

Maximum-Norm Resolvent Estimates
and Stability in
Parabolic Finite Element Equations

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Parabolic problem

Initial-boundary value problem for heat equation
($\Omega \subset \mathbb{R}^2$, $\partial\Omega$ smooth),

$$u_t - \Delta u = 0 \quad \text{in } \Omega, \quad u = 0 \quad \text{on } \partial\Omega, \quad \text{for } t > 0,$$
$$u(\cdot, 0) = v \quad \text{in } \Omega.$$

FEM: Triangulation $\mathcal{T}_h = \{\tau\}$ of Ω , $h = \max_{\mathcal{T}_h} \text{diam}(\tau)$,

$$S_h = \{\chi \in C(\overline{\Omega}) : \chi \text{ linear on each } \tau \in \mathcal{T}_h, \chi = 0 \quad \text{on } \partial\Omega\}.$$

Spatially semidiscrete problem, $(v, w) = \int_{\Omega} vw \, dx$:

$$(u_{h,t}, \chi) + (\nabla u_h, \nabla \chi) = 0, \quad \forall \chi \in S_h, \quad t \geq 0, \quad u_h(0) = v_h.$$

Discrete Laplacian: $\Delta_h : S_h \rightarrow S_h$, negative definite:

$$-(\Delta_h \psi, \chi) = (\nabla \psi, \nabla \chi), \quad \psi, \chi \in S_h.$$

One may write the semidiscrete problem

$$u_{h,t} - \Delta_h u_h = 0, \quad \text{for } t \geq 0, \quad \text{with } u_h(0) = v_h.$$

Solution operator $u_h(t) = E_h(t)v_h = e^{\Delta_h t}v_h$.

With $\{\Lambda_j, \Phi_j\}$ eigensystem of $-\Delta_h$: $u_h(t) = \sum_j e^{-\Lambda_j t} (v_h, \Phi_j) \Phi_j$.

Parseval's identity implies *Stability*:

$$\|u_h(t)\| = \|E_h(t)v_h\| \leq \|v_h\|, \quad \text{where } \|w\| = \|w\|_{L_2} = \left(\int_{\Omega} |w|^2 dx \right)^{1/2},$$

and *Smoothing property*:

$$\|\Delta_h u_h(t)\| = \|\Delta_h E_h(t)v_h\| = \|E_h'(t)v_h\| \leq Ct^{-1} \|v_h\|, \quad \text{for } t > 0.$$

Spatially semidiscrete parabolic problem

$$u_{h,t} - \Delta_h u_h = 0, \quad \text{for } t \geq 0, \quad \text{with } u_h(0) = v_h.$$

Solution operator $u_h(t) = E_h(t)v_h = e^{\Delta_h t}$:

$$\|E_h(t)v_h\| + t\|E_h'(t)v_h\| \leq C\|v_h\|, \quad \text{for } t > 0.$$

Smooth and nonsmooth data error estimates: with v_h suitable:

$$\|u_h(t) - u(t)\| \leq \begin{cases} Ch^2\|v\|_{H^2}, & \text{if } v = 0 \quad \text{on } \partial\Omega, \\ Ch^2t^{-1}\|v\|. \end{cases}$$

Also uses elliptic error estimate $\|R_h v - v\| \leq Ch^2\|v\|_{H^2}$ where

Ritz projection $R_h : H_0^1 \rightarrow S_h$: $(\nabla R_h v, \nabla \chi) = (\nabla v, \nabla \chi)$, $\forall \chi \in S_h$.

Maximum-norm estimates. Continuous problem

$$u_t - \Delta u = 0 \quad \text{in } \Omega, \quad u = 0 \quad \text{on } \partial\Omega, \quad \text{for } t \geq 0, \quad u(\cdot, 0) = v \quad \text{in } \Omega.$$

Solution operator $E(t) : u(t) = E(t)v = e^{\Delta t}v$.

Maximum-principle implies $\|E(t)v\|_C \leq \|v\|_C = \sup_{x \in \Omega} |v(x)|$.

Analytic semigroup on $\mathcal{C}_0(\bar{\Omega}) = \{v \in \mathcal{C}(\bar{\Omega}) : v = 0 \text{ on } \partial\Omega\}$:

$$\|(\lambda I + \Delta)^{-1}v\|_C \leq \frac{C}{1 + |\lambda|} \|v\|_C, \quad \text{for } \lambda \notin \Sigma_\delta = \{\lambda : |\arg \lambda| < \delta\},$$

where $\delta \in (0, \frac{1}{2}\pi)$ is arbitrary (Stewart 1974).

Implies *Smoothing estimate*:

$$\|E'(t)v\|_C \leq \frac{C}{t} \|v\|_C, \quad \text{for } t > 0, \quad v \in \mathcal{C}_0(\bar{\Omega}).$$

Semidiscrete parabolic problem

$$u_{h,t} - \Delta_h u_h = 0, \quad \text{for } t > 0, \quad \text{with } u_h(0) = v_h.$$

Solution operator $E_h(t) : u_h(t) = E_h(t)v_h = e^{\Delta_h t}$.

No maximum-principle, $E_h(t)$ not a contraction in $\|\cdot\|_C$. Stability?

Theorem (Schatz, Thomée and Wahlbin -80).

Assume \mathcal{T}_h quasiuniform. Then, with $\ell_h = \max(1, \log(1/h))$,

$$\|E_h(t)v_h\|_C \leq C\ell_h\|v_h\|_C, \quad \text{for } t \geq 0,$$

and

$$\|\Delta_h E_h(t)v_h\|_C = \|E_h'(t)v_h\|_C \leq Ct^{-1}\ell_h\|v_h\|_C, \quad \text{for } t > 0.$$

Theorem. Assume \mathcal{T}_h quasiuniform. Then

$$\|E_h(t)v_h\|_{\mathcal{C}} \leq C\ell_h\|v_h\|_{\mathcal{C}}.$$

Sketch of proof: We want to show

$$|E_h(t)v_h(x)| \leq C\ell_h\|v_h\|_{\mathcal{C}}, \quad \forall x \in \Omega.$$

Discrete delta-function: $\delta_h^x \in S_h$,

$$(\delta_h^x, \chi) = \chi(x), \quad \forall \chi \in S_h.$$

Discrete fundamental solution: $\Gamma_h^x(t) = E_h(t)\delta_h^x$.

One notes $E_h(t)v_h(x) = (\Gamma_h^x(t), v_h)$, so

$$|E_h(t)v_h(x)| \leq \|\Gamma_h^x(t)\|_{L_1} \|v_h\|_{\mathcal{C}}.$$

Thus show:

$$\|\Gamma_h^x(t)\|_{L_1} \leq C\ell_h.$$

Theorem. Assume \mathcal{T}_h quasiuniform. Then

$$\|E_h(t)v_h\|_C \leq C\ell_h\|v_h\|_C.$$

We need to show, for $\Gamma_h^x(t) = E_h(t)\delta_h^x$,

$$\|\Gamma_h^x(t)\|_{L_1} \leq C\ell_h.$$

Modified distance function $\rho_h^x(y) = (|x - y|^2 + h^2)^{1/2}$.

Then, with $\Gamma = \Gamma_h^x(t)$, $\rho = \rho_h^x$:

$$\|\Gamma(t)\|_{L_1} \leq \|\rho^{-1}\| \|\rho\Gamma(t)\| \leq C\ell_h^{1/2} \|\rho\Gamma(t)\|, \quad \|\cdot\| = \|\cdot\|_{L_2}.$$

so we need

$$\|\rho\Gamma(t)\| \leq C\ell_h^{1/2}.$$

Show $\|\rho\Gamma(t)\| \leq C\ell_h^{1/2}$.

We have

$$(\Gamma_t, \chi) + (\nabla\Gamma, \nabla\chi) = 0, \quad \text{for } \chi \in S_h, \quad \text{with } \Gamma(0) = \delta_h^x.$$

Consider

$$\begin{aligned} \frac{1}{2} \frac{d}{dt} \|\rho\Gamma\|^2 + \|\rho\nabla\Gamma\|^2 &= (\Gamma_t, \rho^2\Gamma) + (\nabla\Gamma, \nabla(\rho^2\Gamma)) - 2(\nabla\Gamma, \rho\nabla\rho\Gamma) \\ &= (\Gamma_t, \rho^2\Gamma - \chi) + (\nabla\Gamma, \nabla(\rho^2\Gamma - \chi)) - 2(\rho\nabla\Gamma, \nabla\rho\Gamma) \\ &= I_1 + I_2 + I_3. \end{aligned}$$

Choose $\chi = P_h(\rho^2\Gamma)$. Then $I_1 = 0$. Use an inverse estimate and superapproximation to obtain

$$|I_1| + |I_2| \leq C(\|\Gamma\|^2 + \|\Gamma\| \|\rho\nabla\Gamma\|) \leq \frac{1}{2} \|\rho\nabla\Gamma\|^2 + C\|\Gamma\|^2.$$

Show $\|\rho\Gamma(t)\| \leq C\ell_h^{1/2}$.

By above,

$$\frac{d}{dt}\|\rho\Gamma\|^2 + \|\rho\nabla\Gamma\|^2 \leq C\|\Gamma\|^2.$$

Hence

$$\|\rho\Gamma(t)\|^2 + \int_0^t \|\rho\nabla\Gamma\|^2 ds \leq \|\rho\delta_h^x\|^2 + C \int_0^t \|\Gamma\|^2 ds.$$

Here $\|\rho\delta_h^x\| \leq C$ and, by energy arguments,

$$\int_0^t \|\Gamma\|^2 ds \leq \|(-\Delta_h)^{-1}\delta_h^x(x)\|^2 \leq C\ell_h.$$

This shows the desired estimate for $\|\rho\Gamma(t)\|$.

Initial-value problem in Banach space \mathcal{B} .

$$u_t + Au = 0 \quad \text{for } t > 0, \quad \text{with } u(0) = v.$$

Solution operator $E(t) = e^{-At}$, semigroup.

Ex. $A = -\Delta$, $\mathcal{B} = C_0(\Omega)$, or $A = -\Delta_h$, $\mathcal{B} = S_h$, with $\|\cdot\| = \|\cdot\|_C$.

Theorem. Assume $E(t) = e^{-At}$ semigroup in \mathcal{B} , $\|E(t)v\| \leq C\|v\|$.
Then the following conditions are equivalent:

(i) With $K > 0$,

$$\|E(t)\| + t\|E'(t)\| \leq K, \quad \text{for } t \geq 0.$$

(ii) With $\delta \in (0, \frac{1}{2}\pi)$, $M > 0$

$$\|(\lambda I - A)^{-1}\| \leq \frac{M}{|\lambda|}, \quad \forall \lambda \notin \Sigma_\delta.$$

(iii) $E(t)$ is analytic in a sector around \mathbb{R}_+ .

Theorem. Assume, with $\delta \in (0, \frac{1}{2}\pi)$, $M > 0$,

$$\|(\lambda I - A)^{-1}\| \leq \frac{M}{|\lambda|}, \quad \forall \lambda \notin \Sigma_\delta.$$

Then, with $\Gamma = \partial\Sigma_\beta$, $\beta \in (\delta, \frac{1}{2}\pi)$, say,

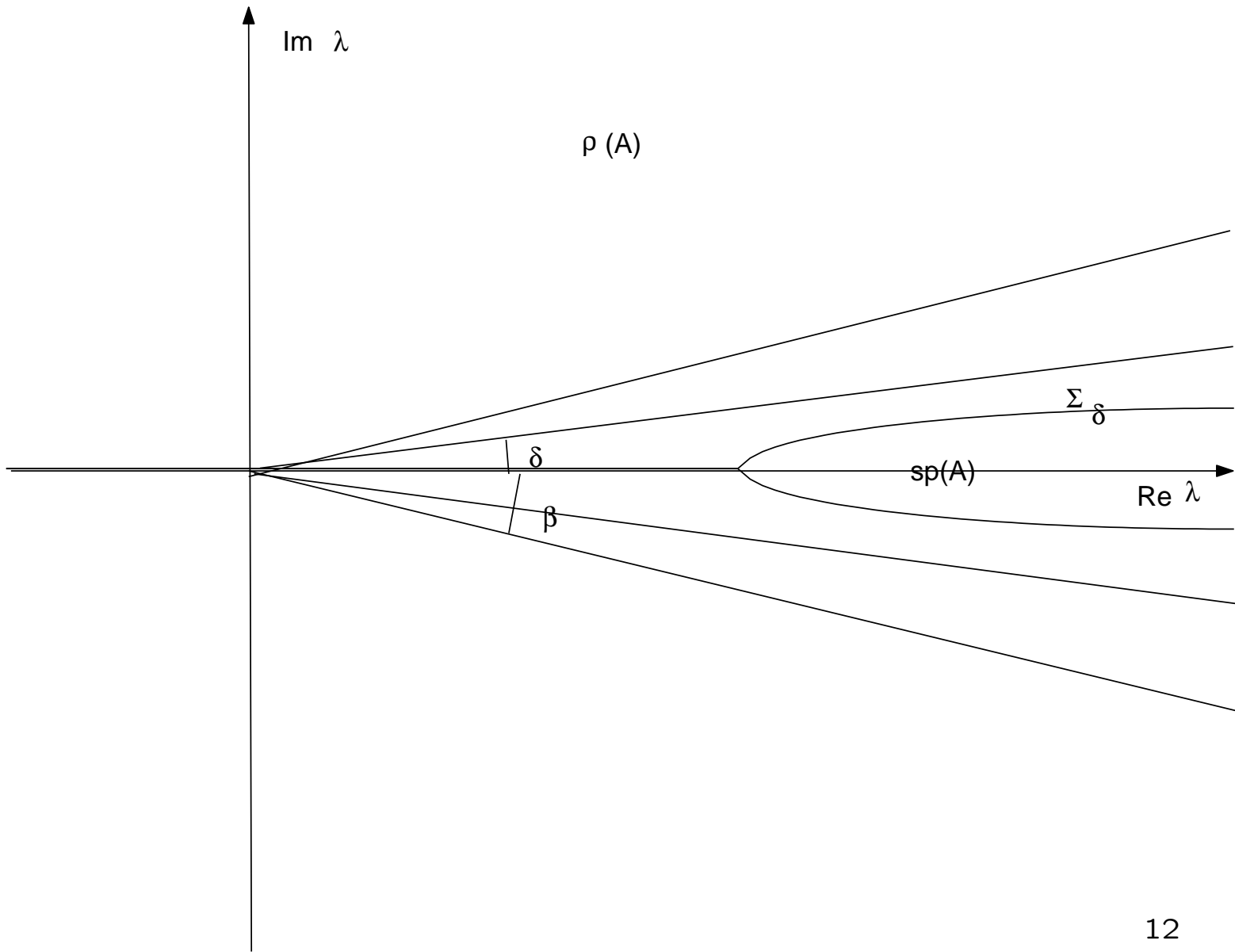
$$E(t) = \frac{1}{2\pi i} \int_\Gamma e^{-\lambda t} (\lambda I - A)^{-1} d\lambda$$

defines a bounded semigroup in \mathcal{B} , and for some $K > 0$,

$$\|E(t)\| + t\|E'(t)\| \leq K \quad \text{for } t \geq 0.$$

$E(t)$ is analytic in a sector around \mathbb{R}_+ .

Such a semigroup is called an analytic semigroup.



Homogeneous semidiscrete parabolic equation

$$u_{h,t} - \Delta_h u_h = 0, \quad \text{for } t \geq 0, \quad u_h(0) = v_h.$$

Solution $u_h(t) = E_h(t)v_h = e^{\Delta_h t}$. Recall:

Theorem. Assume \mathcal{T}_h quasiuniform. Then

$$\|E_h(t)v_h\|_C + t\|E'_h(t)v_h\|_C \leq C\ell_h\|v_h\|_C, \quad \text{for } t > 0.$$

By semigroup theory this implies a resolvent estimate:

$$\|(\lambda I + \Delta_h)^{-1}v_h\|_C \leq \frac{C\ell_h^2}{|\lambda|}\|v_h\|_C, \quad \forall \lambda \notin \Sigma_{\delta_h}, \quad \text{where } \delta_h = \frac{1}{2}\pi - c\ell_h^{-2}.$$

This in turn implies *stability* and *smoothing estimates*:

$$\|E_h(t)v_h\|_C \leq C\ell_h^2 \log \ell_h \|v_h\|_C \quad \text{and} \quad t\|E'_h(t)v_h\|_C \leq C\ell_h^4 \|v_h\|_C.$$

Weaker than the above!

Theorem (Schatz, Thomée and Wahlbin -98).

Assume \mathcal{T}_h quasiuniform. Then

$$\|E_h(t)v_h\|_C + t\|E'_h(t)v_h\|_C \leq C\|v_h\|_C, \quad \text{for } t > 0. \quad (*)$$

No factor ℓ_h !

By semigroup theory: There exists $\varphi \in (0, \frac{\pi}{2})$ such that

$$\|(\lambda I + \Delta_h)^{-1}v_h\|_C \leq \frac{C}{1 + |\lambda|}\|v_h\|_C, \quad \forall \lambda \notin \Sigma_\varphi.$$

Theorem (Bakaev, Thomée and Wahlbin -01).

Assume \mathcal{T}_h quasiuniform. Then, for ANY $\varphi \in (0, \frac{\pi}{2})$,

$$\|(\lambda I + \Delta_h)^{-1}v_h\|_C \leq \frac{C}{1 + |\lambda|}\|v_h\|_C, \quad \forall \lambda \notin \Sigma_\varphi.$$

By semigroup theory: new proof of (*).

Nonquasiuniform triangulations \mathcal{T}_h .

Lumped Mass Method: Quadrature

$$(\psi, \chi)_h = \sum_{\tau \in \mathcal{T}_h} Q_{\tau,h}(\psi \chi), \quad \text{where } Q_{\tau,h}(f) = \frac{1}{3} \text{area}(\tau) \sum_{j=1}^3 f(P_{\tau,j}) \approx \int_{\tau} f \, dx.$$

Modified semidiscrete problem

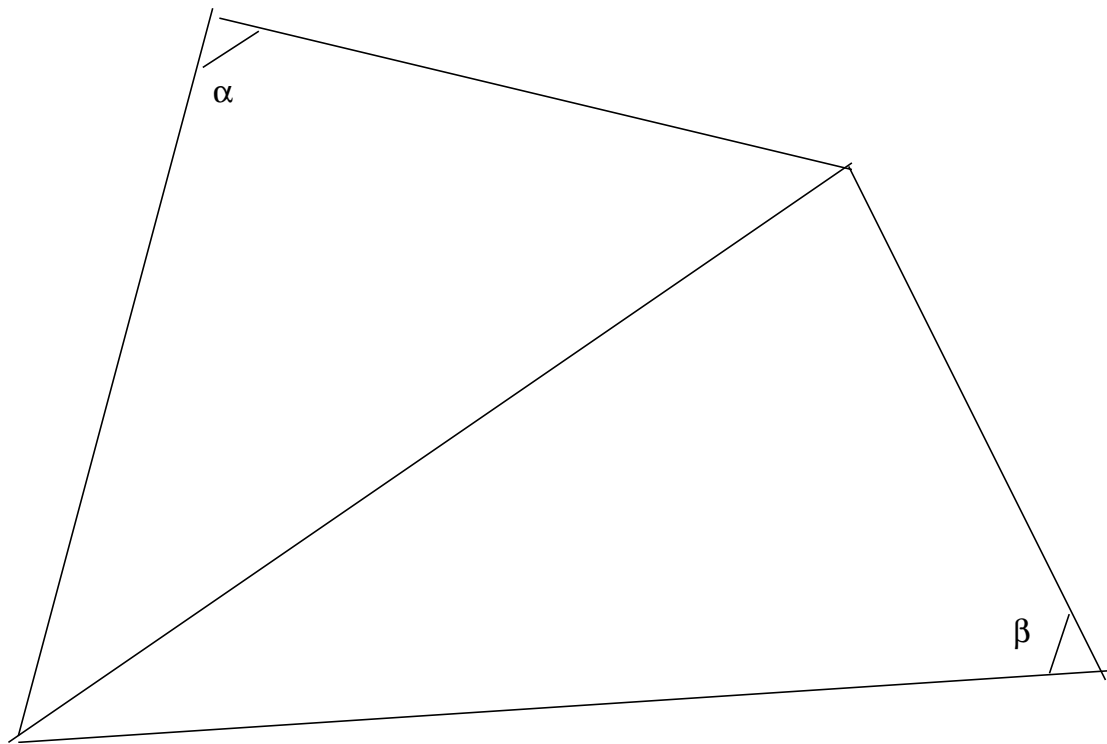
$$(u_{h,t}, \chi)_h + (\nabla u_h, \nabla \chi) = 0, \quad \text{for } t \geq 0, \quad u_h(0) = v_h.$$

Solution operator $\bar{E}_h(t) = e^{\bar{\Delta}_h t}$ where

$$-(\bar{\Delta}_h \psi, \chi)_h = (\nabla \psi, \nabla \chi), \quad \forall \psi, \chi \in S_h.$$

Lumped mass: Replace mass matrix (m_{jk}) by diagonal matrix (\bar{m}_{jk}) with diagonal elements $\bar{m}_{jj} = \sum_k m_{jk}$.

Delaunay triangulation: $\alpha + \beta \leq \pi$



Theorem (Fujii -73). Assume \mathcal{T}_h is of Delaunay type. Then a maximum-principle holds and

$$\|\overline{E}_h(t)v_h\|_C \leq \|v_h\|_C, \quad \text{for } t \geq 0.$$

This contraction semigroup is, in fact, an analytic semigroup.

Theorem (Crouzeix, Thomée -01). We have

$$\|(\lambda I + \overline{\Delta}_h)^{-1}v_h\|_C \leq \frac{C\ell_h^{1/2}}{1 + |\lambda|} \|v_h\|_C, \quad \lambda \notin \Sigma_{\delta_h}, \quad \delta_h = \frac{\pi}{2} - c\ell_h^{1/2}.$$

For proof, first use energy arguments to show the corresponding estimate in discrete L_p norm, for any $p < \infty$.

It follows that

$$\|\overline{E}'_h(t)v_h\|_C \leq C\ell_h t^{-1} \|v_h\|_C, \quad \text{for } t > 0.$$

Nonquasiuniform triangulations \mathcal{T}_h . Standard FEM.

$P_h : L_2 \rightarrow S_h$ L_2 -projection onto S_h : $(P_h v, \chi) = (v, \chi), \quad \forall \chi \in S_h.$

Crouzeix, Thomée -87: For $\tau_0 \in \mathcal{T}_h$, let $Q_j(\tau_0)$ denote the set of triangles which are “ j triangles away from τ_0 ”.

Lemma. Assume that $\text{supp}(v) \subset \tau_0$. Then

$$\|P_h v\|_{L_2(\tau)} \leq C \gamma^j \|v\|_{L_2}, \quad \text{for } \tau \in Q_j(\tau_0), \quad \text{where } \gamma = 0.318.$$

Let $n_j(\tau_0) = \#$ triangles in $Q_j(\tau_0)$.

Assume, for some $\alpha \geq 1, \beta \geq 1$ (if $\alpha > 1$ we can choose $\beta = \alpha^4$),

$$h_\tau / h_{\tau_0} \leq C \alpha^j, \quad n_j(\tau) \leq C \beta^j, \quad \text{for } \tau \in Q_j(\tau_0), \quad \forall \tau_0 \in \mathcal{T}_h.$$

Theorem. If $\alpha \beta \gamma < 1$, then $\|P_h v\|_C \leq C \|v\|_C$.

Lemma. Assume that $\text{supp}(v) \subset \tau_0$. Then

$$\|P_h v\|_{L_2(\tau)} \leq C \gamma^j \|v\|_{L_2}, \quad \text{for } \tau \in Q_j(\tau_0), \quad \text{where } \gamma = 0.318.$$

Assume, for $\alpha \geq 1$, $\beta \geq 1$,

$$h_\tau/h_{\tau_0} \leq C \alpha^j, \quad n_j(\tau) \leq C \beta^j, \quad \text{for } \tau \in Q_j(\tau_0), \quad \forall \tau_0 \in \mathcal{T}_h.$$

Theorem (Bakaev, Crouzeix, Thomée -06).

If $\alpha^2 \beta \gamma < 1$, then, for any $\delta \in (0, \frac{\pi}{2})$,

$$\|(\lambda I + \Delta_h)^{-1} v_h\|_{\mathcal{C}} \leq \frac{C \ell_h^{1/2}}{1 + |\lambda|} \|v_h\|_{\mathcal{C}}, \quad \forall \lambda \notin \Sigma_\delta.$$

With $\gamma = 0.318$, $\beta = \alpha^4$, $\alpha^2 \beta \gamma < 1$ holds if $\alpha < 1.21$.

This permits seriously nonquasiuniform \mathcal{T}_h . Proof by energy arguments similar to earlier, and uses the exponential decay lemma.

Time stepping, fully discrete schemes

Spatially semidiscrete problem. Find $u_h(t) \in S_h$:

$$(u_{h,t}, \chi) + (\nabla u_h, \nabla \chi) = 0, \quad \forall \chi \in S_h, \quad t \geq 0, \quad \text{with } u_h(0) = v_h.$$

Let $k =$ time step, $t_n = nk$, $U^n \approx u(t_n)$, $\bar{\partial}U^n = (U^n - U^{n-1})/k$.

Backward Euler: Find $U^n \in S_h$ with $U^0 = v_h$:

$$(\bar{\partial}U^n, \chi) + (\nabla U^n, \nabla \chi) = 0, \quad \forall \chi \in S_h, \quad n \geq 1.$$

Crank-Nicolson: with $\bar{U}^n = (U^n + U^{n-1})/2$,

$$(\bar{\partial}U^n, \chi) + (\nabla \bar{U}^n, \nabla \chi) = 0, \quad \forall \chi \in S_h, \quad n \geq 1.$$

These may be written, with $E_{kh} = r(-k\Delta_h)$,

$$U^n = E_{kh}U^{n-1} = E_{kh}^n v_h, \quad r(\lambda) = \begin{cases} 1/(1 + \lambda), \\ (1 - \lambda/2)/(1 + \lambda/2). \end{cases}$$

Time stepping in Banach space \mathcal{B} .

Assume $-A$ generates analytic semigroup in \mathcal{B} ,

$$\|(\lambda I - A)^{-1}\| \leq \frac{M}{1 + |\lambda|} \quad \text{for } \lambda \notin \Sigma_\delta, \quad \delta \in (0, \frac{1}{2}\pi).$$

Then, for $R(\lambda)$ rational function, bounded in Σ_θ , $\theta \in (\delta, \frac{1}{2}\pi]$,

$$R(A) = R(\infty)I + \frac{1}{2\pi i} \int_\Gamma R(\lambda)(\lambda I - A)^{-1} d\lambda, \quad \Gamma \text{ suitable.}$$

Set $U^n = E_k^n v$, where $E_k = r(kA)$. Stability?

Theorem (Crouzeix, Larsson, Piskarev, Th. -93, Palencia -93).

Assume $r(\lambda)$ is $A(\theta)$ -stable, $\theta \in (\delta, \frac{1}{2}\pi]$. Then

$$\|U^n\| = \|E_k^n v\| \leq CM\|v\|, \quad \text{for } t_n \geq 0.$$

Theorem. *If $r(\lambda)$ $A(\theta)$ -stable, $\theta \in (\delta, \frac{1}{2}\pi]$, then $\|E_k^n v\| \leq CM\|v\|$.*

Proof uses, with suitable $\Gamma = \Gamma_n$,

$$r(A)^n = r(\infty)^n I + \frac{1}{2\pi i} \int_{\Gamma} r(\lambda)^n (\lambda I - A)^{-1} d\lambda.$$

For $|r(\infty)| = 1$ one needs to study $r(\lambda)$ near $\lambda = \infty$. For CN:

$$|r(\lambda)| = \left| \frac{1 - \lambda/2}{1 + \lambda/2} \right| = e^{-4/\lambda + O(1/\lambda^2)}, \quad \text{for } |\lambda| \text{ large.}$$

Example for fully discrete scheme:

Assume \mathcal{T}_h nonquasiuniform as above and use CN for time-stepping. Then

$$\|E_{kh}^n v_h\|_C \leq C \ell_h^{1/2} \|v_h\|_C, \quad \text{for } t_n \geq 0.$$

Summary

Cont. pr.: $E(t) = e^{\Delta t}$: $\|E(t)\|_C \leq 1$, $\|E'(t)\|_C \leq Ct^{-1}$. (S -74)

S_h piecewise linears, \mathcal{T}_h quasiuniform, $E_h(t) = e^{\Delta_h t}$:

$$\|E_h(t)\|_C + t\|E'(t)\|_C \leq C\ell_h. \quad (\text{STW -80})$$

This implies

$$\|(\lambda I + \Delta_h)^{-1}\| \leq \frac{C\ell_h^2}{1 + |\lambda|}, \quad \forall \lambda \notin \Sigma_{\delta_h}, \quad \delta_h = \frac{\pi}{2} - c\ell_h^{-2}.$$

Sharper result: $\|E_h(t)\|_C + t\|E'(t)\|_C \leq C$. (STW -98)

Hence

$$\|(\lambda I + \Delta_h)^{-1}\| \leq \frac{C}{1 + |\lambda|}, \quad \forall \lambda \notin \Sigma_{\delta}, \quad \text{some } \delta \in (0, \frac{\pi}{2}).$$

Holds for all $\delta \in (0, \frac{\pi}{2})$. (BTW -01).

Nonquasiuniform \mathcal{T}_h :

\mathcal{T}_h of Delaunay type: $\bar{E}_h(t) = e^{\bar{\Delta}_h t}$: Max-principle $\|\bar{E}_h(t)\|_C \leq 1$.

$$\|(\lambda I + \bar{\Delta}_h)^{-1}\|_C \leq \frac{C\ell_h}{1 + |\lambda|}, \quad \lambda \notin \Sigma_{\delta_h}, \quad \delta_h = \frac{\pi}{2} - c\ell_h^{1/2}. \quad (\text{CT -01})$$

Standard FEM

Assume $h_\tau/h_{\tau_0} \leq C\alpha^j$ if τ is j triangles away from τ_0 , $\alpha = 1.2$,

$$\|(\lambda I + \Delta_h)^{-1}\|_C \leq \frac{C\ell_h^{1/2}}{1 + |\lambda|}, \quad \forall \lambda \notin \Sigma_\delta, \quad \delta \in (0, \frac{\pi}{2}). \quad (\text{BCT -06})$$

Fully discrete schemes

\mathcal{T}_h as above, $E_{kh} = r(-k\Delta_h)$, $r(\lambda)$ $A(\theta)$ -stable, $\theta \in (0, \frac{\pi}{2})$. Then

$$\|E_{kh}^n v_h\|_C \leq C\ell_h^{1/2} \|v_h\|_C, \quad \text{for } t_n \geq 0. \quad (\text{CLPT -93})$$