

Contents

1	Errors Arising in Computer Simulation Methods	1
1.1	General Scheme	1
1.2	Errors of Mathematical Models	3
1.3	Approximation Errors	3
1.4	Numerical Errors	4
2	Indicators of Errors for Approximate Solutions of Differential Equations	7
2.1	Error Indicators and Adaptive Numerical Methods	7
2.1.1	Error Indicators for FEM Solutions	8
2.1.2	Accuracy of Error Indicators	9
2.2	Error Indicators for the Energy Norm	16
2.2.1	Error Indicators Based on Interpolation Estimates	17
2.2.2	Error Indicators Based on Approximation of the Error Functional	23
2.2.3	Error Indicators of the Runge Type	30
2.3	Error Indicators for Goal-Oriented Quantities	35
2.3.1	Error Indicators Relying on the Superconvergence of Averaged Fluxes in the Primal and Adjoint Problems	36
2.3.2	Error Indicators Using the Superconvergence of Approximations in the Primal Problem	38
2.3.3	Error Indicators Based on Partial Equilibration of Fluxes in the Original Problem	40
3	Guaranteed Error Bounds I	45
3.1	Ordinary Differential Equations	45
3.1.1	Derivation of Guaranteed Error Bounds	46
3.1.2	Computation of Error Bounds	49
3.2	Partial Differential Equations	53
3.2.1	Maximal Deviation from the Exact Solution	54
3.2.2	Minimal Deviation from the Exact Solution	57
3.2.3	Particular Cases	58

3.2.4	Problems with Mixed Boundary Conditions	60
3.2.5	Estimates of Global Constants Entering the Majorant . . .	62
3.2.6	Error Majorants Based on Poincaré Inequalities	64
3.2.7	Estimates with Partially Equilibrated Fluxes	67
3.3	Error Control Algorithms	69
3.3.1	Global Minimization of the Majorant	70
3.3.2	Getting an Error Bound by Local Procedures	74
3.4	Indicators Based on Error Majorants	77
3.5	Applications to Adaptive Methods	85
3.5.1	Runge's Type Estimate	85
3.5.2	Getting Approximations with Guaranteed Accuracy by an Adaptive Numerical Algorithm	85
3.6	Combined (Primal-Dual) Error Norms and the Majorant	87
4	Guaranteed Error Bounds II	93
4.1	Linear Elasticity	93
4.1.1	Introduction	93
4.1.2	Euler–Bernoulli Beam	95
4.1.3	The Kirchhoff–Love Arch Model	98
4.1.4	The Kirchhoff–Love Plate	107
4.1.5	The Reissner–Mindlin Plate	110
4.1.6	3D Linear Elasticity	116
4.1.7	The Plane Stress Model	120
4.1.8	The Plane Strain Model	121
4.2	The Stokes Problem	123
4.2.1	Divergence-Free Approximations	125
4.2.2	Approximations with Nonzero Divergence	127
4.2.3	Stokes Problem in Rotating System	129
4.3	A Simple Maxwell Type Problem	132
4.3.1	Estimates of Deviations from Exact Solutions	134
4.3.2	Numerical Examples	140
4.4	Generalizations	145
4.4.1	Error Majorant	147
4.4.2	Error Minorant	150
5	Errors Generated by Uncertain Data	153
5.1	Mathematical Models with Incompletely Known Data	153
5.2	The Accuracy Limit	154
5.3	Estimates of the Worst and Best Case Scenario Errors	157
5.4	Two-Sided Bounds of the Radius of the Solution Set	163
5.5	Computable Estimates of the Radius of the Solution Set	169
5.5.1	Using the Majorant	169
5.5.2	Using a Reference Solution	170
5.5.3	An Advanced Lower Bound	171
5.6	Multiple Sources of Indeterminacy	175
5.6.1	Incompletely Known Right-Hand Side	175

5.6.2	The Reaction Diffusion Problem	177
5.7	Error Indication and Indeterminate Data	184
5.7.1	Numerical Experiments	185
5.7.2	Results and Conclusions	186
5.8	Linear Elasticity with Incompletely Known Poisson Ratio	188
5.8.1	Sensitivity of the Energy Functional	192
5.8.2	Example: Axisymmetric Model	197
6	Overview of Other Results and Open Problems	205
6.1	Error Estimates for Approximations Violating Conformity	205
6.2	Linear Elliptic Equations	206
6.3	Time-Dependent Problems	207
6.4	Optimal Control and Inverse Problems	208
6.5	Nonlinear Boundary Value Problems	209
6.5.1	Variational Inequalities	210
6.5.2	Elastoplasticity	214
6.5.3	Problems with Power Growth Energy Functionals	215
6.6	Modeling Errors	216
6.7	Error Bounds for Iteration Methods	217
6.7.1	General Iteration Algorithm	217
6.7.2	A Priori Estimates of Errors	218
6.7.3	A Posteriori Estimates of Errors	219
6.7.4	Advanced Forms of Error Bounds	220
6.7.5	Systems of Linear Simultaneous Equations	224
6.7.6	Ordinary Differential Equations	230
6.8	Roundoff Errors	243
6.9	Open Problems	244
Appendix A	Mathematical Background	247
A.1	Vectors and Tensors	247
A.2	Spaces of Functions	248
A.2.1	Lebesgue and Sobolev Spaces	248
A.2.2	Boundary Traces	251
A.2.3	Linear Functionals	252
A.3	Inequalities	253
A.3.1	The Hölder Inequality	253
A.3.2	The Poincaré and Friedrichs Inequalities	254
A.3.3	Korn's Inequality	257
A.3.4	LBB Inequality	258
A.4	Convex Functionals	259
Appendix B	Boundary Value Problems	263
B.1	Generalized Solutions of Boundary Value Problems	263
B.2	Variational Statements of Elliptic Boundary Value Problems	266
B.3	Saddle Point Statements of Elliptic Boundary Value Problems	272
B.3.1	Introduction to the Theory of Saddle Points	272

B.3.2	Saddle Point Statements of Linear Elliptic Problems	276
B.3.3	Saddle Point Statements of Nonlinear Variational Problems	285
B.4	Numerical Methods for Boundary Value Problems	289
B.4.1	Finite Difference Methods	290
B.4.2	Variational Difference Methods	294
B.4.3	Petrov–Galerkin Methods	296
B.4.4	Mixed Finite Element Methods	298
B.4.5	Trefftz Methods	300
B.4.6	Finite Volume Methods	301
B.4.7	Discontinuous Galerkin Methods	305
B.4.8	Fictitious Domain Methods	311
Appendix C	A Priori Verification of Accuracy	313
C.1	Projection Error Estimate	313
C.2	Interpolation Theory in Sobolev Spaces	314
C.2.1	Interpolation Operators	317
C.2.2	Interpolation on Polygonal Sets	318
C.3	A Priori Convergence Rate Estimates	321
C.4	A Priori Error Estimates for Mixed FEM	328
C.4.1	Compatibility and Stability Conditions	329
C.4.2	Projection Estimates for Fluxes	332
References		335
Index		353