

A Posteriori Error Estimation for the Nonlinear Diffusion Equations

Anh Ha LE, Pascal OMNES

CEA, Saclay

May 25, 2011

1 Introduction

2 Construction of the Scheme

3 A posteriori error estimation

4 Numerical results

5 Conclusion

A posteriori error estimation

- ▶ A posteriori error estimation for finite volume discretization
 - ▶ Morley-type interpolation of the original piecewise constant finite volume approximation for Laplace Equation (S. Nacaise)
 - ▶ The discrete duality finite volume (DDFV) discretization for Laplace equation (P. Omnes et al.)
 - ▶ Postprocessed approximation based on the flux through the segment of primal cells (M. Vohralík)
- ▶ A posteriori error estimation for the nonlinear equations
 - ▶ Mixed finite element discretization for nonlinear diffusion equations (D. Kim et al.)
 - ▶ Finite element method for p -Laplace (L. El Alaoui et al.).

Nonlinear diffusion equations

Let Ω be an open bounded polygonal subset of \mathbb{R}^2 , $\Gamma = \partial\Omega$, f be a given function from Ω to \mathbb{R} and H be a given function on \mathbb{R} . We consider the following nonlinear equation:

$$\begin{cases} -\operatorname{div}(H(\hat{u})\nabla\hat{u})(x) &= f(x), \quad x \in \Omega \\ \hat{u}(x) &= 0, \quad x \in \Gamma \end{cases} \quad (1)$$

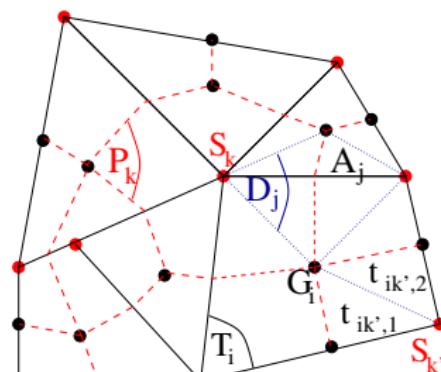
Where H is global Lipschitz and bounded with the positive constants, $f \in L^2(\Omega)$.

The Scheme

We will use the fixed point method to linearize and the DDFV discretization to discretize the equation.

- ▶ The unknowns of the scheme were located at the centers and the vertices of mesh.
- ▶ Give $u_h^{m,*}$, find the u_h^{m+1} :

$$\begin{aligned} -(\nabla_h^T \cdot H(u_h^{m,*}) (\nabla_h^D u_h^{m+1}))_i &= f_i^T \\ -(\nabla_h^P \cdot H(u_h^{m,*}) (\nabla_h^D u_h^{m+1}))_k &= f_k^P, \\ u_{h,j}^{m,*} &= \frac{(u_h^{m,*})_{h,k_2(j)}^P + (u_h^{m,*})_{h,k_1(j)}^P}{2}. \end{aligned}$$



Estimate

We reconstruct the postprocessed approximation M base on the flux through of the edges in the scheme. There holds

$$\|H(\hat{u})\nabla \hat{u} - \nabla M\|_{L^2(\Omega)} \leq \eta_D + \eta_L.$$

- ▶ the estimation includes two terms: discretization and linearization estimators
- ▶ When the number of iteration is large enough, the linearization estimator is much smaller than the discretization one. Then, the estimation is almost equal to the discretization estimator.

Numerical experiment

We show here some numerical results obtained on a domain $\Omega =] -1; 1[\times] -1; 1[\setminus [0; 1] \times [-1; 0]$. The exact solution is $\hat{u}(r, \theta) = r^{2/3} \sin(2\theta/3)$. Our tests have two parts.

- ▶ Discuss our stopping criterion and classical stopping one on some different functions H .
- ▶ Compare the estimated and actual errors, the effectivity indices for a uniform and an adaptive refinement.

Compare stopping criterion

- ▶ Classical stopping criterion

$$\frac{\left(\sum_{i \in [1, I]} |T_i| \left[\sum_{j \in \partial T_i} \frac{|A_j|}{T_i} F_{i,j}(u_h^{n+1}, u_h^{n+1}) - f_i^T \right]^2 \right)^{1/2}}{\left(\sum_{i \in [1, I]} |T_i| |f_i^T|^2 \right)^{1/2}} \leq 10^{-8}.$$

- ▶ Our stopping criterion

$$\eta_L \leq \gamma_D \eta_D,$$

where we will choose parameter $\gamma_D = 0.01$

Compare stopping criterion

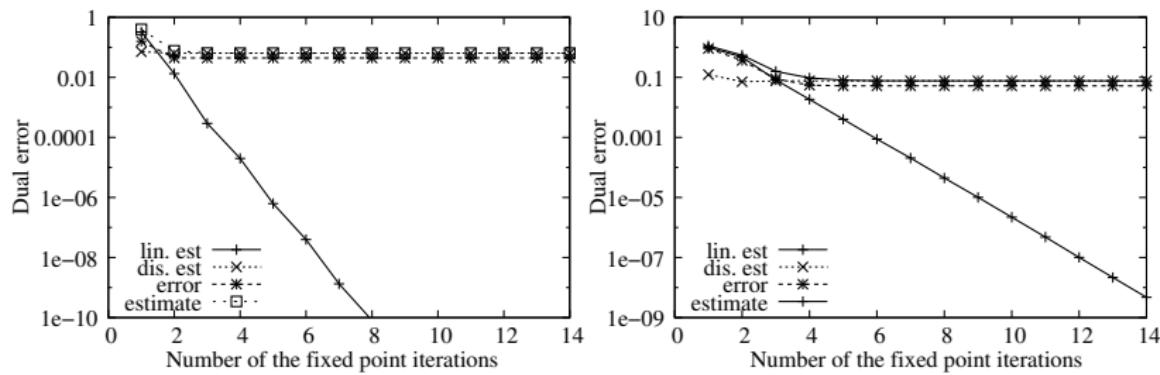


Figure: Total error, total estimator, discretization and linearization estimators as a function of iteration for $H(x) = 1 + 1/(1+x^2)$ (left) and $H(x) = 2 + \sin(10x)$ (right)

Compare the uniform and the adaptive refinement

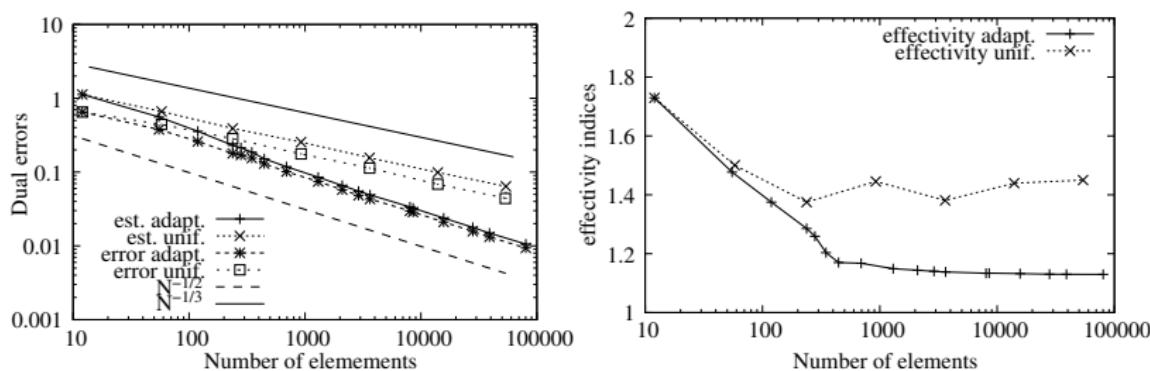


Figure: Estimated and actual errors for uniform and an adaptive refinement (left) and effectivity indices for uniform and an adaptive refinement (right) for $H = 1 + 1/(1 + x^2)$

► Conclusion

- ▶ Get the scheme for the approximate solution of the nonlinear diffusion equation by two process: discretization and linearization.
- ▶ Derive an a posteriori error estimation: discretization and linearization estimators.
- ▶ Get our stopping criterion which leads to computational saving.

► Future work

- ▶ A posteriroi error estimation for the nonlinear parabolic equations.
- ▶ A posteriroi error estimation for more general nonlinear diffusion equations.