# Localization of dual norms, local stopping criteria, and fully adaptive solvers

# Martin Vohralík

**INRIA** Paris

in collaboration with Jan Blechta, Patrick Ciarlet Jr., Alexandre Ern, and Josef Málek

Birmingham, January 6, 2016



- Laplace
- Nonlinear Laplace
- 2 Localization dual norms
  - Local–global equivalence
  - Numerical results
- 3 Fully adaptive solvers
  - Setting
  - A posteriori guaranteed upper bound
  - Local stopping criteria, efficiency, and robustness
  - Applications
  - Numerical results





- Residuals and their dual norms
  - Laplace
  - Nonlinear Laplace
- 2 Localization dual norms
  - Local–global equivalence
  - Numerical results
- 3 Fully adaptive solvers
  - Setting
  - A posteriori guaranteed upper bound
  - Local stopping criteria, efficiency, and robustness
  - Applications
  - Numerical results
- 4 Conclusions and ongoing work



- Residuals and their dual norms
  - Laplace
  - Nonlinear Laplace
- 2 Localization dual norms
  - Local–global equivalence
  - Numerical results
- 3 Fully adaptive solvers
  - Setting
  - A posteriori guaranteed upper bound
  - Local stopping criteria, efficiency, and robustness
  - Applications
  - Numerical results
- 4 Conclusions and ongoing work



Residual and its dual norm for Laplacian

# The Laplace problem

Residuals and dual norms Localization Fully adaptive solvers

$$-\Delta u = f$$
 in  $\Omega$ ,  
 $u = 0$  on  $\partial \Omega$ 

Laplace Nonlinear Laplace

• polytope  $\Omega \subset \mathbb{R}^d$ ,  $d \ge 1$ ,  $f \in L^2(\Omega)$ 

**Weak formulation** Find  $u \in H_0^1(\Omega)$  such that

 $(\nabla u, \nabla v) = (f, v) \qquad \forall v \in H_0^1(\Omega)$ 

**Residual**  $\mathcal{R}(u_h) \in H^{-1}(\Omega)$ 

 $\langle \mathcal{R}(u_h), v \rangle := (f, v) - (\nabla u_h, \nabla v), \quad v \in H^1_0(\Omega)$  weak form. misfit



Residual and its dual norm for Laplacian

# The Laplace problem

Residuals and dual norms Localization Fully adaptive solvers

$$-\Delta u = f$$
 in  $\Omega$ ,  
 $u = 0$  on  $\partial \Omega$ 

Laplace Nonlinear Laplace

• polytope  $\Omega \subset \mathbb{R}^d$ ,  $d \ge 1$ ,  $f \in L^2(\Omega)$ 

# Weak formulation

Find  $u \in H_0^1(\Omega)$  such that

$$(\nabla u, \nabla v) = (f, v) \qquad \forall v \in H_0^1(\Omega)$$

Residual  $\mathcal{R}(u_h) \in H^{-1}(\Omega)$ 

 $\langle \mathcal{R}(u_h), v \rangle := (f, v) - (\nabla u_h, \nabla v), \quad v \in H^1_0(\Omega)$  weak form. misfit



Laplace Nonlinear Laplace

### The Laplace problem

Residuals and dual norms Localization Fully adaptive solvers

$$-\Delta u = f$$
 in  $\Omega$ ,  
 $u = 0$  on  $\partial \Omega$ 

• polytope  $\Omega \subset \mathbb{R}^d$ ,  $d \ge 1$ ,  $f \in L^2(\Omega)$ 

# Weak formulation

Find  $u \in H_0^1(\Omega)$  such that

$$(\nabla u, \nabla v) = (f, v) \qquad \forall v \in H_0^1(\Omega)$$

**Residual**  $\mathcal{R}(u_h) \in H^{-1}(\Omega)$ 

 $\langle \mathcal{R}(u_h), v \rangle := (f, v) - (\nabla u_h, \nabla v), \quad v \in H_0^1(\Omega)$  weak form. misfit



Laplace Nonlinear Laplace

### The Laplace problem

Residuals and dual norms Localization Fully adaptive solvers

$$-\Delta u = f$$
 in  $\Omega$ ,  
 $u = 0$  on  $\partial \Omega$ 

• polytope  $\Omega \subset \mathbb{R}^d$ ,  $d \ge 1$ ,  $f \in L^2(\Omega)$ 

### Weak formulation

Find  $u \in H_0^1(\Omega)$  such that

$$(\nabla u, \nabla v) = (f, v) \qquad \forall v \in H_0^1(\Omega)$$

**Residual**  $\mathcal{R}(u_h) \in H^{-1}(\Omega)$ 

 $\langle \mathcal{R}(u_h), v \rangle := (f, v) - (\nabla u_h, \nabla v), \quad v \in H_0^1(\Omega)$  weak form. misfit



Laplace Nonlinear Laplace

### The Laplace problem

Residuals and dual norms Localization Fully adaptive solvers

$$-\Delta u = f$$
 in  $\Omega$ ,  
 $u = 0$  on  $\partial \Omega$ 

• polytope  $\Omega \subset \mathbb{R}^d$ ,  $d \ge 1$ ,  $f \in L^2(\Omega)$ 

### Weak formulation

Find  $u \in H_0^1(\Omega)$  such that

$$(\nabla u, \nabla v) = (f, v) \qquad \forall v \in H_0^1(\Omega)$$

**Residual**  $\mathcal{R}(u_h) \in H^{-1}(\Omega)$ 

 $\langle \mathcal{R}(u_h), v \rangle := (f, v) - (\nabla u_h, \nabla v), \quad v \in H_0^1(\Omega) \quad \text{weak form. misfit}$ 



Laplace Nonlinear Laplace

### The Laplace problem

Residuals and dual norms Localization Fully adaptive solvers

$$-\Delta u = f$$
 in  $\Omega$ ,  
 $u = 0$  on  $\partial \Omega$ 

• polytope  $\Omega \subset \mathbb{R}^d, \, d \geq 1, \, f \in L^2(\Omega)$ 

# Weak formulation

Find  $u \in H_0^1(\Omega)$  such that

$$(\nabla u, \nabla v) = (f, v) \qquad \forall v \in H^1_0(\Omega)$$

Residual  $\mathcal{R}(u_h) \in H^{-1}(\Omega)$  and its dual norm

 $\langle \mathcal{R}(u_h), v \rangle := (f, v) - (\nabla u_h, \nabla v), \quad v \in H_0^1(\Omega) \text{ weak form. misfit}$  $\|\mathcal{R}(u_h)\|_{-1} := \sup_{v \in H_0^1(\Omega), \|\nabla v\|=1} \langle \mathcal{R}(u_h), v \rangle$ 



Laplace Nonlinear Laplace

### The Laplace problem

Residuals and dual norms Localization Fully adaptive solvers

$$-\Delta u = f$$
 in  $\Omega$ ,  
 $u = 0$  on  $\partial \Omega$ 

• polytope  $\Omega \subset \mathbb{R}^d, \, d \geq 1, \, f \in L^2(\Omega)$ 

# Weak formulation

Find  $u \in H_0^1(\Omega)$  such that

$$(\nabla u, \nabla v) = (f, v) \qquad \forall v \in H_0^1(\Omega)$$

Residual  $\mathcal{R}(u_h) \in H^{-1}(\Omega)$  and its dual norm

 $\langle \mathcal{R}(u_h), v \rangle := (f, v) - (\nabla u_h, \nabla v), \quad v \in H_0^1(\Omega) \text{ weak form. misfit}$  $\|\mathcal{R}(u_h)\|_{-1} := \sup_{v \in H_0^1(\Omega), \|\nabla v\|=1} \langle \mathcal{R}(u_h), v \rangle \text{ size of the misfit}$ 

Theorem (Equivalence energy error-dual norm of the residual)

Let  $u_h \in H_0^1(\Omega)$ . Then

$$\|\mathcal{R}(u_h)\|_{-1} = \|\nabla(u-u_h)\|.$$

### Proof.

• residual and its dual norm definition  $\|\mathcal{R}(u_h)\|_{-1} = \sup_{v \in H_0^1(\Omega), \|\nabla v\| = 1} \{(f, v) - (\nabla u_h, \nabla u_h) \}$ 

• weak solution definition

 $(f,v)=(\nabla u,\nabla v)$ 

• conformity  $((u - u_h) \in H_0^1(\Omega))$  and duality:

 $\sup_{v \in H_0^1(\Omega), \|\nabla v\|=1} (\nabla (u - u_h), \nabla v) = \|\nabla (u - u_h)\|$ 



Theorem (Equivalence energy error-dual norm of the residual)

Let  $u_h \in H_0^1(\Omega)$ . Then

$$\|\mathcal{R}(u_h)\|_{-1} = \|\nabla(u-u_h)\|.$$

### Proof.

• residual and its dual norm definition  $\|\mathcal{R}(u_h)\|_{-1} = \sup \{(f, v) - (f, v)\}$ 

$$\|u_{-1}\|_{v\in H^1_0(\Omega), \|\nabla v\|=1} \{ (f, v) - (\nabla u_h, \nabla v) \}$$

weak solution definition

 $(f,v)=(\nabla u,\nabla v)$ 

• conformity  $((u - u_h) \in H_0^1(\Omega))$  and duality:

 $\sup_{v \in H_0^1(\Omega), \|\nabla v\|=1} (\nabla (u - u_h), \nabla v) = \|\nabla (u - u_h)\|$ 



Theorem (Equivalence energy error-dual norm of the residual)

Let  $u_h \in H_0^1(\Omega)$ . Then

$$\|\mathcal{R}(u_h)\|_{-1} = \|\nabla(u-u_h)\|.$$

### Proof.

residual and its dual norm definition

$$\|\mathcal{R}(u_h)\|_{-1} = \sup_{v \in H_0^1(\Omega), \|\nabla v\| = 1} \{(f, v) - (\nabla u_h, \nabla v)\}$$

weak solution definition

 $(f, v) = (\nabla u, \nabla v)$ 

• conformity  $((u - u_h) \in H_0^1(\Omega))$  and d

 $\sup_{\nu \in H_0^1(\Omega), \|\nabla \nu\| = 1} (\nabla (u - u_h), \nabla \nu) = \|\nabla (u - u_h)\|$ 



Theorem (Equivalence energy error-dual norm of the residual)

Let  $u_h \in H_0^1(\Omega)$ . Then

$$\|\mathcal{R}(u_h)\|_{-1} = \|\nabla(u-u_h)\|.$$

### Proof.

residual and its dual norm definition

$$\|\mathcal{R}(u_h)\|_{-1} = \sup_{v \in H_0^1(\Omega), \|\nabla v\| = 1} \{(f, v) - (\nabla u_h, \nabla v)\}$$

weak solution definition

 $(f, v) = (\nabla u, \nabla v)$ 

• conformity  $((u - u_h) \in H_0^1(\Omega))$  and duality:

$$\sup_{v \in H_0^1(\Omega), \|\nabla v\|=1} (\nabla (u - u_h), \nabla v) = \|\nabla (u - u_h)\|$$



Theorem (Equivalence energy error-dual norm of the residual)

Let  $u_h \in H_0^1(\Omega)$ . Then

$$\|\mathcal{R}(u_h)\|_{-1} = \|\nabla(u-u_h)\|.$$

### Proof.

• residual and its dual norm definition

$$\|\mathcal{R}(u_h)\|_{-1} = \sup_{v \in H_0^1(\Omega), \|\nabla v\| = 1} \{(f, v) - (\nabla u_h, \nabla v)\}$$

weak solution definition

$$(f, \mathbf{v}) = (\nabla u, \nabla \mathbf{v})$$

• conformity  $((u - u_h) \in H_0^1(\Omega))$  and duality:

$$\sup_{\nu \in H_0^1(\Omega), \, \|\nabla \nu\|=1} (\nabla (u-u_h), \nabla \nu) = \|\nabla (u-u_h)\|$$



Theorem (Equivalence energy error-dual norm of the residual)

Let 
$$u_h \in H_0^1(\Omega)$$
. Then  
 $\|\mathcal{R}(u_h)\|_{-1} = \|\nabla(u - u_h)\| = \left\{\sum_{K \in \mathcal{T}_h} \|\nabla(u - u_h)\|_K^2\right\}^{\frac{1}{2}}.$ 

### Proof.

• residual and its dual norm definition

$$\|\mathcal{R}(u_h)\|_{-1} = \sup_{v \in H_0^1(\Omega), \|\nabla v\| = 1} \{(f, v) - (\nabla u_h, \nabla v)\}$$

weak solution definition

$$(f, \mathbf{v}) = (\nabla u, \nabla \mathbf{v})$$

• conformity  $((u - u_h) \in H_0^1(\Omega))$  and duality:

$$\sup_{v \in H_0^1(\Omega), \|\nabla v\|=1} (\nabla (u-u_h), \nabla v) = \|\nabla (u-u_h)\|$$



# The nonconforming case, $u_h \notin H_0^1(\Omega)$

# Theorem (Energy error in the nonconforming case)

Let 
$$u_h \notin H_0^1(\Omega)$$
. Then  

$$\|\nabla(u-u_h)\|^2 = \sup_{\substack{v \in H_0^1(\Omega); \|\nabla v\| = 1 \\ \|\mathcal{R}(u_h)\|_{-1}, \text{ dual norm of the residual}} \{(f, v) - (\nabla u_h, \nabla v)\}^2 + \min_{\substack{v \in H_0^1(\Omega) \\ \text{distance of } u_h \text{ to } H_0^1(\Omega) \\ \text{distance of } u_h \text{ to } H_0^1(\Omega) \}$$
Proof.  
• define  $s \in H_0^1(\Omega)$  by (projection)  
 $(\nabla s, \nabla v) = (\nabla u_h, \nabla v) \quad \forall v \in H_0^1(\Omega)$ 

# develop (Pythagoras)

$$\nabla (u - u_h) \|^2 = \| \nabla (u - s) \|^2 + \| \nabla (s - u_h) \|^2$$

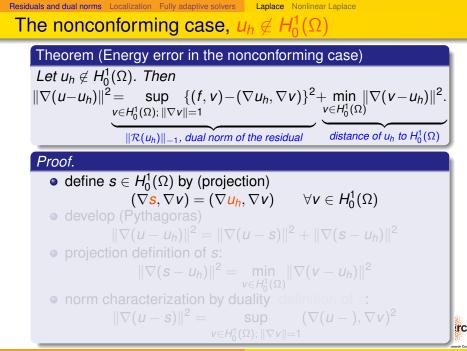
• projection definition of *s*:

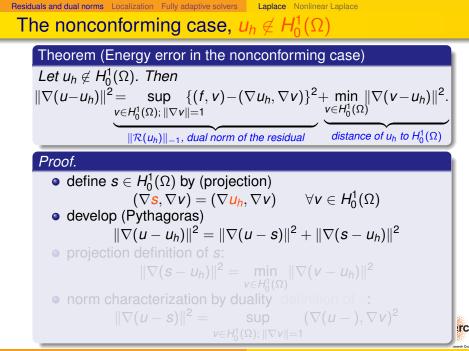
$$\|\nabla(s-u_h)\|^2 = \min_{v \in H_0^1(\Omega)} \|\nabla(v-u_h)\|^2$$

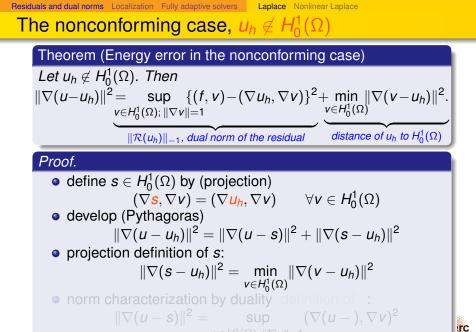
• norm characterization by duality, definition of s:

$$\|\nabla(u-s)\|^{2} = \sup_{v \in H_{0}^{1}(\Omega); \, \|\nabla v\| = 1} (\nabla(u-), \nabla v)^{2}$$









# The nonconforming case, $u_h \notin H_0^1(\Omega)$

# Theorem (Energy error in the nonconforming case)

Let 
$$u_h \notin H_0^1(\Omega)$$
. Then  

$$\|\nabla(u-u_h)\|^2 = \sup_{\substack{v \in H_0^1(\Omega): \|\nabla v\| = 1 \\ \|\mathcal{R}(u_h)\|_{-1}, \text{ dual norm of the residual}}} \{(f, v) - (\nabla u_h, \nabla v)\}^2 + \min_{\substack{v \in H_0^1(\Omega) \\ \text{distance of } u_h \text{ to } H_0^1(\Omega) \\ \text{distance of } u_h \text{ to } H_0^1(\Omega) \}}$$
Proof.  
• define  $s \in H_0^1(\Omega)$  by (projection)  
 $(\nabla s, \nabla v) = (\nabla u_h, \nabla v) \quad \forall v \in H_0^1(\Omega)$ 

develop (Pythagoras)

$$\nabla (u - u_h) \|^2 = \| \nabla (u - s) \|^2 + \| \nabla (s - u_h) \|^2$$

projection definition of s:

$$\nabla(\boldsymbol{s}-\boldsymbol{u}_h)\|^2 = \min_{\boldsymbol{v}\in H^1_0(\Omega)} \|\nabla(\boldsymbol{v}-\boldsymbol{u}_h)\|^2$$

• norm characterization by duality, definition of s:

$$\|\nabla(u-s)\|^2 = \sup_{v \in H^1_0(\Omega); \, \|\nabla v\|=1} (\nabla(u-s), \nabla v)^2$$

# The nonconforming case, $u_h \notin H^1_0(\Omega)$

# Theorem (Energy error in the nonconforming case)

Let 
$$u_h \notin H_0^1(\Omega)$$
. Then  
 $\|\nabla(u-u_h)\|^2 = \sup_{\substack{v \in H_0^1(\Omega); \|\nabla v\| = 1 \\ \|\mathcal{R}(u_h)\|_{-1}, \text{ dual norm of the residual}}} \{(f, v) - (\nabla u_h, \nabla v)\}^2 + \min_{\substack{v \in H_0^1(\Omega) \\ \text{distance of } u_h \text{ to } H_0^1(\Omega)}} \|\nabla(v-u_h)\|^2.$ 

### Proof.

• define  $s \in H_0^1(\Omega)$  by (projection)  $(\nabla \mathbf{s}, \nabla \mathbf{v}) = (\nabla \mathbf{u}_h, \nabla \mathbf{v}) \quad \forall \mathbf{v} \in H^1_0(\Omega)$  develop (Pythagoras)  $\|\nabla(u-u_h)\|^2 = \|\nabla(u-s)\|^2 + \|\nabla(s-u_h)\|^2$ projection definition of s:  $\|\nabla(\boldsymbol{s}-\boldsymbol{u}_h)\|^2 = \min_{\boldsymbol{v}\in H_n^1(\Omega)} \|\nabla(\boldsymbol{v}-\boldsymbol{u}_h)\|^2$ onorm characterization by duality, definition of s:  $\|\nabla(u-s)\|^2 = \sup (\nabla(u-u_h), \nabla v)^2$  $v \in H_0^1(\Omega); \|\nabla v\| = 1$ 

rc

- Residuals and their dual norms
  - Laplace
  - Nonlinear Laplace
- Localization dual norms
  - Local–global equivalence
  - Numerical results
- 3 Fully adaptive solvers
  - Setting
  - A posteriori guaranteed upper bound
  - Local stopping criteria, efficiency, and robustness
  - Applications
  - Numerical results
- 4 Conclusions and ongoing work



### Laplace Nonlinear Laplace

# Nonlinear Laplacian

### **Quasi-linear elliptic problem**

$$-\nabla \cdot \boldsymbol{\sigma}(\boldsymbol{u}, \nabla \boldsymbol{u}) = \boldsymbol{f} \qquad \text{in } \Omega,$$
$$\boldsymbol{u} = \boldsymbol{0} \qquad \text{on } \partial \Omega$$

• 
$$p > 1, q := \frac{p}{p-1}, f \in L^{q}(\Omega)$$

• example: *p*-Laplacian with  $\sigma(u, \nabla u) = |\nabla u|^{p-2} \nabla u$ 

Weak formulation

Find  $u \in W_0^{1,p}(\Omega)$  such that

 $(\sigma(u, \nabla u), \nabla v) = (f, v) \qquad \forall v \in W_0^{1,p}(\Omega)$ 

Residual  $\mathcal{R}(u_{h}^{k,l}) \in W_{0}^{1,\rho}(\Omega)'$  and its dual norm

 $\langle \mathcal{R}(u_h^{k,i}), v \rangle := (f, v) - (\sigma(u_h^{k,i}, \nabla u_h^{k,i}), \nabla v), \qquad v \in W_0^{1,p}(\Omega)$ 



### Laplace Nonlinear Laplace

# Nonlinear Laplacian

### **Quasi-linear elliptic problem**

$$-\nabla \cdot \boldsymbol{\sigma}(\boldsymbol{u}, \nabla \boldsymbol{u}) = f \quad \text{in } \Omega, \\ \boldsymbol{u} = 0 \quad \text{on } \partial \Omega$$
  
•  $\boldsymbol{p} > 1, \, \boldsymbol{q} := \frac{p}{p-1}, \, f \in L^q(\Omega)$ 

• example: *p*-Laplacian with  $\sigma(u, \nabla u) = |\nabla u|^{p-2} \nabla u$ 

### Weak formulation

Find  $u \in W_0^{1,p}(\Omega)$  such that

$$(\sigma(u, \nabla u), \nabla v) = (f, v) \qquad \forall v \in W_0^{1, \rho}(\Omega)$$

Residual  $\mathcal{R}(u_h^{\kappa,\iota}) \in W_0^{1,\rho}(\Omega)'$  and its dual norm

 $\langle \mathcal{R}(u_h^{k,i}), v \rangle := (f, v) - (\sigma(u_h^{k,i}, \nabla u_h^{k,i}), \nabla v), \qquad v \in W_0^{1,p}(\Omega)$ 





Residuals and dual norms Localization Fully adaptive solvers Laplace Nonlinear Laplace Nonlinear Laplacian,  $u_{b}^{k,l} \in W_{0}^{1,p}(\Omega)$  (Newton linearization step k, algebraic solver step i)

Quasi-linear elliptic problem

$$-\nabla \cdot \boldsymbol{\sigma}(\boldsymbol{u}, \nabla \boldsymbol{u}) = \boldsymbol{f} \qquad \text{in } \Omega,$$
$$\boldsymbol{u} = \boldsymbol{0} \qquad \text{on } \partial \Omega$$

• 
$$p > 1, q := \frac{p}{p-1}, f \in L^q(\Omega)$$

• example: *p*-Laplacian with  $\sigma(u, \nabla u) = |\nabla u|^{p-2} \nabla u$ 

# Weak formulation

Find  $\boldsymbol{u} \in W^{1,p}_{0}(\Omega)$  such that

$$(\sigma(u, \nabla u), \nabla v) = (f, v) \qquad \forall v \in W_0^{1,p}(\Omega)$$

Residual  $\mathcal{R}(u_h^{k,i}) \in W_0^{1,p}(\Omega)'$  and its dual norm

 $\langle \mathcal{R}(u_h^{k,i}), v \rangle := (f, v) - (\sigma(u_h^{k,i}, \nabla u_h^{k,i}), \nabla v), \quad v \in W_0^{1,p}(\Omega)$  $\|\mathcal{R}(u_h^{k,i})\|_{W^{1,p}_0(\Omega)'} := \sup_{v \in W^{1,p}_0(\Omega); \, \|\nabla v\|_p = 1} \langle \mathcal{R}(u_h^{k,i}), v \rangle \qquad \text{formula interval of the set of$ 

Residuals and dual norms Localization Fully adaptive solvers Laplace Nonlinear Laplace Nonlinear Laplacian,  $u_h^{k,i} \in W_0^{1,p}(\Omega)$  (Newton linearization step k, algebraic solver step i)

**Quasi-linear elliptic problem** 

$$-\nabla \cdot \boldsymbol{\sigma}(\boldsymbol{u}, \nabla \boldsymbol{u}) = f \quad \text{in } \Omega,$$
$$\boldsymbol{u} = 0 \quad \text{on } \partial \Omega$$

• 
$$p > 1, q := \frac{p}{p-1}, f \in L^{q}(\Omega)$$

• example: *p*-Laplacian with  $\sigma(u, \nabla u) = |\nabla u|^{p-2} \nabla u$ 

# Weak formulation

Find  $u \in W_0^{1,p}(\Omega)$  such that

$$(\boldsymbol{\sigma}(\boldsymbol{u},\nabla\boldsymbol{u}),\nabla\boldsymbol{v})=(\boldsymbol{f},\boldsymbol{v})\qquad\forall\boldsymbol{v}\in\boldsymbol{W}_{0}^{1,p}(\Omega)$$

Residual  $\mathcal{R}(u_h^{k,i}) \in W_0^{1,p}(\Omega)'$  and its dual norm

# The game

Is it possible to localize the dual norm of the residual

$$\|\mathcal{R}(u_{h}^{k,i})\|_{W_{0}^{1,p}(\Omega)'} \approx \left\{ \sum_{\mathbf{a} \in \mathcal{V}_{h}} \|\mathcal{R}(u_{h}^{k,i})\|_{W_{0}^{1,p}(\omega_{\mathbf{a}})'}^{q} \right\}^{\frac{1}{q}} ?$$

•  $\mathcal{V}_h$  vertices,  $\omega_a$  patches of elements of a partition  $\mathcal{T}_h$  of  $\Omega$ ;

• the constant hidden in  $\approx$  must not depend on p,  $\Omega$ , and the



# The game

Is it possible to localize the dual norm of the residual

$$\|\mathcal{R}(u_{h}^{k,i})\|_{W_{0}^{1,p}(\Omega)'} \approx \left\{ \sum_{\mathbf{a} \in \mathcal{V}_{h}} \|\mathcal{R}(u_{h}^{k,i})\|_{W_{0}^{1,p}(\omega_{\mathbf{a}})'}^{q} \right\}^{\frac{1}{q}} ?$$

- $\mathcal{V}_h$  vertices,  $\omega_a$  patches of elements of a partition  $\mathcal{T}_h$  of  $\Omega$ ;
- the constant hidden in  $\approx$  must not depend on p,  $\Omega$ , and the regularity of *u*.



# The game

Is it possible to localize the dual norm of the residual

$$\|\mathcal{R}(u_{h}^{k,i})\|_{W_{0}^{1,p}(\Omega)'} \approx \left\{ \sum_{\mathbf{a} \in \mathcal{V}_{h}} \|\mathcal{R}(u_{h}^{k,i})\|_{W_{0}^{1,p}(\omega_{\mathbf{a}})'}^{q} \right\}^{\frac{1}{q}} ?$$

- $\mathcal{V}_h$  vertices,  $\omega_a$  patches of elements of a partition  $\mathcal{T}_h$  of  $\Omega$ ;
- the constant hidden in  $\approx$  must not depend on p,  $\Omega$ , and the regularity of *u*.

How to give tight and robust computable bounds on  $\|\mathcal{R}(u_h^{k,\prime})\|_{W_{h}^{1,p}(\Omega)'}$  on each Newton step k and algebraic step *i*?



# The game

Is it possible to localize the dual norm of the residual

$$\|\mathcal{R}(u_{h}^{k,i})\|_{W_{0}^{1,p}(\Omega)'} \approx \left\{ \sum_{\mathbf{a} \in \mathcal{V}_{h}} \|\mathcal{R}(u_{h}^{k,i})\|_{W_{0}^{1,p}(\omega_{\mathbf{a}})'}^{q} \right\}^{\frac{1}{q}} ?$$

- $\mathcal{V}_h$  vertices,  $\omega_a$  patches of elements of a partition  $\mathcal{T}_h$  of  $\Omega$ ;
- the constant hidden in  $\approx$  must not depend on p,  $\Omega$ , and the regularity of *u*.

How to give tight and robust computable bounds on  $\|\mathcal{R}(u_h^{k,i})\|_{W^{1,p}(\Omega)'}$  on each Newton step k and algebraic step i? How to steer adaptively (adaptive stopping criteria, adaptive mesh refinement) the inexact Newton solver?



# The game

Is it possible to localize the dual norm of the residual

$$\|\mathcal{R}(u_{h}^{k,i})\|_{W_{0}^{1,p}(\Omega)'} \approx \left\{ \sum_{\mathbf{a} \in \mathcal{V}_{h}} \|\mathcal{R}(u_{h}^{k,i})\|_{W_{0}^{1,p}(\omega_{\mathbf{a}})'}^{q} \right\}^{\frac{1}{q}} ?$$

- $\mathcal{V}_h$  vertices,  $\omega_a$  patches of elements of a partition  $\mathcal{T}_h$  of  $\Omega$ ;
- the constant hidden in ≈ must not depend on p, Ω, and the regularity of u.

How to give tight and robust **computable bounds** on  $\|\mathcal{R}(u_h^{k,i})\|_{W_0^{1,\rho}(\Omega)'}$  on each Newton step *k* and algebraic step *i*? How to **steer adaptively** (adaptive stopping criteria, adaptive mesh refinement) the inexact Newton solver? How to take into account **nonconforming discretizations**?

Eisenstat and Walker (1994), Deuflhard (1996), Chaillou and Suri (2006, 2007), Kim (200



- Residuals and their dual norms
  - Laplace
  - Nonlinear Laplace
- 2 Localization dual norms
  - Local–global equivalence
  - Numerical results
- 3 Fully adaptive solvers
  - Setting
  - A posteriori guaranteed upper bound
  - Local stopping criteria, efficiency, and robustness
  - Applications
  - Numerical results
- 4 Conclusions and ongoing work



- Residuals and their dual norms
  - Laplace
  - Nonlinear Laplace
- 2 Localization dual norms
  - Local–global equivalence
  - Numerical results
- 3 Fully adaptive solvers
  - Setting
  - A posteriori guaranteed upper bound
  - Local stopping criteria, efficiency, and robustness
  - Applications
  - Numerical results
- 4 Conclusions and ongoing work



# Localization dual norms

# Setting

- $V := W_0^{1,p}(\Omega), p > 1$ , bounded linear functional  $\mathcal{R} \in V'$
- localized energy space V<sup>a</sup> := W<sub>0</sub><sup>1,ρ</sup>(ω<sub>a</sub>) for a ∈ V<sub>h</sub>
- restriction of  $\mathcal{R}$  to  $(V^{\mathbf{a}})'$  (zero extension of  $v \in V^{\mathbf{a}}$ ),

$$\begin{aligned} \langle \mathcal{R}, \mathbf{v} \rangle_{(\mathbf{V}^{\mathbf{a}})', \mathbf{V}^{\mathbf{a}}} &:= \langle \mathcal{R}, \mathbf{v} \rangle_{\mathbf{V}', \mathbf{V}} \quad \mathbf{v} \in \mathbf{V}^{\mathbf{a}} \\ \| \mathcal{R} \|_{(\mathbf{V}^{\mathbf{a}})'} &:= \sup_{\mathbf{v} \in \mathbf{V}^{\mathbf{a}}; \| \nabla \mathbf{v} \|_{\rho, \omega_{\mathbf{a}}} = 1} \langle \mathcal{R}, \mathbf{v} \rangle_{(\mathbf{V}^{\mathbf{a}})', \mathbf{V}^{\mathbf{a}}} \end{aligned}$$

### Theorem (Localization of $\|\mathcal{R}\|_{V'}$ )

There holds  
$$\begin{aligned} \|\mathcal{R}\|_{V'} &\leq (d+1)^{\frac{1}{p}} C_{\text{cont,PF}} \left\{ \sum_{\mathbf{a} \in \mathcal{V}_h} \|\mathcal{R}\|_{(V^{\mathbf{a}})'}^q \right\}^{\frac{1}{q}} \text{ if } \langle \mathcal{R}, \psi_{\mathbf{a}} \rangle = \mathbf{0} \,\,\forall \mathbf{a} \in \mathcal{V}_h^{\text{int}}, \\ \left\{ \sum_{\mathbf{a} \in \mathcal{V}_h} \|\mathcal{R}\|_{(V^{\mathbf{a}})'}^q \right\}^{\frac{1}{q}} &\leq (d+1)^{\frac{1}{q}} \|\mathcal{R}\|_{V'}. \end{aligned}$$

Furneer Research C

# Localization dual norms

## Setting

- $V := W_0^{1,p}(\Omega), p > 1$ , bounded linear functional  $\mathcal{R} \in V'$
- localized energy space V<sup>a</sup> := W<sub>0</sub><sup>1,ρ</sup>(ω<sub>a</sub>) for a ∈ V<sub>h</sub>
- restriction of  $\mathcal{R}$  to  $(V^{\mathbf{a}})'$  (zero extension of  $v \in V^{\mathbf{a}}$ ),

$$egin{aligned} \langle \mathcal{R}, \mathbf{v} 
angle_{(V^{\mathbf{a}})', V^{\mathbf{a}}} &:= \langle \mathcal{R}, \mathbf{v} 
angle_{V', V} \quad \mathbf{v} \in V^{\mathbf{a}} \ & \| \mathcal{R} \|_{(V^{\mathbf{a}})'} &:= \sup_{\mathbf{v} \in V^{\mathbf{a}}; \| 
abla \mathbf{v} \|_{
ho, \omega_{\mathbf{a}}} = 1} \langle \mathcal{R}, \mathbf{v} 
angle_{(V^{\mathbf{a}})', V^{\mathbf{a}}} \end{aligned}$$

### Theorem (Localization of $\|\mathcal{R}\|_{V'}$ )

There holds  
$$\begin{aligned} \|\mathcal{R}\|_{\mathcal{V}'} &\leq (d+1)^{\frac{1}{p}} C_{\operatorname{cont},\operatorname{PF}} \left\{ \sum_{\mathbf{a} \in \mathcal{V}_h} \|\mathcal{R}\|_{(\mathcal{V}^{\mathbf{a}})'}^q \right\}^{\frac{1}{q}} \text{ if } \langle \mathcal{R}, \psi_{\mathbf{a}} \rangle = 0 \,\,\forall \mathbf{a} \in \mathcal{V}_h^{\operatorname{int}}, \\ \left\{ \sum_{\mathbf{a} \in \mathcal{V}_h} \|\mathcal{R}\|_{(\mathcal{V}^{\mathbf{a}})'}^q \right\}^{\frac{1}{q}} &\leq (d+1)^{\frac{1}{q}} \|\mathcal{R}\|_{\mathcal{V}'}. \end{aligned}$$

Furnmean Resea

Residuals and dual norms Localization Fully adaptive solvers Localization

Local-global equivalence Numerics

## Localization of the dual residual norm

#### Upper bound (needs vanishing lowest modes).

• partition of unity, the linearity of  $\mathcal{R}$ , orthogonality wrt  $\psi_a$ :

$$\langle \mathcal{R}, \mathbf{v} \rangle = \sum_{\mathbf{a} \in \mathcal{V}_h} \langle \mathcal{R}, \psi_{\mathbf{a}} \mathbf{v} \rangle = \sum_{\mathbf{a} \in \mathcal{V}_h^{\text{int}}} \langle \mathcal{R}, \psi_{\mathbf{a}} (\mathbf{v} - \Pi_{0, \omega_{\mathbf{a}}} \mathbf{v}) \rangle + \sum_{\mathbf{a} \in \mathcal{V}_h^{\text{ext}}} \langle \mathcal{R}, \psi_{\mathbf{a}} \mathbf{v} \rangle$$

• stability:

$$\|\nabla(\psi_{\mathbf{a}}(\mathbf{v}-\Pi_{0,\omega_{\mathbf{a}}}\mathbf{v}))\|_{\boldsymbol{p},\omega_{\mathbf{a}}} \leq C_{\mathrm{cont},\mathrm{PF}}\|\nabla\mathbf{v}\|_{\boldsymbol{p},\omega_{\mathbf{a}}}$$

• Hölder inequality:

$$\langle \mathcal{R}, v \rangle \leq C_{\text{cont,PF}} \left\{ \sum_{\mathbf{a} \in \mathcal{V}_h} \|\mathcal{R}\|_{(V^{\mathbf{a}})'}^q \right\}^{\frac{1}{q}} \left\{ \sum_{\mathbf{a} \in \mathcal{V}_h} \|\nabla v\|_{p,\omega_{\mathbf{a}}}^p \right\}^{\frac{1}{p}}$$

• overlapping of the patches:

$$\sum_{\mathbf{a}\in\mathcal{V}_h} \|\nabla v\|_{p,\omega_{\mathbf{a}}}^p = \sum_{K\in\mathcal{T}_h} \sum_{\mathbf{a}\in\mathcal{V}_K} \|\nabla v\|_{p,K}^p \leq (d+1) \sum_{K\in\mathcal{T}_h} \|\nabla v\|_{p,K}^p$$

rc

Residuals and dual norms Localization Fully adaptive solvers Local-global equivalence Numerics

## Localization of the dual residual norm

#### Upper bound (needs vanishing lowest modes).

• partition of unity, the linearity of  $\mathcal{R}$ , orthogonality wrt  $\psi_a$ :

$$\langle \mathcal{R}, \mathbf{v} \rangle = \sum_{\mathbf{a} \in \mathcal{V}_h} \langle \mathcal{R}, \psi_{\mathbf{a}} \mathbf{v} \rangle = \sum_{\mathbf{a} \in \mathcal{V}_h^{\text{int}}} \langle \mathcal{R}, \psi_{\mathbf{a}} (\mathbf{v} - \Pi_{\mathbf{0}, \omega_{\mathbf{a}}} \mathbf{v}) \rangle + \sum_{\mathbf{a} \in \mathcal{V}_h^{\text{ext}}} \langle \mathcal{R}, \psi_{\mathbf{a}} \mathbf{v} \rangle$$

stability:

$$\|
abla(\psi_{\mathbf{a}}(\mathbf{v} - \Pi_{\mathbf{0},\omega_{\mathbf{a}}}\mathbf{v}))\|_{\mathbf{p},\omega_{\mathbf{a}}} \leq C_{\mathrm{cont},\mathrm{PF}}\|
abla \mathbf{v}\|_{\mathbf{p},\omega_{\mathbf{a}}}$$

• Hölder inequality:

$$\langle \mathcal{R}, \mathbf{v} \rangle \leq C_{\text{cont,PF}} \left\{ \sum_{\mathbf{a} \in \mathcal{V}_h} \|\mathcal{R}\|_{(V^{\mathbf{a}})'}^q \right\}^{\frac{1}{q}} \left\{ \sum_{\mathbf{a} \in \mathcal{V}_h} \|\nabla \mathbf{v}\|_{p,\omega_{\mathbf{a}}}^p \right\}^{\frac{1}{p}}$$

overlapping of the patches:

$$\sum_{\mathbf{a}\in\mathcal{V}_h} \|\nabla v\|_{p,\omega_{\mathbf{a}}}^{p} = \sum_{K\in\mathcal{T}_h} \sum_{\mathbf{a}\in\mathcal{V}_K} \|\nabla v\|_{p,K}^{p} \leq (d+1) \sum_{K\in\mathcal{T}_h} \|\nabla v\|_{p,K}^{p}$$

TC

Residuals and dual norms Localization Fully adaptive solvers Local-global equivalence

Numerics

# Localization of the dual residual norm

#### Upper bound (needs vanishing lowest modes).

• partition of unity, the linearity of  $\mathcal{R}$ , orthogonality wrt  $\psi_a$ :

$$\langle \mathcal{R}, \mathbf{v} \rangle = \sum_{\mathbf{a} \in \mathcal{V}_h} \langle \mathcal{R}, \psi_{\mathbf{a}} \mathbf{v} \rangle = \sum_{\mathbf{a} \in \mathcal{V}_h^{\text{int}}} \langle \mathcal{R}, \psi_{\mathbf{a}} (\mathbf{v} - \Pi_{\mathbf{0}, \omega_{\mathbf{a}}} \mathbf{v}) \rangle + \sum_{\mathbf{a} \in \mathcal{V}_h^{\text{ext}}} \langle \mathcal{R}, \psi_{\mathbf{a}} \mathbf{v} \rangle$$

stability:

$$\|
abla(\psi_{\mathbf{a}}(\mathbf{v} - \Pi_{\mathbf{0},\omega_{\mathbf{a}}}\mathbf{v}))\|_{\mathbf{p},\omega_{\mathbf{a}}} \leq C_{\mathrm{cont},\mathrm{PF}}\|
abla \mathbf{v}\|_{\mathbf{p},\omega_{\mathbf{a}}}$$

Hölder inequality:

$$\langle \mathcal{R}, \mathbf{v} \rangle \leq C_{\text{cont,PF}} \left\{ \sum_{\mathbf{a} \in \mathcal{V}_h} \|\mathcal{R}\|_{(V^{\mathbf{a}})'}^q \right\}^{\frac{1}{q}} \left\{ \sum_{\mathbf{a} \in \mathcal{V}_h} \|\nabla \mathbf{v}\|_{\mathcal{P},\omega_{\mathbf{a}}}^p \right\}^{\frac{1}{p}}$$

overlapping of the patches:  

$$\sum_{\mathbf{a}\in\mathcal{V}_h} \|\nabla v\|_{p,\omega_{\mathbf{a}}}^{p} = \sum_{K\in\mathcal{T}_h} \sum_{\mathbf{a}\in\mathcal{V}_K} \|\nabla v\|_{p,K}^{p} \le (d+1) \underbrace{\sum_{K\in\mathcal{T}_h} \|\nabla v\|_{p,K}^{p}}_{K\in\mathcal{T}_h}$$

rc

Residuals and dual norms Localization Fully adaptive solvers Local-global equivalence Numerics

# Localization of the dual residual norm

#### Upper bound (needs vanishing lowest modes).

• partition of unity, the linearity of  $\mathcal{R}$ , orthogonality wrt  $\psi_a$ :

$$\langle \mathcal{R}, \mathbf{v} \rangle = \sum_{\mathbf{a} \in \mathcal{V}_h} \langle \mathcal{R}, \psi_{\mathbf{a}} \mathbf{v} \rangle = \sum_{\mathbf{a} \in \mathcal{V}_h^{\text{int}}} \langle \mathcal{R}, \psi_{\mathbf{a}} (\mathbf{v} - \Pi_{\mathbf{0}, \omega_{\mathbf{a}}} \mathbf{v}) \rangle + \sum_{\mathbf{a} \in \mathcal{V}_h^{\text{ext}}} \langle \mathcal{R}, \psi_{\mathbf{a}} \mathbf{v} \rangle$$

stability:

$$\|
abla(\psi_{\mathbf{a}}(\mathbf{v} - \Pi_{\mathbf{0},\omega_{\mathbf{a}}}\mathbf{v}))\|_{\mathbf{p},\omega_{\mathbf{a}}} \leq \mathcal{C}_{\mathrm{cont,PF}}\|
abla \mathbf{v}\|_{\mathbf{p},\omega_{\mathbf{a}}}$$

Hölder inequality:

$$\langle \mathcal{R}, \mathbf{v} \rangle \leq C_{\text{cont,PF}} \left\{ \sum_{\mathbf{a} \in \mathcal{V}_h} \|\mathcal{R}\|_{(\mathbf{V}^{\mathbf{a}})'}^q \right\}^{\frac{1}{q}} \left\{ \sum_{\mathbf{a} \in \mathcal{V}_h} \|\nabla \mathbf{v}\|_{\boldsymbol{p},\omega_{\mathbf{a}}}^p \right\}^{\frac{1}{p}}$$

• overlapping of the patches:  

$$\sum_{\mathbf{a}\in\mathcal{V}_h} \|\nabla v\|_{\rho,\omega_{\mathbf{a}}}^{\rho} = \sum_{K\in\mathcal{T}_h} \sum_{\mathbf{a}\in\mathcal{V}_K} \|\nabla v\|_{\rho,K}^{\rho} \le (d+1) \underbrace{\sum_{K\in\mathcal{T}_h} \|\nabla v\|_{\rho,K}^{\rho}}_{K\in\mathcal{T}_h}$$

TC

#### Lower bound (unconditioned).

$$(|\nabla \not e^{\mathbf{a}}|^{p-2} \nabla \not e^{\mathbf{a}}, \nabla v)_{\omega_{\mathbf{a}}} = \langle \mathcal{R}, v \rangle \qquad \forall v \in V^{\mathbf{a}}$$

• energy equality:

 $\|\nabla \mathbf{\mathcal{E}}^{\mathbf{a}}\|_{\boldsymbol{\rho},\omega_{\mathbf{a}}}^{\boldsymbol{\rho}} = (|\nabla \mathbf{\mathcal{E}}^{\mathbf{a}}|^{\boldsymbol{\rho}-2} \nabla \mathbf{\mathcal{E}}^{\mathbf{a}}, \nabla \mathbf{\mathcal{E}}^{\mathbf{a}})_{\omega_{\mathbf{a}}} = \langle \mathcal{R}, \mathbf{\mathcal{E}}^{\mathbf{a}} \rangle = \|\mathcal{R}\|_{(V^{\mathbf{a}})'}^{q}$ 

• setting 
$$\mathbf{z} := \sum_{\mathbf{a} \in \mathcal{V}_h} \mathbf{z}^{\mathbf{a}} \in V$$
:  

$$\sum_{\mathbf{a} \in \mathcal{V}_h} ||\mathcal{R}||_{(V^{\mathbf{a}})'}^q = \sum_{\mathbf{a} \in \mathcal{V}_h} \langle \mathcal{R}, \mathbf{z}^{\mathbf{a}} \rangle = \langle \mathcal{R}, \mathbf{z} \rangle \le ||\mathcal{R}||_{V'} ||\nabla \mathbf{z}||_p$$

overlapping of the patches:

$$\|\nabla \mathbf{z}\|_{p}^{p} \leq (d+1)^{p-1} \sum_{\mathbf{a} \in \mathcal{V}_{n}} \|\nabla \mathbf{z}^{\mathbf{a}}\|_{p,\omega_{\mathbf{a}}}^{p}$$



#### Lower bound (unconditioned).

• *p*-Laplacian lifting of the residual on the patch 
$$\omega_{\mathbf{a}}$$
:  
 $\mathscr{E}^{\mathbf{a}} \in V^{\mathbf{a}} = W_{0}^{1,p}(\omega_{\mathbf{a}})$  such that

$$(|
abla \, \imath^{\mathbf{a}}|^{p-2} 
abla \, \imath^{\mathbf{a}}, 
abla \, 
u)_{\omega_{\mathbf{a}}} = \langle \mathcal{R}, \nu 
angle \qquad orall \, \nu \in V^{\mathbf{a}}$$

#### energy equality:

$$\|\nabla \mathbf{\mathbf{\mathcal{E}}^{a}}\|_{\boldsymbol{\mathcal{P}},\omega_{a}}^{\boldsymbol{\mathcal{P}}} = (|\nabla \mathbf{\mathbf{\mathcal{E}}^{a}}|^{\boldsymbol{\mathcal{P}}-2} \nabla \mathbf{\mathbf{\mathcal{E}}^{a}}, \nabla \mathbf{\mathbf{\mathcal{E}}^{a}})_{\omega_{a}} = \langle \mathcal{R}, \mathbf{\mathbf{\mathcal{E}}^{a}} \rangle = \|\mathcal{R}\|_{(V^{a})'}^{q}$$

• setting 
$$z := \sum_{\mathbf{a} \in \mathcal{V}_h} z^{\mathbf{a}} \in V$$

 $\sum \|\mathcal{R}\|_{(V^{\mathbf{a}})'}^{q} = \sum \langle \mathcal{R}, \mathbf{z}^{\mathbf{a}} \rangle = \langle \mathcal{R}, \mathbf{z} \rangle \leq \|\mathcal{R}\|_{V'} \|\nabla \mathbf{z}\|_{p}$ 

overlapping of the patches:

$$\|\nabla \mathbf{z}\|_{p}^{p} \leq (d+1)^{p-1} \sum_{\mathbf{a} \in \mathcal{V}} \|\nabla \mathbf{z}^{\mathbf{a}}\|_{p,\omega_{\mathbf{a}}}^{p}$$



#### Lower bound (unconditioned).

• *p*-Laplacian lifting of the residual on the patch 
$$\omega_{\mathbf{a}}$$
:  
 $\mathbf{z}^{\mathbf{a}} \in V^{\mathbf{a}} = W_0^{1,p}(\omega_{\mathbf{a}})$  such that

$$(|\nabla \, \imath^{\mathbf{a}}|^{p-2} \nabla \, \imath^{\mathbf{a}}, \nabla \, \mathbf{v})_{\omega_{\mathbf{a}}} = \langle \mathcal{R}, \, \mathbf{v} \rangle \qquad \forall \mathbf{v} \in \, \mathbf{V}^{\mathbf{a}}$$

energy equality:

$$\|\nabla \mathbf{\mathbf{\mathcal{E}}}^{\mathbf{a}}\|_{\boldsymbol{\mathcal{P}},\omega_{\mathbf{a}}}^{\boldsymbol{\rho}} = (|\nabla \mathbf{\mathbf{\mathcal{E}}}^{\mathbf{a}}|^{\boldsymbol{\rho}-2} \nabla \mathbf{\mathbf{\mathcal{E}}}^{\mathbf{a}}, \nabla \mathbf{\mathbf{\mathcal{E}}}^{\mathbf{a}})_{\omega_{\mathbf{a}}} = \langle \mathcal{R}, \mathbf{\mathbf{\mathcal{E}}}^{\mathbf{a}} \rangle = \|\mathcal{R}\|_{(V^{\mathbf{a}})'}^{q}$$

• setting 
$$\mathbf{i} := \sum_{\mathbf{a} \in \mathcal{V}_h} \mathbf{i}^{\mathbf{a}} \in \mathbf{V}$$
:  
$$\sum_{\mathbf{a} \in \mathcal{V}_h} \|\mathcal{R}\|_{(\mathbf{V}^{\mathbf{a}})'}^q = \sum_{\mathbf{a} \in \mathcal{V}_h} \langle \mathcal{R}, \mathbf{i}^{\mathbf{a}} \rangle = \langle \mathcal{R}, \mathbf{i} \rangle \le \|\mathcal{R}\|_{\mathbf{V}'} \|\nabla \mathbf{i}\|_p$$

overlapping of the patches:

$$\|\nabla \mathbf{v}\|_p^p \leq (d+1)^{p-1} \sum_{\mathbf{a} \in \mathcal{V}} \|\nabla \mathbf{v}^{\mathbf{a}}\|_{p,\omega_{\mathbf{a}}}^p$$



TC

#### Lower bound (unconditioned).

• *p*-Laplacian lifting of the residual on the patch 
$$\omega_{\mathbf{a}}$$
:  
 $\mathbf{z}^{\mathbf{a}} \in V^{\mathbf{a}} = W_0^{1,p}(\omega_{\mathbf{a}})$  such that

$$(|\nabla \, \imath^{\mathbf{a}}|^{p-2} \nabla \, \imath^{\mathbf{a}}, \nabla \, \mathbf{v})_{\omega_{\mathbf{a}}} = \langle \mathcal{R}, \, \mathbf{v} \rangle \qquad \forall \mathbf{v} \in \, \mathbf{V}^{\mathbf{a}}$$

energy equality:

$$\|\nabla \mathbf{\mathbf{\mathcal{E}}}^{\mathbf{a}}\|_{\boldsymbol{\mathcal{P}},\omega_{\mathbf{a}}}^{\boldsymbol{\rho}} = (|\nabla \mathbf{\mathbf{\mathcal{E}}}^{\mathbf{a}}|^{\boldsymbol{\rho}-2} \nabla \mathbf{\mathbf{\mathcal{E}}}^{\mathbf{a}}, \nabla \mathbf{\mathbf{\mathcal{E}}}^{\mathbf{a}})_{\omega_{\mathbf{a}}} = \langle \mathcal{R}, \mathbf{\mathbf{\mathcal{E}}}^{\mathbf{a}} \rangle = \|\mathcal{R}\|_{(V^{\mathbf{a}})'}^{q}$$

• setting 
$$\mathbf{z} := \sum_{\mathbf{a} \in \mathcal{V}_h} \mathbf{z}^{\mathbf{a}} \in \mathbf{V}$$
:  
$$\sum_{\mathbf{a} \in \mathcal{V}_h} \|\mathcal{R}\|_{(\mathbf{V}^{\mathbf{a}})'}^q = \sum_{\mathbf{a} \in \mathcal{V}_h} \langle \mathcal{R}, \mathbf{z}^{\mathbf{a}} \rangle = \langle \mathcal{R}, \mathbf{z} \rangle \le \|\mathcal{R}\|_{\mathbf{V}'} \|\nabla \mathbf{z}\|_p$$

overlapping of the patches:

$$\|\nabla \mathbf{\dot{z}}\|_{p}^{p} \leq (d+1)^{p-1}\sum_{\mathbf{a}\in\mathcal{V}_{h}}\|\nabla \mathbf{\dot{z}}^{\mathbf{a}}\|_{p,\omega_{\mathbf{a}}}^{p}$$

TC Furnmean Research Co.

# Outline

- Residuals and their dual norms
  - Laplace
  - Nonlinear Laplace
- 2 Localization dual norms
  - Local–global equivalence
  - Numerical results
- 3 Fully adaptive solvers
  - Setting
  - A posteriori guaranteed upper bound
  - Local stopping criteria, efficiency, and robustness
  - Applications
  - Numerical results
- 4 Conclusions and ongoing work



## Model problems

### • *p*-Laplacian

$$\nabla \cdot (|\nabla u|^{p-2} \nabla u) = f \quad \text{in } \Omega,$$
$$u = u_{\text{D}} \quad \text{on } \partial \Omega$$

•  $\Omega = (0, 1) \times (0, 1)$  and, for p = 1.5 and 10,

$$U(x,y) = -\frac{p-1}{p} \left( (x - \frac{1}{2})^2 + (y - \frac{1}{2})^2 \right)^{\frac{p}{2(p-1)}} + \frac{p-1}{p} \left( \frac{1}{2} \right)^{\frac{p}{p-1}}$$

•  $\Omega = (-1, 1) \times (-1, 1) \setminus [0, 1] \times [-1, 0]$  and, for p = 4,

$$u(r,\theta)=r^{\frac{7}{8}}\sin(\theta\frac{7}{8})$$

• three successive uniformly refined meshes



## Model problems

• *p*-Laplacian

$$\nabla \cdot (|\nabla u|^{p-2} \nabla u) = f \quad \text{in } \Omega,$$
$$u = u_{\text{D}} \quad \text{on } \partial \Omega$$

•  $\Omega = (0, 1) \times (0, 1)$  and, for p = 1.5 and 10,

$$u(x,y) = -\frac{p-1}{p} \left( (x - \frac{1}{2})^2 + (y - \frac{1}{2})^2 \right)^{\frac{p}{2(p-1)}} + \frac{p-1}{p} \left( \frac{1}{2} \right)^{\frac{p}{p-1}}$$

•  $\Omega = (-1, 1) \times (-1, 1) \setminus [0, 1] \times [-1, 0]$  and, for p = 4,

$$u(r,\theta)=r^{\frac{7}{8}}\sin(\theta\frac{7}{8})$$

• three successive uniformly refined meshes



## Model problems

• *p*-Laplacian

$$\nabla \cdot (|\nabla u|^{p-2} \nabla u) = f \quad \text{in } \Omega,$$
$$u = u_{\text{D}} \quad \text{on } \partial \Omega$$

•  $\Omega = (0, 1) \times (0, 1)$  and, for p = 1.5 and 10,

$$u(x,y) = -\frac{p-1}{p} \left( (x - \frac{1}{2})^2 + (y - \frac{1}{2})^2 \right)^{\frac{p}{2(p-1)}} + \frac{p-1}{p} \left( \frac{1}{2} \right)^{\frac{p}{p-1}}$$

• 
$$\Omega = (-1, 1) \times (-1, 1) \setminus [0, 1] \times [-1, 0]$$
 and, for  $p = 4$ ,  
 $u(r, \theta) = r^{\frac{7}{8}} \sin(\theta \frac{7}{8})$ 

• three successive uniformly refined meshes



## Model problems

• *p*-Laplacian

$$\nabla \cdot (|\nabla u|^{p-2} \nabla u) = f \quad \text{in } \Omega,$$
$$u = u_{\text{D}} \quad \text{on } \partial \Omega$$

•  $\Omega = (0, 1) \times (0, 1)$  and, for p = 1.5 and 10,

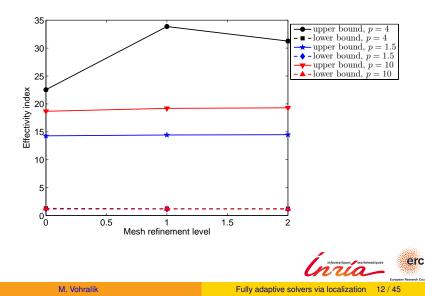
$$U(x,y) = -\frac{p-1}{p} \left( (x - \frac{1}{2})^2 + (y - \frac{1}{2})^2 \right)^{\frac{p}{2(p-1)}} + \frac{p-1}{p} \left( \frac{1}{2} \right)^{\frac{p}{p-1}}$$

•  $\Omega = (-1, 1) \times (-1, 1) \setminus [0, 1] \times [-1, 0]$  and, for p = 4,  $u(r, \theta) = r^{\frac{7}{8}} \sin(\theta \frac{7}{8})$ 

three successive uniformly refined meshes

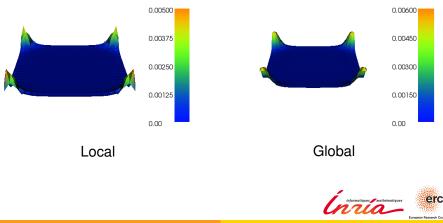


# Effectivity indices of the localization bounds



Residuals and dual norms Localization Fully adaptive solvers Local-global equivalence Numerics

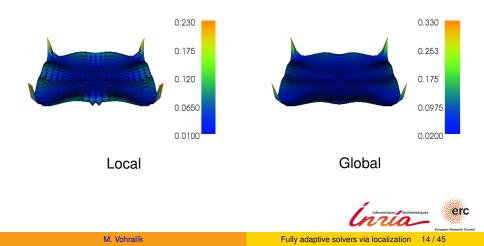
# Local and global residual distributions, p = 1.5



Residuals and dual norms Localization Fully adaptive solvers

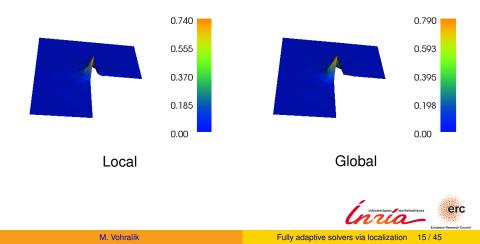
Local-global equivalence Numerics

# Local and global residual distributions, p = 10



Residuals and dual norms Localization Fully adaptive solvers Local-global equivalence Numerics

# Local and global residual distributions, p = 4



# Outline

- Residuals and their dual norms
  - Laplace
  - Nonlinear Laplace
- 2 Localization dual norms
  - Local–global equivalence
  - Numerical results
- 3 Fully adaptive solvers
  - Setting
  - A posteriori guaranteed upper bound
  - Local stopping criteria, efficiency, and robustness
  - Applications
  - Numerical results
  - Conclusions and ongoing work



# Outline

- Residuals and their dual norms
  - Laplace
  - Nonlinear Laplace
- 2 Localization dual norms
  - Local–global equivalence
  - Numerical results
- 3 Fully adaptive solvers
  - Setting
  - A posteriori guaranteed upper bound
  - Local stopping criteria, efficiency, and robustness
  - Applications
  - Numerical results
- 4 Conclusions and ongoing work



### Numerical approximation

• simplicial mesh  $\mathcal{T}_h$ , linearization step k, algebraic step i

• 
$$u_h^{k,i} \in V(\mathcal{T}_h) := \{ v \in L^p(\Omega), v |_K \in W^{1,p}(K) \quad \forall K \in \mathcal{T}_h \} \not\subset V$$

#### Assumption A (Total flux reconstruction)

There exists  $\sigma_h^{k,i} \in \mathbf{H}^q(\operatorname{div}, \Omega)$  and  $\rho_h^{k,i} \in L^q(\Omega)$  such that

$$\nabla \cdot \boldsymbol{\sigma}_h^{k,i} = \boldsymbol{f}_h - \boldsymbol{\sigma}_h^{k,i}$$

algebraic remainder

#### Assumption B (Discretization, linearization, and alg. fluxes)

There exist fluxes  $\mathbf{d}_{h}^{k,i}, \mathbf{l}_{h}^{k,i}, \mathbf{a}_{h}^{k,i} \in [L^{q}(\Omega)]^{d}$  such that (i)  $\sigma_{h}^{k,i} = \mathbf{d}_{h}^{k,i} + \mathbf{l}_{h}^{k,i} + \mathbf{a}_{h}^{k,i};$ 

(ii) as the linear solver converges,  $\|\mathbf{a}_{h}^{\kappa,\iota}\|_{q} \rightarrow 0$ ;

(iii) as the nonlinear solver converges,  $\|\mathbf{I}_{h}^{\kappa, \prime}\|_{q} o 1$ 



## Numerical approximation

• simplicial mesh  $\mathcal{T}_h$ , linearization step k, algebraic step i

• 
$$u_h^{k,i} \in V(\mathcal{T}_h) := \{ v \in L^p(\Omega), v |_K \in W^{1,p}(K) \quad \forall K \in \mathcal{T}_h \} \not\subset V$$

## Assumption A (Total flux reconstruction)

There exists  $\sigma_h^{k,i} \in \mathbf{H}^q(\operatorname{div}, \Omega)$  and  $\rho_h^{k,i} \in L^q(\Omega)$  such that

$$abla \cdot \boldsymbol{\sigma}_h^{k,i} = f_h -$$

algebraic remainder

 $\rho_h^{K,I}$  .

### Assumption B (Discretization, linearization, and alg. fluxes)

There exist fluxes  $\mathbf{d}_{h}^{k,i}, \mathbf{l}_{h}^{k,i}, \mathbf{a}_{h}^{k,i} \in [L^{q}(\Omega)]^{d}$  such that (i)  $\boldsymbol{\sigma}_{h}^{k,i} = \mathbf{d}_{h}^{k,i} + \mathbf{l}_{h}^{k,i} + \mathbf{a}_{h}^{k,i};$ 

(ii) as the linear solver converges,  $\|\mathbf{a}_{h}^{k,i}\|_{q} \rightarrow 0$ ;

iii) as the nonlinear solver converges,  $\| {{f I}}_h^{k,i} \|_q o 0$  .



## Numerical approximation

• simplicial mesh  $\mathcal{T}_h$ , linearization step k, algebraic step i

• 
$$u_h^{k,i} \in V(\mathcal{T}_h) := \{ v \in L^p(\Omega), v |_K \in W^{1,p}(K) \quad \forall K \in \mathcal{T}_h \} \not\subset V$$

### Assumption A (Total flux reconstruction)

There exists  $\sigma_h^{k,i} \in \mathbf{H}^q(\operatorname{div}, \Omega)$  and  $\rho_h^{k,i} \in L^q(\Omega)$  such that

$$\nabla \cdot \boldsymbol{\sigma}_{h}^{k,i} = f_{h} - \underbrace{\rho_{h}^{k,i}}_{\boldsymbol{\rho}}$$

algebraic remainder

### Assumption B (Discretization, linearization, and alg. fluxes)

There exist fluxes  $\mathbf{d}_{h}^{k,i}, \mathbf{l}_{h}^{k,i}, \mathbf{a}_{h}^{k,i} \in [L^{q}(\Omega)]^{d}$  such that (i)  $\boldsymbol{\sigma}_{h}^{k,i} = \mathbf{d}_{h}^{k,i} + \mathbf{l}_{h}^{k,i} + \mathbf{a}_{h}^{k,i};$ 

(ii) as the linear solver converges,  $\|\mathbf{a}_{h}^{k,i}\|_{q} \rightarrow 0$ ;

iii) as the nonlinear solver converges,  $\| {{f I}}_h^{k,i} \|_q o 0$  .



### Numerical approximation

• simplicial mesh  $\mathcal{T}_h$ , linearization step k, algebraic step i

• 
$$u_h^{k,i} \in V(\mathcal{T}_h) := \{ v \in L^p(\Omega), v |_K \in W^{1,p}(K) \quad \forall K \in \mathcal{T}_h \} \not\subset V$$

### Assumption A (Total flux reconstruction)

There exists  $\sigma_h^{k,i} \in \mathbf{H}^q(\operatorname{div}, \Omega)$  and  $\rho_h^{k,i} \in L^q(\Omega)$  such that

$$\nabla \cdot \boldsymbol{\sigma}_{h}^{k,i} = f_{h} - \underbrace{\rho_{h}^{k,i}}_{\boldsymbol{\rho}}$$

algebraic remainder

Assumption B (Discretization, linearization, and alg. fluxes)

There exist fluxes  $\mathbf{d}_{h}^{k,i}, \mathbf{l}_{h}^{k,i}, \mathbf{a}_{h}^{k,i} \in [L^{q}(\Omega)]^{d}$  such that (i)  $\boldsymbol{\sigma}_{h}^{k,i} = \mathbf{d}_{h}^{k,i} + \mathbf{l}_{h}^{k,i} + \mathbf{a}_{h}^{k,i}$ ;

(ii) as the linear solver converges,  $\|\mathbf{a}_{h}^{k,i}\|_{q} \rightarrow 0$ ;

(iii) as the nonlinear solver converges,  $\|\mathbf{I}_{h}^{k,i}\|_{q} \to 0$ .

rc

# Outline

- Residuals and their dual norms
  - Laplace
  - Nonlinear Laplace
- 2 Localization dual norms
  - Local–global equivalence
  - Numerical results
- 3 Fully adaptive solvers
  - Setting
  - A posteriori guaranteed upper bound
  - Local stopping criteria, efficiency, and robustness
  - Applications
  - Numerical results
- 4 Conclusions and ongoing work



# Estimate distinguishing error components

### Theorem (Estimate distinguishing different error components)

### Let

- $u \in V$  be the weak solution.
- $u_h^{k,i} \in V(\mathcal{T}_h)$  be arbitrary,
- Assumptions A and B hold.

## Then there holds

$$\begin{aligned} \|\mathcal{R}(\boldsymbol{u}_{h}^{k,i})\|_{\boldsymbol{W}_{0}^{1,p}(\Omega)'} + \mathrm{NC} \leq \eta_{\mathrm{disc}}^{k,i} + \underbrace{\eta_{\mathrm{lin}}^{k,i}}_{\|\boldsymbol{I}_{h}^{k,i}\|_{q}} + \underbrace{\eta_{\mathrm{alg}}^{k,i}}_{\|\boldsymbol{a}_{h}^{k,i}\|_{q}} + \underbrace{\eta_{\mathrm{rem}}^{k,i}}_{\boldsymbol{\Omega}} + \eta_{\mathrm{quad}}^{k,i} + \eta_{\mathrm{osc}}, \end{aligned}$$

$$with \ \eta_{\cdot}^{k,i} := \left\{ \sum_{K \in \mathcal{T}_{h}} (\eta_{\cdot,K}^{k,i})^{q} \right\}^{1/q} \text{ and } \left\{ \sum_{K \in \mathcal{T}_{h}} (\eta_{\cdot,K}^{k,i})^{q} \right\}^{1/q}$$

rc

# Estimate distinguishing error components

### Theorem (Estimate distinguishing different error components)

### Let

- $u \in V$  be the weak solution,
- $u_h^{k,i} \in V(\mathcal{T}_h)$  be arbitrary,
- Assumptions A and B hold.

Then there holds

$$\|\mathcal{R}(\boldsymbol{u}_{h}^{k,i})\|_{W_{0}^{1,p}(\Omega)'} + \mathrm{NC} \leq \eta_{\mathrm{disc}}^{k,i} + \underbrace{\eta_{\mathrm{lin}}^{k,i}}_{\|\boldsymbol{I}_{h}^{k,i}\|_{q}} + \underbrace{\eta_{\mathrm{alg}}^{k,i}}_{\|\boldsymbol{a}_{h}^{k,i}\|_{q}} + \underbrace{\eta_{\mathrm{rem}}^{k,i}}_{\boldsymbol{h}_{\Omega}\|\boldsymbol{\rho}_{h}^{k,i}\|_{q}} + \eta_{\mathrm{quad}}^{k,i} + \eta_{\mathrm{osc}}^{k,i},$$

with 
$$\eta_{\cdot}^{k,i} := \left\{ \sum_{K \in \mathcal{T}_h} (\eta_{\cdot,K}^{k,i})^q \right\}^{1/q}$$
 and  
 $\eta_{\operatorname{disc},K}^{k,i} := 2^{\frac{1}{p}} \left( \|\overline{\sigma}(u_h^{k,i}, \nabla u_h^{k,i}) + \mathbf{d}_h^{k,i}\|_{q,K} + \left\{ \sum_{e \in \mathcal{E}_K} h_e^{1-q} \| \llbracket u_h^{k,i} \rrbracket \|_{q,e}^q \right\}^{\frac{1}{q}} \right).$ 

# Outline

- Residuals and their dual norms
  - Laplace
  - Nonlinear Laplace
- 2 Localization dual norms
  - Local–global equivalence
  - Numerical results
- 3 Fully adaptive solvers
  - Setting
  - A posteriori guaranteed upper bound
  - Local stopping criteria, efficiency, and robustness
  - Applications
  - Numerical results
- 4 Conclusions and ongoing work



Residuals and dual norms Localization Fully adaptive solvers Setting Reliability St. crit. & eff. Applications Numerics

# Stopping criteria and efficiency

Global stopping criteria (~ Becker, Johnson, and Rannacher (1995), Arioli (2000's))

$$\begin{split} \eta_{\text{rem}}^{k,i} &\leq \gamma_{\text{rem}} \max\{\eta_{\text{disc}}^{k,i}, \eta_{\text{lin}}^{k,i}, \eta_{\text{alg}}^{k,i}\},\\ \eta_{\text{alg}}^{k,i} &\leq \gamma_{\text{alg}} \max\{\eta_{\text{disc}}^{k,i}, \eta_{\text{lin}}^{k,i}\}, \qquad \gamma_{\text{rem}}, \gamma_{\text{alg}}, \gamma_{\text{lin}} \approx 0.1\\ \eta_{\text{lin}}^{k,i} &\leq \gamma_{\text{lin}} \eta_{\text{disc}}^{k,i} \end{split}$$

### Local stopping criteria

stop whenever:

$$\begin{split} \eta_{\text{rem},K}^{k,i} &\leq \gamma_{\text{rem},K} \max\{\eta_{\text{disc},K}^{k,i}, \eta_{\text{lin},K}^{k,i}, \eta_{\text{alg},K}^{k,i}\} \quad \forall K \in \mathcal{T}_h, \\ \eta_{\text{alg},K}^{k,i} &\leq \gamma_{\text{alg},K} \max\{\eta_{\text{disc},K}^{k,i}, \eta_{\text{lin},K}^{k,i}\} \quad \forall K \in \mathcal{T}_h, \\ \eta_{\text{lin},K}^{k,i} &\leq \gamma_{\text{lin},K} \eta_{\text{disc},K}^{k,i} \quad \forall K \in \mathcal{T}_h \end{split}$$

• 
$$\gamma_{\mathrm{rem},K}, \gamma_{\mathrm{alg},K}, \gamma_{\mathrm{lin},K} pprox 0.1$$



Residuals and dual norms Localization Fully adaptive solvers Setting Reliability St. crit. & eff. Applications Numerics

# Stopping criteria and efficiency

Global stopping criteria (~ Becker, Johnson, and Rannacher (1995), Arioli (2000's))

$$\begin{split} \eta_{\text{rem}}^{k,i} &\leq \gamma_{\text{rem}} \max\{\eta_{\text{disc}}^{k,i}, \eta_{\text{lin}}^{k,i}, \eta_{\text{alg}}^{k,i}\},\\ \eta_{\text{alg}}^{k,i} &\leq \gamma_{\text{alg}} \max\{\eta_{\text{disc}}^{k,i}, \eta_{\text{lin}}^{k,i}\}, \qquad \gamma_{\text{rem}}, \gamma_{\text{alg}}, \gamma_{\text{lin}} \approx 0.1\\ \eta_{\text{lin}}^{k,i} &\leq \gamma_{\text{lin}} \eta_{\text{disc}}^{k,i} \end{split}$$

## Local stopping criteria

stop whenever:

$$\begin{split} \eta_{\text{rem},K}^{k,i} &\leq \gamma_{\text{rem},K} \max\{\eta_{\text{disc},K}^{k,i}, \eta_{\text{lin},K}^{k,i}, \eta_{\text{alg},K}^{k,i}\} \qquad \forall K \in \mathcal{T}_h, \\ \eta_{\text{alg},K}^{k,i} &\leq \gamma_{\text{alg},K} \max\{\eta_{\text{disc},K}^{k,i}, \eta_{\text{lin},K}^{k,i}\} \qquad \forall K \in \mathcal{T}_h, \\ \eta_{\text{lin},K}^{k,i} &\leq \gamma_{\text{lin},K} \eta_{\text{disc},K}^{k,i} \qquad \forall K \in \mathcal{T}_h \end{split}$$

• 
$$\gamma_{\text{rem},K}, \gamma_{\text{alg},K}, \gamma_{\text{lin},K} \approx 0.1$$



# Assumptions for efficiency

#### Assumption C (Piecewise polynomials, meshes, quadrature)

The approximation  $u_h^{k,i}$  is piecewise polynomial. The meshes  $\mathcal{T}_h$  are shape-regular. The quadrature error is negligible.

#### Assumption D (Approximation property)

For all  $K \in T_h$ , there holds

$$\begin{split} \|\overline{\sigma}(u_h^{k,i},\nabla u_h^{k,i}) + \mathbf{d}_h^{k,i}\|_{q,K} &\leq C \Biggl\{ \sum_{K' \in \mathfrak{T}_K} h_{K'}^q \|f + \nabla \cdot \overline{\sigma}(u_h^{k,i},\nabla u_h^{k,i})\|_{q,K'}^q \\ &+ \sum_{e \in \mathfrak{E}_K^{\text{int}}} h_e \| \llbracket \overline{\sigma}(u_h^{k,i},\nabla u_h^{k,i}) \cdot \mathbf{n}_e \rrbracket \|_{q,e}^q \\ &+ \sum_e h_e^{1-q} \| \llbracket u_h^{k,i} \rrbracket \|_{q,e}^q \Biggr\}^{\frac{1}{q}}. \end{split}$$



UTIA.

# Assumptions for efficiency

#### Assumption C (Piecewise polynomials, meshes, quadrature)

The approximation  $u_h^{k,i}$  is piecewise polynomial. The meshes  $\mathcal{T}_h$  are shape-regular. The quadrature error is negligible.

### Assumption D (Approximation property)

For all  $K \in T_h$ , there holds

$$\begin{split} \|\overline{\sigma}(\boldsymbol{u}_{h}^{k,i},\nabla\boldsymbol{u}_{h}^{k,i}) + \mathbf{d}_{h}^{k,i}\|_{q,K} &\leq C \Biggl\{ \sum_{K' \in \mathfrak{T}_{K}} h_{K'}^{q} \|f + \nabla \cdot \overline{\sigma}(\boldsymbol{u}_{h}^{k,i},\nabla\boldsymbol{u}_{h}^{k,i})\|_{q,K'}^{q} \\ &+ \sum_{\boldsymbol{e} \in \mathfrak{E}_{K}} h_{\boldsymbol{e}}^{e} \| \llbracket \overline{\sigma}(\boldsymbol{u}_{h}^{k,i},\nabla\boldsymbol{u}_{h}^{k,i}) \cdot \mathbf{n}_{\boldsymbol{e}} \rrbracket \|_{q,\boldsymbol{e}}^{q} \\ &+ \sum_{\boldsymbol{e} \in \mathcal{E}_{K}} h_{\boldsymbol{e}}^{1-q} \| \llbracket \boldsymbol{u}_{h}^{k,i} \rrbracket \|_{q,\boldsymbol{e}}^{q} \Biggr\}^{\frac{1}{q}}. \end{split}$$

#### Theorem (Global efficiency)

Let the Assumptions C and D be satisfied. Let the global stopping criteria hold. Then,

$$\eta_{\mathrm{disc}}^{k,i} + \eta_{\mathrm{lin}}^{k,i} + \eta_{\mathrm{alg}}^{k,i} + \eta_{\mathrm{rem}}^{k,i} \le C \Big( \|\mathcal{R}(u_h^{k,i})\|_{W_0^{1,p}(\Omega)'} + \mathrm{NC} \Big).$$

where *C* is independent of  $\sigma$  and q.

#### Theorem (Local efficiency)

Let the Assumptions C and D be satisfied. Let the **local** stopping criteria hold. Then, for all  $K \in T_h$ ,

$$\eta_{\mathrm{disc},K}^{k,i} + \eta_{\mathrm{lin},K}^{k,i} + \eta_{\mathrm{alg},K}^{k,i} + \eta_{\mathrm{rem},K}^{k,i} \le C \sum_{\mathbf{a}\in\mathcal{V}_K} \left( \left\| \mathcal{R}(u_h^{k,i}) \right\|_{W_0^{1,p}(\omega_{\mathbf{a}})'} + \mathrm{NC} \right).$$

• robustness with respect to the nonlinearity •  $\|\mathcal{R}(u_h^{k,i})\|_{W_h^{1,p}(\Omega)'} + NC$  is localizable



#### Theorem (Global efficiency)

Let the Assumptions C and D be satisfied. Let the global stopping criteria hold. Then,

$$\eta_{\mathrm{disc}}^{k,i} + \eta_{\mathrm{lin}}^{k,i} + \eta_{\mathrm{alg}}^{k,i} + \eta_{\mathrm{rem}}^{k,i} \leq C\Big( \|\mathcal{R}(\boldsymbol{u}_h^{k,i})\|_{\boldsymbol{W}_0^{1,\rho}(\Omega)'} + \mathrm{NC} \Big),$$

where *C* is independent of  $\sigma$  and q.

#### Theorem (Local efficiency)

Let the Assumptions C and D be satisfied. Let the **local** stopping criteria hold. Then, for all  $K \in T_h$ ,

$$\eta_{\mathrm{disc},K}^{k,i} + \eta_{\mathrm{lin},K}^{k,i} + \eta_{\mathrm{alg},K}^{k,i} + \eta_{\mathrm{rem},K}^{k,i} \le C \sum_{\mathbf{a}\in\mathcal{V}_K} \left( \left\| \mathcal{R}(u_h^{k,i}) \right\|_{W_0^{1,\rho}(\omega_{\mathbf{a}})'} + \mathrm{NC} \right)$$

• robustness with respect to the nonlinearity •  $\|\mathcal{R}(u_h^{k,i})\|_{W_0^{1,p}(\Omega)'}$  + NC is localizable



#### Theorem (Global efficiency)

Let the Assumptions C and D be satisfied. Let the global stopping criteria hold. Then,

$$\eta_{\mathrm{disc}}^{k,i} + \eta_{\mathrm{lin}}^{k,i} + \eta_{\mathrm{alg}}^{k,i} + \eta_{\mathrm{rem}}^{k,i} \leq C\Big( \|\mathcal{R}(\boldsymbol{u}_h^{k,i})\|_{\boldsymbol{W}_0^{1,p}(\Omega)'} + \mathrm{NC} \Big),$$

where C is independent of  $\sigma$  and q.

#### Theorem (Local efficiency)

Let the Assumptions C and D be satisfied. Let the local stopping criteria hold. Then, for all  $K \in \mathcal{T}_h$ ,

$$\eta_{\mathrm{disc},\mathcal{K}}^{k,i} + \eta_{\mathrm{lin},\mathcal{K}}^{k,i} + \eta_{\mathrm{alg},\mathcal{K}}^{k,i} + \eta_{\mathrm{rem},\mathcal{K}}^{k,i} \leq C \sum_{\mathbf{a}\in\mathcal{V}_{\mathcal{K}}} \left( \|\mathcal{R}(u_{h}^{k,i})\|_{W_{0}^{1,p}(\omega_{\mathbf{a}})'} + \mathrm{NC} \right).$$

•  $\|\mathcal{R}(u_h^{K,l})\|_{W^{1,p}(\Omega)'}$  + NC is localizable





#### Theorem (Global efficiency)

Let the Assumptions C and D be satisfied. Let the global stopping criteria hold. Then,

$$\eta_{\mathrm{disc}}^{k,i} + \eta_{\mathrm{lin}}^{k,i} + \eta_{\mathrm{alg}}^{k,i} + \eta_{\mathrm{rem}}^{k,i} \leq C\Big( \|\mathcal{R}(\boldsymbol{u}_h^{k,i})\|_{\boldsymbol{W}_0^{1,p}(\Omega)'} + \mathrm{NC} \Big),$$

where *C* is independent of  $\sigma$  and q.

#### Theorem (Local efficiency)

Let the Assumptions C and D be satisfied. Let the **local** stopping criteria hold. Then, for all  $K \in T_h$ ,

$$\eta_{\mathrm{disc},\mathcal{K}}^{k,i} + \eta_{\mathrm{lin},\mathcal{K}}^{k,i} + \eta_{\mathrm{alg},\mathcal{K}}^{k,i} + \eta_{\mathrm{rem},\mathcal{K}}^{k,i} \leq C \sum_{\mathbf{a}\in\mathcal{V}_{\mathcal{K}}} \left( \|\mathcal{R}(u_{h}^{k,i})\|_{W_{0}^{1,p}(\omega_{\mathbf{a}})'} + \mathrm{NC} \right).$$

• robustness with respect to the nonlinearity •  $\|\mathcal{R}(u_h^{k,i})\|_{W_{*}^{1,p}(\Omega)'} + NC$  is localizable



# **Global efficiency**

#### Theorem (Global efficiency)

Let the Assumptions C and D be satisfied. Let the global stopping criteria hold. Then,

$$\eta_{\mathrm{disc}}^{k,i} + \eta_{\mathrm{lin}}^{k,i} + \eta_{\mathrm{alg}}^{k,i} + \eta_{\mathrm{rem}}^{k,i} \leq C\Big( \|\mathcal{R}(\boldsymbol{u}_h^{k,i})\|_{\boldsymbol{W}_0^{1,\rho}(\Omega)'} + \mathrm{NC} \Big),$$

where *C* is independent of  $\sigma$  and q.

#### Theorem (Local efficiency)

Let the Assumptions C and D be satisfied. Let the **local** stopping criteria hold. Then, for all  $K \in T_h$ ,

$$\eta_{\mathrm{disc},\mathcal{K}}^{k,i} + \eta_{\mathrm{lin},\mathcal{K}}^{k,i} + \eta_{\mathrm{alg},\mathcal{K}}^{k,i} + \eta_{\mathrm{rem},\mathcal{K}}^{k,i} \leq C \sum_{\mathbf{a}\in\mathcal{V}_{\mathcal{K}}} \left( \|\mathcal{R}(u_{h}^{k,i})\|_{W_{0}^{1,p}(\omega_{\mathbf{a}})'} + \mathrm{NC} \right).$$

• robustness with respect to the nonlinearity •  $\|\mathcal{R}(u_h^{k,i})\|_{W_0^{1,p}(\Omega)'}$  + NC is localizable



# Outline

- Residuals and their dual norms
  - Laplace
  - Nonlinear Laplace
- 2 Localization dual norms
  - Local–global equivalence
  - Numerical results
- 3 Fully adaptive solvers
  - Setting
  - A posteriori guaranteed upper bound
  - Local stopping criteria, efficiency, and robustness
  - Applications
  - Numerical results
  - 4 Conclusions and ongoing work



# Nonconforming finite elements for the *p*-Laplacian

## Discretization

Find  $u_h \in V_h$  such that

$$(\boldsymbol{\sigma}(\nabla u_h), \nabla v_h) = (f, v_h) \quad \forall v_h \in V_h.$$

• 
$$\sigma(\nabla u_h) = |\nabla u_h|^{p-2} \nabla u_h$$

- $V_h \not\subset V$  the Crouzeix–Raviart space
- leads to the system of nonlinear algebraic equations

$$\mathcal{A}(U) = F$$



# Nonconforming finite elements for the *p*-Laplacian

### Discretization

Find  $u_h \in V_h$  such that

$$(\boldsymbol{\sigma}(\nabla u_h), \nabla v_h) = (f, v_h) \quad \forall v_h \in V_h.$$

• 
$$\sigma(\nabla u_h) = |\nabla u_h|^{p-2} \nabla u_h$$

- $V_h \not\subset V$  the Crouzeix–Raviart space
- leads to the system of nonlinear algebraic equations

$$\mathcal{A}(U) = F$$



# Linearization

#### Linearization

Find  $u_h^k \in V_h$  such that

$$(\boldsymbol{\sigma}^{k-1}(\nabla u_h^k), \nabla \psi_{\boldsymbol{e}}) = (f, \psi_{\boldsymbol{e}}) \qquad \forall \boldsymbol{e} \in \mathcal{E}_h^{\mathrm{int}}.$$

- $u_h^0 \in V_h$  yields the initial vector  $U^0$
- fixed-point linearization

$$\boldsymbol{\sigma}^{k-1}(\boldsymbol{\xi}) := |\nabla \boldsymbol{u}_h^{k-1}|^{p-2}\boldsymbol{\xi}$$

Newton linearization

$$\sigma^{k-1}(\xi) := |\nabla u_h^{k-1}|^{p-2} \xi + (p-2) |\nabla u_h^{k-1}|^{p-4} (\nabla u_h^{k-1} \otimes \nabla u_h^{k-1}) (\xi - \nabla u_h^{k-1})$$

• leads to the system of linear algebraic equations

$$\mathbb{A}^{k-1}U^k = F^{k-1}$$



# Linearization

#### Linearization

Find  $u_h^k \in V_h$  such that

$$(\sigma^{k-1}(\nabla u_h^k), \nabla \psi_e) = (f, \psi_e) \qquad \forall e \in \mathcal{E}_h^{\mathrm{int}}.$$

- $u_h^0 \in V_h$  yields the initial vector  $U^0$
- fixed-point linearization

$$\sigma^{k-1}(\boldsymbol{\xi}) := |\nabla u_h^{k-1}|^{p-2}\boldsymbol{\xi}$$

Newton linearization

$$\sigma^{k-1}(\boldsymbol{\xi}) := |\nabla u_h^{k-1}|^{\rho-2} \boldsymbol{\xi} + (\rho-2) |\nabla u_h^{k-1}|^{\rho-4}$$
$$(\nabla u_h^{k-1} \otimes \nabla u_h^{k-1}) (\boldsymbol{\xi} - \nabla u_h^{k-1})$$

leads to the system of linear algebraic equations

$$\mathbb{A}^{k-1}U^k=F^{k-1}$$





# Algebraic solution

Algebraic solution Find  $u_{b}^{k,i} \in V_{b}$  such that

$$(\sigma^{k-1}(\nabla u_h^{k,i}), \nabla \psi_e) = (f, \psi_e) - R_e^{k,i} \quad \forall e \in \mathcal{E}_h^{\text{int}}.$$

• algebraic residual vector  $R^{k,i} = \{R_e^{k,i}\}_{e \in \mathcal{E}_h^{\text{int}}}$ 

o discrete system

$$\mathbb{A}^{k-1}U^k = F^{k-1} - R^{k,i}$$



# Algebraic solution

Algebraic solution Find  $u_{b}^{k,i} \in V_{b}$  such that

$$(\sigma^{k-1}(\nabla u_h^{k,i}), \nabla \psi_e) = (f, \psi_e) - \mathcal{R}_e^{k,i} \qquad \forall e \in \mathcal{E}_h^{\text{int}}.$$

- algebraic residual vector  $R^{k,i} = \{R_e^{k,i}\}_{e \in \mathcal{E}_h^{\text{int}}}$
- discrete system

$$\mathbb{A}^{k-1}U^k = F^{k-1} - R^{k,i}$$



## Flux reconstructions

## Definition (Construction of $(\mathbf{d}_{h}^{k,i} + \mathbf{I}_{h}^{k,i})$ )

For all 
$$K \in \mathcal{T}_h$$
,  
 $(\mathbf{d}_h^{k,i} + \mathbf{l}_h^{k,i})|_K := -\boldsymbol{\sigma}^{k-1} (\nabla u_h^{k,i})|_K + \frac{f|_K}{d} (\mathbf{x} - \mathbf{x}_K) - \sum_{e \in \mathcal{E}_K} \frac{R_e^{k,i}}{d|D_e|} (\mathbf{x} - \mathbf{x}_K)|_{K_e}$ ,  
where  $R_e^{k,i} = (f, \psi_e) - (\boldsymbol{\sigma}^{k-1} (\nabla u_h^{k,i}), \nabla \psi_e) \quad \forall e \in \mathcal{E}_h^{\text{int.}}$   
Definition (Construction of  $\mathbf{d}_h^{k,i}$ )

For all 
$$K \in T_h$$
,  

$$\mathbf{d}_h^{k,i}|_K := -\boldsymbol{\sigma}(\nabla u_h^{k,i})|_K + \frac{f|_K}{d}(\mathbf{x} - \mathbf{x}_K) - \sum_{e \in \mathcal{E}_K} \frac{\bar{R}_e^{k,i}}{d|D_e|}(\mathbf{x} - \mathbf{x}_K)|_{K_e},$$
where  $\bar{R}_e^{k,i} := (f, \psi_e) - (\boldsymbol{\sigma}(\nabla u_h^{k,i}), \nabla \psi_e) \quad \forall e \in \mathcal{E}_h^{\text{int}}.$ 

## Definition (Construction of $\mathbf{a}_{h}^{k,i}$ )

Set  $\mathbf{a}_{h}^{k,i} := (\mathbf{d}_{h}^{k,i+\nu} + \mathbf{I}_{h}^{k,i+\nu}) - (\mathbf{d}_{h}^{k,i} + \mathbf{I}_{h}^{k,i})$  for (adaptively chosen)  $\nu > 0$  additional algebraic solvers steps;  $R^{k,i+\nu} \rightsquigarrow \rho_{h}^{k,i}$ .

## Flux reconstructions

## Definition (Construction of $(\mathbf{d}_{h}^{k,i} + \mathbf{I}_{h}^{k,i})$ )

For all 
$$K \in \mathcal{T}_h$$
,  
 $(\mathbf{d}_h^{k,i} + \mathbf{l}_h^{k,i})|_{\mathcal{K}} := -\boldsymbol{\sigma}^{k-1}(\nabla u_h^{k,i})|_{\mathcal{K}} + \frac{f|_{\mathcal{K}}}{d}(\mathbf{x} - \mathbf{x}_{\mathcal{K}}) - \sum_{e \in \mathcal{E}_{\mathcal{K}}} \frac{R_e^{k,i}}{d|D_e|}(\mathbf{x} - \mathbf{x}_{\mathcal{K}})|_{\mathcal{K}_e}$ ,  
where  $R_e^{k,i} = (f, \psi_e) - (\boldsymbol{\sigma}^{k-1}(\nabla u_h^{k,i}), \nabla \psi_e) \quad \forall e \in \mathcal{E}_h^{\text{int}}$ .  
Definition (Construction of  $\mathbf{d}_h^{k,i}$ )  
For all  $\mathcal{K} \in \mathcal{T}_h$ ,  
 $\mathbf{d}_h^{k,i}|_{\mathcal{K}} := -\boldsymbol{\sigma}(\nabla u_h^{k,i})|_{\mathcal{K}} + \frac{f|_{\mathcal{K}}}{d}(\mathbf{x} - \mathbf{x}_{\mathcal{K}}) - \sum_{e \in \mathcal{E}_{\mathcal{K}}} \frac{\overline{R}_e^{k,i}}{d|D_e|}(\mathbf{x} - \mathbf{x}_{\mathcal{K}})|_{\mathcal{K}_e}$ ,  
where  $\overline{R}_e^{k,i} := (f, \psi_e) - (\boldsymbol{\sigma}(\nabla u_h^{k,i}), \nabla \psi_e) \quad \forall e \in \mathcal{E}_h^{\text{int}}$ .

#### Definition (Construction of $\mathbf{a}_{h}^{K,i}$

Set  $\mathbf{a}_{h}^{k,i} := (\mathbf{d}_{h}^{k,i+\nu} + \mathbf{I}_{h}^{k,i+\nu}) - (\mathbf{d}_{h}^{k,i} + \mathbf{I}_{h}^{k,i})$  for (adaptively chosen)  $\nu > 0$  additional algebraic solvers steps;  $\mathbf{R}^{k,i+\nu} \rightsquigarrow \rho_{h}^{k,i}$ .

## Flux reconstructions

Definition (Construction of  $(\mathbf{d}_{h}^{k,i} + \mathbf{I}_{h}^{k,i})$ )

For all 
$$K \in \mathcal{T}_h$$
,  
 $(\mathbf{d}_h^{k,i} + \mathbf{I}_h^{k,i})|_K := -\boldsymbol{\sigma}^{k-1} (\nabla u_h^{k,i})|_K + \frac{f|_K}{d} (\mathbf{x} - \mathbf{x}_K) - \sum_{e \in \mathcal{E}_K} \frac{\boldsymbol{R}_e^{k,i}}{d|\boldsymbol{D}_e|} (\mathbf{x} - \mathbf{x}_K)|_{K_e}$ ,  
where  $\boldsymbol{R}_e^{k,i} = (f, \psi_e) - (\boldsymbol{\sigma}^{k-1} (\nabla u_h^{k,i}), \nabla \psi_e) \quad \forall e \in \mathcal{E}_h^{\text{int}}$ .

## Definition (Construction of $\mathbf{d}_{h}^{k,i}$ )

For all 
$$K \in \mathcal{T}_h$$
,  
 $\mathbf{d}_h^{k,i}|_K := -\boldsymbol{\sigma}(\nabla u_h^{k,i})|_K + \frac{f|_K}{d}(\mathbf{x} - \mathbf{x}_K) - \sum_{e \in \mathcal{E}_K} \frac{\overline{R}_e^{k,i}}{d|D_e|}(\mathbf{x} - \mathbf{x}_K)|_{K_e}$ ,  
where  $\overline{R}_e^{k,i} := (f, \psi_e) - (\boldsymbol{\sigma}(\nabla u_h^{k,i}), \nabla \psi_e) \quad \forall e \in \mathcal{E}_h^{\text{int}}$ .

## Definition (Construction of $\mathbf{a}_{h}^{k,i}$ )

Set  $\mathbf{a}_{h}^{k,i} := (\mathbf{d}_{h}^{k,i+\nu} + \mathbf{I}_{h}^{k,i+\nu}) - (\mathbf{d}_{h}^{k,i} + \mathbf{I}_{h}^{k,i})$  for (adaptively chosen)  $\nu > 0$  additional algebraic solvers steps;  $\mathbf{R}^{k,i+\nu} \rightsquigarrow \rho_{h}^{k,i}$ .

rc

## Lemma (Assumptions A and B)

Assumptions A and B hold.

## Comments

||**a**<sub>h</sub><sup>k,i</sup>||<sub>q,K</sub>→0 as the linear solver converges by definition
 ||**I**<sub>h</sub><sup>k,i</sup>||<sub>q,K</sub>→0 as the nonlinear solver converges by the construction of **I**<sub>h</sub><sup>k,i</sup>

Lemma (Assumptions C and D)

Assumptions C and D hold.

- quadrature error is zero
- $\mathbf{d}_{h}^{k,i}$  is close to  $\sigma(\nabla u_{h}^{k,i})$ : approximation properties of the Raviart–Thomas–Nédélec spaces



## Lemma (Assumptions A and B)

Assumptions A and B hold.

## Comments

*||a<sub>h</sub><sup>k,i</sup>||<sub>q,K</sub>→*0 as the linear solver converges by definition
 *||I<sub>h</sub><sup>k,i</sup>||<sub>q,K</sub>→*0 as the nonlinear solver converges by the construction of *I<sub>h</sub><sup>k,i</sup>*

Lemma (Assumptions C and D Assumptions C and D hold.

- quadrature error is zero
- $\mathbf{d}_{h}^{k,i}$  is close to  $\sigma(\nabla u_{h}^{k,i})$ : approximation properties of the Raviart–Thomas–Nédélec spaces



## Lemma (Assumptions A and B)

Assumptions A and B hold.

## Comments

- $\|\mathbf{a}_{h}^{k,i}\|_{q,K} \rightarrow 0$  as the linear solver converges by definition
- $\|\mathbf{I}_{h}^{k,i}\|_{q,K} \rightarrow 0$  as the nonlinear solver converges by the construction of  $\mathbf{I}_{h}^{k,i}$

Lemma (Assumptions C and D)

Assumptions C and D hold.

- quadrature error is zero
- $\mathbf{d}_{h}^{k,i}$  is close to  $\sigma(\nabla u_{h}^{k,i})$ : approximation properties of the Raviart–Thomas–Nédélec spaces



## Lemma (Assumptions A and B)

Assumptions A and B hold.

## Comments

- $\|\mathbf{a}_{h}^{k,i}\|_{q,K} \rightarrow 0$  as the linear solver converges by definition
- $\|\mathbf{I}_{h}^{k,i}\|_{q,K} \rightarrow 0$  as the nonlinear solver converges by the construction of  $\mathbf{I}_{h}^{k,i}$

Lemma (Assumptions C and D)

Assumptions C and D hold.

- quadrature error is zero
- $\mathbf{d}_{h}^{k,i}$  is close to  $\sigma(\nabla u_{h}^{k,i})$ : approximation properties of the Raviart–Thomas–Nédélec spaces



#### **Discretization methods**

- conforming finite elements
- nonconforming finite elements
- discontinuous Galerkin
- various finite volumes
- mixed finite elements

#### Linearizations

- fixed point
- Newton
- Linear solvers
  - independent of the linear solver
- ... all Assumptions A to D verified



#### **Discretization methods**

- conforming finite elements
- nonconforming finite elements
- discontinuous Galerkin
- various finite volumes
- mixed finite elements

## Linearizations

- fixed point
- Newton

#### Linear solvers

- independent of the linear solver
- ... all Assumptions A to D verified



#### **Discretization methods**

- conforming finite elements
- nonconforming finite elements
- discontinuous Galerkin
- various finite volumes
- mixed finite elements

## Linearizations

- fixed point
- Newton

## Linear solvers

- independent of the linear solver
- ... all Assumptions A to D verified



#### **Discretization methods**

- conforming finite elements
- nonconforming finite elements
- discontinuous Galerkin
- various finite volumes
- mixed finite elements

### Linearizations

- fixed point
- Newton

### Linear solvers

- independent of the linear solver
- ... all Assumptions A to D verified



# Outline

- Residuals and their dual norms
  - Laplace
  - Nonlinear Laplace
- 2 Localization dual norms
  - Local–global equivalence
  - Numerical results
- 3 Fully adaptive solvers
  - Setting
  - A posteriori guaranteed upper bound
  - Local stopping criteria, efficiency, and robustness
  - Applications
  - Numerical results
  - Conclusions and ongoing work



# Numerical experiment I

## Model problem

• p-Laplacian

$$\nabla \cdot (|\nabla u|^{p-2} \nabla u) = f \quad \text{in } \Omega,$$
$$u = u_{\text{D}} \quad \text{on } \partial \Omega$$

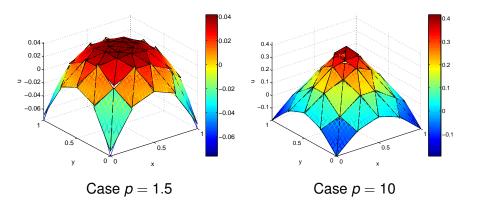
• weak solution (used to impose the Dirichlet BC)

$$u(x,y) = -\frac{p-1}{p} \left( (x - \frac{1}{2})^2 + (y - \frac{1}{2})^2 \right)^{\frac{p}{2(p-1)}} + \frac{p-1}{p} \left( \frac{1}{2} \right)^{\frac{p}{p-1}}$$

- tested values *p* = 1.5 and 10
- Crouzeix–Raviart nonconforming finite elements

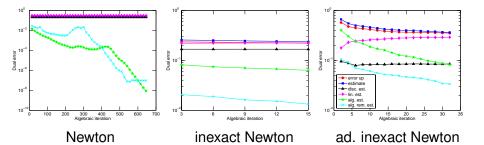


# Analytical and approximate solutions



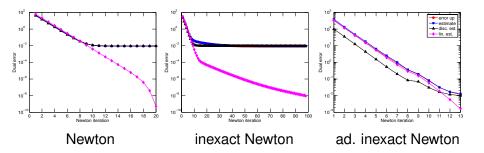


# Error and estimators as a function of CG iterations, p = 10, 6th level mesh, 6th Newton step.



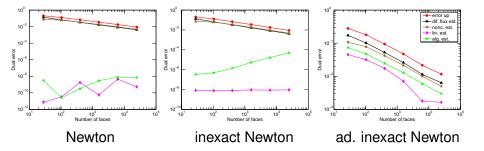


# Error and estimators as a function of Newton iterations, p = 10, 6th level mesh



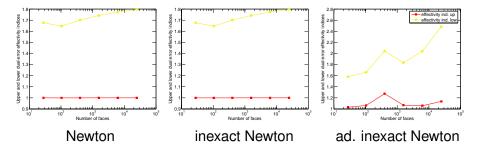


## Error and estimators, p = 10



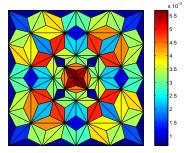


# Effectivity indices, p = 10

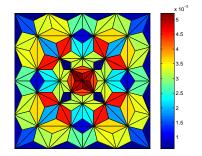




## Error distribution, p = 10



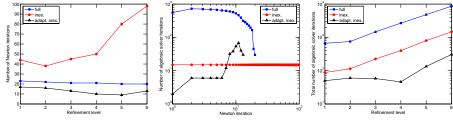
#### Estimated error distribution



#### Exact error distribution



# Newton and algebraic iterations, p = 10

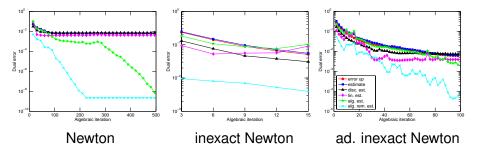


Newton it. / refinement alg. it. / Newton step

alg. it. / refinement

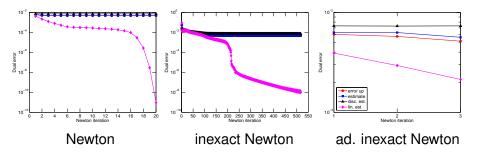


# Error and estimators as a function of CG iterations, p = 1.5, 6th level mesh, 1st Newton step.



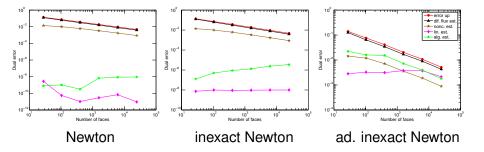


# Error and estimators as a function of Newton iterations, p = 1.5, 6th level mesh



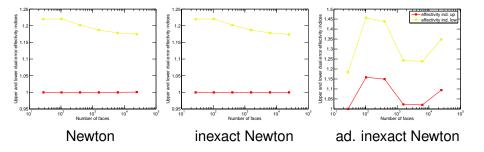


## Error and estimators, p = 1.5



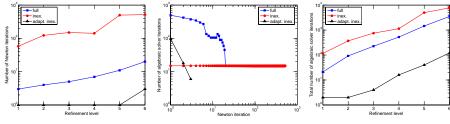


# Effectivity indices, p = 1.5





# Newton and algebraic iterations, p = 1.5



Newton it. / refinement alg. it. / Newton step

alg. it. / refinement



# Numerical experiment II

## Model problem

• *p*-Laplacian

$$\nabla \cdot (|\nabla u|^{p-2} \nabla u) = f \quad \text{in } \Omega,$$
$$u = u_{\text{D}} \quad \text{on } \partial \Omega$$

• weak solution (used to impose the Dirichlet BC)

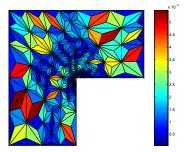
$$u(r,\theta)=r^{\frac{7}{8}}\sin(\theta\frac{7}{8})$$

- p = 4, L-shape domain, singularity in the origin (Carstensen and Klose (2003))
- Crouzeix–Raviart nonconforming finite elements

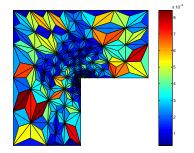


Residuals and dual norms Localization Fully adaptive solvers Setting Reliability St. crit. & eff. Applications Numerics

# Error distribution on an adaptively refined mesh



#### Estimated error distribution

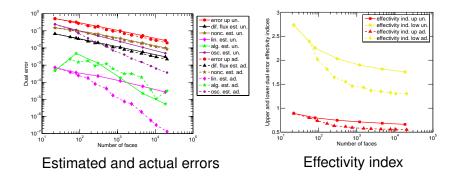


#### Exact error distribution



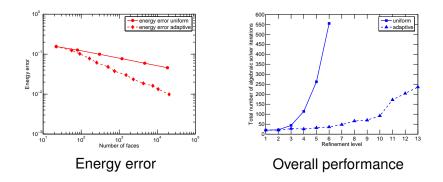
Fully adaptive solvers via localization 41/45

# Estimated and actual errors and the effectivity index





# Energy error and overall performance





# Outline

- Residuals and their dual norms
  - Laplace
  - Nonlinear Laplace
- 2 Localization dual norms
  - Local–global equivalence
  - Numerical results
- 3 Fully adaptive solvers
  - Setting
  - A posteriori guaranteed upper bound
  - Local stopping criteria, efficiency, and robustness
  - Applications
  - Numerical results

4 Conclusions and ongoing work



# Conclusions and future directions

## Conclusions

- dual residual norms are localizable
- local stopping criteria then lead to local efficiency
- concept of full adaptivity (linear solver, nonlinear solver, mesh)

#### **Ongoing work**

- multigrid as a linear solver
- convergence and optimality



# Conclusions and future directions

## Conclusions

- dual residual norms are localizable
- local stopping criteria then lead to local efficiency
- concept of full adaptivity (linear solver, nonlinear solver, mesh)

## **Ongoing work**

- multigrid as a linear solver
- convergence and optimality



# Bibliography

- ERN A., VOHRALÍK M., Adaptive inexact Newton methods with a posteriori stopping criteria for nonlinear diffusion PDEs, SIAM J. Sci. Comput. 35 (2013), A1761–A1791.
- CIARLET JR. P., VOHRALÍK M., Robust a posteriori error control for transmission problems with sign changing coefficients using localization of dual norms, HAL Preprint 01148476, submitted for publication.
- BLECHTA J., MÁLEK J., VOHRALÍK M., Localization of *W*<sup>-1,q</sup> norms for robust local a posteriori efficiency, to be submitted.

# Thank you for your attention!

