d\mathbf{x} \quad \forall v \in V_{\sigma, \mathfrak{s}}^{\ell, 0},$$

where $a_{\text{DG}}(u, v)$ is given by

$$\begin{aligned} a_{\text{DG}}(w, v) = & \int_{\Omega} (\mathbf{A} \nabla_h w) \cdot \nabla_h v \, d\mathbf{x} - \int_{\mathcal{F}(\mathcal{M})} \langle\langle \mathbf{A} \nabla_h w \rangle\rangle \cdot [v] \, ds \\ & + \theta \int_{\mathcal{F}(\mathcal{M})} \langle\langle \mathbf{A} \nabla_h v \rangle\rangle \cdot [w] \, ds + \gamma \int_{\mathcal{F}(\mathcal{M})} \alpha[v] \cdot [w] \, ds. \end{aligned}$$

$\alpha \in L^\infty(\mathcal{F})$ discontinuity stabilization function:

$$\alpha_F = \begin{cases} \frac{\max \left(p_{K_{\sharp}, F}^\perp, p_{K_{\flat}, F}^\perp \right)^2}{\min \left(h_{K_{\sharp}, F}^\perp, h_{K_{\flat}, F}^\perp \right)} & \text{if } F = (\partial K_{\sharp} \cap \partial K_{\flat})^\circ \in \mathcal{F}_I(\mathcal{M}), \\ \frac{(p_{K, F}^\perp)^2}{h_{K, F}^\perp} & \text{if } F = (\partial K \cap \partial \Omega)^\circ \in \mathcal{F}_B(\mathcal{M}). \end{cases}$$

$\theta = -1$: SIP, $\theta = 1$ NIP.

hp DG FEM: Formulation

hp-IP DG Discretization: Stability and Galerkin Orthogonality

DG norm:

$$\forall v \in V_{\sigma, \mathfrak{s}}^{\ell, 0} + H^1(\Omega) : \quad \|v\|_{\text{DG}}^2 = \int_{\Omega} |\nabla_h v|^2 \, d\mathbf{x} + \gamma \int_{\mathcal{F}} \alpha \llbracket v \rrbracket^2 \, ds .$$

Theorem: For any $\mathcal{M} \in \mathfrak{M}_{\sigma}$ with $0 < \sigma < 1$ and \mathfrak{s} -linear any degree vector \mathbf{p} , $a_{\text{DG}}(\cdot, \cdot)$ is continuous and coercive on $V_{\sigma, \mathfrak{s}}^{\ell, 0}$: exist $0 < C_1 \leq C_2 < \infty$ independent of ℓ , the element aspect ratios, the local mesh sizes, and the local polynomial degree vectors such that

$$|a_{\text{DG}}(v, w)| \leq C_1 \|v\|_{\text{DG}} \|w\|_{\text{DG}} \quad \forall v, w \in V_{\sigma, \mathfrak{s}}^{\ell, 0} .$$

For $\gamma > 0$ sufficiently large (ind. of ℓ , element aspect ratios, local mesh sizes, local polynomial degree vectors),

$$a_{\text{DG}}(v, v) \geq C_2 \|v\|_{\text{DG}}^2 \quad \forall v \in V_{\sigma, \mathfrak{s}}^{\ell, 0} .$$

In particular, there exists a unique DG solution $u_{\text{DG}} \in V_{\sigma, \mathfrak{s}}^{\ell, 0}$.

Galerkin orthogonality: for $u \in N_{-1-\beta}^2(\Omega; \mathcal{C}, \mathcal{E}_D)$ where β is a suitable weight vector, the DG approximation $u_{\text{DG}} \in V_{\sigma, \mathfrak{s}}^{\ell, 0}$ satisfies

$$a_{\text{DG}}(u - u_{\text{DG}}, v) = 0 \quad \forall v \in V_{\sigma, \mathfrak{s}}^{\ell, 0} .$$

hp DG FEM

Anisotropic trace inequality [Schötzau, CS and Wihler, SINUM2013]:

Let $\mathcal{M} \in \mathfrak{M}_\sigma$ for $0 < \sigma < 1$, $K \in \mathcal{M}$ axisparallel, $F \in \mathcal{F}_K$ and $s \geq 1$. Then

$$\forall v \in W^{1,s}(K) : \quad \|v\|_{L^s(F)}^s \leq C_s (h_{K,F}^\perp)^{-1} \left(\|v\|_{L^s(K)}^s + (h_{K,F}^\perp)^s \|\partial_{K,F,\perp} v\|_{L^s(K)}^s \right) .$$

$C_s > 0$ depends only on σ , but is independent of the element size and element aspect ratio.

$\partial_{K,f,\perp}$ partial derivative in direction transversal to $F \in \mathcal{F}_K$.

In 2d used by [Georgoulis, Hall, Houston (2007)].

hp DG FEM

DG ‘Quasioptimality’ I (Dirichlet Problem) [Schötzau, CS and Wihler, SINUM2013]:

Assume $u \in M_{-1-\beta}^2(\Omega)$. Then, on any $\mathcal{M}_\sigma^\ell \in \mathfrak{M}_\sigma$, and for any family of polynomial degree vectors $\{\mathbf{p}(\mathcal{M}_\sigma^{(\ell)})\}_{\ell \geq 1}$ holds the error estimate

$$\|u - u_{\text{DG}}\|_{\text{DG}}^2 \leq C \mathbf{p}_{\max}^4 \left(\Upsilon_{\mathfrak{D}_\sigma^\ell}[\eta] + \Upsilon_{\mathfrak{T}_\sigma^\ell}[\eta] \right),$$

with

- η interpolation error $u - \pi_b u$, with suitable *hp*-base projector π_b ,
- $u_{\text{DG}} \in V_{\sigma,5}^{\ell,0}$ is the DG solution,
- the consistency terms

$$\Upsilon_{\mathfrak{D}_\sigma^\ell}[\eta] = \sum_{K \in \mathfrak{D}_\sigma^\ell} \left(\max_{F \in \mathcal{F}_K} (h_{K,F}^\perp)^{-2} \|\eta\|_{L^2(K)}^2 + \|\nabla \eta\|_{L^2(K)}^2 \right) + \sum_{K \in \mathfrak{D}_\sigma^\ell} \sum_{F \in \mathcal{F}_K} (h_{K,F}^\perp)^2 \|\partial_{K,F,\perp} \nabla \eta\|_{L^2(K)}^2,$$

$$\Upsilon_{\mathfrak{T}_\sigma^\ell}[\eta] = \sum_{K \in \mathfrak{T}_\sigma^\ell} \left(\max_{F \in \mathcal{F}_K} (h_{K,F}^\perp)^{-2} \|\eta\|_{L^2(K)}^2 + \|\nabla \eta\|_{L^2(K)}^2 \right) + \sum_{K \in \mathfrak{T}_\sigma^\ell} \sum_{F \in \mathcal{F}_K} |f|^{-1} h_{K,F}^\perp \|\nabla \eta\|_{L^1(F)}.$$

$C > 0$ ind. of refinement level ℓ , aspect ratios, local mesh sizes, and of local polynomial degree vectors.

hp DG FEM

DG ‘Quasioptimality’ II (Neumann Problem) [Schötzau, CS and Wihler, MathComp 2015]:

Assume $\mathbf{A} = \mathbf{1}$ and $u \in N_{-1-\beta}^2(\Omega; \mathcal{C}, \mathcal{E}_D)$.

Geometric mesh $\mathcal{M}_\sigma^\ell \in \mathfrak{M}_\sigma$, polynomial degree vectors $\{\mathbf{p}(\mathcal{M}_\sigma^{(\ell)})\}_{\ell \geq 1}$

$\pi_b = \Pi^\perp \otimes \Pi^\parallel$ tensorized dG interpolant on $N_{-1-\beta}^2(\Omega; \mathcal{C}, \mathcal{E}_D)$, on $K \in \mathfrak{D}_\sigma^\ell \dot{\cup} \mathfrak{T}_\mathcal{E}^\ell$, and

$$\eta^\perp := u - \Pi^\perp u, \quad \eta^\parallel := u - \Pi^\parallel u, \quad \text{for } K \in \mathfrak{D}_\sigma^\ell \dot{\cup} \mathfrak{T}_\mathcal{E}^\ell.$$

For $K \in \mathfrak{D}_\sigma^\ell \dot{\cup} \mathfrak{T}_\mathcal{E}^\ell$, with Π^\perp and Π^\parallel being L^2 -projections,

$$\eta = (u - \Pi^\parallel u) + \Pi^\parallel(u - (\Pi^\perp u)) = \eta^\parallel + \Pi^\parallel \eta^\perp.$$

Then

$$\begin{aligned} \|u - u_{\text{DG}}\|_{\text{DG}}^2 &\leq C \mathbf{p}_{\max}^{12} \left(\Upsilon_{\mathfrak{D}_\sigma^\ell}[\eta^\perp] + \Upsilon_{\mathfrak{D}_\sigma^\ell}[\eta^\parallel] + \sum_{\mathbf{c} \in \mathcal{C}} \Upsilon_{\mathfrak{T}_\mathcal{C}^\ell}[\eta] \right. \\ &\quad \left. + \sum_{e \in \mathcal{E}} \left(\Upsilon_{\mathfrak{T}_{e,1}^\ell}[\eta^\perp] + \Upsilon_{\mathfrak{T}_{e,1}^\ell}[\eta^\parallel] + \Upsilon_{\mathfrak{T}_{e,2}^\ell}[\eta] \right) + \sum_{e \in \mathcal{E}_D} \left(\Upsilon_{\mathfrak{T}_{e,D}^\ell}[\eta^\perp] + \Upsilon_{\mathfrak{T}_{e,D}^\ell}[\eta^\parallel] \right) \right). \end{aligned}$$

$C > 0$ independent of the refinement level ℓ , the local mesh sizes and the local polynomial degree vectors.

hp DG FEM

DG ‘Quasioptimality’ III (Exponential Convergence) [Schötzau, CS and Wihler, MathComp 2015]:

Assume

- $u \in B_{-1-\mathbf{b}}^2(\Omega; \mathcal{C}, \mathcal{E}_D) \cap H^{1+\theta}(\Omega)$, some $\theta > 0$,
- Geometric mesh $\mathcal{M}_\sigma^\ell \in \mathfrak{M}_\sigma$,
- linear polynomial degree vectors $\{\mathbf{p}(\mathcal{M}_\sigma^{(\ell)})\}_{\ell \geq 1}$,
- $\pi_b = \Pi^\perp \otimes \Pi^\parallel$ tensorized dG interpolant on $N_{-1-\beta}^2(\Omega; \mathcal{C}, \mathcal{E}_D)$,

Then for $\ell \geq 1$, the *hp*-dG approximation $u_{\text{DG}} \in V_{\sigma, \mathfrak{s}}^{\ell, 0}$ is well-defined.

$$\|u - u_{\text{DG}}\|_{\text{DG}} \leq C \exp\left(-b\sqrt[5]{N}\right), \quad N = \dim(V_{\sigma, \mathfrak{s}}^{\ell, 0}).$$

The constants $b > 0$ and $C > 0$ are independent of N , but depend on σ , \mathcal{M}^0 , θ , γ , $\min \mathbf{b} > 0$.

Remarks:

For uniform polynomial degrees, $\exp\left(-b\sqrt[5]{N}\right)$ analogous to bound of Guo (Proc. CIRM Luminy 1995), Babuška and Guo (CMAME 1996), on geom. meshes of tetrahedra.

hp DG FEM

DG ‘Quasioptimality’ IV (Exponential Convergence) [Schötzau, CS and Wihler, MathComp 2016]:
Elements of Proof:

1. Tensor Projector: $\mathcal{M}_\sigma^{(\ell)} = \mathfrak{D}_\sigma^\ell \dot{\cup} \mathfrak{T}_\mathcal{C}^\ell \dot{\cup} \mathfrak{T}_\mathcal{E}^\ell$:

$$(\Pi v)_K = \Pi_K v|_K := \begin{cases} \Pi_{\mathbf{p}_K}(v|_K) = \Pi_{p_K^\perp}^\perp \otimes \Pi_{p_K^\parallel}^\parallel (v|_K) & \text{if } K \in \mathfrak{D}_\sigma^\ell, \\ \mathcal{I}_1(v|_K) & \text{if } K \in \mathfrak{T}_\mathcal{C}^\ell, \\ \mathcal{I}_1^\perp \otimes \Pi_{p_K^\parallel}^\parallel (v|_K) & \text{if } K \in \mathfrak{T}_\mathcal{E}^\ell. \end{cases} \quad (9)$$

- $\Pi_{\mathbf{p}_K}$ is the (scaled) L^2 -projection onto $\mathbb{Q}_{\mathbf{p}_K}(K)$ given by

$$\Pi_{\mathbf{p}_K}(v|_K) := \left(\widehat{\Pi}_{\mathbf{p}_K}(v \circ \Phi_K) \right) \circ \Phi_K^{-1}, \quad (10)$$

with $\widehat{\Pi}_{\mathbf{p}_K}$ reference projection, Φ_K affine element mapping,

- \mathcal{I}_1 is dG interpolant onto \mathbb{P}_1 .

2. univariate hp -error bounds:

Lemma:

(0) For any $p, k \in \mathbb{N}$ with $p \geq 2k - 1$, there is a projector $\widehat{\pi}_{p,k} : H^k(I) \rightarrow \mathbb{P}^p(I)$ that satisfies

$$(\widehat{\pi}_{p,k}u)^{(k)} = \widehat{\pi}_{p-k,0}(u^{(k)}), \text{ and } (\widehat{\pi}_{p,k})^{(j)}u(\pm 1) := u^{(j)}(\pm 1), \text{ for any } j = 0, \dots, k - 1.$$

(i) For every conformity $k \in \mathbb{N}$ exists a constant $C_k > 0$ such that

$$\forall u \in H^k(I), \forall p \geq 2k - 1 : \quad \|\widehat{\pi}_{p,k}u\|_{H^k(I)} \leq C_k \|u\|_{H^k(I)}. \quad (11)$$

(ii) For integers $p, k \in \mathbb{N}$ with $p \geq 2k - 1$, $\kappa = p - k + 1$ and for $u \in H^{k+s}(I)$ with any $k \leq s \leq \kappa$ there holds the error bound

$$\|(u - \widehat{\pi}_{p,k}u)^{(j)}\|_{L^2(I)}^2 \leq \frac{(\kappa - s)!}{(\kappa + s)!} \|u^{(k+s)}\|_{L^2(I)}^2, \quad j = 0, 1, \dots, k. \quad (12)$$

3. Anisotropic Tensor Projection:

$$\widehat{\Pi}_{\mathbf{p},\mathbf{k}}^d = \bigotimes_{i=1}^d \widehat{\pi}_{p_i, k_i}^{(i)},$$

- $k_i = 2$ for DG base interpolant in Dirichlet case, • $k_i = 0$ for DG base interpolant in Neumann case,
- $k^{\parallel} = 1$ and $k^{\perp} = 0$ for CG hp base interpolant.

4. **Trace Commutativity:** For $d \geq 2$, $k_j \geq 1$, $1 \leq j \leq d$ holds

$$\left(\widehat{\Pi}_{p,\mathbf{k}}^d v\right)|_{\widehat{x}_j=\pm 1} = \left(\bigotimes_{1 \leq i \neq j \leq d} \widehat{\pi}_{p,k_i}^{(i)}\right)(v(\cdot, \widehat{x}_j = \pm 1)).$$

5. **Summation of interpolation error bounds over all mesh layers:** [e.g. for \mathfrak{D}_c]

Under the regularity assumption

$$|u|_{N_{-1-\beta}^m(\Omega)} \leq C_u^{m+1} m! \quad \forall m \in \mathbb{N}_0,$$

$$\Upsilon_{\mathfrak{D}_c^\ell}[\eta] \lesssim \sum_{j=2}^{\ell} \sigma^{2(\ell-j) \min \beta} \Psi_{p_j-1, s_j-1} C_u^{2s_j} \Gamma(s_j + 6)^2$$

for any $s_j \in [3, p_j]$. Here,

$$\Psi_{q,r} = \frac{\Gamma(q+1-r)}{\Gamma(q+1+r)}, \quad 0 \leq r \leq q.$$

Lemma [SSWII, SINUM 2013]:

for any $c > 0$ and any $q \in \mathbb{N}$, there exist constants $b > 0$ and $C > 0$ (depending only on c and q) such that

$$\forall p \geq k+1 : \quad \min_{s \in [k+1, p]} \left\{ c^{2s} \Gamma(s+q)^2 \Psi_{p-1, s-1} \right\} \leq C^2 \exp(-2bp).$$

Numerical Experiments hp DG FEM in \mathbb{R}^3
(Vincent Heuveline and Staffan Ronnas, IWR Heidelberg)
Software: HiFlow3d

Manufactured Singular Solutions: $\Omega = (0, 1)^3$, f such that

Corner: $u(x) = r_{\mathbf{c}}(x)^\alpha$, $\alpha > -1/2$,

Edge: $u(x) = r_{\mathbf{e}}(x)^\beta$, $\beta > 0$,

CornerEdge Singularity: $u(x) = r_{\mathbf{c}}(x)^\alpha r_{\mathbf{e}}(x)^\beta$.

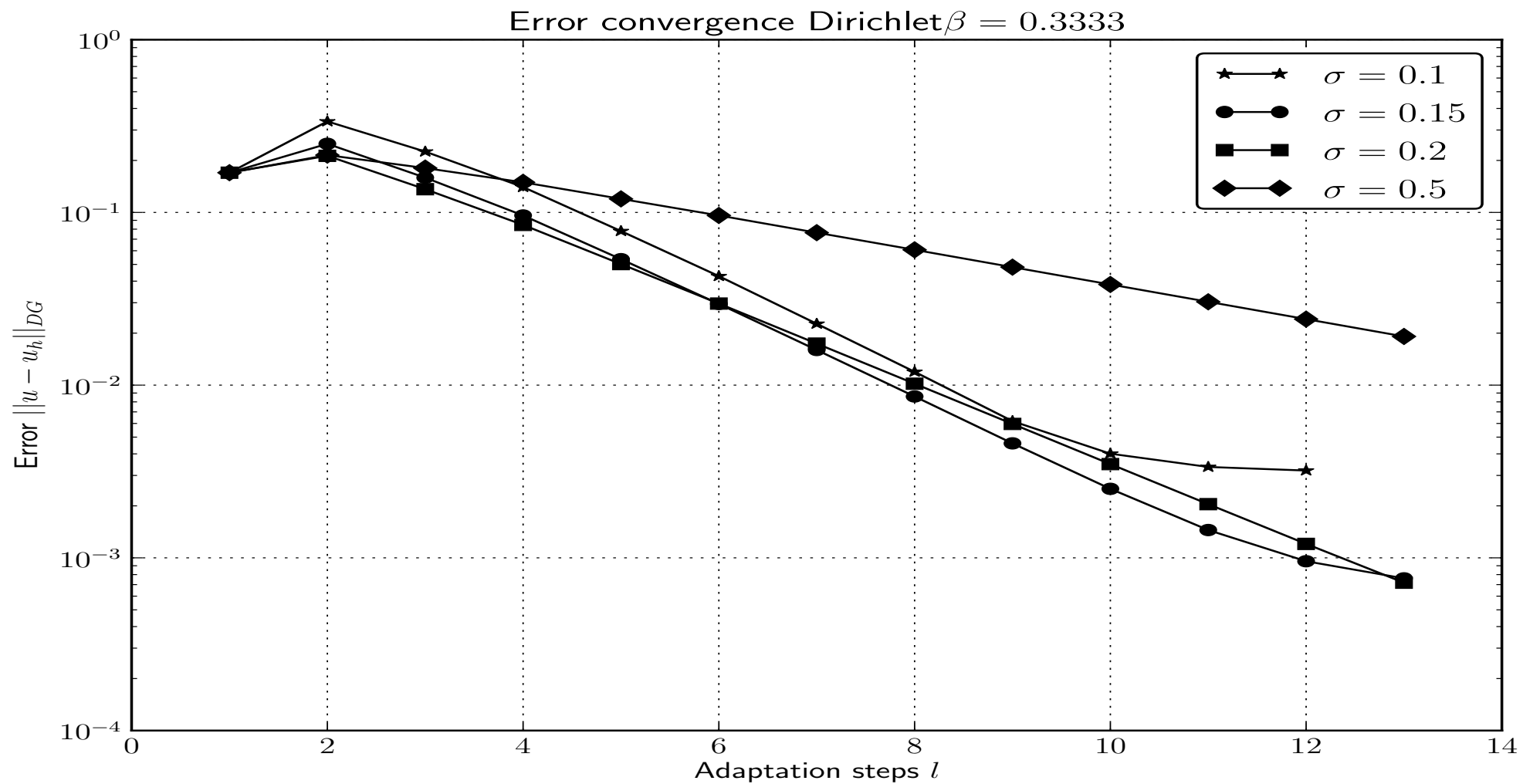


Figure 2: Exponential convergence of hp DG FEM. Edge Singularity r_e^β with $\beta = 0.33333$.

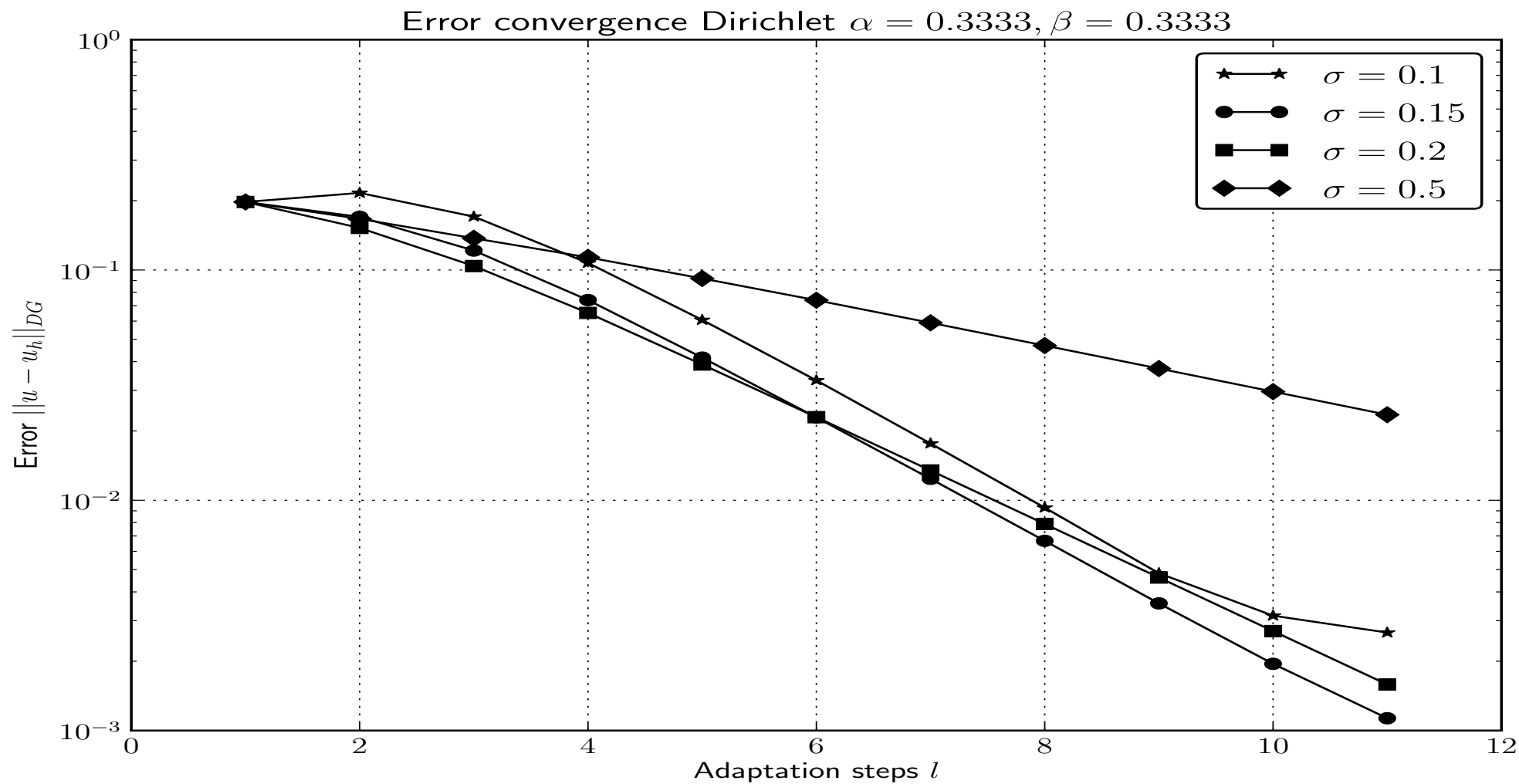


Figure 3: Exponential convergence of hp -DGFEM. Edge-Vertex Singularity $r_c^\alpha r_e^\beta$ with $\alpha = \beta = 0.33333$.

hp CG FEM in \mathbb{R}^3 : Exponential Convergence

Dirichlet problem for Poisson equation in bounded, axiparallel polyhedron $\Omega \subset \mathbb{R}^3$:

$$-\nabla \cdot (\mathbf{A}\nabla u) = f \quad \text{in } \Omega, \quad u|_{\partial\Omega} = 0.$$

hp CG FEM:

$$u^\ell \in V_{\sigma, \mathfrak{s}}^{\ell, 1} : \quad (\nabla v, \mathbf{A}\nabla u^\ell) = (f, v) \quad \forall v \in V_{\sigma, \mathfrak{s}}^{\ell, 1}.$$

Theorem[Schötzau & Sc (M3AS 2015)]:

Assume Ω axiparallel and $f \in B_{1-b}(\Omega; \mathcal{C}, \mathcal{E})$. Then

$$\|u - u^\ell\|_{H^1(\Omega)} \leq C \exp(-bN_\ell^{1/5}).$$

Remarks:

- numerically observed by B. Andersson at FFA Sweden, 3d *hp* code STRIPE (1990-),
- $b > 0$ strongly depends on σ and on slope of polynomial degree vectors.
- $b(\sigma; \alpha) > 0$ only numerically, Num. Experiments: $0 < \sigma < 1/2$ advantageous for all singularity strengths.
- Space dimension $d = 1$, $\Omega = (0, 1)$, $u(x) = x^\alpha(1 - x)$: $\sigma_{opt} = (\sqrt{2} - 1)^2 \sim 0.17\dots$, $\mathfrak{s}_{opt} = 0.39\dots(\alpha - 1/2)$, $b(\sigma_{opt}, \mathfrak{s}_{opt}) = 1.5632\dots\sqrt{\alpha - 1/2}$. Gui and Babuška (1985).

hp CG FEM in \mathbb{R}^3 : Exponential Convergence

Proof[outline]:

step 0: Quasioptimality

$$\|u - u^\ell\|_{H^1(\Omega)} \leq C \|u - \pi_{\sigma, \mathfrak{s}}^{\ell, 1} u\|_{H^1(\Omega)},$$

where $\pi_{\sigma, \mathfrak{s}}^{\ell, 1} : H^1(\Omega) \rightarrow V_{\sigma, \mathfrak{s}}^{\ell, 1}$ exponentially consistent for $u \in B_{-1-b}(\Omega; \mathcal{C}, \mathcal{E}_D)$. Construct $\pi_{\sigma, \mathfrak{s}}^{\ell, 1}$ in several steps.

step 1: dG *hp*-base projector $\pi_b : H^1(\Omega) \rightarrow V_{\sigma, \mathfrak{s}}^{\ell, 0}$ and exponential convergence in broken $H^1(\Omega)$ norm, analogous to [but easier than] DG proof.

step 2: Polynomial jump liftings

of polynomial vertex-, edge- and face-jumps with algebraic in p stability, independent of element aspect ratio.

[L. Zhu, S. Giani, P. Houston, and D. Schötzau. M3AS 21 (2):267-306, 2011]

step 3: build *hp*-reference patch projectors $\Pi_{\sigma, \mathfrak{s}}^{\ell, \mathfrak{t}}$, for $\mathfrak{t} \in \{\mathbf{c}, \mathbf{e}, \mathbf{ce}\}$, well-defined on $H^1(\tilde{Q})$, s.t.

$$\|u - \Pi_{\sigma, \mathfrak{s}}^{\ell, \mathfrak{t}}\|_{H^1(\tilde{Q})} \leq C \begin{cases} \exp(-bN_\ell^{1/4}) & \text{if } \mathfrak{t} = \mathbf{e}, \mathbf{c}, \\ \exp(-bN_\ell^{1/5}) & \text{if } \mathfrak{t} = \mathbf{ce}. \end{cases}$$

step 4: Transport to physical patch Q_p by patchmap G_p :

$$\pi_{\sigma, \mathfrak{s}}^{\ell, \mathfrak{t}} v = \left(\Pi_{\sigma, \mathfrak{s}}^{\ell, \mathfrak{t}}(v|_{Q_p} \circ G_p) \right) \circ G_p^{-1}$$

hp CG FEM: Construction of $\Pi_{\sigma, \mathfrak{s}}^{\ell, \mathfrak{t}}$

step 1: *hp*-base projector (from DG)

Proposition:

For all parameters $\sigma \in (0, 1)$ and $\mathfrak{s} > 0$ there is a tensorized projector

$$\pi_b = \pi_b^\perp \otimes \pi_b^\parallel : H^1(\Omega) \rightarrow V_{\sigma, \mathfrak{s}}^{0, \ell},$$

which is

- well-defined on $H^1(\Omega)$,
- conforming over a set $\mathcal{F}_{ID}^\perp(\mathcal{M}_\sigma^\ell) \subset \mathcal{F}_{ID}(\mathcal{M}_\sigma^\ell)$ of edge-perpendicular Dirichlet faces and
- generally non-conforming over a complement set $\mathcal{F}_{ID}^\parallel(\mathcal{M}_\sigma^\ell) = \mathcal{F}_I^\parallel(\mathcal{M}_\sigma^\ell) \cup \mathcal{F}_D^\parallel(\mathcal{M}_\sigma^\ell)$ of edge-parallel faces F

For functions u with $u \in B_{-1-b}(\Omega; \emptyset, \emptyset) \cap H^{1+\theta}(\Omega)$ for some $\theta \in (0, 1)$ for the error terms given by

$$\eta_b := u - \pi_b u, \quad \eta_b^\perp := u - \pi_b^\perp u, \quad \eta_b^\parallel := u - \pi_b^\parallel u,$$

hold the exponential error bounds

$$\Upsilon_{\mathcal{M}_\sigma^\ell}^\parallel [\eta_b]^2 + \text{Jmp}_{\mathcal{F}_{ID}^\parallel(\mathcal{M}_\sigma^\ell)} [\eta_b]^2 + \Upsilon_{\mathcal{M}_\sigma^{\ell, \circ}}^\perp [\eta_b^\perp]^2 + \Upsilon_{\mathcal{M}_\sigma^{\ell, \circ}}^\parallel [\eta_b^\parallel]^2 \leq C \exp(-2b\sqrt[5]{N}),$$

Constants $b, C > 0$ independent of $N = \dim(V_{\sigma, \mathfrak{s}}^{\ell, 0})$, but depend σ, \mathfrak{s} and on θ .

Here, for a set $\mathcal{F}' \subset \mathcal{F}_{ID}(\mathcal{M})$ of faces,

$$\text{Jmp}_{\mathcal{F}'}[u]^2 := \sum_{F \in \mathcal{F}'} h_F^{-1} \|[u]\|_{L^2(F)}^2.$$

For sets $\mathcal{M}' \subseteq \mathcal{M}_\sigma^\ell \in \mathfrak{M}_\sigma$ of axiparallel hexahedra, introduce broken H^1 -norms:

$$\Upsilon_{\mathcal{M}'}^\perp[u]^2 := \sum_{K \in \mathcal{M}'} N_K^\perp[u]^2, \quad \Upsilon_{\mathcal{M}'}^\parallel[u]^2 := \sum_{K \in \mathcal{M}'} N_K^\parallel[u]^2,$$

with **edge-scaled elemental norms** defined by

$$N_K^\perp[u]^2 := (h_K^\perp)^{-2} \|u\|_{L^2(K)}^2 + \|\nabla u\|_{L^2(K)}^2, \quad N_K^\parallel[u]^2 := (h_K^\parallel)^{-2} \|u\|_{L^2(K)}^2 + \|\nabla u\|_{L^2(K)}^2.$$

Step 2: Polynomial vertex-, edge- and face-jump liftings

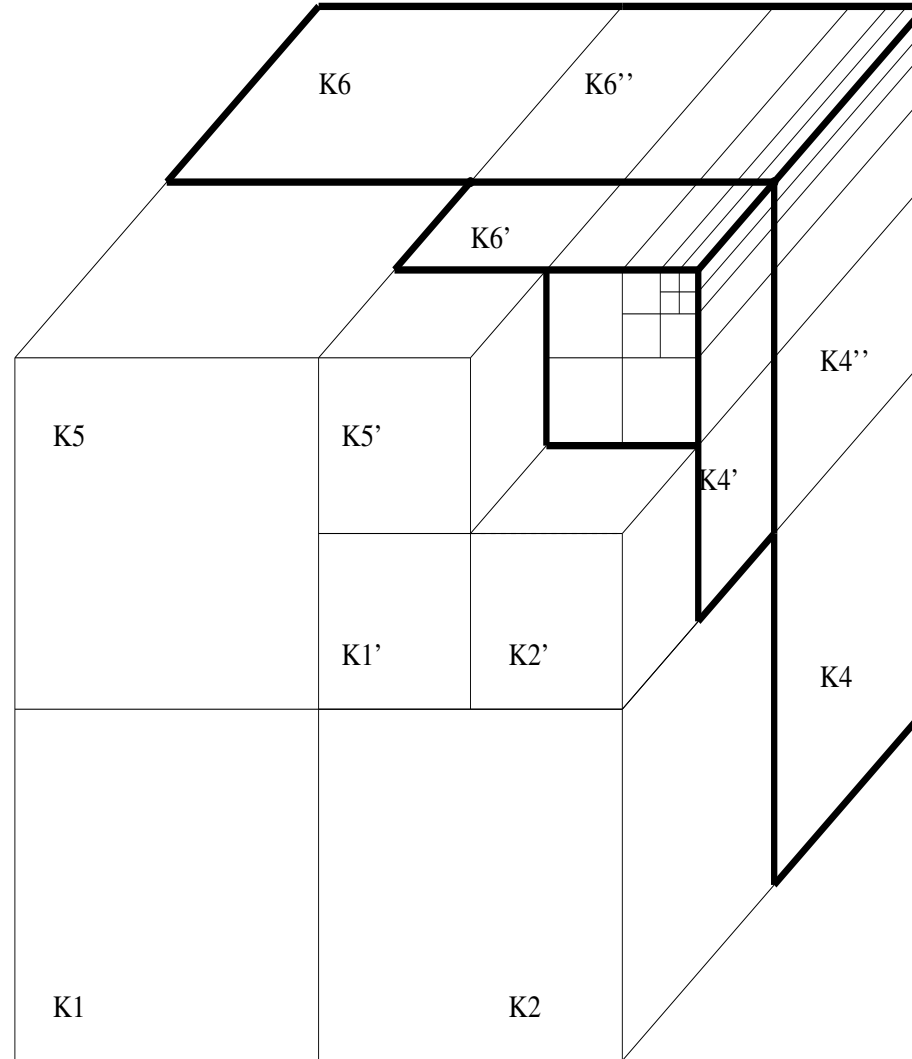


Figure 4: Patch decomposition for $\sigma = 0.5$ and $\ell = 5$.

The scaled edge-patch blocks $\tilde{\Psi}^{\ell,ce}(\tilde{\mathcal{M}}_{\sigma}^{\ell,e})$ and $\tilde{\Psi}^{\ell-1,ce}(\tilde{\mathcal{M}}_{\sigma}^{\ell-1,e})$ for $\sigma = 0.5$ and $\ell' = 5$.

Diagonal elements K_4, K_6 and K_4', K_6' belong to $\tilde{\mathcal{D}}_{\sigma}^{\ell,ce}$ and $\tilde{\mathcal{D}}_{\sigma}^{\ell-1,ce}$, respectively.

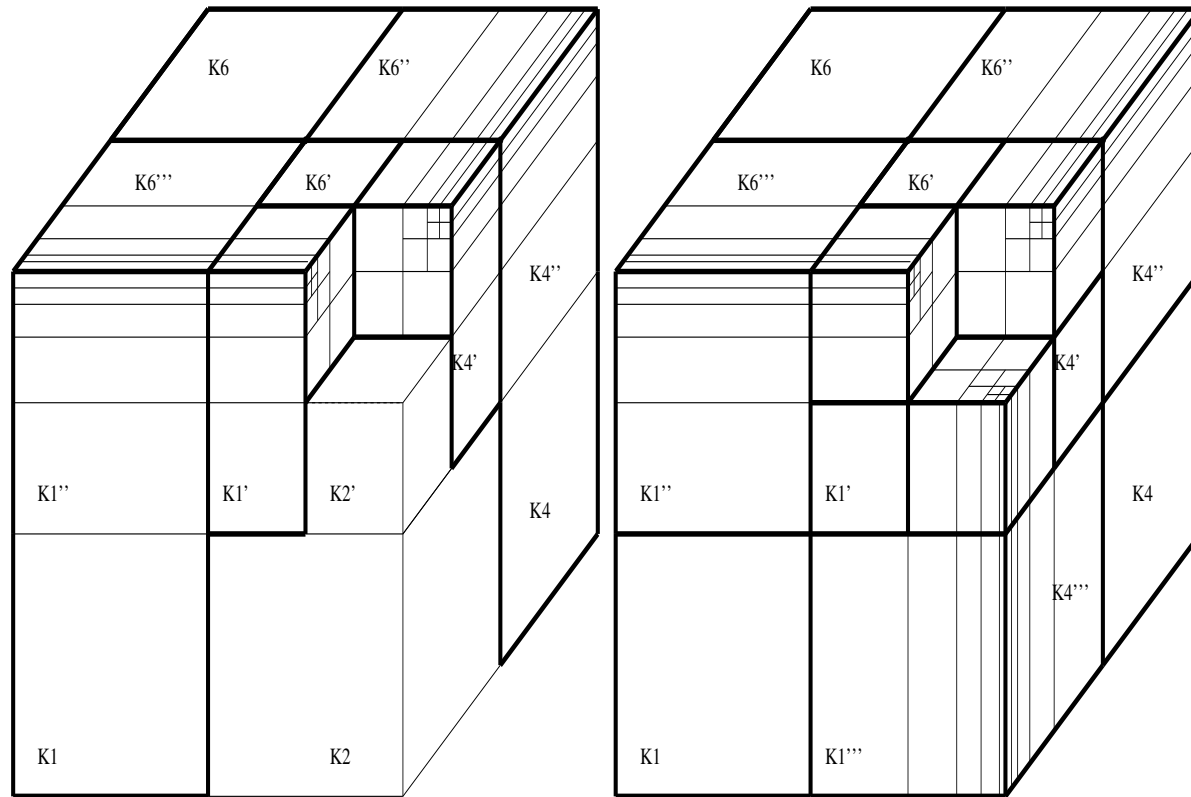


Figure 5: Scaled edge-patch blocks for $\sigma = 1/2$ and $\ell' = 5$.
 Refinement along two resp. three edges with diagonal elements K_1, K_4, K_6 and K'_1, K'_4, K'_6 .

Some corollaries...

n -width bounds, exponential convergence of MOR

Kolmogorov n -width [A.N. Kolmogorov (1941)] of compact set \mathcal{K} in a Hilbert space \mathcal{X} :

$$d_n(\mathcal{K}, \mathcal{X}) = \inf_{\substack{V_n \subset \mathcal{X} \\ \dim(V_n) = n}} \sup_{\substack{u \in \mathcal{K} \\ \|u\|_{\mathcal{X}} \leq 1}} \inf_{v \in V_n} \|u - v\|_{\mathcal{X}}$$

Subspace V_n 'at our disposal', non-polynomial, problem adapted,...

$$d_n(\mathcal{K}, \mathcal{X}) = \sup_{\substack{u \in \mathcal{K} \\ \|u\|_{\mathcal{X}} \leq 1}} \inf_{v \in V_n^*} \|u - v\|_{\mathcal{X}}$$

[A. Pinkus (1985): n -widths in Approximation Theory, Springer Publ.]

n -width bounds, exponential convergence of MOR

- Exponentially small bounds on n -widths.

$f \in B_{1-b}(\Omega; \mathcal{C}, \mathcal{E}_D)$ implies solution set $\mathcal{K} = \{u : u = A^{-1}f\} \subset H^1(\Omega)$ is compact and has exponentially small Kolmogorov n -width in $H^1(\Omega)$:

$$d_n(\mathcal{K}, H^1(\Omega)) \leq C \exp(-bn^{1/5}) .$$

Proof: Corollary of exponential convergence of hp -CG FEM in Ω .

$$\begin{aligned} d_n(\mathcal{K}, H^1(\Omega)) &= \inf_{V_n \subset H^1(\Omega): \dim V_n = n} \sup_{u \in \mathcal{K}} \inf_{v \in V_n} \frac{\|u - v\|_{H^1(\Omega)}}{\|u\|_{H^1(\Omega)}} \\ &\lesssim \sup_{f \in B_{1-b}(\Omega; \mathcal{C}, \mathcal{E}_D)} \inf_{v \in V_{\sigma, \mathfrak{s}}^{1, \ell}} \frac{\|u(f) - v\|_{H^1(\Omega)}}{\|f\|_{H^{-1}(\Omega)}} \\ &\lesssim \sup_{f \in B_{1-b}(\Omega; \mathcal{C}, \mathcal{E}_D)} \frac{\|u(f) - \pi_{\sigma, \mathfrak{s}}^{\ell, 1} u(f)\|_{H^1(\Omega)}}{\|f\|_{H^{-1}(\Omega)}} \\ &\lesssim \exp(-b \dim(V_{\sigma, \mathfrak{s}}^{\ell, 1})^{1/5}) . \end{aligned}$$

- \implies exponential convergence of greedy basis searches in RB and MOR methods
 [P. Binev, A. Cohen, W. Dahmen, R. DeVore, G. Petrovna SIAM J. Math. Analysis(2011)]
 [Y. Maday, O. Mula, A.T. Patera and M. Yano CMAME(2015)]

Exponential Convergence of QTT h -FEM

Theorem[Kazeev and CS 2015]:

Assume Ω straight-sided polygon in space dimension $d = 2$.

The node vector of the continuous, piecewise bilinear interpolant $I_h u$ of $u \in B_{-1-b}(\Omega)$ on a patch-wise uniform, regular mesh \mathcal{T}_h of quadrilaterals in Ω admits a quantized tensor-train compression of accuracy $\varepsilon > 0$ in $H^1(\Omega)$ with tensor ranks bounded by $O(|\log \varepsilon|^5)$.

Remarks:

- this is a consistency result,
- proof by *nodal, bilinear interpolation approximation* of $u \in B_{-1-b}(\Omega) \subset C^0(\overline{\Omega})$, error of tensor compressed interpolant by bilinear *reinterpolation of hp approximation of u* : exponential convergence.
- uses optimality (in ℓ^2), of quantization and HoSVD compression of the vector of function values,
- Computationally observed for QTT-FEM with quantized linear tensor system solver (AmEN iteration, TT Toolbox by I. Oseledets on GitHub).

Exponential Convergence of QTT h -FEM

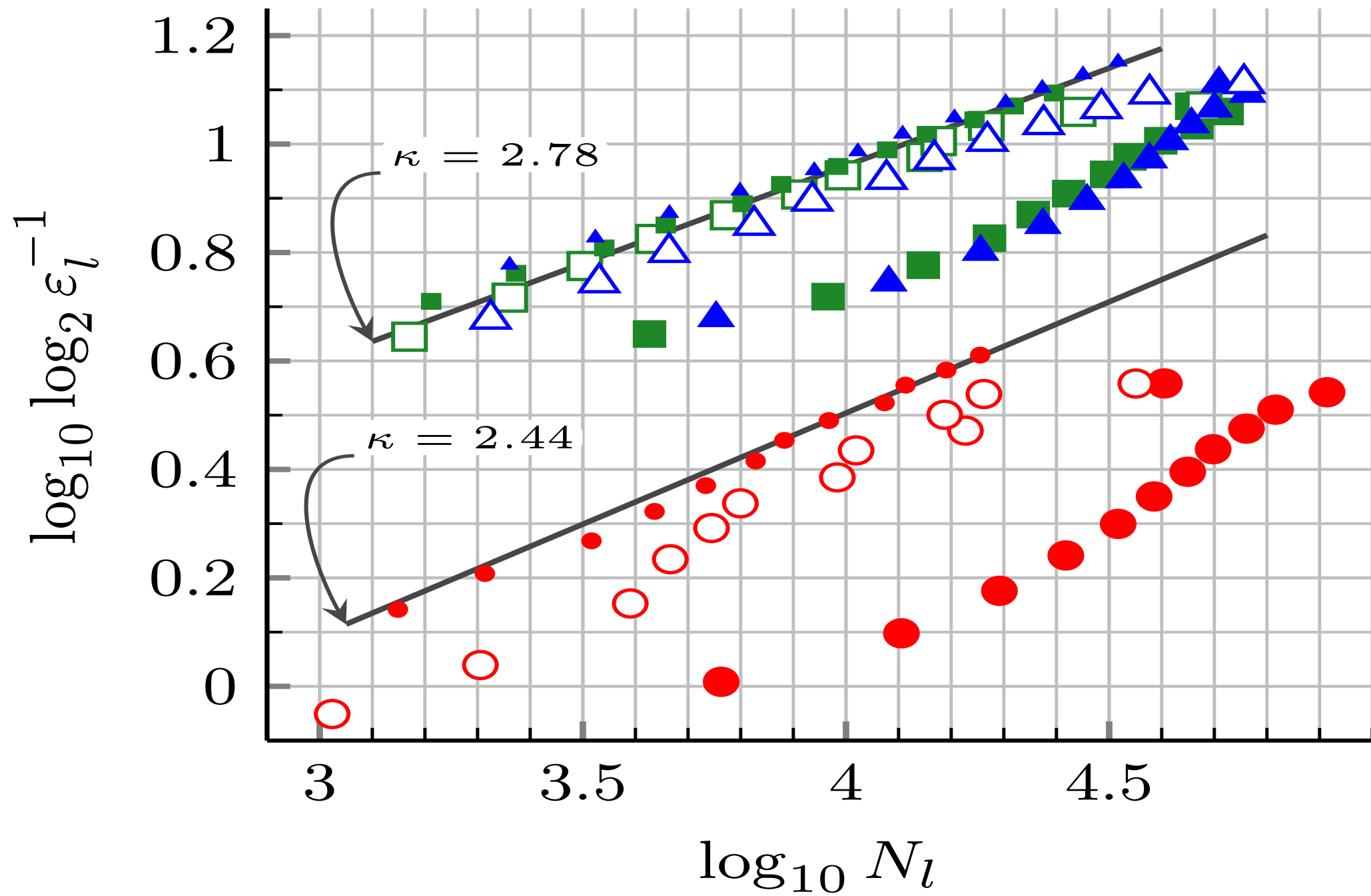
Numerical Experiments (V. Kazeev):

Setting: Ω polygon in \mathbb{R}^2 , Manufactured exact solution $u = r^\alpha \Phi(\alpha\theta)$.

Plot shows number N_l of quantized “tensor degrees of freedom” in continuous, piecewise bilinear FE approximation versus compression threshold ε_l , for scalar, linear elliptic $2d$ model problems.

Captions:

- circles: $\alpha = 1/4$, slit domain $\Omega = (0, 1) \times (-1, 1)$,
- squares: $\alpha = 2/3$, L-shaped domain,
- triangles: $\alpha = 3/4$, slit domain $\Omega = (0, 1) \times (-1, 1)$,
- large solid symbols: QTT-FE solutions
- small solid symbols: QTT interpolation approximations of u
- large empty symbols: recompressed QTT-FE solutions



Conclusions

- Self contained proof of exponential convergence of hp Approximations on geometric meshes of hexahedra for solutions u of linear, 2nd order, elliptic problems subject to
- analytic regularity of u , and in axiparallel polyhedra.
- Analogous results expected in curved domains via *analytic patch maps*.
- σ geom. mesh and anisotropic polynomial degrees admissible
- hp Patch projectors for c , e and ce patches, on H^1 with polynomial w.r. to p stability
- Exponential convergence of RB/MOR.
- Exponential convergence of QTT formatted, low-order FEM.
- hp -FEM a “background” method whose *approximation theory* initiated by Babuška and Guo serves as building block for “modern”, dictionary based Galerkin projections.
- The groundbreaking results of Babuška and B.Q. Guo in the 80ies both in analysis (analytic regularity of elliptic PDEs) and FE approximation (exponential convergence of hp -FEM) continue to stimulate and drive current research in numerical analysis of PDEs in engineering and the sciences, worldwide.

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Happy 90th Anniversary, Ivo!