

ON  $O(h^4)$ -SUPERCONVERGENCE OF  
PIECEWISE BILINEAR FE-APPROXIMATIONS

M. Křížek and P. Neittaanmäki

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# ON $O(h^4)$ -SUPERCONVERGENCE OF PIECEWISE BILINEAR FE-APPROXIMATIONS

M. KRÍŽEK<sup>1</sup> AND P. NEITTAANMÄKI<sup>2</sup>

**Abstract.** This paper is supplementary to authors' survey paper [44] and to the paper [43]. We shall update the recent literature concerning the superconvergence of the finite element method. The second goal of this paper is to study the  $O(h^4)$ -superconvergence phenomenon obtained by combining the bilinear rectangular elements with the linear triangular elements. The connection between superconvergence of the FEM and higher order difference schemes is outlined. Results of numerical tests are presented.

## 1. INTRODUCTION

This paper is an extended version of our paper with the same title presented in the Second International Symposium on Numerical Analysis, Prague, August 1987.

The superconvergence of the finite element method is a quickly and dynamically developing field of research. Recently we have published a survey paper [44] on superconvergence techniques with 200 references. The recent literature to this subject is updated in this paper.

A big progress has been made especially in averaging techniques when recovering the gradient of a FE-solution of the problem

$$(1.1) \quad \begin{aligned} -\Delta u &= f && \text{in } \Omega \quad (\Omega \subset \mathbb{R}^2 \text{ bounded}), \\ u &= 0 && \text{on } \partial\Omega, \end{aligned}$$

see e.g. [2, 5, 19, 23, 25, 29, 33, 34, 43, 45, 46, 52, 66, 68]. Some generalizations to the three-dimensional case can be found in [14, 15, 40]. For other superconvergence techniques for elliptic problems (including degenerated problems, nonlinear problems, etc.), we refer to [6, 16, 17, 18, 21, 22, 32, 35, 36, 38, 47, 48, 49, 56, 60, 69, 70]. For elliptic systems see [39, 62, 63, 67]. Superconvergence phenomena of FEM for two-point boundary value problems are treated in [3, 7, 20, 28, 42, 55, 57, 58, 59]. Further, for the Stokes problem see [26], for parabolic or hyperbolic equations see [1, 4, 24, 30, 53, 54, 61], and finally for integral equations we quote [10, 11, 12, 13, 37, 65].

The second goal of this paper is to continue the analysis of a superconvergence phenomenon which has been announced for the first time in [41], and which consists in combining the bilinear rectangular elements with the linear triangular elements. In Section 2, we introduce a finite element scheme which exhibits the global

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**Keywords:** Superconvergence, post-processing of FE-scheme, combination of bilinear and linear elements.

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<sup>1</sup>Czechoslovak Academy of Sciences, Mathematical Institute, Žitná 25, CS-11567 Prague 1, Czechoslovakia.

<sup>2</sup>University of Jyväskylä, Department of Mathematics, Seminaarinkatu 15, SF-40100 Jyväskylä 10, Finland.

$O(h^4)$ -superconvergence at nodes employing special continuous and piecewise bilinear trial functions. We also present a post-processing which yields the local  $O(h^4)$ -superconvergence at nodes. In the both cases, a reduced integration is used. We shall see a close connection between superconvergence of the FEM and convergence of higher order difference schemes (see also [41, Rem. 1]). Section 3 is devoted to numerical tests.

Throughout the paper,  $\|\cdot\|$  will be the Euclidean norm. The notations  $\|\cdot\|_{k,p,\Omega}$  and  $|\cdot|_{k,p,\Omega}$  are used for the standard norm and seminorm in the Sobolev space  $W_p^k(\Omega)$ , respectively. The spaces  $L^2(\Omega)$  and  $(L^2(\Omega))^2$  are equipped with the scalar product  $(\cdot, \cdot)_{0,\Omega}$ . The symbol  $P_k(\Omega)$  stands for the space of polynomials of the degree  $k$ .

## 2. NODAL SUPERCONVERGENCE ARISING FROM A COMBINATION OF THE LINEAR AND BILINEAR ELEMENTS

Let  $M$  be a square mesh in the  $(x_1, x_2)$ -plane and let  $\Omega$  be a bounded domain with a Lipschitz boundary  $\partial\Omega \subset M$ . Consider square refinements of  $M$  with the mesh size  $h$  and denote by  $Z_h = \{z^i\}_{i=1}^n$  ( $n = n(h)$ ) the set of their nodes lying in  $\Omega$ . Let  $\{b^i\}_{i=1}^n$  be the standard basis of piecewise bilinear functions over such a mesh (see Fig. 1), and denote by  $\{p^i\}_{i=1}^n$  and  $\{q^i\}_{i=1}^n$  the piecewise linear Courant basis functions over the mesh of Fig. 2 and 3, respectively; i.e. we assume that

$$(2.1) \quad b^i(z^j) = p^i(z^j) = q^i(z^j) = \delta_{ij}, \quad i, j = 1, \dots, n.$$

Further, let us define

$$(2.2) \quad v^i = \frac{1}{2}b^i + \frac{1}{4}p^i + \frac{1}{4}q^i, \quad i = 1, \dots, n,$$

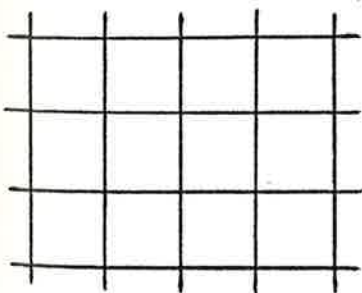


Figure 1

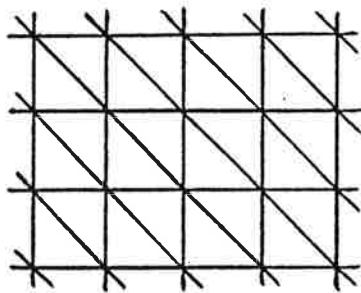


Figure 2

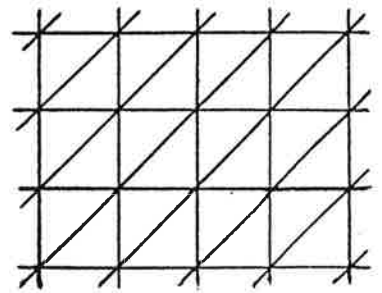


Figure 3

and let  $V_h$  be the linear hull of  $\{v^i\}_{i=1}^n$ . We shall look for  $u_h \in V_h$ , the values  $u^j = u_h(z^j)$  of which satisfy

$$(2.3) \quad \sum_{j=1}^n \left( \frac{1}{2} (\nabla b^i, \nabla b^j)_{0,\Omega} + \frac{1}{4} (\nabla p^i, \nabla p^j)_{0,\Omega} + \frac{1}{4} (\nabla q^i, \nabla q^j)_{0,\Omega} \right) u^j = (f, v^i)_{0,\Omega}$$

for  $i = 1, \dots, n$ . The corresponding matrix is thus a *weighted average* of stiffness matrices for the bases  $\{b^i\}$ ,  $\{p^i\}$ ,  $\{q^i\}$ . The width of the band of such a matrix will be clearly the same as for the bilinear elements.

As  $(f, v^i)_{0, \Omega}$  in (2.3) cannot be computed exactly, in general, we employ the following integration formula which is exact (see [51, 71]) for all  $g \in P_5(K)$ ,

$$(2.4) \quad \int_K g \, dx \approx \text{meas } K (c_1(g(A) + g(B) + g(C)) + c_2(g(D) + g(E) + g(F)) + c_3 g(G)).$$

Here  $K$  is an arbitrary triangle,  $c_1 = (155 - \sqrt{15})/1200$ ,  $c_2 = (155 + \sqrt{15})/1200$ ,  $c_3 = 9/40$ , the triangle coordinates of  $A, B, C, D, E, F, G$  are  $(a_1, b_1, b_1)$ ,  $(b_1, a_1, b_1)$ ,  $(b_1, b_1, a_1)$ ,  $(a_2, b_2, b_2)$ ,  $(b_2, a_2, b_2)$ ,  $(b_2, b_2, a_2)$ ,  $(\frac{1}{3}, \frac{1}{3}, \frac{1}{3})$ , respectively, and  $a_1 = (9 + 2\sqrt{15})/21$ ,  $a_2 = (9 - 2\sqrt{15})/21$ ,  $b_1 = (6 - \sqrt{15})/21$ ,  $b_2 = (6 + \sqrt{15})/21$  (see Fig. 4).

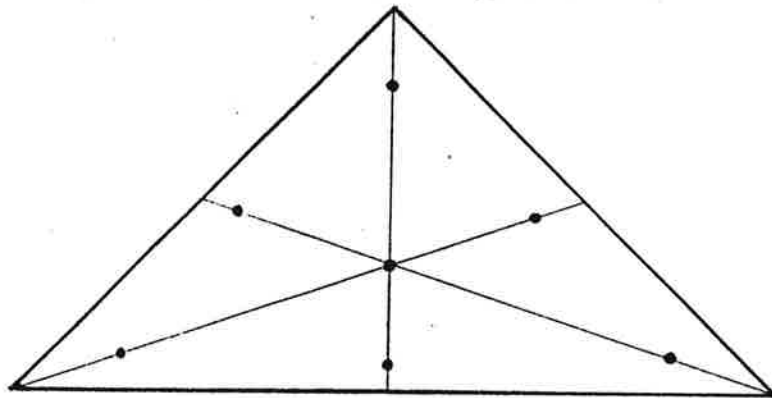


Figure 4

Applying (2.4) to each triangle of  $\text{supp } v^i$  where  $v^i$  is bilinear, we define the approximation  $(f, v^i)_{0, \Omega}^*$  of  $(f, v^i)_{0, \Omega}$ . Further, let  $\hat{u}_h \in V_h$  ( $\hat{u}^j = \hat{u}_h(z^j)$ ) be defined by (2.3), where the right-hand side is replaced by  $(f, v^i)_{0, \Omega}^*$ .

Before we prove that  $|u - \hat{u}_h| = O(h^4)$  at nodal points, we introduce two auxiliary lemmas.

LEMMA 2.1. For any  $f \in W_\infty^4(\Omega)$  and sufficiently small  $h$  it is

$$\left| (f, v^i)_{0, \Omega} - h^2 f(z^i) - \frac{h^4}{12} (\Delta f)(z^i) \right| \leq Ch^6 |f|_{4, \infty, S^i},$$

where  $S^i = \text{supp } v^i$ ,  $i \in \{1, \dots, n\}$ .

PROOF: Let  $\hat{S} = [-1, 1] \times [-1, 1]$  be the reference square. For  $\hat{f} \in W_\infty^4(\hat{S})$  we define the linear functional

$$(2.5) \quad L(\hat{f}) = (\hat{f}, \hat{v})_{0, \hat{S}} - \hat{f}(0) - \frac{1}{12} (\Delta \hat{f})(0),$$

where  $\hat{v}$  is a continuous piecewise bilinear function ( $\hat{v}(0) = 1$ ,  $\hat{v}|_{\partial \hat{S}} = 0$ ) defined as in (2.2), i.e.

$$(2.6) \quad \hat{v} = \frac{1}{2} \hat{b} + \frac{1}{4} \hat{p} + \frac{1}{4} \hat{q}.$$

We derive now that

$$(2.7) \quad L(\hat{f}) = 0 \quad \forall \hat{f} \in P_3(\hat{S}),$$

showing that (2.7) holds for any basis function  $\{1, \hat{x}_1, \hat{x}_2, \hat{x}_1^2, \dots, \hat{x}_2^3\} \subset P_3(\hat{S})$ . From (2.6),

$$L(1) = (1, \hat{v})_{0, \hat{S}} - 1 = \frac{1}{2} + \frac{1}{4} + \frac{1}{4} - 1 = 0,$$

since  $(1, \hat{b})_{0, \hat{S}} = (1, \hat{p})_{0, \hat{S}} = (1, \hat{q})_{0, \hat{S}} = 1$ . Analogously, as  $\hat{v}(\hat{x}_1, \hat{x}_2) = \hat{v}(\hat{x}_2, \hat{x}_1)$  we obtain by (2.6) that

$$\begin{aligned} L(\hat{x}_1^2) &= L(\hat{x}_2^2) = \frac{1}{2}(\hat{x}_2^2, \hat{b})_{0, \hat{S}} + \frac{1}{4}(\hat{x}_2^2, \hat{p})_{0, \hat{S}} + \frac{1}{4}(\hat{x}_2^2, \hat{q})_{0, \hat{S}} - \frac{2}{12} \\ &= \frac{1}{12} + \frac{1}{24} + \frac{1}{24} - \frac{1}{6} = 0. \end{aligned}$$

Finally, for any  $\hat{f} \in \{\hat{x}_1, \hat{x}_2, \hat{x}_1\hat{x}_2, \hat{x}_1^3, \hat{x}_1^2\hat{x}_2, \hat{x}_1\hat{x}_2^2, \hat{x}_2^3\}$  it is obviously

$$\hat{f}(0) = (\Delta \hat{f})(0) = 0,$$

and  $(\hat{f}, \hat{v})_{0, \hat{S}} = 0$ , since  $\hat{v}$  is an even function and  $\hat{f}$  is an odd one with respect to the axis  $\hat{x}_1 = 0$  or  $\hat{x}_2 = 0$ . Hence, (2.7) is valid.

Moreover,

$$(2.8) \quad |L(f)| \leq \|\hat{f}\|_{0, 2, \hat{S}} \|\hat{v}\|_{0, 2, \hat{S}} + C \|\hat{f}\|_{0, \infty, \hat{S}} + \frac{C}{12} \|\Delta \hat{f}\|_{0, \infty, \hat{S}} \leq C' \|f\|_{4, \infty, \hat{S}},$$

i.e. the functional  $L$  is continuous. Therefore, from (2.7), (2.8) and the Bramble-Hilbert lemma (see [27, Th. 4.1.3]) we come to

$$(2.9) \quad |L(\hat{f})| \leq C'' |f|_{4, \infty, \hat{S}}.$$

Further, let  $z^i \in Z_h$  be a given node and let us consider the one-to-one mapping

$$(2.10) \quad F^i(\hat{x}) = h\hat{x} + z^i$$

between  $\hat{S}$  and  $S^i$ . Then by [27, Th. 3.1.2] we get

$$(2.11) \quad |\hat{f}|_{4, \infty, \hat{S}} \leq Ch^4 |f|_{4, \infty, S^i}.$$

Now the combination of (2.5), (2.10), (2.9) and (2.11) yields

$$\left| \frac{1}{h^2} (f, v^i)_{0, S^i} - f(z^i) - \frac{h^2}{12} (\Delta f)(z^i) \right| \leq Ch^4 |f|_{4, \infty, S^i}.$$

□

LEMMA 2.2. For any  $f \in W_\infty^4(\Omega)$  and for  $h$  sufficiently small it is

$$|(f, v^i)_{0,\Omega} - (f, v^i)_{0,\Omega}^*| \leq Ch^6 |f|_{4,\infty,S^i}.$$

PROOF: The support  $\hat{S}$  can be decomposed into 16 triangles  $\hat{K} = \hat{K}^j$ ,  $j = 1, \dots, 16$ , where the reference basis function (2.6) is bilinear. For a fixed  $j$  and  $\hat{f} \in W_\infty^4(\hat{K})$  we define a linear functional

$$\ell(\hat{f}) = (\hat{f}, \hat{v})_{0,\hat{K}} - (\hat{f}, \hat{v})_{0,\hat{K}}^*.$$

We see that  $\ell$  is continuous and that  $\ell(\hat{f}) = 0$  for all  $\hat{f} \in P_3(\hat{K})$ , since  $\hat{f}\hat{v}$  is a quintic polynomial. Therefore, by the Bramble-Hilbert lemma we again get (cf. (2.9))

$$|\ell(\hat{f})| \leq C'' |\hat{f}|_{4,\infty,\hat{K}}.$$

Summing this over all  $\hat{K} \subset \hat{S}$  and using (2.10) and (2.11), we find that

$$\left| \frac{1}{h^2} (f, v^i)_{0,\Omega} - \frac{1}{h^2} (f, v^i)_{0,\Omega}^* \right| \leq Ch^4 |f|_{4,\infty,S^i}.$$

□

Let us recall the well-known 9-point finite difference scheme [31, 50] for the problem (1.1)

$$(2.12) \quad \frac{20U^5 - 4(U^2 + U^4 + U^6 + U^8) - U^1 - U^3 - U^7 - U^9}{6} = h^2 f(z^i) + \frac{h^4}{12} \Delta f(z^i),$$

where  $U^1, U^2, \dots, U^5, \dots, U^9$  correspond to the points  $(z_1^i - h, z_2^i + h)$ ,  $(z_1^i, z_2^i + h)$ ,  $\dots$ ,  $(z_1^i, z_2^i)$ ,  $\dots$ ,  $(z_1^i + h, z_2^i - h)$ ; if the  $k$ -th point lies on  $\partial\Omega$  we set  $U^k = 0$ . Denoting by  $U_h(z^i)$  the unknown at the nodal point  $z^i \in Z_h$  and using the Gerschgorin trick for the above scheme (2.12), Bramble and Hubbard [8, 9] have proved that

$$(2.13) \quad |u - U_h|_h \equiv \max_{z \in Z_h} |u(z) - U_h(z)| \leq Ch^4 \|u\|_{6,\infty,\Omega} \quad \text{as } h \rightarrow 0.$$

This result and the foregoing lemmas are used to prove the  $O(h^4)$ -superconvergence at the nodes of the finite element scheme (2.3) using the numerical integration (2.4). Note that the optimal rate of convergence of the norm  $\|u - \hat{u}_h\|_{0,\infty,\Omega}$  cannot be better than  $O(h^2)$ , since  $\hat{u}_h$  is piecewise bilinear.

THEOREM 2.3. Let the solution  $u$  of (1.1) belong to  $W_\infty^6(\Omega)$ . Then for sufficiently small  $h$

$$(2.14) \quad |u - \hat{u}_h|_h \leq Ch^4 \|u\|_{6,\infty,\Omega}.$$

PROOF: Making use of (2.1), we easily find that

$$\begin{aligned}
 (\nabla b^i, \nabla b^i)_{0,\Omega} &= \frac{8}{3} & \forall i, \\
 (\nabla b^i, \nabla b^j)_{0,\Omega} &= -\frac{1}{3} & \text{if } h \leq \|z^i - z^j\| < 2h, \\
 (\nabla p^i, \nabla p^i)_{0,\Omega} &= (\nabla q^i, \nabla q^i)_{0,\Omega} = 4 & \forall i, \\
 (\nabla p^i, \nabla p^j)_{0,\Omega} &= (\nabla q^i, \nabla q^j)_{0,\Omega} = -1 & \text{if } \|z^i - z^j\| = h,
 \end{aligned}$$

and the other scalar products are zero. Hence, the matrices corresponding to the schemes (2.3) and (2.12) are the same, and we denote them by  $A_h$ . The difference between the right-hand sides of (2.3) and (2.12) has been established by Lemma 2.1. Moreover, by [8, 9]

$$(2.15) \quad \|A_h^{-1}\|_h \equiv \max_i \sum_j |A_{ij}^{-1}| \leq Ch^{-2},$$

where the matrix  $\|\cdot\|_h$ -norm is associated with the  $\ell^\infty$ -vector norm in (2.13). Thus according to (2.13), Lemmas 2.1, 2.2, (2.15), and (1.1), it is

$$\begin{aligned}
 |u - \tilde{u}_h|_h &\leq |u - U_h|_h + |u_h - U_h|_h + |u_h - \tilde{u}_h|_h \\
 &\leq Ch^4 \|u\|_{6,\infty,\Omega} + C'h^6 \|A_h^{-1}\|_h \|f\|_{4,\infty,\Omega} \\
 &\leq C''h^4 \|u\|_{6,\infty,\Omega}.
 \end{aligned}$$

□

REMARK 2.4. Employing the post-processing

$$\begin{aligned}
 (2.16) \quad \widetilde{(\nabla \tilde{u}_h^*(z))}_1 &= \\
 &= \frac{1}{12h} (-\tilde{u}_h^*(z_1 + 2h, z_2) + 8\tilde{u}_h^*(z_1 + h, z_2) - 8\tilde{u}_h^*(z_1 - h, z_2) + \tilde{u}_h^*(z_1 - 2h, z_2)),
 \end{aligned}$$

(the second component  $\widetilde{(\nabla \tilde{u}_h^*(z))}_2$  is defined similarly) we can obtain by Theorem 2.3 even the interior  $O(h^4)$ -superconvergence of the gradient at nodes, i.e.

$$(2.17) \quad e_h \equiv \max_{z \in Z_h \cap \Omega_0} \|\nabla u(z) - \widetilde{\nabla \tilde{u}_h^*(z)}\| \leq Ch^4 (\|u\|_{7,\infty,\Omega_1} + \|u\|_{6,\infty,\Omega}),$$

where  $\bar{\Omega}_0 \subset \Omega_1 \subset \bar{\Omega}_1 \subset \Omega$ . The proof of (2.17) is the same as in [43, Th. 4.1]. Note that mostly only the  $O(h^2)$ -superconvergence of the gradient has been obtained when applying the linear or bilinear elements (see the survey paper [44]).

### 3. NUMERICAL TESTS WITH SUPERCONVERGENCE

In the following simple examples we present numerical results for the technique described in Section 2.

EXAMPLE 3.1. Let  $\Omega = (0, 1) \times (0, 1)$  and let  $f$  in (1.1) be chosen so that

$$u(x_1, x_2) = (x_1^3 - x_1) \sin \pi x_2$$

is the exact solution. The next table shows the global maximum errors at nodes for the standard Ritz-Galerkin method using bases  $\{p^i\}$  and  $\{b^i\}$ , and for the scheme (2.3) with the basis  $\{v^i\}$  and the numerical integration (2.4). It also illustrates the behaviour of the local error  $e_h$  given by (2.17) for  $\Omega_0 = \left(\frac{1}{4}, \frac{3}{4}\right) \times \left(\frac{1}{4}, \frac{3}{4}\right)$ .

$h^{-1}$	$\{p^i\}$	$\{b^i\}$	$\{v^i\}$	$e_h$
4	1.810E-2	1.944E-2	2.525E-4	—
8	4.988E-3	5.089E-3	1.658E-5	6.953E-4
16	1.262E-3	1.263E-3	1.031E-6	4.437E-5
32	3.170E-4	3.153E-4	6.437E-8	2.784E-6

EXAMPLE 3.2. Let  $\Omega = (0, 1) \times (0, 1)$  and let  $f$  in (1.1) be chosen so that

$$u(x_1, x_2) = (x_1^{2.5} - x_1^{3.5}) \sin \pi x_2$$

is the exact solution. Analogously to the previous example we get:

$h^{-1}$	$\{p^i\}$	$\{b^i\}$	$\{v^i\}$	$e_h$
4	7.456E-3	8.490E-3	1.255E-4	—
8	2.130E-3	2.016E-3	9.075E-6	8.184E-4
16	5.392E-4	4.980E-4	7.210E-7	4.134E-5
32	1.352E-4	1.241E-4	6.077E-8	2.544E-6

In the last but one column we roughly have only the  $O(h^{3.5})$ -superconvergence, since  $u \in W_\infty^2(\Omega) \setminus W_\infty^3(\Omega)$ . However, this is still much more better than the  $O(h^2)$ -convergence from the two previous columns.

EXAMPLE 3.3. In this example we compare the superconvergence result of the previous section with superconvergence phenomena for quadratic elements. Let again  $\Omega = (0, 1) \times (0, 1)$ ,

$$u(x_1, x_2) = x_2(x_2 - 1) \sin \pi x_1,$$

and let us denote by  $\tilde{u}^h$  the standard Ritz-Galerkin approximation of  $u$  based on the triangular quadratic elements over the mesh of Fig. 2 (including the numerical integration (2.4)). Note that

$$\|u - \tilde{u}^h\|_{0, \infty, \Omega} = O(h^3)$$

is the best global rate. However, it is known (see e.g. the survey [44]) that the use of the quadratic elements yields the  $O(h^4)$ -superconvergence at vertices on uniform



triangulations (i.e. when any two adjacent triangles form a parallelogram). The same phenomenon can be observed at the midpoints of sides as follows from the next table:

$h^{-1}$	$\max_{z \in Z_h}  u(z) - \hat{u}_h(z) $	$\max_{z \in Z_h}  u(z) - \hat{u}^h(z) $	$\max_{z \in M_h}  u(z) - \hat{u}^h(z) $
4	1.683E-4	6.580E-4	5.263E-4
8	1.031E-5	4.206E-5	3.593E-5
16	6.410E-7	2.646E-6	2.325E-6
32	4.001E-8	1.658E-7	1.468E-7

Here  $Z_h$  and  $M_h$  are the sets of vertices and midpoints, respectively.

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