

## Optimal convergence rates for goal-oriented adaptivity

Alexander Haberl

joint work with

M. Feischl, T. Führer, G. Gantner, D. Praetorius



Technische Universität Wien  
Institut für Analysis und Scientific Computing



Der Wissenschaftsfonds.

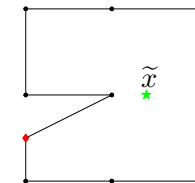
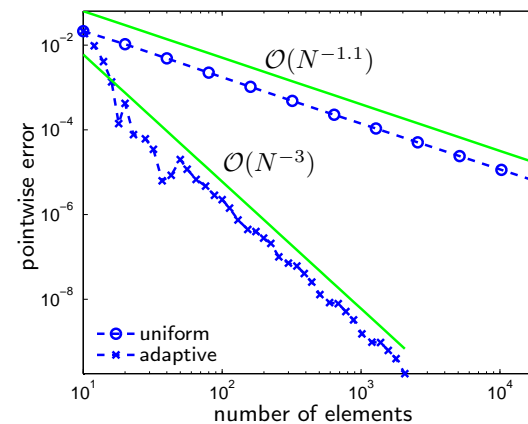
## Outline

- 1 Motivation
- 2 Model problem
- 3 Adaptive strategy
- 4 Main result
- 5 Numerical examples
- 6 Summary

- 1 Motivation
- 2 Model problem
- 3 Adaptive strategy
- 4 Main result
- 5 Numerical examples
- 6 Summary

## What is all about?

**GOAL:** For  $\tilde{x} \in \Omega$ , compute  $u(\tilde{x})$ , where  $-\Delta u = 0$ ,  $u|_{\Gamma} = g$



- 1 Motivation
- 2 Model problem**
- 3 Adaptive strategy
- 4 Main result
- 5 Numerical examples
- 6 Summary

## Model problem

- $\Omega \subset \mathbb{R}^d$  bounded Lipschitz domain,  $d = 2, 3$
- $\Gamma := \partial\Omega$

### Laplace-Dirichlet problem

$$\begin{aligned} -\Delta u &= 0 & \text{in } \Omega \\ u &= g & \text{on } \Gamma \end{aligned}$$

- simple-layer operator

$$V\phi(\tilde{x}) := \int_{\Gamma} G(\tilde{x}, y)\phi(y)dy$$

- double-layer operator

$$Kg(\tilde{x}) := \int_{\Gamma} \partial_{n(y)}G(\tilde{x}, y)g(y)dy$$

### Representation formula

$$u(\tilde{x}) = V\partial_n u(\tilde{x}) - Kg(\tilde{x}) \quad \text{for all } \tilde{x} \in \Omega$$

## Galerkin BEM

- normal derivative  $\phi = \partial_n u$  obtained by

$$V\phi = (K + 1/2)g =: f \quad \text{on } \Gamma$$

- mesh  $\mathcal{T}_\star$  of  $\Gamma$
- $\mathcal{P}^p(\mathcal{T}_\star)$  space of piecewise polynomials of degree  $\leq p$

### Galerkin approximation of $V\phi = f$

For given  $f \in H^{1/2}(\Gamma)$ , find  $\Phi_\star \in \mathcal{P}^p(\mathcal{T}_\star)$  s.t.

$$\langle V\Phi_\star, X_\star \rangle_{L^2(\Gamma)} = \langle f, X_\star \rangle_{L^2(\Gamma)} \quad \text{for all } X_\star \in \mathcal{P}^p(\mathcal{T}_\star)$$

- Lax-Milgram  $\implies$  exists unique solution  $\Phi_\star$

- 1 Motivation
- 2 Model problem
- 3 Adaptive strategy**
- 4 Main result
- 5 Numerical examples
- 6 Summary

## Main idea 1/3

- approximate solution  $u = V\phi - Kg$  by

$$u \approx u_\ell := V\Phi_\ell - Kg \quad \text{in } \Omega$$

- for fixed  $\tilde{x} \in \Omega$

$$u(\tilde{x}) - u_\ell(\tilde{x}) = V(\phi - \Phi_\ell)(\tilde{x}) = \langle G(\tilde{x}, \cdot), \phi - \Phi_\ell \rangle$$

- Galerkin orthogonality

$$\langle V\Psi_\ell, \phi - \Phi_\ell \rangle = 0 \quad \text{for all } \Psi_\ell \in \mathcal{P}^p(\mathcal{T}_\ell)$$

⇒ obtain

$$u(\tilde{x}) - u_\ell(\tilde{x}) = \langle G(\tilde{x}, \cdot) - V\Psi_\ell, \phi - \Phi_\ell \rangle$$

## Main idea 2/3

- for fixed  $\tilde{x} \in \Omega$  and all  $\Psi_\ell \in \mathcal{P}^p(\mathcal{T}_\ell)$

$$u(\tilde{x}) - u_\ell(\tilde{x}) = \langle G(\tilde{x}, \cdot) - V\Psi_\ell, \phi - \Phi_\ell \rangle$$

## Dual problem

- consider auxiliary problem

$$V\psi(\cdot) = G(\tilde{x}, \cdot)$$

- find Galerkin approximation  $\Psi_\ell \in \mathcal{P}^p(\mathcal{T}_\ell)$  s.t.

$$\langle V\Psi_\ell, X_\ell \rangle_{L^2(\Gamma)} = \langle G(\tilde{x}, \cdot), X_\ell \rangle_{L^2(\Gamma)} \quad \text{for all } X_\ell \in \mathcal{P}^p(\mathcal{T}_\star)$$

## Main idea 3/3

- for fixed  $\tilde{x} \in \Omega$  and  $\Psi_\ell \approx \psi = V^{-1}G(\tilde{x}, \cdot)$

$$u(\tilde{x}) - u_\ell(\tilde{x}) = \langle G(\tilde{x}, \cdot) - V\Psi_\ell, \phi - \Phi_\ell \rangle = \langle V(\psi - \Psi_\ell), \phi - \Phi_\ell \rangle$$

- with energy norm  $\|z\|^2 = \langle Vz, z \rangle \simeq \|z\|_{H^{-1/2}(\Gamma)}^2$

$$|u(\tilde{x}) - u_\ell(\tilde{x})| \leq \|\psi - \Psi_\ell\| \|\phi - \Phi_\ell\|$$

- with appropriate error estimators

$$|u(\tilde{x}) - u_\ell(\tilde{x})| \leq \|\psi - \Psi_\ell\| \|\phi - \Phi_\ell\| \lesssim \eta_{\psi, \ell} \eta_{\phi, \ell}$$

## Weighted-residual error estimator


- $z \in \{\phi, \psi\}$  with Galerkin approximation  $Z_\star \in \mathcal{P}^p(\mathcal{T}_\star)$

- $\eta_{z, \star}(T)^2 := |T|^{1/(d-1)} \|\nabla(f - VZ_\star)\|_{L^2(T)}^2$  for  $T \in \mathcal{T}_\star$

- define  $\eta_{z, \star} := \left( \sum_{T \in \mathcal{T}_\star} \eta_{z, \star}(T)^2 \right)^{1/2}$

- $\eta_{z, \star}$  is reliable i.e.,  $\|z - Z_\star\| \leq C_{\text{rel}} \eta_{z, \star}$

---

 Carstensen, Stephan: Math. Comp. 64 (1995)

 Carstensen: Math. Comp. 65 (1996)

 Carstensen, Maischak, Stephan: Numer. Math. 90 (2001)

## Solve - Estimate - Mark - Refine

- **Input:** initial mesh  $\mathcal{T}_0$  and adaptivity parameter  $0 < \theta \leq 1$


For all  $\ell = 0, 1, 2, 3, \dots$  iterate (Becker et al. '11)

- 1 compute approximations  $\Phi_\ell$  and  $\Psi_\ell$
- 2 compute indicators  $\eta_{\phi,\ell}(T)$  and  $\eta_{\psi,\ell}(T)$  for all  $T \in \mathcal{T}_\ell$
- 3 assemble  $\rho_\ell(T)^2 := \eta_{\phi,\ell}(T)^2 \eta_{\psi,\ell}^2 + \eta_{\phi,\ell}^2 \eta_{\psi,\ell}(T)^2$
- 4 find (minimal) set  $\mathcal{M}_\ell \subseteq \mathcal{T}_\ell$  s.t.

$$\theta \rho_\ell^2 \leq \sum_{T \in \mathcal{M}_\ell} \rho_\ell(T)^2$$

- 5 refine (at least) marked elements  $T \in \mathcal{M}_\ell$  to obtain  $\mathcal{T}_{\ell+1}$

- **Output:** approximations  $\Phi_\ell, \Psi_\ell$  and  $\eta_{\phi,\ell}, \eta_{\psi,\ell}$  for all  $\ell \in \mathbb{N}$

 Becker, Estecahandy, Trujillo: SINUM 49 (2011)

## Separate marking

- **Input:** initial mesh  $\mathcal{T}_0$  and adaptivity parameter  $0 < \theta \leq 1$

For all  $\ell = 0, 1, 2, 3, \dots$  iterate (Mommer, Stevenson '09)

- 1 compute approximation  $\Phi_\ell$  and  $\Psi_\ell$
- 2 compute indicators  $\eta_{\phi,\ell}(T)$  and  $\eta_{\psi,\ell}(T)$  for all  $T \in \mathcal{T}_\ell$
- 3 find (minimal) sets  $\mathcal{M}_{\phi,\ell}, \mathcal{M}_{\psi,\ell} \subseteq \mathcal{T}_\ell$  s.t.

$$\theta \eta_{\phi,\ell}^2 \leq \sum_{T \in \mathcal{M}_{\phi,\ell}} \eta_{\phi,\ell}(T)^2 \quad \text{and} \quad \theta \eta_{\psi,\ell}^2 \leq \sum_{T \in \mathcal{M}_{\psi,\ell}} \eta_{\psi,\ell}(T)^2$$

- 4 choose  $\mathcal{M}_\ell \in \{\mathcal{M}_{\phi,\ell}, \mathcal{M}_{\psi,\ell}\}$  s. t.  $\#\mathcal{M}_\ell = \min\{\#\mathcal{M}_{\phi,\ell}, \#\mathcal{M}_{\psi,\ell}\}$
- 5 refine (at least) marked elements  $T \in \mathcal{M}_\ell$  to obtain  $\mathcal{T}_{\ell+1}$

- **Output:** approximations  $\Phi_\ell, \Psi_\ell$  and  $\eta_{\phi,\ell}, \eta_{\psi,\ell}$  for all  $\ell \in \mathbb{N}$

 Mommer, Stevenson: SINUM 47 (2009)

- 1 Motivation
- 2 Model problem
- 3 Adaptive strategy
- 4 **Main result**
- 5 Numerical examples
- 6 Summary

## Approximation class

- for  $s > 0$ , define  $z \in \mathbb{A}_s$  by

$$\|z\|_{\mathbb{A}_s} := \sup_{N \in \mathbb{N}_0} \left( (N+1)^s \min_{\#\mathcal{T}_* - \#\mathcal{T}_0 \leq N} \eta_{z,*} \right) < \infty$$

- $z \in \mathbb{A}_s \iff \eta_{z,*} = \mathcal{O}\left((\#\mathcal{T}_* - \#\mathcal{T}_0)^{-s}\right)$  for optimal meshes

- **main result:** ABEM meshes guarantee

$$\forall s, t > 0 \quad \left[ \phi \in \mathbb{A}_s, \psi \in \mathbb{A}_t \implies \eta_{\phi,\ell} \eta_{\psi,\ell} = \mathcal{O}\left((\#\mathcal{T}_\ell - \#\mathcal{T}_0)^{-(s+t)}\right) \right]$$

- **consequence:**
  - no gain to use other mesh for dual problem
  - no gain to use higher-order polynomials for dual problem

## Optimal convergence

### Theorem (Feischl, Führer, Gantner, H., Praetorius 16)

- $\forall 0 < \theta \leq 1 \quad \exists 0 < q_{\text{lin}} < 1 \quad \exists C_{\text{lin}} > 0 \quad \forall \ell, n \geq 0$

$$\eta_{\phi, \ell+n} \eta_{\psi, \ell+n} \leq C_{\text{lin}} q_{\text{lin}}^n \eta_{\phi, \ell} \eta_{\psi, \ell}$$

- $\forall 0 < \theta \ll 1 \quad \forall s, t > 0$  with  $(\phi, \psi) \in \mathbb{A}_s \times \mathbb{A}_t \quad \exists C_{\text{opt}} \quad \forall \ell \geq 0$

$$\eta_{\phi, \ell} \eta_{\psi, \ell} \leq C_{\text{opt}} \|\phi\|_{\mathbb{A}_s} \|\psi\|_{\mathbb{A}_t} (\#\mathcal{T}_\ell - \#\mathcal{T}_0)^{-(s+t)}$$

- algorithm realizes all possible algebraic rates  $s + t$
- reliability guarantees


$$|u(\tilde{x}) - u_\ell(\tilde{x})| \lesssim \eta_{\phi, \ell} \eta_{\psi, \ell} \lesssim (\#\mathcal{T}_\ell - \#\mathcal{T}_0)^{-(s+t)}$$

 Feischl, Führer, Gantner, H., Praetorius: Numer. Math., 132 (2016)

- proof follows ideas of Mommer & Stevenson
  - but avoids FEM, efficiency, bisec5-refinement
  - and gives first rigorous proof for the BET algorithm
  - also generalizes FEM works beyond Poisson model problem
- analysis only based on properties of estimator
- analysis fits into axiomatic framework
- same axioms as for standard adaptivity

 Mommer, Stevenson: SINUM 47 (2009)

 Carstensen, Feischl, Page, Praetorius: Comp. Math. Appl. 67 (2014)

 Becker, Estecahandy, Trujillo: SINUM 49 (2011)

## Axioms

- $z \in \{\phi, \psi\}$  with Galerkin approximation  $Z \in \{\Phi, \Psi\}$
- for all  $\mathcal{T}_\star, \mathcal{T}_\bullet$  with  $\mathcal{T}_\star$  is refinement of  $\mathcal{T}_\bullet$

(A1) stability on non-refined elements

$$|\eta_{z, \star}(\mathcal{T}_\bullet \cap \mathcal{T}_\star) - \eta_{z, \bullet}(\mathcal{T}_\bullet \cap \mathcal{T}_\star)| \leq C_{\text{stb}} \|Z_\bullet - Z_\star\|$$

(A2) reduction on refined elements

$$\eta_{z, \star}(\mathcal{T}_\star \setminus \mathcal{T}_\bullet)^2 \leq q_{\text{red}} \eta_{z, \bullet}(\mathcal{T}_\bullet \setminus \mathcal{T}_\star)^2 + C_{\text{red}} \|Z_\bullet - Z_\star\|^2$$

(A3) discrete reliability

$$\|Z_\bullet - Z_\star\| \leq C_{\text{rel}} \eta_{z, \bullet}(\mathcal{R}_z(\mathcal{T}_\bullet, \mathcal{T}_\star))$$

with  $\mathcal{T}_\bullet \setminus \mathcal{T}_\star \subseteq \mathcal{R}_z(\mathcal{T}_\bullet, \mathcal{T}_\star)$  and  $\#\mathcal{R}_z(\mathcal{T}_\bullet, \mathcal{T}_\star) \leq C_{\text{rel}} \#(\mathcal{T}_\bullet \setminus \mathcal{T}_\star)$

## Linear convergence

- $z \in \{\phi, \psi\}$  and  $\ell \in \mathbb{N}$  with mesh  $\mathcal{T}_\ell$
- suppose  $\ell \leq j_1 < \dots < j_k < \ell + n$  with

$$\theta \eta_{z, j_m}^2 \leq \eta_{z, j_m}^2 (\mathcal{T}_{j_m} \setminus \mathcal{T}_{j_{m+1}}) \quad \text{for all } m = 1, \dots, k$$

$\Rightarrow$  there exist  $C_{\text{conv}} > 0$  and  $0 < q_{\text{conv}} < 1$  such that

$$\eta_{z, \ell+n}^2 \leq C_{\text{lin}} q_{\text{conv}}^k \eta_{z, \ell}^2.$$

## Linear convergence

- for all  $\ell \in \mathbb{N}$ , algorithm guarantees

$$\theta \eta_{\phi,\ell}^2 \leq \sum_{T \in \mathcal{M}_\ell} \eta_{\phi,\ell}(T)^2 \quad \text{or} \quad \theta \eta_{\psi,\ell}^2 \leq \sum_{T \in \mathcal{M}_\ell} \eta_{\psi,\ell}(T)^2$$

⇒ for  $n$  steps:

- $k$ -times Dörfler Marking for  $\eta_{\phi,\ell}$
- $(n - k)$ -times Dörfler marking for  $\eta_{\psi,\ell}$

$$\Rightarrow \eta_{\phi,\ell+n}^2 \leq C_{\text{lin}} q_{\text{conv}}^k \eta_{\phi,\ell}^2 \quad \text{and} \quad \eta_{\psi,\ell+n}^2 \leq C_{\text{lin}} q_{\text{conv}}^{(n-k)} \eta_{\psi,\ell}^2$$

⇒ for  $q_{\text{lin}} = q_{\text{conv}}^{1/2}$ , obtain linear convergence

$$\eta_{\phi,\ell+n} \eta_{\psi,\ell+n} \leq C_{\text{lin}} q_{\text{lin}}^n \eta_{\phi,\ell} \eta_{\psi,\ell}$$

## Control of $\#\mathcal{M}_\ell$ 1/3

### Lemma

$\forall 0 < \theta \ll 1 \quad \forall s, t > 0$  with  $(\phi, \psi) \in \mathbb{A}_s \times \mathbb{A}_t \quad \exists C_2, C_3 > 0$

$$\#\mathcal{M}_\ell \leq C_2 (C_3 \|\phi\|_{\mathbb{A}_s} \|\psi\|_{\mathbb{A}_t})^{1/(s+t)} (\eta_{\phi,\ell} \eta_{\psi,\ell})^{-1/(s+t)}$$

- for each  $\kappa > 0$ , there exists  $C_1 > 0$  and a refinement  $\widehat{\mathcal{T}}_\ell$  of  $\mathcal{T}_\ell$  s.t.

$$\begin{aligned} \#\widehat{\mathcal{T}}_\ell - \#\mathcal{T}_\ell &\leq 2(C_1 \kappa^{-1/2} \|\phi\|_{\mathbb{A}_s} \|\psi\|_{\mathbb{A}_t})^{1/(s+t)} (\eta_{\phi,\ell} \eta_{\psi,\ell})^{-1/(s+t)} \\ \widehat{\eta}_{\phi,\ell}^2 \widehat{\eta}_{\psi,\ell}^2 &\leq \kappa \eta_{\phi,\ell}^2 \eta_{\psi,\ell}^2 \end{aligned}$$

$$\Rightarrow \widehat{\eta}_{\phi,\ell}^2 \leq \kappa^{1/2} \eta_{\phi,\ell}^2 \quad \text{or} \quad \widehat{\eta}_{\psi,\ell}^2 \leq \kappa^{1/2} \eta_{\psi,\ell}^2$$

## Control of $\#\mathcal{M}_\ell$ 2/3

$$\bullet \widehat{\eta}_{\phi,\ell}^2 \leq \kappa^{1/2} \eta_{\phi,\ell}^2 \quad \text{or} \quad \widehat{\eta}_{\psi,\ell}^2 \leq \kappa^{1/2} \eta_{\psi,\ell}^2$$

- optimality of Dörfler marking for  $z \in \{\phi, \psi\}$

$$\widehat{\eta}_{z,\ell}^2 \leq \kappa^{1/2} \eta_{z,\ell}^2 \quad \Longrightarrow \quad \theta \eta_{z,\ell}^2 \leq \eta_{z,\ell} (\mathcal{R}_z(\mathcal{T}_\ell, \widehat{\mathcal{T}}_\ell))^2$$

- $\mathcal{R}_z(\mathcal{T}_\ell, \widehat{\mathcal{T}}_\ell)$  is the set of refined elements from (A3)

⇒ Dörfler marking for

- $\phi$  with set  $\mathcal{R}_\phi(\mathcal{T}_\ell, \widehat{\mathcal{T}}_\ell)$  or
- $\psi$  with set  $\mathcal{R}_\psi(\mathcal{T}_\ell, \widehat{\mathcal{T}}_\ell)$

## Control of $\#\mathcal{M}_\ell$ 3/3

- minimality of  $\mathcal{M}_\ell$  implies

$$\begin{aligned} \#\mathcal{M}_\ell &= \min\{\#\mathcal{M}_{\phi,\ell}, \#\mathcal{M}_{\psi,\ell}\} \\ &\leq C_{\text{mark}} \max\{\#\mathcal{R}_\phi(\mathcal{T}_\ell, \widehat{\mathcal{T}}_\ell), \#\mathcal{R}_\psi(\mathcal{T}_\ell, \widehat{\mathcal{T}}_\ell)\} \\ &\leq C_{\text{mark}} C_{\text{rel}} \#(\mathcal{T}_\ell \setminus \widehat{\mathcal{T}}_\ell) \end{aligned}$$

- recall:  $\#\widehat{\mathcal{T}}_\ell - \#\mathcal{T}_\ell \leq 2(C_1 \kappa^{-1/2} \|\phi\|_{\mathbb{A}_s} \|\psi\|_{\mathbb{A}_t})^{1/(s+t)}$

- define  $C_2 = 2C_{\text{mark}} C_{\text{rel}}$  and  $C_3 = C_1 \kappa^{-1/2}$

- use  $\#(\mathcal{T}_\ell \setminus \widehat{\mathcal{T}}_\ell) \leq \#\widehat{\mathcal{T}}_\ell - \#\mathcal{T}_\ell$  to obtain

$$\#\mathcal{M}_\ell \leq C_2 (C_3 \|\phi\|_{\mathbb{A}_s} \|\psi\|_{\mathbb{A}_t})^{1/(s+t)} (\eta_{\phi,\ell} \eta_{\psi,\ell})^{-1/(s+t)}$$

## Proof of main theorem

- linear convergence

$$\eta_{\phi, \ell+n} \eta_{\psi, \ell+n} \leq C_{\text{lin}} \eta_{\text{lin}}^n \eta_{\phi, \ell} \eta_{\psi, \ell}$$

- control of  $\#\mathcal{M}_\ell$

$$\#\mathcal{M}_\ell \leq C_2 (C_3 \|\phi\|_{\mathbb{A}_s} \|\psi\|_{\mathbb{A}_t})^{1/(s+t)} (\eta_{\phi, \ell} \eta_{\psi, \ell})^{-1/(s+t)}$$

- mesh-closure estimate

$$\#\mathcal{T}_\ell - \#\mathcal{T}_0 \leq C_{\text{mesh}} \sum_{j=0}^{\ell-1} \#\mathcal{M}_j$$

$$\Rightarrow \eta_{\phi, \ell} \eta_{\psi, \ell} \leq C_{\text{opt}} \|\phi\|_{\mathbb{A}_s} \|\psi\|_{\mathbb{A}_t} (\#\mathcal{T}_\ell - \#\mathcal{T}_0)^{-(s+t)}$$

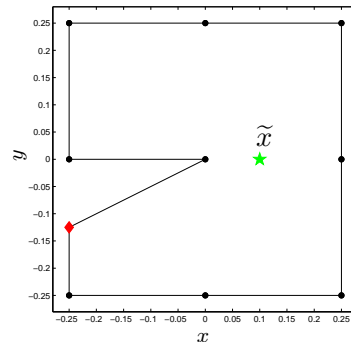
- Motivation
- Model problem
- Adaptive strategy
- Main result
- Numerical examples**
- Summary

## Z-shaped domain in 2D

- evaluation point  $\tilde{x} = (0.1, 0)$

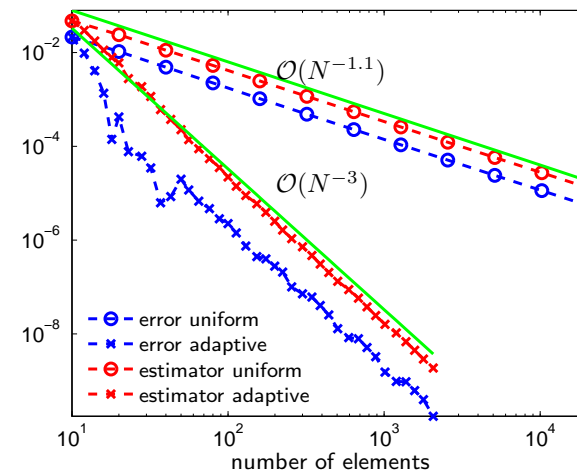
- exact PDE solution  $u(x, y)$

$$u(x, y) = r^{\pi/\alpha} \cos\left(\frac{\pi}{\alpha}\varphi\right)$$



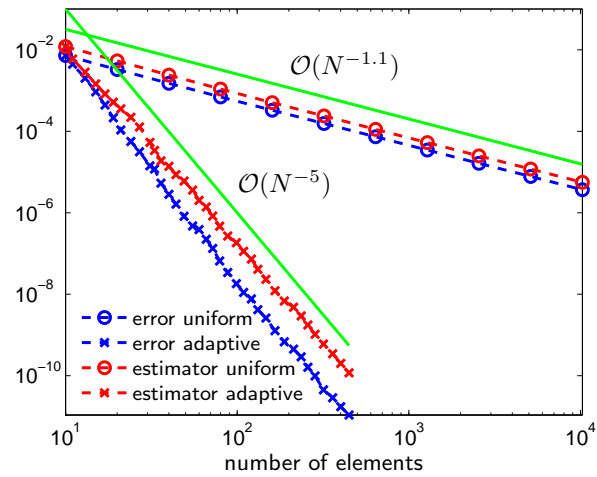
- GOAL:**

- $\|\phi - \Phi_\ell\|_{H^{-1/2}} \lesssim h^{(p+1)+1/2} \simeq N^{-(p+3/2)}$  for  $\Phi_\ell \in \mathcal{P}^p(\mathcal{T}_\ell)$
- aim for  $|u(\tilde{x}) - u_\ell(\tilde{x})| \lesssim N^{-(2p+3)}$

 $|u(\tilde{x}) - u_\ell(\tilde{x})|$  for  $p=0$ 

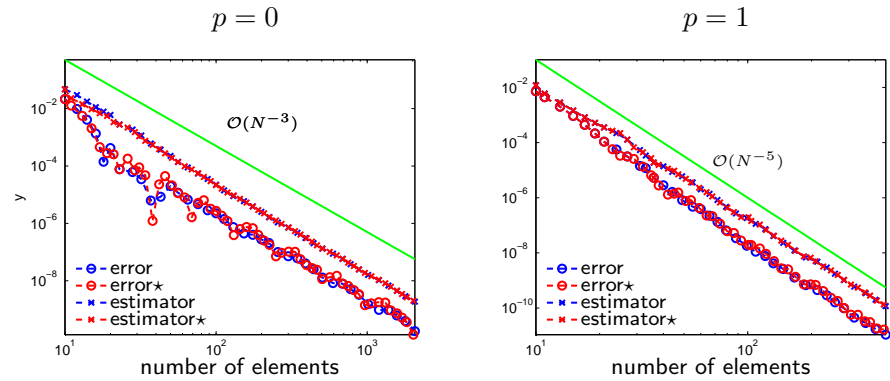
- $|u(\tilde{x}) - u_\ell(\tilde{x})|$  and  $\eta_{\phi, \ell} \eta_{\psi, \ell}$  realize optimal rate  $\mathcal{O}(N^{-3})$

$|u(\tilde{x}) - u_\ell(\tilde{x})|$  for  $p=1$



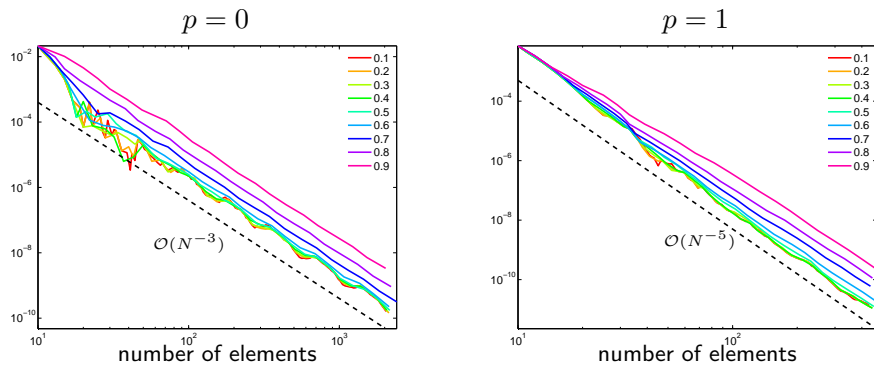
- $|u(\tilde{x}) - u_\ell(\tilde{x})|$  and  $\eta_{\phi,\ell}, \eta_{\psi,\ell}$  realize optimal rate  $\mathcal{O}(N^{-5})$

Marking strategies



- \* . . . . . separate marking (Mommer & Stevenson)
- both marking strategies realize optimal convergence rate

Adaptivity parameter  $0 < \theta \leq 1$

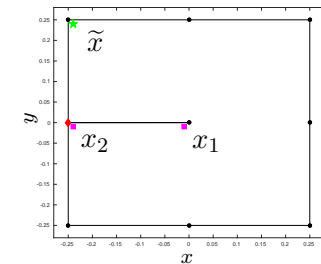


- rate is stable in  $\theta$ , while  $0 < \theta \ll 1$  in the analysis

Almost-slit domain in 2D

- evaluation point  $\tilde{x} = (-0.24, 0.24)$
- exact PDE solution  $u(x, y)$   

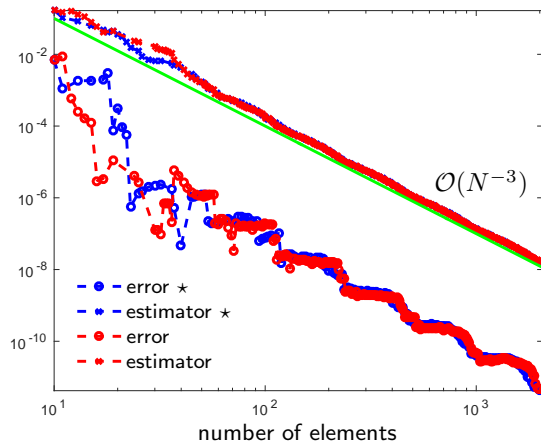
$$u(x, y) = r^{\pi/\alpha} \cos\left(\frac{\pi}{\alpha}\varphi\right)$$



- add. points  $x_1 = (-0.01, -0.01)$  and  $x_2 = (-0.24, -0.01)$

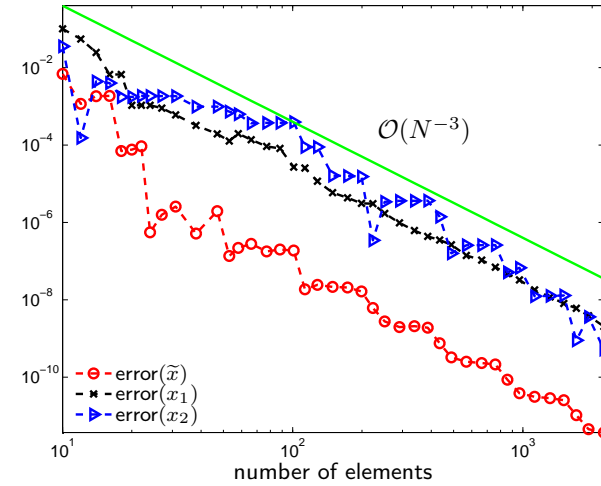


$|u(\tilde{x}) - u_\ell(\tilde{x})|$  for  $p=0$



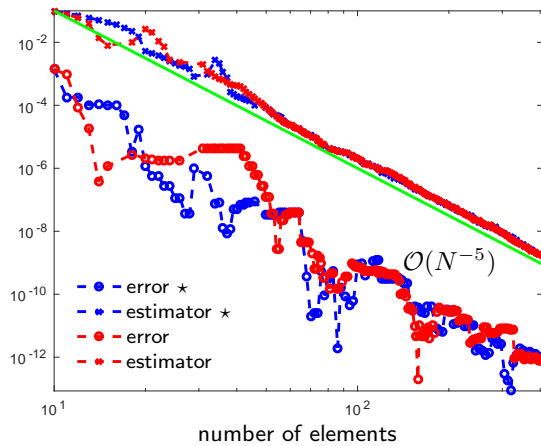
- \* . . . . . separate marking (Mommer & Stevenson)
- both marking strategies realize optimal convergence rate  $\mathcal{O}(N^{-3})$

Additional evaluation points for  $p=0$



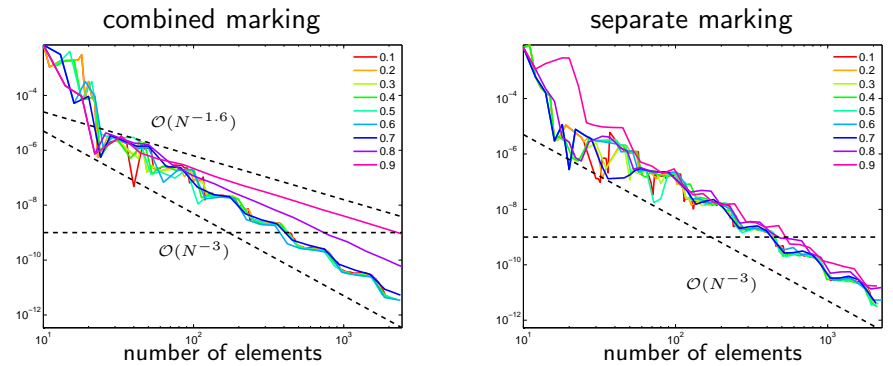
- optimal rate  $\mathcal{O}(N^{-3})$  for points errors at  $x_1$  and  $x_2$

$|u(\tilde{x}) - u_\ell(\tilde{x})|$  for  $p=1$

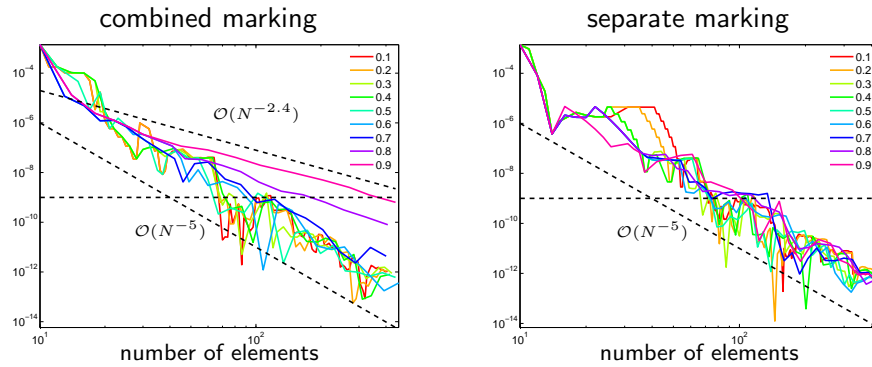


- \* . . . . . separate marking (Mommer & Stevenson)
- both marking strategies realize optimal convergence rate  $\mathcal{O}(N^{-5})$

Adaptivity parameter  $0 < \theta \leq 1$  for  $p = 0$



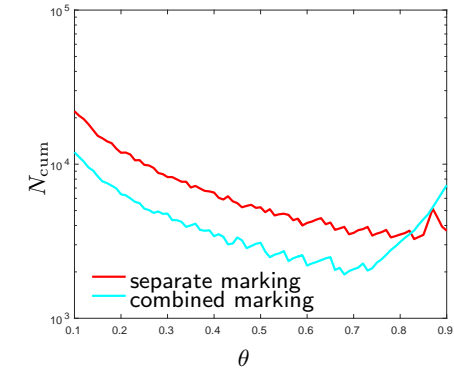
- rate of separate marking (MS) is stable in  $\theta$
- rate of combined marking (BET) degenerates for  $\theta \geq 0.7$

Adaptivity parameter  $0 < \theta \leq 1$  for  $p = 1$ 

- rate of separate marking (MS) is stable in  $\theta$
- rate of combined marking (BET) degenerates for  $\theta \geq 0.7$

What is the best  $\theta$  ?

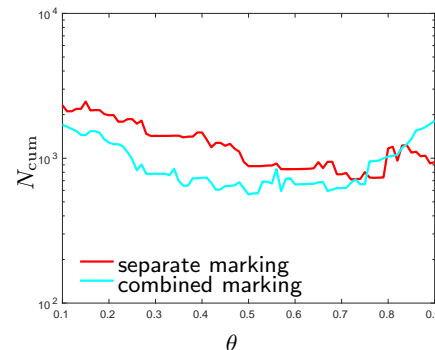
- $p = 0$
- error  $\leq 10^{-9}$
- $N_{\text{cum}} := \sum_{j=0}^{\ell} \#\mathcal{T}_j$



- combined marking is slightly better for  $\theta \leq 0.7$
- algorithm works best for  $0.5 \leq \theta \leq 0.7$

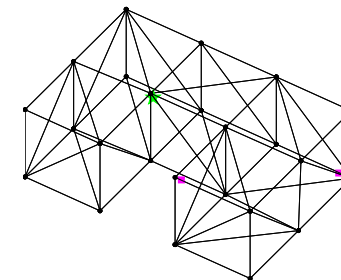
What is the best  $\theta$  ?

- $p = 1$
- error  $\leq 10^{-9}$
- $N_{\text{cum}} := \sum_{j=0}^{\ell} \#\mathcal{T}_j$



- combined marking is slightly better for  $\theta \leq 0.7$
- algorithm works best for  $0.5 \leq \theta \leq 0.7$

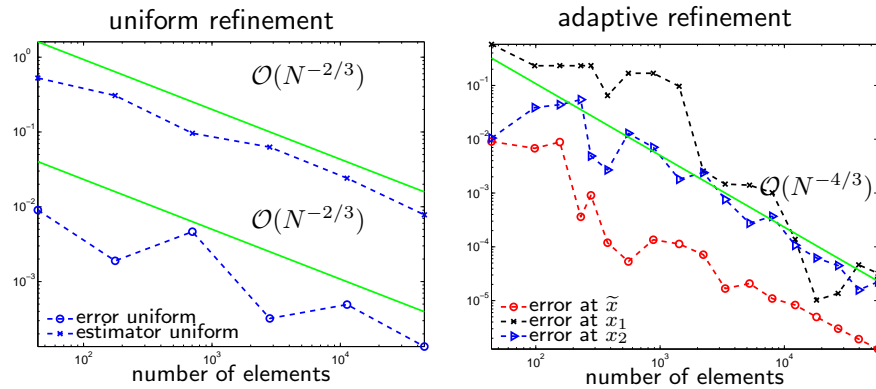
## U-shape domain in 3D



- evaluation point  $\tilde{x} = (-0.05, 0, 0.9)$
- exact PDE solution  $u(x, y, z)$  in polar coordinates

$$u(x, y, z) = z r_1^{2/3} \cos(2\varphi_1/3) + r_2^{2/3} \cos(2\varphi_2/3)$$

## U-shape domain in 3D



- algorithm leads to optimal convergence for point-error at  $\tilde{x}$
- also optimal convergence for point-errors at  $x_1, x_2$

- 1 Motivation
- 2 Model problem
- 3 Adaptive strategy
- 4 Main result
- 5 Numerical examples
- 6 Summary

## Summary

- **GOAL:** For  $\tilde{x} \in \Omega$ , compute  $u(\tilde{x})$ , where  $-\Delta u = 0$ ,  $u|_{\Gamma} = g$
- in each adaptive step: Solve

## Primal problem

$$V\phi = (K + 1/2)g$$

## Dual problem

$$V\psi = G(\tilde{x}, \cdot)$$

- error bounded by estimator product

$$|u(\tilde{x}) - u_{\ell}(\tilde{x})| \leq \|\psi - \Psi_{\ell}\| \|\phi - \Phi_{\ell}\| \lesssim \eta_{\psi, \ell} \eta_{\phi, \ell}$$

- get optimal rate for the estimator product

$$|u(\tilde{x}) - u_{\ell}(\tilde{x})| \lesssim \eta_{\phi, \ell} \eta_{\psi, \ell} \lesssim (\#\mathcal{T}_{\ell} - \#\mathcal{T}_0)^{-(s+t)}$$

- concept also applies to goal-orientated AFEM
- extends work of Mommer & Stevenson!

# Thanks for listening

## Alexander Haberl

Vienna University of Technology  
Institute for Analysis  
and Scientific Computing

<http://www.asc.tuwien.ac.at/~ahaberl>