

Guaranteed, locally space-time efficient, and
polynomial-degree robust a posteriori error
estimates for high-order discretizations of
parabolic problems

Alexandre Ern, Iain Smears, and **Martin Vohralík**

Inria Paris & Ecole des Ponts

Roztoky, August 3, 2017

Outline

- 1 Introduction
- 2 Equivalence between error and dual norm of the residual
- 3 High-order discretization & Radau reconstruction
- 4 Results in the Y norm & missing Galerkin orthogonality
- 5 Guaranteed upper bound
- 6 Local space-time efficiency and robustness
- 7 Conclusions and future directions

Model parabolic problem

The heat equation

$$\partial_t u - \Delta u = f \quad \text{in } \Omega \times (0, T),$$

$$u = 0 \quad \text{on } \partial\Omega \times (0, T),$$

$$u(0) = u_0 \quad \text{in } \Omega$$

$$f \in L^2(0, T; L^2(\Omega)), \quad u_0 \in L^2(\Omega)$$

Spaces

$$X := L^2(0, T; H_0^1(\Omega)),$$

$$\|v\|_X^2 := \int_0^T \|\nabla v\|^2 dt,$$

$$Y := L^2(0, T; H_0^1(\Omega)) \cap H^1(0, T; H^{-1}(\Omega)),$$

$$\|v\|_Y^2 := \int_0^T \|\partial_t v\|_{H^{-1}(\Omega)}^2 + \|\nabla v\|^2 dt + \|v(T)\|^2$$

Weak solution

Find $u \in Y$ with $u(0) = u_0$ such that

$$\int_0^T \langle \partial_t u, v \rangle + (\nabla u, \nabla v) dt = \int_0^T (f, v) dt \quad \forall v \in X.$$

Model parabolic problem

The heat equation

$$\partial_t u - \Delta u = f \quad \text{in } \Omega \times (0, T),$$

$$u = 0 \quad \text{on } \partial\Omega \times (0, T),$$

$$u(0) = u_0 \quad \text{in } \Omega$$

$$f \in L^2(0, T; L^2(\Omega)), \quad u_0 \in L^2(\Omega)$$

Spaces

$$X := L^2(0, T; H_0^1(\Omega)),$$

$$\|v\|_X^2 := \int_0^T \|\nabla v\|^2 dt,$$

$$Y := L^2(0, T; H_0^1(\Omega)) \cap H^1(0, T; H^{-1}(\Omega)),$$

$$\|v\|_Y^2 := \int_0^T \|\partial_t v\|_{H^{-1}(\Omega)}^2 + \|\nabla v\|^2 dt + \|v(T)\|^2$$

Weak solution

Find $u \in Y$ with $u(0) = u_0$ such that

$$\int_0^T \langle \partial_t u, v \rangle + (\nabla u, \nabla v) dt = \int_0^T (f, v) dt \quad \forall v \in X.$$

Model parabolic problem

The heat equation

$$\partial_t u - \Delta u = f \quad \text{in } \Omega \times (0, T),$$

$$u = 0 \quad \text{on } \partial\Omega \times (0, T),$$

$$u(0) = u_0 \quad \text{in } \Omega$$

$$f \in L^2(0, T; L^2(\Omega)), \quad u_0 \in L^2(\Omega)$$

Spaces

$$X := L^2(0, T; H_0^1(\Omega)),$$

$$\|v\|_X^2 := \int_0^T \|\nabla v\|^2 dt,$$

$$Y := L^2(0, T; H_0^1(\Omega)) \cap H^1(0, T; H^{-1}(\Omega)),$$

$$\|v\|_Y^2 := \int_0^T \|\partial_t v\|_{H^{-1}(\Omega)}^2 + \|\nabla v\|^2 dt + \|v(T)\|^2$$

Weak solution

Find $u \in Y$ with $u(0) = u_0$ such that

$$\int_0^T \langle \partial_t u, v \rangle + (\nabla u, \nabla v) dt = \int_0^T (f, v) dt \quad \forall v \in X.$$

Model parabolic problem

The heat equation

$$\partial_t u - \Delta u = f \quad \text{in } \Omega \times (0, T),$$

$$u = 0 \quad \text{on } \partial\Omega \times (0, T),$$

$$u(0) = u_0 \quad \text{in } \Omega$$

$$f \in L^2(0, T; L^2(\Omega)), \quad u_0 \in L^2(\Omega)$$

Spaces

$$X := L^2(0, T; H_0^1(\Omega)),$$

$$\|v\|_X^2 := \int_0^T \|\nabla v\|^2 dt,$$

$$Y := L^2(0, T; H_0^1(\Omega)) \cap H^1(0, T; H^{-1}(\Omega)),$$

$$\|v\|_Y^2 := \int_0^T \|\partial_t v\|_{H^{-1}(\Omega)}^2 + \|\nabla v\|^2 dt + \|v(T)\|^2$$

Weak solution

Find $u \in Y$ with $u(0) = u_0$ such that

$$\int_0^T \langle \partial_t u, v \rangle + (\nabla u, \nabla v) dt = \int_0^T (f, v) dt \quad \forall v \in X.$$

An optimal a posteriori estimate for evolutive problems

Guaranteed upper bound

- $\|u - u_{h\tau}\|_{?,\Omega \times (0,T)}^2 \leq \sum_{n=1}^N \sum_{K \in \mathcal{T}^n} \eta_K^n(u_{h\tau})^2$
- no undetermined constant: **error control**

Local efficiency

- $\eta_K^n(u_{h\tau}) \leq C_{\text{eff}} \|u - u_{h\tau}\|_{?, \text{neighbors of } K \times (t^{n-1}, t^n)}$
- optimal space-time mesh refinement
- **local** in **time** and in **space** error lower bound

Robustness

- C_{eff} independent of data, domain Ω , **final time** T , meshes, solution u , **polynomial degrees** of $u_{h\tau}$ in space and in time

Asymptotic exactness

- $\sum_{n=1}^N \sum_{K \in \mathcal{T}^n} \eta_K^n(u_{h\tau})^2 / \|u - u_{h\tau}\|_{?,\Omega \times (0,T)}^2 \searrow 1$
- overestimation factor goes to one with increasing effort

Small evaluation cost

- estimators can be evaluated cheaply (locally)

An optimal a posteriori estimate for evolutive problems

Guaranteed upper bound

- $\|u - u_{h\tau}\|_{?,\Omega \times (0,T)}^2 \leq \sum_{n=1}^N \sum_{K \in \mathcal{T}^n} \eta_K^n(u_{h\tau})^2$
- no undetermined constant: **error control**

Local efficiency

- $\eta_K^n(u_{h\tau}) \leq C_{\text{eff}} \|u - u_{h\tau}\|_{?, \text{neighbors of } K \times (t^{n-1}, t^n)}$
- optimal space-time mesh refinement
- **local** in **time** and in **space** error lower bound

Robustness

- C_{eff} independent of data, domain Ω , **final time** T , meshes, solution u , **polynomial degrees** of $u_{h\tau}$ in space and in time

Asymptotic exactness

- $\sum_{n=1}^N \sum_{K \in \mathcal{T}^n} \eta_K^n(u_{h\tau})^2 / \|u - u_{h\tau}\|_{?,\Omega \times (0,T)}^2 \searrow 1$
- overestimation factor goes to one with increasing effort

Small evaluation cost

- estimators can be evaluated cheaply (locally)

An optimal a posteriori estimate for evolutive problems

Guaranteed upper bound

- $\|u - u_{h\tau}\|_{?,\Omega \times (0,T)}^2 \leq \sum_{n=1}^N \sum_{K \in \mathcal{T}^n} \eta_K^n(u_{h\tau})^2$
- no undetermined constant: **error control**

Local efficiency

- $\eta_K^n(u_{h\tau}) \leq C_{\text{eff}} \|u - u_{h\tau}\|_{?, \text{neighbors of } K \times (t^{n-1}, t^n)}$
- optimal space-time mesh refinement
- **local** in **time** and in **space** error lower bound

Robustness

- C_{eff} independent of data, domain Ω , **final time** T , meshes, solution u , **polynomial degrees** of $u_{h\tau}$ in space and in time

Asymptotic exactness

- $\sum_{n=1}^N \sum_{K \in \mathcal{T}^n} \eta_K^n(u_{h\tau})^2 / \|u - u_{h\tau}\|_{?,\Omega \times (0,T)}^2 \searrow 1$
- overestimation factor goes to one with increasing effort

Small evaluation cost

- estimators can be evaluated cheaply (locally)

An optimal a posteriori estimate for evolutive problems

Guaranteed upper bound

- $\|u - u_{h\tau}\|_{?,\Omega \times (0,T)}^2 \leq \sum_{n=1}^N \sum_{K \in \mathcal{T}^n} \eta_K^n(u_{h\tau})^2$
- no undetermined constant: **error control**

Local efficiency

- $\eta_K^n(u_{h\tau}) \leq C_{\text{eff}} \|u - u_{h\tau}\|_{?, \text{neighbors of } K \times (t^{n-1}, t^n)}$
- optimal space-time mesh refinement
- **local** in **time** and in **space** error lower bound

Robustness

- C_{eff} independent of data, domain Ω , **final time** T , meshes, solution u , **polynomial degrees** of $u_{h\tau}$ in space and in time

Asymptotic exactness

- $\sum_{n=1}^N \sum_{K \in \mathcal{T}^n} \eta_K^n(u_{h\tau})^2 / \|u - u_{h\tau}\|_{?,\Omega \times (0,T)}^2 \searrow 1$
- overestimation factor goes to one with increasing effort

Small evaluation cost

- estimators can be evaluated cheaply (locally)

An optimal a posteriori estimate for evolutive problems

Guaranteed upper bound

- $\|u - u_{h\tau}\|_{?, \Omega \times (0, T)}^2 \leq \sum_{n=1}^N \sum_{K \in \mathcal{T}^n} \eta_K^n(u_{h\tau})^2$
- no undetermined constant: **error control**

Local efficiency

- $\eta_K^n(u_{h\tau}) \leq C_{\text{eff}} \|u - u_{h\tau}\|_{?, \text{neighbors of } K \times (t^{n-1}, t^n)}$
- optimal space-time mesh refinement
- **local** in **time** and in **space** error lower bound

Robustness

- C_{eff} independent of data, domain Ω , **final time** T , meshes, solution u , **polynomial degrees** of $u_{h\tau}$ in space and in time

Asymptotic exactness

- $\sum_{n=1}^N \sum_{K \in \mathcal{T}^n} \eta_K^n(u_{h\tau})^2 / \|u - u_{h\tau}\|_{?, \Omega \times (0, T)}^2 \searrow 1$
- overestimation factor goes to one with increasing effort

Small evaluation cost

- estimators can be evaluated cheaply (locally)

Previous results

- Bieterman and Babuška (1982), introduction
- Picasso / Verfürth (1998), work with the energy norm X :
 - ✓ upper bound $\|u - u_{h\tau}\|_X^2 \leq C \sum_{n=1}^N \sum_{K \in \mathcal{T}^n} \eta_K^n(u_{h\tau})^2$
 - ✗ constrained lower bound (h and τ strongly linked)
- Repin (2002), guaranteed upper bound via fluxes
- Verfürth (2003) (cf. also Bergam, Bernardi, and Mghazli (2005)), low-order schemes, work with the Y norm:
 - ✓ upper bound $\|u - u_{h\tau}\|_Y^2 \leq C \sum_{n=1}^N \sum_{K \in \mathcal{T}^n} \eta_K^n(u_{h\tau})^2$
 - efficiency $\sum_{K \in \mathcal{T}^n} \eta_K^n(u_{h\tau})^2 \leq C \|u - u_{h\tau}\|_{Y(l_n)}^2$
 - ✓ robustness with respect to the final time, no link $h - \tau$
 - ✗ efficiency local in time but global in space
- Eriksson and Johnson (1991), duality techniques & Makridakis and Nochetto (2003), elliptic reconstruction: $L^2(L^2) / L^\infty(L^2) / L^\infty(L^\infty) /$ higher-order norms
- Makridakis and Nochetto (2006): Radau reconstruction
- Schötzau and Wihler (2010), τq adaptivity
- Ern and Vohralík (2010): unified framework for sp. discret.

Previous results

- Bieterman and Babuška (1982), introduction
- Picasso / Verfürth (1998), work with the energy norm **X**:
 - ✓ upper bound $\|u - u_{h\tau}\|_X^2 \leq C \sum_{n=1}^N \sum_{K \in \mathcal{T}^n} \eta_K^n(u_{h\tau})^2$
 - ✗ **constrained lower bound** (h and τ strongly linked)
- Repin (2002), guaranteed upper bound via fluxes
- Verfürth (2003) (cf. also Bergam, Bernardi, and Mghazli (2005)), low-order schemes, work with the **Y norm**:
 - ✓ upper bound $\|u - u_{h\tau}\|_Y^2 \leq C \sum_{n=1}^N \sum_{K \in \mathcal{T}^n} \eta_K^n(u_{h\tau})^2$
 - efficiency $\sum_{K \in \mathcal{T}^n} \eta_K^n(u_{h\tau})^2 \leq C \|u - u_{h\tau}\|_{Y(l_n)}^2$
 - ✓ **robustness** with respect to the **final time**, no link $h - \tau$
 - ✗ efficiency **local in time** but **global in space**
- Eriksson and Johnson (1991), duality techniques & Makridakis and Nochetto (2003), elliptic reconstruction: $L^2(L^2) / L^\infty(L^2) / L^\infty(L^\infty) /$ higher-order norms
- Makridakis and Nochetto (2006): Radau reconstruction
- Schötzau and Wihler (2010), τq adaptivity
- Ern and Vohralík (2010): unified framework for sp. discret.

Previous results

- Bieterman and Babuška (1982), introduction
- Picasso / Verfürth (1998), work with the energy norm **X**:
 - ✓ upper bound $\|u - u_{h\tau}\|_X^2 \leq C \sum_{n=1}^N \sum_{K \in \mathcal{T}^n} \eta_K^n(u_{h\tau})^2$
 - ✗ **constrained lower bound** (h and τ strongly linked)
- Repin (2002), guaranteed upper bound via fluxes
- Verfürth (2003) (cf. also Bergam, Bernardi, and Mghazli (2005)), low-order schemes, work with the **Y norm**:
 - ✓ upper bound $\|u - u_{h\tau}\|_Y^2 \leq C \sum_{n=1}^N \sum_{K \in \mathcal{T}^n} \eta_K^n(u_{h\tau})^2$
 - efficiency $\sum_{K \in \mathcal{T}^n} \eta_K^n(u_{h\tau})^2 \leq C \|u - u_{h\tau}\|_{Y(l_n)}^2$
 - ✓ **robustness** with respect to the **final time**, no link $h - \tau$
 - ✗ efficiency **local in time** but **global in space**
- Eriksson and Johnson (1991), duality techniques & Makridakis and Nochetto (2003), elliptic reconstruction: $L^2(L^2) / L^\infty(L^2) / L^\infty(L^\infty) /$ higher-order norms
- Makridakis and Nochetto (2006): Radau reconstruction
- Schötzau and Wihler (2010), τq adaptivity
- Ern and Vohralík (2010): unified framework for sp. discret.

Previous results

- Bieterman and Babuška (1982), introduction
- Picasso / Verfürth (1998), work with the energy norm **X**:
 - ✓ upper bound $\|u - u_{h\tau}\|_X^2 \leq C \sum_{n=1}^N \sum_{K \in \mathcal{T}^n} \eta_K^n(u_{h\tau})^2$
 - ✗ **constrained lower bound** (h and τ strongly linked)
- Repin (2002), guaranteed upper bound via fluxes
- Verfürth (2003) (cf. also Bergam, Bernardi, and Mghazli (2005)), low-order schemes, work with the **Y norm**:
 - ✓ upper bound $\|u - u_{h\tau}\|_Y^2 \leq C \sum_{n=1}^N \sum_{K \in \mathcal{T}^n} \eta_K^n(u_{h\tau})^2$
 - efficiency $\sum_{K \in \mathcal{T}^n} \eta_K^n(u_{h\tau})^2 \leq C \|u - u_{h\tau}\|_{Y(l_n)}^2$
 - ✓ **robustness** with respect to the **final time**, no link $h - \tau$
 - ✗ efficiency **local in time** but **global in space**
- Eriksson and Johnson (1991), duality techniques & Makridakis and Nochetto (2003), elliptic reconstruction: $L^2(L^2) / L^\infty(L^2) / L^\infty(L^\infty) /$ higher-order norms
- Makridakis and Nochetto (2006): Radau reconstruction
- Schötzau and Wihler (2010), τq adaptivity
- Ern and Vohralík (2010): unified framework for sp. discret.

Previous results

- Bieterman and Babuška (1982), introduction
- Picasso / Verfürth (1998), work with the energy norm **X**:
 - ✓ upper bound $\|u - u_{h\tau}\|_X^2 \leq C \sum_{n=1}^N \sum_{K \in \mathcal{T}^n} \eta_K^n(u_{h\tau})^2$
 - ✗ **constrained lower bound** (h and τ strongly linked)
- Repin (2002), guaranteed upper bound via fluxes
- Verfürth (2003) (cf. also Bergam, Bernardi, and Mghazli (2005)), low-order schemes, work with the **Y norm**:
 - ✓ upper bound $\|u - u_{h\tau}\|_Y^2 \leq C \sum_{n=1}^N \sum_{K \in \mathcal{T}^n} \eta_K^n(u_{h\tau})^2$
 - efficiency $\sum_{K \in \mathcal{T}^n} \eta_K^n(u_{h\tau})^2 \leq C \|u - u_{h\tau}\|_{Y(l_n)}^2$
 - ✓ **robustness** with respect to the **final time**, no link $h - \tau$
 - ✗ efficiency **local in time** but **global in space**
- Eriksson and Johnson (1991), duality techniques & Makridakis and Nochetto (2003), elliptic reconstruction: $L^2(L^2) / L^\infty(L^2) / L^\infty(L^\infty) /$ higher-order norms
- Makridakis and Nochetto (2006): Radau reconstruction
 - Schötzau and Wihler (2010), τq adaptivity
 - Ern and Vohralík (2010): unified framework for sp. discret.

Previous results

- Bieterman and Babuška (1982), introduction
- Picasso / Verfürth (1998), work with the energy norm **X**:
 - ✓ upper bound $\|u - u_{h\tau}\|_X^2 \leq C \sum_{n=1}^N \sum_{K \in \mathcal{T}^n} \eta_K^n(u_{h\tau})^2$
 - ✗ **constrained lower bound** (h and τ strongly linked)
- Repin (2002), guaranteed upper bound via fluxes
- Verfürth (2003) (cf. also Bergam, Bernardi, and Mghazli (2005)), low-order schemes, work with the **Y norm**:
 - ✓ upper bound $\|u - u_{h\tau}\|_Y^2 \leq C \sum_{n=1}^N \sum_{K \in \mathcal{T}^n} \eta_K^n(u_{h\tau})^2$
 - efficiency $\sum_{K \in \mathcal{T}^n} \eta_K^n(u_{h\tau})^2 \leq C \|u - u_{h\tau}\|_{Y(l_n)}^2$
 - ✓ **robustness** with respect to the **final time**, no link $h - \tau$
 - ✗ efficiency **local in time** but **global in space**
- Eriksson and Johnson (1991), duality techniques & Makridakis and Nochetto (2003), elliptic reconstruction: $L^2(L^2) / L^\infty(L^2) / L^\infty(L^\infty) /$ higher-order norms
- Makridakis and Nochetto (2006): Radau reconstruction
- Schötzau and Wihler (2010), τq adaptivity
- Ern and Vohralík (2010): unified framework for sp. discret.

Outline

- 1 Introduction
- 2 Equivalence between error and dual norm of the residual
- 3 High-order discretization & Radau reconstruction
- 4 Results in the Y norm & missing Galerkin orthogonality
- 5 Guaranteed upper bound
- 6 Local space-time efficiency and robustness
- 7 Conclusions and future directions

Outline

- 1 Introduction
- 2 Equivalence between error and dual norm of the residual
- 3 High-order discretization & Radau reconstruction
- 4 Results in the Y norm & missing Galerkin orthogonality
- 5 Guaranteed upper bound
- 6 Local space-time efficiency and robustness
- 7 Conclusions and future directions

Equivalence error–residual (steady case)

Laplace equation

$$\begin{aligned} -\Delta u &= f && \text{in } \Omega, \\ u &= 0 && \text{on } \partial\Omega \end{aligned}$$

Weak formulation

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

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

Residual of $u_h \in H_0^1(\Omega)$

- $\mathcal{R}(u_h) \in H^{-1}(\Omega)$, the **misfit** of u_h in the **weak formulation**:

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

- dual norm of the residual

$$\|\mathcal{R}(u_h)\|_{H^{-1}(\Omega)} := \sup_{v \in H_0^1(\Omega); \|\nabla v\|=1} \langle \mathcal{R}(u_h), v \rangle$$

Energy error is the dual norm of the residual

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

Equivalence error–residual (steady case)

Laplace equation

$$\begin{aligned} -\Delta u &= f && \text{in } \Omega, \\ u &= 0 && \text{on } \partial\Omega \end{aligned}$$

Weak formulation

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

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

Residual of $u_h \in H_0^1(\Omega)$

- $\mathcal{R}(u_h) \in H^{-1}(\Omega)$, the **misfit** of u_h in the **weak formulation**:

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

- dual norm of the residual

$$\|\mathcal{R}(u_h)\|_{H^{-1}(\Omega)} := \sup_{v \in H_0^1(\Omega); \|\nabla v\|=1} \langle \mathcal{R}(u_h), v \rangle$$

Energy error is the dual norm of the residual

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

Equivalence error–residual (steady case)

Laplace equation

$$\begin{aligned} -\Delta u &= f && \text{in } \Omega, \\ u &= 0 && \text{on } \partial\Omega \end{aligned}$$

Weak formulation

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

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

Residual of $u_h \in H_0^1(\Omega)$

- $\mathcal{R}(u_h) \in H^{-1}(\Omega)$, the **misfit** of u_h in the **weak formulation**:

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

- dual norm of the residual

$$\|\mathcal{R}(u_h)\|_{H^{-1}(\Omega)} := \sup_{v \in H_0^1(\Omega); \|\nabla v\|=1} \langle \mathcal{R}(u_h), v \rangle$$

Energy error is the dual norm of the residual

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

Equivalence error–residual (steady case)

Laplace equation

$$\begin{aligned} -\Delta u &= f && \text{in } \Omega, \\ u &= 0 && \text{on } \partial\Omega \end{aligned}$$

Weak formulation

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

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

Residual of $u_h \in H_0^1(\Omega)$

- $\mathcal{R}(u_h) \in H^{-1}(\Omega)$, the **misfit** of u_h in the **weak formulation**:

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

- dual norm of the residual

$$\|\mathcal{R}(u_h)\|_{H^{-1}(\Omega)} := \sup_{v \in H_0^1(\Omega); \|\nabla v\|=1} \langle \mathcal{R}(u_h), v \rangle$$

Energy error is the dual norm of the residual

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

Equivalence error–residual (steady case)

Laplace equation

$$\begin{aligned} -\Delta u &= f && \text{in } \Omega, \\ u &= 0 && \text{on } \partial\Omega \end{aligned}$$

Weak formulation

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

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

Residual of $u_h \in H_0^1(\Omega)$

- $\mathcal{R}(u_h) \in H^{-1}(\Omega)$, the **misfit** of u_h in the **weak formulation**:

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

- dual norm of the residual

$$\|\mathcal{R}(u_h)\|_{H^{-1}(\Omega)} := \sup_{v \in H_0^1(\Omega); \|\nabla v\|=1} \langle \mathcal{R}(u_h), v \rangle$$

Energy error is the dual norm of the residual

$$\|\nabla\varphi\| = \sup_{v \in H_0^1(\Omega); \|\nabla v\|=1} (\nabla\varphi, \nabla v), \quad \forall \varphi \in H_0^1(\Omega)$$

Equivalence error–residual (steady case)

Laplace equation

$$\begin{aligned} -\Delta u &= f && \text{in } \Omega, \\ u &= 0 && \text{on } \partial\Omega \end{aligned}$$

Weak formulation

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

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

Residual of $u_h \in H_0^1(\Omega)$

- $\mathcal{R}(u_h) \in H^{-1}(\Omega)$, the **misfit** of u_h in the **weak formulation**:

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

- dual norm of the residual

$$\|\mathcal{R}(u_h)\|_{H^{-1}(\Omega)} := \sup_{v \in H_0^1(\Omega); \|\nabla v\|=1} \langle \mathcal{R}(u_h), v \rangle$$

Energy error is the dual norm of the residual

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

Equivalence error–residual (steady case)

Laplace equation

$$\begin{aligned} -\Delta u &= f && \text{in } \Omega, \\ u &= 0 && \text{on } \partial\Omega \end{aligned}$$

Weak formulation

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

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

Residual of $u_h \in H_0^1(\Omega)$

- $\mathcal{R}(u_h) \in H^{-1}(\Omega)$, the **misfit** of u_h in the **weak formulation**:

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

- dual norm of the residual

$$\|\mathcal{R}(u_h)\|_{H^{-1}(\Omega)} := \sup_{v \in H_0^1(\Omega); \|\nabla v\|=1} \langle \mathcal{R}(u_h), v \rangle$$

Energy error is the dual norm of the residual

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

Equivalence error–residual (steady case)

Laplace equation

$$\begin{aligned} -\Delta u &= f && \text{in } \Omega, \\ u &= 0 && \text{on } \partial\Omega \end{aligned}$$

Weak formulation

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

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

Residual of $u_h \in H_0^1(\Omega)$

- $\mathcal{R}(u_h) \in H^{-1}(\Omega)$, the **misfit** of u_h in the **weak formulation**:

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

- dual norm of the residual

$$\|\mathcal{R}(u_h)\|_{H^{-1}(\Omega)} := \sup_{v \in H_0^1(\Omega); \|\nabla v\|=1} \langle \mathcal{R}(u_h), v \rangle$$

Energy error is the dual norm of the residual

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

Equivalence error–residual (unsteady case)

Theorem (Parabolic inf–sup identity)

For every $\varphi \in Y$, we have

$$\|\varphi\|_Y^2 = \left[\sup_{v \in X, \|v\|_X=1} \int_0^T \langle \partial_t \varphi, v \rangle + (\nabla \varphi, \nabla v) dt \right]^2 + \|\varphi(0)\|^2.$$

Residual of $u_{h\tau} \in Y$

- $\mathcal{R}(u_{h\tau}) \in X'$, the misfit of $u_{h\tau}$ in the weak formulation:

$$\langle \mathcal{R}(u_{h\tau}), v \rangle := \int_0^T (f, v) - \langle \partial_t u_{h\tau}, v \rangle - (\nabla u_{h\tau}, \nabla v) dt$$

- dual norm of the residual

$$\|\mathcal{R}(u_{h\tau})\|_{X'} := \sup_{v \in X, \|v\|_X=1} \langle \mathcal{R}(u_{h\tau}), v \rangle$$

Y norm error is the dual X norm of the residual + IC error

$$\|u - u_{h\tau}\|_Y^2 = \|\mathcal{R}(u_{h\tau})\|_{X'}^2 + \|u_0 - u_{h\tau}(0)\|^2$$

Equivalence error–residual (unsteady case)

Theorem (Parabolic inf–sup identity)

For every $\varphi \in Y$, we have

$$\|\varphi\|_Y^2 = \left[\sup_{v \in X, \|v\|_X=1} \int_0^T \langle \partial_t \varphi, v \rangle + (\nabla \varphi, \nabla v) dt \right]^2 + \|\varphi(0)\|^2.$$

Residual of $u_{h\tau} \in Y$

- $\mathcal{R}(u_{h\tau}) \in X'$, the **misfit** of $u_{h\tau}$ in the **weak formulation**:

$$\langle \mathcal{R}(u_{h\tau}), v \rangle := \int_0^T (f, v) - \langle \partial_t u_{h\tau}, v \rangle - (\nabla u_{h\tau}, \nabla v) dt$$

- dual norm of the residual

$$\|\mathcal{R}(u_{h\tau})\|_{X'} := \sup_{v \in X, \|v\|_X=1} \langle \mathcal{R}(u_{h\tau}), v \rangle$$

Y norm error is the dual X norm of the residual + IC error

$$\|u - u_{h\tau}\|_Y^2 = \|\mathcal{R}(u_{h\tau})\|_{X'}^2 + \|u_0 - u_{h\tau}(0)\|^2$$

Equivalence error–residual (unsteady case)

Theorem (Parabolic inf–sup identity)

For every $\varphi \in Y$, we have

$$\|\varphi\|_Y^2 = \left[\sup_{v \in X, \|v\|_X=1} \int_0^T \langle \partial_t \varphi, v \rangle + (\nabla \varphi, \nabla v) dt \right]^2 + \|\varphi(0)\|^2.$$

Residual of $u_{h\tau} \in Y$

- $\mathcal{R}(u_{h\tau}) \in X'$, the **misfit** of $u_{h\tau}$ in the **weak formulation**:

$$\langle \mathcal{R}(u_{h\tau}), v \rangle := \int_0^T (f, v) - \langle \partial_t u_{h\tau}, v \rangle - (\nabla u_{h\tau}, \nabla v) dt$$

- dual norm of the residual

$$\|\mathcal{R}(u_{h\tau})\|_{X'} := \sup_{v \in X, \|v\|_X=1} \langle \mathcal{R}(u_{h\tau}), v \rangle$$

Y norm error is the dual X norm of the residual + IC error

$$\|u - u_{h\tau}\|_Y^2 = \|\mathcal{R}(u_{h\tau})\|_{X'}^2 + \|u_0 - u_{h\tau}(0)\|^2$$

Proof of the parabolic inf-sup identity: $\varphi \in Y$

Proof.

- let $w_* \in X$ be defined by, a.e. in $(0, T)$,

$$(\nabla w_*, \nabla v) = \langle \partial_t \varphi, v \rangle \quad \forall v \in H_0^1(\Omega) \Rightarrow \|\nabla w_*\|^2 = \|\partial_t \varphi\|_{H^{-1}(\Omega)}^2$$

- using $\int_0^T 2\langle \partial_t \varphi, \varphi \rangle dt = \|\varphi(T)\|^2 - \|\varphi(0)\|^2$ gives

$$\begin{aligned} & \left[\sup_{v \in X, \|v\|_X=1} \int_0^T dt \right]^2 \\ &= \|w_* + \varphi\|_X^2 = \int_0^T \|\nabla(w_* + \varphi)\|^2 dt \\ &= \int_0^T \|\nabla w_*\|^2 + 2(\nabla w_*, \nabla \varphi) + \|\nabla \varphi\|^2 dt \\ &= \int_0^T \|\partial_t \varphi\|_{H^{-1}(\Omega)}^2 + 2\langle \partial_t \varphi, \varphi \rangle + \|\nabla \varphi\|^2 dt = \|\varphi\|_Y^2 - \|\varphi(0)\|^2 \end{aligned}$$

Proof of the parabolic inf-sup identity: $\varphi \in Y$

Proof.

- let $w_* \in X$ be defined by, a.e. in $(0, T)$,

$$(\nabla w_*, \nabla v) = \langle \partial_t \varphi, v \rangle \quad \forall v \in H_0^1(\Omega) \Rightarrow \|\nabla w_*\|^2 = \|\partial_t \varphi\|_{H^{-1}(\Omega)}^2$$

- using $\int_0^T 2\langle \partial_t \varphi, \varphi \rangle dt = \|\varphi(T)\|^2 - \|\varphi(0)\|^2$ gives

$$\begin{aligned} & \left[\sup_{v \in X, \|v\|_X=1} \int_0^T dt \right]^2 \\ &= \|w_* + \varphi\|_X^2 = \int_0^T \|\nabla(w_* + \varphi)\|^2 dt \\ &= \int_0^T \|\nabla w_*\|^2 + 2(\nabla w_*, \nabla \varphi) + \|\nabla \varphi\|^2 dt \\ &= \int_0^T \|\partial_t \varphi\|_{H^{-1}(\Omega)}^2 + 2\langle \partial_t \varphi, \varphi \rangle + \|\nabla \varphi\|^2 dt = \|\varphi\|_Y^2 - \|\varphi(0)\|^2 \end{aligned}$$

Proof of the parabolic inf-sup identity: $\varphi \in Y$

Proof.

- let $w_* \in X$ be defined by, a.e. in $(0, T)$,

$$(\nabla w_*, \nabla v) = \langle \partial_t \varphi, v \rangle \quad \forall v \in H_0^1(\Omega) \Rightarrow \|\nabla w_*\|^2 = \|\partial_t \varphi\|_{H^{-1}(\Omega)}^2$$

- using $\int_0^T 2\langle \partial_t \varphi, \varphi \rangle dt = \|\varphi(T)\|^2 - \|\varphi(0)\|^2$ gives

$$\begin{aligned} & \left[\sup_{v \in X, \|v\|_X=1} \int_0^T \langle \partial_t \varphi, v \rangle + (\nabla \varphi, \nabla v) dt \right]^2 \\ &= \|w_* + \varphi\|_X^2 = \int_0^T \|\nabla(w_* + \varphi)\|^2 dt \\ &= \int_0^T \|\nabla w_*\|^2 + 2(\nabla w_*, \nabla \varphi) + \|\nabla \varphi\|^2 dt \\ &= \int_0^T \|\partial_t \varphi\|_{H^{-1}(\Omega)}^2 + 2\langle \partial_t \varphi, \varphi \rangle + \|\nabla \varphi\|^2 dt = \|\varphi\|_Y^2 - \|\varphi(0)\|^2 \end{aligned}$$

Proof of the parabolic inf-sup identity: $\varphi \in Y$

Proof.

- let $w_* \in X$ be defined by, a.e. in $(0, T)$,

$$(\nabla w_*, \nabla v) = \langle \partial_t \varphi, v \rangle \quad \forall v \in H_0^1(\Omega) \Rightarrow \|\nabla w_*\|^2 = \|\partial_t \varphi\|_{H^{-1}(\Omega)}^2$$

- using $\int_0^T 2\langle \partial_t \varphi, \varphi \rangle dt = \|\varphi(T)\|^2 - \|\varphi(0)\|^2$ gives

$$\begin{aligned} & \left[\sup_{v \in X, \|v\|_X=1} \int_0^T (\nabla(w_* + \varphi), \nabla v) dt \right]^2 \\ &= \|w_* + \varphi\|_X^2 = \int_0^T \|\nabla(w_* + \varphi)\|^2 dt \\ &= \int_0^T \|\nabla w_*\|^2 + 2(\nabla w_*, \nabla \varphi) + \|\nabla \varphi\|^2 dt \\ &= \int_0^T \|\partial_t \varphi\|_{H^{-1}(\Omega)}^2 + 2\langle \partial_t \varphi, \varphi \rangle + \|\nabla \varphi\|^2 dt = \|\varphi\|_Y^2 - \|\varphi(0)\|^2 \end{aligned}$$

Proof of the parabolic inf-sup identity: $\varphi \in Y$

Proof.

- let $w_* \in X$ be defined by, a.e. in $(0, T)$,

$$(\nabla w_*, \nabla v) = \langle \partial_t \varphi, v \rangle \quad \forall v \in H_0^1(\Omega) \Rightarrow \|\nabla w_*\|^2 = \|\partial_t \varphi\|_{H^{-1}(\Omega)}^2$$

- using $\int_0^T 2\langle \partial_t \varphi, \varphi \rangle dt = \|\varphi(T)\|^2 - \|\varphi(0)\|^2$ gives

$$\begin{aligned} & \left[\sup_{v \in X, \|v\|_X=1} \int_0^T (\nabla(w_* + \varphi), \nabla v) dt \right]^2 \\ &= \|w_* + \varphi\|_X^2 = \int_0^T \|\nabla(w_* + \varphi)\|^2 dt \\ &= \int_0^T \|\nabla w_*\|^2 + 2(\nabla w_*, \nabla \varphi) + \|\nabla \varphi\|^2 dt \\ &= \int_0^T \|\partial_t \varphi\|_{H^{-1}(\Omega)}^2 + 2\langle \partial_t \varphi, \varphi \rangle + \|\nabla \varphi\|^2 dt = \|\varphi\|_Y^2 - \|\varphi(0)\|^2 \end{aligned}$$

Proof of the parabolic inf-sup identity: $\varphi \in Y$

Proof.

- let $w_* \in X$ be defined by, a.e. in $(0, T)$,

$$(\nabla w_*, \nabla v) = \langle \partial_t \varphi, v \rangle \quad \forall v \in H_0^1(\Omega) \Rightarrow \|\nabla w_*\|^2 = \|\partial_t \varphi\|_{H^{-1}(\Omega)}^2$$

- using $\int_0^T 2\langle \partial_t \varphi, \varphi \rangle dt = \|\varphi(T)\|^2 - \|\varphi(0)\|^2$ gives

$$\begin{aligned} & \left[\sup_{v \in X, \|v\|_X=1} \int_0^T (\nabla(w_* + \varphi), \nabla v) dt \right]^2 \\ &= \|w_* + \varphi\|_X^2 = \int_0^T \|\nabla(w_* + \varphi)\|^2 dt \\ &= \int_0^T \|\nabla w_*\|^2 + 2(\nabla w_*, \nabla \varphi) + \|\nabla \varphi\|^2 dt \\ &= \int_0^T \|\partial_t \varphi\|_{H^{-1}(\Omega)}^2 + 2\langle \partial_t \varphi, \varphi \rangle + \|\nabla \varphi\|^2 dt = \|\varphi\|_Y^2 - \|\varphi(0)\|^2 \end{aligned}$$

Proof of the parabolic inf-sup identity: $\varphi \in Y$

Proof.

- let $w_* \in X$ be defined by, a.e. in $(0, T)$,

$$(\nabla w_*, \nabla v) = \langle \partial_t \varphi, v \rangle \quad \forall v \in H_0^1(\Omega) \Rightarrow \|\nabla w_*\|^2 = \|\partial_t \varphi\|_{H^{-1}(\Omega)}^2$$

- using $\int_0^T 2\langle \partial_t \varphi, \varphi \rangle dt = \|\varphi(T)\|^2 - \|\varphi(0)\|^2$ gives

$$\begin{aligned} & \left[\sup_{v \in X, \|v\|_X=1} \int_0^T \langle \partial_t \varphi, v \rangle + (\nabla \varphi, \nabla v) dt \right]^2 \\ &= \|w_* + \varphi\|_X^2 = \int_0^T \|\nabla(w_* + \varphi)\|^2 dt \\ &= \int_0^T \|\nabla w_*\|^2 + 2(\nabla w_*, \nabla \varphi) + \|\nabla \varphi\|^2 dt \\ &= \int_0^T \|\partial_t \varphi\|_{H^{-1}(\Omega)}^2 + 2\langle \partial_t \varphi, \varphi \rangle + \|\nabla \varphi\|^2 dt = \|\varphi\|_Y^2 - \|\varphi(0)\|^2 \end{aligned}$$

Proof of the parabolic inf-sup identity: $\varphi \in Y$

Proof.

- let $w_* \in X$ be defined by, a.e. in $(0, T)$,

$$(\nabla w_*, \nabla v) = \langle \partial_t \varphi, v \rangle \quad \forall v \in H_0^1(\Omega) \Rightarrow \|\nabla w_*\|^2 = \|\partial_t \varphi\|_{H^{-1}(\Omega)}^2$$

- using $\int_0^T 2\langle \partial_t \varphi, \varphi \rangle dt = \|\varphi(T)\|^2 - \|\varphi(0)\|^2$ gives

$$\begin{aligned} & \left[\sup_{v \in X, \|v\|_X=1} \int_0^T \langle \partial_t \varphi, v \rangle + (\nabla \varphi, \nabla v) dt \right]^2 \\ &= \|w_* + \varphi\|_X^2 = \int_0^T \|\nabla(w_* + \varphi)\|^2 dt \\ &= \int_0^T \|\nabla w_*\|^2 + 2(\nabla w_*, \nabla \varphi) + \|\nabla \varphi\|^2 dt \\ &= \int_0^T \|\partial_t \varphi\|_{H^{-1}(\Omega)}^2 + 2\langle \partial_t \varphi, \varphi \rangle + \|\nabla \varphi\|^2 dt = \|\varphi\|_Y^2 - \|\varphi(0)\|^2 \end{aligned}$$

Proof of the parabolic inf-sup identity: $\varphi \in Y$

Proof.

- let $w_* \in X$ be defined by, a.e. in $(0, T)$,

$$(\nabla w_*, \nabla v) = \langle \partial_t \varphi, v \rangle \quad \forall v \in H_0^1(\Omega) \Rightarrow \|\nabla w_*\|^2 = \|\partial_t \varphi\|_{H^{-1}(\Omega)}^2$$

- using $\int_0^T 2\langle \partial_t \varphi, \varphi \rangle dt = \|\varphi(T)\|^2 - \|\varphi(0)\|^2$ gives

$$\begin{aligned} & \left[\sup_{v \in X, \|v\|_X=1} \int_0^T \langle \partial_t \varphi, v \rangle + (\nabla \varphi, \nabla v) dt \right]^2 \\ &= \|w_* + \varphi\|_X^2 = \int_0^T \|\nabla(w_* + \varphi)\|^2 dt \\ &= \int_0^T \|\nabla w_*\|^2 + 2(\nabla w_*, \nabla \varphi) + \|\nabla \varphi\|^2 dt \\ &= \int_0^T \|\partial_t \varphi\|_{H^{-1}(\Omega)}^2 + 2\langle \partial_t \varphi, \varphi \rangle + \|\nabla \varphi\|^2 dt = \|\varphi\|_Y^2 - \|\varphi(0)\|^2 \end{aligned}$$

Outline

- 1 Introduction
- 2 Equivalence between error and dual norm of the residual
- 3 High-order discretization & Radau reconstruction**
- 4 Results in the Y norm & missing Galerkin orthogonality
- 5 Guaranteed upper bound
- 6 Local space-time efficiency and robustness
- 7 Conclusions and future directions

High-order space-time discretization

CG in space & DG in time

- p -degree **continuous** piecewise polynomials in **space**

$$V_h^n := \{v_h \in H_0^1(\Omega), v_h|_K \in \mathcal{P}_{p_K}(K) \quad \forall K \in \mathcal{T}^n\}$$

- q -degree **discontinuous** piecewise polynomials in **time**

$$\mathcal{Q}_{q_n}(I_n; V) := \{V\text{-valued polys of degree at most } q_n \text{ over } I_n\}$$

High-order discretization

Find $u_{h\tau}|_{I_n} \in \mathcal{Q}_{q_n}(I_n; V_h^n)$ with $u_{h\tau}(0) = \Pi_h u_0$ such that

$$\begin{aligned} & \int_{I_n} (\partial_t u_{h\tau}, v_{h\tau}) + (\nabla u_{h\tau}, \nabla v_{h\tau}) dt - ((u_{h\tau})_{n-1}, v_{h\tau}(t_{n-1}^+)) \\ &= \int_{I_n} (f, v_{h\tau}) dt \quad \forall v_{h\tau} \in \mathcal{Q}_{q_n}(I_n; V_h^n) \quad \forall 1 \leq n \leq N. \end{aligned}$$

High-order space-time discretization

CG in space & DG in time

- p -degree **continuous** piecewise polynomials in **space**

$$V_h^n := \{v_h \in H_0^1(\Omega), v_h|_K \in \mathcal{P}_{p_K}(K) \quad \forall K \in \mathcal{T}^n\}$$

- q -degree **discontinuous** piecewise polynomials in **time**

$$\mathcal{Q}_{q_n}(I_n; V) := \{V\text{-valued pols of degree at most } q_n \text{ over } I_n\}$$

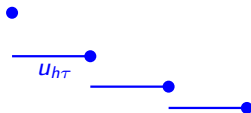
High-order discretization

Find $u_{h\tau}|_{I_n} \in \mathcal{Q}_{q_n}(I_n; V_h^n)$ with $u_{h\tau}(0) = \Pi_h u_0$ such that

$$\begin{aligned} & \int_{I_n} (\partial_t u_{h\tau}, v_{h\tau}) + (\nabla u_{h\tau}, \nabla v_{h\tau}) dt - ((u_{h\tau})_{n-1}, v_{h\tau}(t_{n-1}^+)) \\ &= \int_{I_n} (f, v_{h\tau}) dt \quad \forall v_{h\tau} \in \mathcal{Q}_{q_n}(I_n; V_h^n) \quad \forall 1 \leq n \leq N. \end{aligned}$$

Approximate solution and Radau reconstruction

Approximate solution



- ✗ $u_{h\tau}$ is a piecewise **discontinuous** polynomial in time
- ✗ $u_{h\tau} \notin Y \Rightarrow$ impossible to estimate $\|u - u_{h\tau}\|_Y$

Radau reconstruction

- $\mathcal{I}u_{h\tau} \in Y$, $\mathcal{I}u_{h\tau}|_{I_n} \in \mathcal{Q}_{q_n+1}(I_n; \widetilde{V}_h^n)$ (Makridakis–Nochetto)

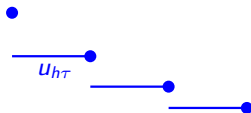
$$\int_{I_n} (\partial_t \mathcal{I}u_{h\tau}, v_{h\tau}) + (\nabla \mathcal{I}u_{h\tau}, \nabla v_{h\tau}) dt = \int_{I_n} (f, v_{h\tau}) dt \quad \forall v_{h\tau} \in \mathcal{Q}_{q_n}(I_n; V_h^n)$$

- ✓ $\mathcal{I}u_{h\tau} \in Y \Rightarrow$ **error** $\|u - \mathcal{I}u_{h\tau}\|_Y$ (extension of Verfürth & Bergam–Bernardi–Mghazli)

Approximate solution and Radau reconstruction

Approximate solution

- \times $u_{h\tau}$ is a piecewise **discontinuous** polynomial in time
- \times $u_{h\tau} \notin Y \Rightarrow$ impossible to estimate $\|u - u_{h\tau}\|_Y$

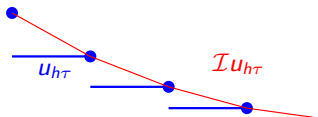


Radau reconstruction

- \bullet $\mathcal{I}u_{h\tau} \in Y$, $\mathcal{I}u_{h\tau}|_{I_n} \in \mathcal{Q}_{q_n+1}(I_n; \widetilde{V}_h^n)$ (Makridakis–Nochetto)

$$\int_{I_n} (\partial_t \mathcal{I}u_{h\tau}, v_{h\tau}) + (\nabla u_{h\tau}, \nabla v_{h\tau}) dt = \int_{I_n} (f, v_{h\tau}) dt \quad \forall v_{h\tau} \in \mathcal{Q}_{q_n}(I_n; V_h^n)$$

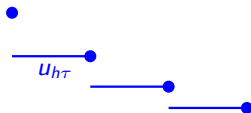
- \checkmark $\mathcal{I}u_{h\tau} \in Y \Rightarrow$ **error** $\|u - \mathcal{I}u_{h\tau}\|_Y$ (extension of Verfürth & Bergam–Bernardi–Mghazli)



Approximate solution and Radau reconstruction

Approximate solution

- \times $u_{h\tau}$ is a piecewise **discontinuous** polynomial in time
- \times $u_{h\tau} \notin Y \Rightarrow$ impossible to estimate $\|u - u_{h\tau}\|_Y$

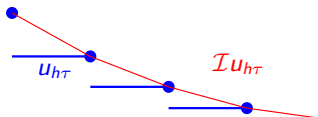


Radau reconstruction

- \bullet $\mathcal{I}u_{h\tau} \in Y$, $\mathcal{I}u_{h\tau}|_{I_n} \in \mathcal{Q}_{q_n+1}(I_n; \widetilde{V}_h^n)$ (Makridakis–Nochetto)

$$\int_{I_n} (\partial_t \mathcal{I}u_{h\tau}, v_{h\tau}) + (\nabla u_{h\tau}, \nabla v_{h\tau}) dt = \int_{I_n} (f, v_{h\tau}) dt \quad \forall v_{h\tau} \in \mathcal{Q}_{q_n}(I_n; V_h^n)$$

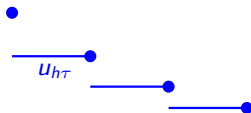
- \checkmark $\mathcal{I}u_{h\tau} \in Y \Rightarrow$ **error** $\|u - \mathcal{I}u_{h\tau}\|_Y$ (extension of Verfürth & Bergam–Bernardi–Mghazli)



Approximate solution and Radau reconstruction

Approximate solution

- \times $u_{h\tau}$ is a piecewise **discontinuous** polynomial in time
- \times $u_{h\tau} \notin Y \Rightarrow$ impossible to estimate $\|u - u_{h\tau}\|_Y$

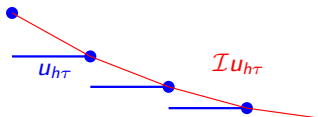


Radau reconstruction

- \bullet $\mathcal{I}u_{h\tau} \in Y$, $\mathcal{I}u_{h\tau}|_{I_n} \in \mathcal{Q}_{q_n+1}(I_n; \widetilde{V}_h^n)$ (Makridakis–Nochetto)

$$\int_{I_n} (\partial_t \mathcal{I}u_{h\tau}, v_{h\tau}) + (\nabla u_{h\tau}, \nabla v_{h\tau}) dt = \int_{I_n} (f, v_{h\tau}) dt \quad \forall v_{h\tau} \in \mathcal{Q}_q(I_n; V_h^n)$$

- \checkmark $\mathcal{I}u_{h\tau} \in Y \Rightarrow$ **error** $\|u - \mathcal{I}u_{h\tau}\|_Y$ (extension of Verfürth & Bergam–Bernardi–Mghazli)



Outline

- 1 Introduction
- 2 Equivalence between error and dual norm of the residual
- 3 High-order discretization & Radau reconstruction
- 4 Results in the Y norm & missing Galerkin orthogonality**
- 5 Guaranteed upper bound
- 6 Local space-time efficiency and robustness
- 7 Conclusions and future directions

Results in the Y norm

Theorem (Reliability in the Y norm)

Suppose no data oscillation for simplicity. Then, for any $\sigma_{h_T} \in L^2(0, T; \mathbf{H}(\text{div}, \Omega))$ with $\nabla \cdot \sigma_{h_T} = f - \partial_t \mathcal{I}u_{h_T}$, there holds

$$\|u - \mathcal{I}u_{h_T}\|_Y^2 \leq \int_0^T \|\sigma_{h_T} + \nabla \mathcal{I}u_{h_T}\|^2 dt.$$

Proof of the upper bound

Proof.

- equivalence error-residual (no error in the initial condition):

$$\|u - \mathcal{I}u_{h_T}\|_Y = \sup_{v \in X, \|v\|_X=1} \langle \mathcal{R}(\mathcal{I}u_{h_T}), v \rangle$$

- Green theorem

$$\int_0^T (\sigma_{h_T}, \nabla \mathcal{I}u_{h_T}) + (\nabla \cdot \sigma_{h_T}, \mathcal{I}u_{h_T}) dt = 0$$

- residual definition, Cauchy–Schwarz inequality:

$$\begin{aligned} \langle \mathcal{R}(\mathcal{I}u_{h_T}), v \rangle &= \int_0^T (f, v) - (\partial_t \mathcal{I}u_{h_T}, v) - (\nabla \mathcal{I}u_{h_T}, \nabla v) dt \\ &= \int_0^T \underbrace{(f - \partial_t \mathcal{I}u_{h_T} - \nabla \cdot \sigma_{h_T})}_{=0}, v - (\nabla \mathcal{I}u_{h_T} + \sigma_{h_T}, \nabla v) dt \\ &\leq \left\{ \int_0^T \|\sigma_{h_T} + \nabla \mathcal{I}u_{h_T}\|^2 dt \right\}^{\frac{1}{2}} \|v\|_X \end{aligned}$$

Proof of the upper bound

Proof.

- equivalence error-residual (no error in the initial condition):

$$\|u - \mathcal{I}u_{h\tau}\|_Y = \sup_{v \in X, \|v\|_X=1} \langle \mathcal{R}(\mathcal{I}u_{h\tau}), v \rangle$$

- Green theorem

$$\int_0^T (\sigma_{h\tau}, \nabla \mathcal{I}u_{h\tau}) + (\nabla \cdot \sigma_{h\tau}, \mathcal{I}u_{h\tau}) dt = 0$$

- residual definition, Cauchy–Schwarz inequality:

$$\begin{aligned} \langle \mathcal{R}(\mathcal{I}u_{h\tau}), v \rangle &= \int_0^T (f, v) - (\partial_t \mathcal{I}u_{h\tau}, v) - (\nabla \mathcal{I}u_{h\tau}, \nabla v) dt \\ &= \int_0^T \underbrace{(f - \partial_t \mathcal{I}u_{h\tau} - \nabla \cdot \sigma_{h\tau})}_{=0}, v - (\nabla \mathcal{I}u_{h\tau} + \sigma_{h\tau}, \nabla v) dt \\ &\leq \left\{ \int_0^T \|\sigma_{h\tau} + \nabla \mathcal{I}u_{h\tau}\|^2 dt \right\}^{\frac{1}{2}} \|v\|_X \end{aligned}$$

Proof of the upper bound

Proof.

- equivalence error-residual (no error in the initial condition):

$$\|u - \mathcal{I}u_{h\tau}\|_Y = \sup_{v \in X, \|v\|_X=1} \langle \mathcal{R}(\mathcal{I}u_{h\tau}), v \rangle$$

- Green theorem

$$\int_0^T (\sigma_{h\tau}, \nabla \mathcal{I}u_{h\tau}) + (\nabla \cdot \sigma_{h\tau}, \mathcal{I}u_{h\tau}) dt = 0$$

- residual definition, Cauchy–Schwarz inequality:

$$\begin{aligned} \langle \mathcal{R}(\mathcal{I}u_{h\tau}), v \rangle &= \int_0^T (f, v) - (\partial_t \mathcal{I}u_{h\tau}, v) - (\nabla \mathcal{I}u_{h\tau}, \nabla v) dt \\ &= \int_0^T \underbrace{(f - \partial_t \mathcal{I}u_{h\tau} - \nabla \cdot \sigma_{h\tau})}_{=0}, v - (\nabla \mathcal{I}u_{h\tau} + \sigma_{h\tau}, \nabla v) dt \\ &\leq \left\{ \int_0^T \|\sigma_{h\tau} + \nabla \mathcal{I}u_{h\tau}\|^2 dt \right\}^{\frac{1}{2}} \|v\|_X \end{aligned}$$

Global efficiency \sim missing Galerkin orthogonality

Efficiency

For suitable $\sigma_{h\tau}$, there holds

$$\int_{I_n} \|\sigma_{h\tau} + \nabla \mathcal{I}u_{h\tau}\|_{\Omega}^2 dt \leq C_{\text{eff}}^2 \|u - \mathcal{I}u_{h\tau}\|_{Y(I_n)} \quad \forall 1 \leq n \leq N.$$

✗ local-in-time but **global-in-space** only (as in Verfürth & Bergam–Bernardi–Mghazli)

Reason

✗ $\mathcal{I}u_{h\tau}$ misses the Galerkin orthogonality:

$$\int_{I_n} (f, v_{h\tau}) - (\partial_t \mathcal{I}u_{h\tau}, v_{h\tau}) - (\nabla \mathcal{I}u_{h\tau}, \nabla v_{h\tau}) dt$$

✓ the misfit is known: $u_{h\tau} - \mathcal{I}u_{h\tau}$

Global efficiency \sim missing Galerkin orthogonality

Efficiency

For suitable $\sigma_{h\tau}$, there holds

$$\int_{I_n} \|\sigma_{h\tau} + \nabla \mathcal{I}u_{h\tau}\|_{\Omega}^2 dt \leq C_{\text{eff}}^2 \|u - \mathcal{I}u_{h\tau}\|_{Y(I_n)} \quad \forall 1 \leq n \leq N.$$

✗ local-in-time but **global-in-space** only (as in Verfürth & Bergam–Bernardi–Mghazli)

Reason

✗ $\mathcal{I}u_{h\tau}$ misses the Galerkin orthogonality:

$$\int_{I_n} (f, v_{h\tau}) - (\partial_t \mathcal{I}u_{h\tau}, v_{h\tau}) - (\nabla \mathcal{I}u_{h\tau}, \nabla v_{h\tau}) dt \neq 0 \quad \forall v_{h\tau} \in \mathcal{Q}_{q_n}(I_n; V_h^n)$$

✓ the misfit is known: $u_{h\tau} - \mathcal{I}u_{h\tau}$

Global efficiency \sim missing Galerkin orthogonality

Efficiency

For suitable $\sigma_{h\tau}$, there holds

$$\int_{I_n} \|\sigma_{h\tau} + \nabla \mathcal{I}u_{h\tau}\|_{\Omega}^2 dt \leq C_{\text{eff}}^2 \|u - \mathcal{I}u_{h\tau}\|_{Y(I_n)} \quad \forall 1 \leq n \leq N.$$

✗ local-in-time but **global-in-space** only (as in Verfürth & Bergam–Bernardi–Mghazli)

Reason

✗ $\mathcal{I}u_{h\tau}$ misses the Galerkin orthogonality:

$$\int_{I_n} (f, v_{h\tau}) - (\partial_t \mathcal{I}u_{h\tau}, v_{h\tau}) - (\nabla \mathcal{I}u_{h\tau}, \nabla v_{h\tau}) dt = \int_{I_n} (\nabla (u_{h\tau} - \mathcal{I}u_{h\tau}), \nabla v_{h\tau}) dt \quad \forall v_{h\tau}$$

✓ the misfit is known: $u_{h\tau} - \mathcal{I}u_{h\tau}$

Global efficiency \sim missing Galerkin orthogonality

Efficiency

For suitable $\sigma_{h\tau}$, there holds

$$\int_{I_n} \|\sigma_{h\tau} + \nabla \mathcal{I}u_{h\tau}\|_{\Omega}^2 dt \leq C_{\text{eff}}^2 \|u - \mathcal{I}u_{h\tau}\|_{Y(I_n)} \quad \forall 1 \leq n \leq N.$$

✗ local-in-time but **global-in-space** only (as in Verfürth & Bergam–Bernardi–Mghazli)

Reason

✗ $\mathcal{I}u_{h\tau}$ misses the Galerkin orthogonality:

$$\int_{I_n} (f, v_{h\tau}) - (\partial_t \mathcal{I}u_{h\tau}, v_{h\tau}) - (\nabla \mathcal{I}u_{h\tau}, \nabla v_{h\tau}) dt = \int_{I_n} (\nabla (u_{h\tau} - \mathcal{I}u_{h\tau}), \nabla v_{h\tau}) dt \quad \forall v_{h\tau}$$

✓ the misfit is known: $u_{h\tau} - \mathcal{I}u_{h\tau}$

Remedy

Augmented norm

- augment the norm: $\|v\|_{\mathcal{E}_Y}^2 := \|\mathcal{I}v\|_Y^2 + \|v - \mathcal{I}v\|_X^2$, $v \in Y + V_{h\tau}$
- $\mathcal{I}u = u \Rightarrow$

$$\|u - u_{h\tau}\|_{\mathcal{E}_Y}^2 = \|u - \mathcal{I}u_{h\tau}\|_Y^2 + \underbrace{\|u_{h\tau} - \mathcal{I}u_{h\tau}\|_X^2}_{\text{known, computable}}$$

- we are **adding** to Y norm the **time jumps** in X norm (Schötzau–Wihler):

$$\begin{aligned} \|u_{h\tau} - \mathcal{I}u_{h\tau}\|_{X(I_n)}^2 &= \int_{I_n} \|\nabla(u_{h\tau} - \mathcal{I}u_{h\tau})\|^2 dt \\ &= \frac{\tau_n(q_n+1)}{(2q_n+1)(2q_n+3)} \|\nabla(u_{h\tau})_{n-1}\|^2 \end{aligned}$$

Equivalence between the Y and \mathcal{E}_Y norms

Theorem (Global equivalence)

Suppose *no source term oscillation* or *no coarsening*. Then there holds

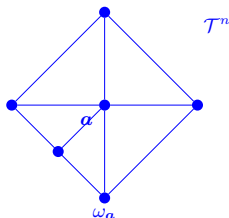
$$\|u - \mathcal{I}u_{h\tau}\|_Y \leq \|u - u_{h\tau}\|_{\mathcal{E}_Y} \leq 3\|u - \mathcal{I}u_{h\tau}\|_Y$$

- the two norms $\|\cdot\|_Y$ and $\|\cdot\|_{\mathcal{E}_Y}$ still may **differ locally**
- in general, an additional source term oscillation or coarsening term appears

Outline

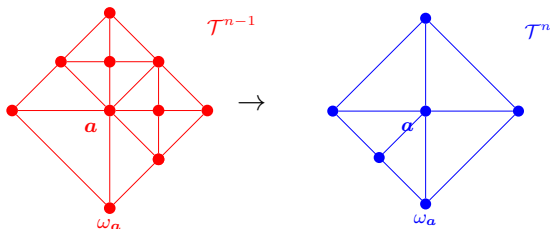
- 1 Introduction
- 2 Equivalence between error and dual norm of the residual
- 3 High-order discretization & Radau reconstruction
- 4 Results in the Y norm & missing Galerkin orthogonality
- 5 Guaranteed upper bound**
- 6 Local space-time efficiency and robustness
- 7 Conclusions and future directions

Handling mesh adaptivity



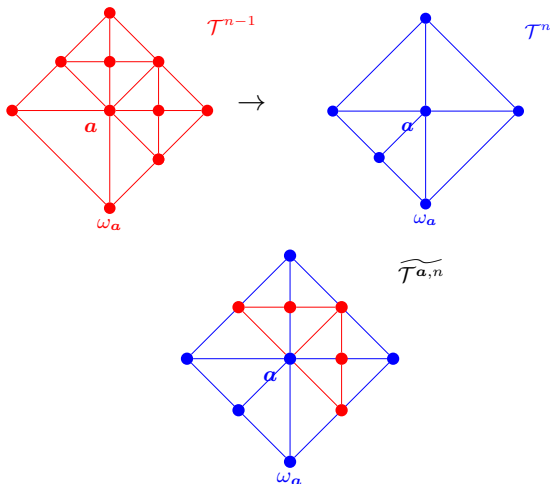
- refinement & coarsening can also involve changing polynomial degrees

Handling mesh adaptivity



- refinement & coarsening can also involve changing polynomial degrees

Handling mesh adaptivity



- refinement & coarsening can also involve changing polynomial degrees

Equilibrated flux reconstruction

Definition (Equilibrated flux reconstruction)

For each time-step interval I_n and for each vertex $\mathbf{a} \in \mathcal{V}^n$, let

$$\sigma_{h\tau}^{\mathbf{a},n} := \arg \min_{\mathbf{v}_h \in \mathbf{V}_{h\tau}^{\mathbf{a},n}} \int_{I_n} \|\mathbf{v}_h + \psi_{\mathbf{a}} \nabla U_{h\tau}\|_{\omega_{\mathbf{a}}}^2 dt.$$

$$\nabla \cdot \mathbf{v}_h = \psi_{\mathbf{a}} (f - \partial_t \mathcal{I}U_{h\tau}) - \nabla \psi_{\mathbf{a}} \cdot \nabla U_{h\tau}$$

Then set

$$\sigma_{h\tau} := \sum_{n=1}^N \sum_{\mathbf{a} \in \mathcal{V}^n} \sigma_{h\tau}^{\mathbf{a},n}.$$

Comments

- ✓ satisfies $\sigma_{h\tau} \in L^2(0, T; \mathbf{H}(\text{div}, \Omega))$ with $\nabla \cdot \sigma_{h\tau} = f - \partial_t \mathcal{I}U_{h\tau}$
- works on the common refinement $\widetilde{\mathcal{T}}^{\mathbf{a},n}$ of the patch $\omega_{\mathbf{a}}$
- ✗ a priori a local space-time problem, $\mathbf{V}_{h\tau}^{\mathbf{a},n} := \mathcal{Q}_{q_n}(I_n; \mathbf{V}_h^{\mathbf{a},n})$
- ✓ actually **uncouples** to q_n elliptic problems posed in $\mathbf{V}_h^{\mathbf{a},n}$

Equilibrated flux reconstruction

Definition (Equilibrated flux reconstruction)

For each time-step interval I_n and for each vertex $\mathbf{a} \in \mathcal{V}^n$, let

$$\sigma_{h\tau}^{\mathbf{a},n} := \arg \min_{\mathbf{v}_h \in \mathbf{V}_{h\tau}^{\mathbf{a},n}} \int_{I_n} \|\mathbf{v}_h + \psi_{\mathbf{a}} \nabla U_{h\tau}\|_{\omega_{\mathbf{a}}}^2 dt.$$

$$\nabla \cdot \mathbf{v}_h = \psi_{\mathbf{a}} (f - \partial_t \mathcal{I}U_{h\tau}) - \nabla \psi_{\mathbf{a}} \cdot \nabla U_{h\tau}$$

Then set

$$\sigma_{h\tau} := \sum_{n=1}^N \sum_{\mathbf{a} \in \mathcal{V}^n} \sigma_{h\tau}^{\mathbf{a},n}.$$

Comments

- ✓ satisfies $\sigma_{h\tau} \in L^2(0, T; \mathbf{H}(\text{div}, \Omega))$ with $\nabla \cdot \sigma_{h\tau} = f - \partial_t \mathcal{I}U_{h\tau}$
- works on the common refinement $\widetilde{\mathcal{T}}^{\mathbf{a},n}$ of the patch $\omega_{\mathbf{a}}$
- ✗ a priori a local space-time problem, $\mathbf{V}_{h\tau}^{\mathbf{a},n} := \mathcal{Q}_{q_n}(I_n; \mathbf{V}_h^{\mathbf{a},n})$
- ✓ actually **uncouples** to q_n elliptic problems posed in $\mathbf{V}_h^{\mathbf{a},n}$

Equilibrated flux reconstruction

Definition (Equilibrated flux reconstruction)

For each time-step interval I_n and for each vertex $\mathbf{a} \in \mathcal{V}^n$, let

$$\sigma_{h\tau}^{\mathbf{a},n} := \arg \min_{\mathbf{v}_h \in \mathbf{V}_{h\tau}^{\mathbf{a},n}} \int_{I_n} \|\mathbf{v}_h + \psi_{\mathbf{a}} \nabla \mathcal{I}u_{h\tau}\|_{\omega_{\mathbf{a}}}^2 dt.$$

$$\nabla \cdot \mathbf{v}_h = \psi_{\mathbf{a}} (f - \partial_t \mathcal{I}u_{h\tau}) - \nabla \psi_{\mathbf{a}} \cdot \nabla \mathcal{I}u_{h\tau}$$

Then set

$$\sigma_{h\tau} := \sum_{n=1}^N \sum_{\mathbf{a} \in \mathcal{V}^n} \sigma_{h\tau}^{\mathbf{a},n}.$$

Comments

- ✓ satisfies $\sigma_{h\tau} \in L^2(0, T; \mathbf{H}(\text{div}, \Omega))$ with $\nabla \cdot \sigma_{h\tau} = f - \partial_t \mathcal{I}u_{h\tau}$
- works on the common refinement $\widetilde{\mathcal{T}}^{\mathbf{a},n}$ of the patch $\omega_{\mathbf{a}}$
- ✗ a priori a local space-time problem, $\mathbf{V}_{h\tau}^{\mathbf{a},n} := \mathcal{Q}_{q_n}(I_n; \mathbf{V}_h^{\mathbf{a},n})$
- ✓ actually **uncouples** to q_n elliptic problems posed in $\mathbf{V}_h^{\mathbf{a},n}$

Guaranteed upper bound

Theorem (Guaranteed upper bound)

In the absence of data oscillation, there holds

$$\|u - u_{h\tau}\|_{\mathcal{E}_Y}^2 \leq \sum_{n=1}^N \sum_{K \in \mathcal{T}^n} \int_{I_n} \|\sigma_{h\tau} + \nabla \mathcal{I} u_{h\tau}\|_K^2 + \|\nabla(u_{h\tau} - \mathcal{I} u_{h\tau})\|_K^2 dt.$$

Data oscillation

- initial condition

$$\eta_{\text{osc,init}} := \|u_0 - \Pi_h u_0\|$$

- temporal oscillation of the source term

$$\eta_{\text{osc},\tau}(t) := \|f(t) - f_\tau(t)\|_{H^{-1}(\Omega)}$$

- spatial oscillation of the source term

$$\eta_{\text{osc},h}^n(t) := \left[\sum_{\tilde{K} \in \tilde{\mathcal{T}}^n} \frac{h_{\tilde{K}}^2}{\pi^2} \|f_\tau(t) - f_{h\tau}(t)\|_{\tilde{K}}^2 \right]^{\frac{1}{2}}$$

Guaranteed upper bound

Theorem (Guaranteed upper bound)

In the absence of data oscillation, there holds

$$\|u - u_{h\tau}\|_{\mathcal{E}_Y}^2 \leq \sum_{n=1}^N \sum_{K \in \mathcal{T}^n} \int_{I_n} \|\sigma_{h\tau} + \nabla \mathcal{I} u_{h\tau}\|_K^2 + \|\nabla(u_{h\tau} - \mathcal{I} u_{h\tau})\|_K^2 dt.$$

Data oscillation

- initial condition

$$\eta_{\text{osc,init}} := \|u_0 - \Pi_h u_0\|$$

- temporal oscillation of the source term

$$\eta_{\text{osc},\tau}(t) := \|f(t) - f_\tau(t)\|_{H^{-1}(\Omega)}$$

- spatial oscillation of the source term

$$\eta_{\text{osc},h}^n(t) := \left[\sum_{\tilde{K} \in \tilde{\mathcal{T}}^n} \frac{h_{\tilde{K}}^2}{\pi^2} \|f_\tau(t) - f_{h\tau}(t)\|_{\tilde{K}}^2 \right]^{\frac{1}{2}}$$

Outline

- 1 Introduction
- 2 Equivalence between error and dual norm of the residual
- 3 High-order discretization & Radau reconstruction
- 4 Results in the Y norm & missing Galerkin orthogonality
- 5 Guaranteed upper bound
- 6 Local space-time efficiency and robustness
- 7 Conclusions and future directions

Local space-time efficiency and robustness

Local error contributions

$$|u - u_{h\tau}|_{\mathcal{E}_Y^{\mathbf{a},n}}^2 = \int_{I_n} \|\partial_t(u - \mathcal{I}u_{h\tau})\|_{H^{-1}(\omega_{\mathbf{a}})}^2 + \|\nabla(u - \mathcal{I}u_{h\tau})\|_{\omega_{\mathbf{a}}}^2 dt \\ + \int_{I_n} \|\nabla(u_{h\tau} - \mathcal{I}u_{h\tau})\|_{\omega_{\mathbf{a}}}^2 dt$$

Theorem (Local space-time efficiency and robustness)

For each time-step interval I_n and for each element $K \in \mathcal{T}^n$, there holds, in the absence of data oscillation,

$$\int_{I_n} \|\sigma_{h\tau} + \nabla \mathcal{I}u_{h\tau}\|_K^2 + \|\nabla(u_{h\tau} - \mathcal{I}u_{h\tau})\|_K^2 dt \leq C_{\text{eff}}^2 \sum_{\mathbf{a} \in \mathcal{V}_K} |u - u_{h\tau}|_{\mathcal{E}_Y^{\mathbf{a},n}}^2.$$

Comments

- ✓ **local** in **space** and **time**
- ✓ C_{eff} only depends on shape regularity \Rightarrow **robustness** w.r.t the final time T and the **polynomial degrees** p and q
- ✓ **no restriction on coarsening** between \mathcal{T}^{n-1} and \mathcal{T}^n

Local space-time efficiency and robustness

Local error contributions

$$\begin{aligned}
 |u - u_{h\tau}|_{\mathcal{E}_Y^{a,n}}^2 &= \int_{I_n} \|\partial_t(u - \mathcal{I}u_{h\tau})\|_{H^{-1}(\omega_a)}^2 + \|\nabla(u - \mathcal{I}u_{h\tau})\|_{\omega_a}^2 dt \\
 &\quad + \int_{I_n} \|\nabla(u_{h\tau} - \mathcal{I}u_{h\tau})\|_{\omega_a}^2 dt
 \end{aligned}$$

recall

$$\begin{aligned}
 \|u - u_{h\tau}\|_{\mathcal{E}_Y}^2 &= \int_0^T \|\partial_t(u - \mathcal{I}u_{h\tau})\|_{H^{-1}(\Omega)}^2 dt + \int_0^T \|\nabla(u - \mathcal{I}u_{h\tau})\|^2 dt \\
 &\quad + \int_0^T \|\nabla(u_{h\tau} - \mathcal{I}u_{h\tau})\|^2 dt + \|(u - \mathcal{I}u_{h\tau})(T)\|^2
 \end{aligned}$$

Theorem (Local space-time efficiency and robustness)

For each time-step interval I_n and for each element $K \in \mathcal{T}^n$, there holds, in the absence of data oscillation,

$$\int_{I_n} \|\sigma_{h\tau} + \nabla \mathcal{I}u_{h\tau}\|_K^2 + \|\nabla(u_{h\tau} - \mathcal{I}u_{h\tau})\|_K^2 dt \leq C_{\text{eff}}^2 \sum_{K \in \mathcal{T}^n} |u - u_{h\tau}|_{\mathcal{E}_Y^{a,n}}^2$$

Local space-time efficiency and robustness

Local error contributions

$$|u - u_{h\tau}|_{\mathcal{E}_Y^{\mathbf{a},n}}^2 = \int_{I_n} \|\partial_t(u - \mathcal{I}u_{h\tau})\|_{H^{-1}(\omega_{\mathbf{a}})}^2 + \|\nabla(u - \mathcal{I}u_{h\tau})\|_{\omega_{\mathbf{a}}}^2 dt \\ + \int_{I_n} \|\nabla(u_{h\tau} - \mathcal{I}u_{h\tau})\|_{\omega_{\mathbf{a}}}^2 dt$$

Theorem (Local space-time efficiency and robustness)

For each time-step interval I_n and for each element $K \in \mathcal{T}^n$, there holds, in the absence of data oscillation,

$$\int_{I_n} \|\sigma_{h\tau} + \nabla \mathcal{I}u_{h\tau}\|_K^2 + \|\nabla(u_{h\tau} - \mathcal{I}u_{h\tau})\|_K^2 dt \leq C_{\text{eff}}^2 \sum_{\mathbf{a} \in \mathcal{V}_K} |u - u_{h\tau}|_{\mathcal{E}_Y^{\mathbf{a},n}}^2.$$

Comments

- ✓ **local** in **space** and **time**
- ✓ C_{eff} only depends on shape regularity \Rightarrow **robustness** w.r.t the final time T and the **polynomial degrees** p and q
- ✓ **no restriction on coarsening** between \mathcal{T}^{n-1} and \mathcal{T}^n

Local space-time efficiency and robustness

Local error contributions

$$|u - u_{h\tau}|_{\mathcal{E}_Y^{\mathbf{a},n}}^2 = \int_{I_n} \|\partial_t(u - \mathcal{I}u_{h\tau})\|_{H^{-1}(\omega_{\mathbf{a}})}^2 + \|\nabla(u - \mathcal{I}u_{h\tau})\|_{\omega_{\mathbf{a}}}^2 dt \\ + \int_{I_n} \|\nabla(u_{h\tau} - \mathcal{I}u_{h\tau})\|_{\omega_{\mathbf{a}}}^2 dt$$

Theorem (Local space-time efficiency and robustness)

For each time-step interval I_n and for each element $K \in \mathcal{T}^n$, there holds, in the absence of data oscillation,

$$\int_{I_n} \|\sigma_{h\tau} + \nabla \mathcal{I}u_{h\tau}\|_K^2 + \|\nabla(u_{h\tau} - \mathcal{I}u_{h\tau})\|_K^2 dt \leq C_{\text{eff}}^2 \sum_{\mathbf{a} \in \mathcal{V}_K} |u - u_{h\tau}|_{\mathcal{E}_Y^{\mathbf{a},n}}^2.$$

Comments

- ✓ **local** in **space** and **time**
- ✓ C_{eff} only depends on shape regularity \Rightarrow **robustness** w.r.t the final time T and the **polynomial degrees** p and q
- ✓ **no restriction on coarsening** between \mathcal{T}^{n-1} and \mathcal{T}^n

Fundamental results on a reference tetrahedron

Bounded right inverse of the divergence operator

- polynomial volume data
- Costabel & McIntosh (2010):

Let $K \in \mathcal{T}$ and $r \in \mathcal{P}_p(K)$. Then there exists $\xi_h \in \mathbf{RTN}_p(K)$ s.t. $\nabla \cdot \xi_h = r$ and

$$\|\xi_h\|_K \leq C \|r\|_{H^{-1}(K)} = \sup_{v \in H_0^1(K), \|\nabla v\|_K=1} (r, v)_K.$$

Polynomial extensions in $\mathbf{H}(\text{div})$

- polynomial boundary data
- Demkowicz, Gopalakrishnan, Schöberl (2012):

Let $K \in \mathcal{T}$ and $r \in \mathcal{P}_p(\mathcal{F}_K)$ satisfying $(r, 1)_{\partial K} = 0$. Then there exists $\xi_h \in \mathbf{RTN}_p(K)$ s.t. $\xi_h \cdot \mathbf{n}_K = r$ on ∂K , $\nabla \cdot \xi_h = 0$ in K , and

$$\|\xi_h\|_K \leq C \|r\|_{H^{-1/2}(\partial K)} = \sup_{v \in H^1(K), \|\nabla v\|_K=1} (r, v)_{\partial K}.$$

Fundamental results on a reference tetrahedron

Bounded right inverse of the divergence operator

- polynomial volume data
- Costabel & McIntosh (2010):

Let $K \in \mathcal{T}$ and $r \in \mathcal{P}_p(K)$. Then there exists $\xi_h \in \mathbf{RTN}_p(K)$ s.t. $\nabla \cdot \xi_h = r$ and

$$\|\xi_h\|_K \leq C \|r\|_{H^{-1}(K)} = \sup_{v \in H_0^1(K), \|\nabla v\|_K=1} (r, v)_K.$$

Polynomial extensions in $\mathbf{H}(\text{div})$

- polynomial boundary data
- Demkowicz, Gopalakrishnan, Schöberl (2012):

Let $K \in \mathcal{T}$ and $r \in \mathcal{P}_p(\mathcal{F}_K)$ satisfying $(r, 1)_{\partial K} = 0$. Then there exists $\xi_h \in \mathbf{RTN}_p(K)$ s.t. $\xi_h \cdot \mathbf{n}_K = r$ on ∂K , $\nabla \cdot \xi_h = 0$ in K , and

$$\|\xi_h\|_K \leq C \|r\|_{H^{-1/2}(\partial K)} = \sup_{v \in H^1(K), \|\nabla v\|_K=1} (r, v)_{\partial K}.$$

General result on a physical tetrahedron

Lemma ($\mathbf{H}(\text{div})$ polynomial extension on a tetrahedron)

Let $K \in \mathcal{T}$, $\mathcal{F}_K^N \subset \mathcal{F}_K$. Let $r \in \mathcal{P}_\rho(\mathcal{F}_K^N) \times \mathcal{P}_\rho(K)$, satisfying $\sum_{F \in \mathcal{F}_K} (r_F, 1)_F = (r_K, 1)_K$ if $\mathcal{F}_K^N = \mathcal{F}_K$. Then for $C = C(\kappa_K) > 0$,

$$\min_{\substack{\mathbf{v}_h \in \mathbf{RTN}_\rho(K) \\ \mathbf{v}_h \cdot \mathbf{n}_K = r_F \quad \forall F \in \mathcal{F}_K^N \\ \nabla \cdot \mathbf{v}_h = r_K}} \|\mathbf{v}_h\|_K \leq C \min_{\substack{\mathbf{v} \in \mathbf{H}(\text{div}, K) \\ \mathbf{v} \cdot \mathbf{n}_K = r_F \quad \forall F \in \mathcal{F}_K^N \\ \nabla \cdot \mathbf{v} = r_K}} \|\mathbf{v}\|_K .$$

General result on a physical tetrahedron

Lemma ($\mathbf{H}(\text{div})$ polynomial extension on a tetrahedron)

Let $K \in \mathcal{T}$, $\mathcal{F}_K^{\mathbf{N}} \subset \mathcal{F}_K$. Let $r \in \mathcal{P}_\rho(\mathcal{F}_K^{\mathbf{N}}) \times \mathcal{P}_\rho(K)$, satisfying $\sum_{F \in \mathcal{F}_K} (r_F, 1)_F = (r_K, 1)_K$ if $\mathcal{F}_K^{\mathbf{N}} = \mathcal{F}_K$. Then for $C = C(\kappa_K) > 0$,

$$\min_{\substack{\mathbf{v}_h \in \mathbf{RTN}_\rho(K) \\ \mathbf{v}_h \cdot \mathbf{n}_K = r_F \quad \forall F \in \mathcal{F}_K^{\mathbf{N}} \\ \nabla \cdot \mathbf{v}_h = r_K}} \|\mathbf{v}_h\|_K \leq C \min_{\substack{\mathbf{v} \in \mathbf{H}(\text{div}, K) \\ \mathbf{v} \cdot \mathbf{n}_K = r_F \quad \forall F \in \mathcal{F}_K^{\mathbf{N}} \\ \nabla \cdot \mathbf{v} = r_K}} \|\mathbf{v}\|_K .$$

Context

$$\begin{aligned} -\Delta \zeta_K &= r_K && \text{in } K, \\ -\nabla \zeta_K \cdot \mathbf{n}_K &= r_F && \text{on all } F \in \mathcal{F}_K^{\mathbf{N}}, \\ \zeta_K &= 0 && \text{on all } F \in \mathcal{F}_K \setminus \mathcal{F}_K^{\mathbf{N}}. \end{aligned}$$

Set $\xi_K := -\nabla \zeta_K$.

General result on a physical tetrahedron

Lemma ($\mathbf{H}(\text{div})$ polynomial extension on a tetrahedron)

Let $K \in \mathcal{T}$, $\mathcal{F}_K^{\mathbf{N}} \subset \mathcal{F}_K$. Let $r \in \mathcal{P}_\rho(\mathcal{F}_K^{\mathbf{N}}) \times \mathcal{P}_\rho(K)$, satisfying $\sum_{F \in \mathcal{F}_K} (r_F, 1)_F = (r_K, 1)_K$ if $\mathcal{F}_K^{\mathbf{N}} = \mathcal{F}_K$. Then for $C = C(\kappa_K) > 0$,

$$\min_{\substack{\mathbf{v}_h \in \mathbf{RTN}_\rho(K) \\ \mathbf{v}_h \cdot \mathbf{n}_K = r_F \quad \forall F \in \mathcal{F}_K^{\mathbf{N}} \\ \nabla \cdot \mathbf{v}_h = r_K}} \|\mathbf{v}_h\|_K \leq C \min_{\substack{\mathbf{v} \in \mathbf{H}(\text{div}, K) \\ \mathbf{v} \cdot \mathbf{n}_K = r_F \quad \forall F \in \mathcal{F}_K^{\mathbf{N}} \\ \nabla \cdot \mathbf{v} = r_K}} \|\mathbf{v}\|_K = C \|\xi_K\|_K.$$

Context

$$\begin{aligned} -\Delta \zeta_K &= r_K && \text{in } K, \\ -\nabla \zeta_K \cdot \mathbf{n}_K &= r_F && \text{on all } F \in \mathcal{F}_K^{\mathbf{N}}, \\ \zeta_K &= 0 && \text{on all } F \in \mathcal{F}_K \setminus \mathcal{F}_K^{\mathbf{N}}. \end{aligned}$$

Set $\xi_K := -\nabla \zeta_K$.

General result on a physical tetrahedron

Lemma ($\mathbf{H}(\text{div})$ polynomial extension on a tetrahedron)

Let $K \in \mathcal{T}$, $\mathcal{F}_K^N \subset \mathcal{F}_K$. Let $r \in \mathcal{P}_\rho(\mathcal{F}_K^N) \times \mathcal{P}_\rho(K)$, satisfying $\sum_{F \in \mathcal{F}_K} (r_F, 1)_F = (r_K, 1)_K$ if $\mathcal{F}_K^N = \mathcal{F}_K$. Then for $C = C(\kappa_K) > 0$,

$$\|\xi_{h,K}\|_K \stackrel{MFEs}{=} \min_{\substack{\mathbf{v}_h \in \mathbf{RTN}_\rho(K) \\ \mathbf{v}_h \cdot \mathbf{n}_K = r_F \quad \forall F \in \mathcal{F}_K^N \\ \nabla \cdot \mathbf{v}_h = r_K}} \|\mathbf{v}_h\|_K \leq C \min_{\substack{\mathbf{v} \in \mathbf{H}(\text{div}, K) \\ \mathbf{v} \cdot \mathbf{n}_K = r_F \quad \forall F \in \mathcal{F}_K^N \\ \nabla \cdot \mathbf{v} = r_K}} \|\mathbf{v}\|_K = C \|\xi_K\|_K.$$

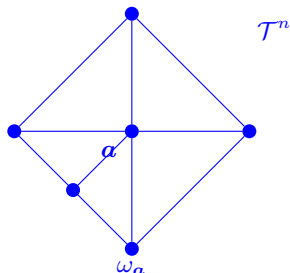
Context

$$\begin{aligned} -\Delta \zeta_K &= r_K && \text{in } K, \\ -\nabla \zeta_K \cdot \mathbf{n}_K &= r_F && \text{on all } F \in \mathcal{F}_K^N, \\ \zeta_K &= 0 && \text{on all } F \in \mathcal{F}_K \setminus \mathcal{F}_K^N. \end{aligned}$$

Set $\xi_K := -\nabla \zeta_K$.

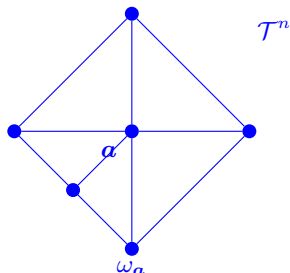
Stable broken $\mathbf{H}(\text{div})$ polynomial extension on a patch

- Braess, Pillwein, & Schöberl (2009), 2D
- Ern & V. (2016), 3D
- Ern, Smears, & V. (2017), 2-3D, patches with subrefinement



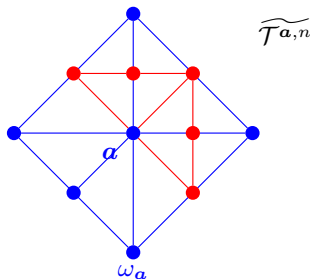
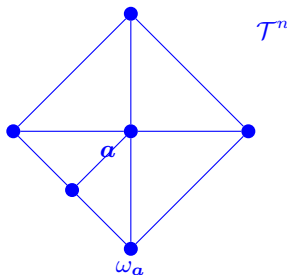
Stable broken $\mathbf{H}(\text{div})$ polynomial extension on a patch

- Braess, Pillwein, & Schöberl (2009), 2D
- Ern & V. (2016), 3D
- Ern, Smears, & V. (2017), 2-3D, patches with subrefinement



Stable broken $\mathbf{H}(\text{div})$ polynomial extension on a patch

- Braess, Pillwein, & Schöberl (2009), 2D
- Ern & V. (2016), 3D
- Ern, Smears, & V. (2017), 2-3D, patches with subrefinement



Outline

- 1 Introduction
- 2 Equivalence between error and dual norm of the residual
- 3 High-order discretization & Radau reconstruction
- 4 Results in the Y norm & missing Galerkin orthogonality
- 5 Guaranteed upper bound
- 6 Local space-time efficiency and robustness
- 7 Conclusions and future directions

Conclusions and future directions

Conclusions

- ✓ local **space-time efficiency** is possible (adding the time jumps to the Y -norm error)
- ✓ **robustness** with respect to both **spatial** and **temporal** polynomial **degree**
- ✓ **arbitrarily large coarsening** allowed

Future directions

- estimates in the X norm
- nonlinear problems

Conclusions and future directions

Conclusions

- ✓ local **space-time efficiency** is possible (adding the time jumps to the Y -norm error)
- ✓ **robustness** with respect to both **spatial** and **temporal** polynomial **degree**
- ✓ **arbitrarily large coarsening** allowed

Future directions

- estimates in the X norm
- nonlinear problems

Bibliography

- ERN A., SMEARS, I., VOHRALÍK M., Guaranteed, locally space-time efficient, and polynomial-degree robust a posteriori error estimates for high-order discretizations of parabolic problems, HAL preprint 01377086, submitted.
- ERN A., SMEARS, I., VOHRALÍK M., Discrete p -robust $H(\text{div})$ -liftings and a posteriori estimates for elliptic problems with H^{-1} source terms, *Calcolo*, 2017, DOI 10.1007/s10092-017-0217-4.

Thank you for your attention!

Bibliography

- ERN A., SMEARS, I., VOHRALÍK M., Guaranteed, locally space-time efficient, and polynomial-degree robust a posteriori error estimates for high-order discretizations of parabolic problems, HAL preprint 01377086, submitted.
- ERN A., SMEARS, I., VOHRALÍK M., Discrete p -robust $H(\text{div})$ -liftings and a posteriori estimates for elliptic problems with H^{-1} source terms, *Calcolo*, 2017, DOI 10.1007/s10092-017-0217-4.

Thank you for your attention!