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Jiří Hřebíček

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NUMERICAL ANALYSIS
OF THE GENERAL BIHARMONIC PROBLEM
BY THE FINITE ELEMENT METHOD

Jiří HŘEBÍČEK

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INTRODUCTION

The present paper deals with solving the general biharmonic problem by the finite element method using curved triangular finite C^1 – elements introduced in [15]. Till now curved triangular C^1 – elements have been analysed only for such second and fourth order elliptic boundary value problem where boundary conditions do not imply a boundary bilinear form in the variational formulation of the problem. The effect of numerical integration in the case of the fourth order problems has been studied only in the case of the Dirichlet problem (see [3], [6], [8], [12]–[17]). In this paper the general form of the bilinear form is considered and the effect of numerical integration is analysed in the case of mixed boundary conditions (1.2)–(1.4).

In Section 1 the general nonhomogeneous biharmonic problem is described and a weak solution is defined. In Section 2 the finite element spaces are defined using curved triangular finite C^1 – elements from [15] and Bell's elements [2]. The discrete and completely discrete problems are formulated together with an abstract error theorem which is a modification of similar theorems (see [3], [8], [16], [17]). In the last section the effect of numerical integration and sufficient conditions for the uniform V_{0h} – ellipticity are studied. The results presented are generalizations of the similar results introduced in [3], [15]–[17].

The notation in this paper is the following. Let Ω be a bounded domain in the x, y -plane with sufficiently smooth boundary Γ . Let $k \geq 0$ be an integer. The symbol $W_p^{(k)}(\Omega)$ denotes the Sobolev space

$$W_p^{(k)}(\Omega) = \{v \in L_p(\Omega) : D^\alpha v \in L_p(\Omega) \mid |\alpha| \leq k\},$$

where $D^\alpha v$ is the multiindex notation for derivatives, i.e., $\alpha = (\alpha_1, \alpha_2) \in N^2$, $|\alpha| = \alpha_1 + \alpha_2$, $D^\alpha v = \partial^{|\alpha|} v / \partial x^{\alpha_1} \partial y^{\alpha_2}$.

The norm and seminorm are defined in $W_p^{(k)}(\Omega)$ by

$$\|v\|_{k,p,\Omega}^p = \sum_{j=0}^k |v|_{j,p,\Omega}^p, \quad |v|_{j,p,\Omega}^p = \sum_{|\alpha|=j} \iint_{\Omega} |D^\alpha v|^p \, dx \, dy$$

for $1 \leq p \leq \infty$, with the standard modification for $p = +\infty$. We denote $H^k(\Omega) = W_2^{(k)}(\Omega)$, $\|\cdot\|_{k,\Omega} = \|\cdot\|_{k,2,\Omega}$ and $|\cdot|_{k,\Omega} = |\cdot|_{k,2,\Omega}$.

For the sake of brevity we also use the symbol v_x for $\partial v/\partial x$, v_{xy} for $\partial^2 v/\partial x \partial y$ etc. The normal derivative v_n and the tangential derivative v_s are defined by

$$v_n = v_x n_x + v_y n_y, \quad v_s = v_x(-n_y) + v_y n_x,$$

where n_x, n_y are the direction cosines of the outward normal n to Γ .

C will denote a generic constant, i.e. C will not denote necessarily the same constant in any two places.

1. SETTING OF THE BOUNDARY VALUE PROBLEM

Let Ω be a bounded, simply connected domain in the x, y -plane representing the shape of a thin plate, Γ its boundary. Let Γ consists of three mutually disjoint parts

$$\Gamma = \Gamma_1 \cup \Gamma_2 \cup \Gamma_3,$$

where each Γ_i ($i = 1, 2, 3$) is either empty or possesses a positive measure and does not contain isolated points.

Let us consider the following problem of bending of a thin elastic plate:

$$(1.1) \quad \Delta^2 u = f \quad \text{in } \Omega,$$

$$(1.2) \quad u = g_0, \quad u_n = g_1 \quad \text{on } \Gamma_1,$$

$$(1.3) \quad u = g_2, \quad Mu + k_1 u_n = m_1 \quad \text{on } \Gamma_2,$$

$$(1.4) \quad Nu + k_0 u = m_0, \quad Mu + k_1 u_n = m_1 \quad \text{on } \Gamma_3,$$

where $f, g_i, k_i \geq 0, m_i, (i = 0, 1), g_2$ are sufficiently smooth prescribed functions (their smoothness will be specified later). Further,

$$(1.5) \quad Mu = \mu \Delta u + (1 - \mu)(u_{xx} n_x^2 + 2u_{xy} n_x n_y + u_{yy} n_y^2),$$

$$(1.6) \quad Nu = (-\Delta u)_n + (1 - \mu)[u_{xx} n_x n_y - n_{xy}(n_x^2 - n_y^2) - u_{yy} n_x n_y],$$

where $\mu = \text{const}$ ($0 \leq \mu < 1/2$) is the Poisson ratio of the plate material.

In this paper we consider (1.2)–(1.4) under the assumption that at least one of the following six conditions holds:

$$1^0 \text{ mes}(\Gamma_1) > 0;$$

- 2^o $\text{mes}(\Gamma_2) > 0$, Γ_2 is not part of a straight line;
 3^o $\text{mes}(\Gamma_2) > 0$, Γ_2 is part of a straight line and there exists $\Gamma'_2 \subset \Gamma_2$ such that $\text{mes}(\Gamma'_2) > 0$ and $k_1 \geq k_{1c} > 0$ on Γ'_2 ($k_{1c} = \text{const}$);
 4^o $\text{mes}(\Gamma_2) > 0$, Γ_2 is part of a straight line, $k_1 = 0$ on Γ_2 , and there exists $\Gamma^*_3 \subset \Gamma_3$ such that $\text{mes}(\Gamma^*_3) > 0$, $k_0 \geq k_{0c} > 0$ on Γ^*_3 ($k_{0c} = \text{const}$) and Γ^*_3 is not part of the straight line containing Γ_2 ;
 5^o there exists a subset $\Gamma'_3 \subset \Gamma_3$ such that $\text{mes}(\Gamma'_3) > 0$, Γ'_3 is not part of a straight line and $k_0 \geq k_{0c} > 0$ on Γ'_3 ($k_{0c} = \text{const}$);
 6^o there exist subsets $\Gamma''_3 \subset \Gamma_3$, $\Gamma^{**}_3 \subset \Gamma_3$ such that $\text{mes}(\Gamma''_3) > 0$, $\text{mes}(\Gamma^{**}_3) > 0$, Γ''_3 is a part of a straight line, Γ^{**}_3 is not a union of segments which are perpendicular to the straight line containing Γ''_3 and $k_0 \geq k_{0c} > 0$ on Γ''_3 , $k_1 \geq k_{1c} > 0$ on Γ^{**}_3 ($k_{0c} = \text{const}$, $k_{1c} = \text{const}$).

Let us define the space

(1.7)

$$V_0 = \{v \in H^2(\Omega) : v = 0 \text{ on } \Gamma_1 \cup \Gamma_2, v_n = 0 \text{ on } \Gamma_1 \text{ in the sense of traces}\}$$

and the set

(1.8)

$$V_g = \{v \in H^2(\Omega) : v = g_0, v_n = g_1 \text{ on } \Gamma_1, v = g_2 \text{ on } \Gamma_2 \text{ in the sense of traces}\}.$$

The variational formulation of the problem (1.1)–(1.4) can be written as follows: Find $u \in V_g$ such that

$$(1.9) \quad a(u, v) = l(v) \quad \forall v \in V_0.$$

with

$$(1.10) \quad a(u, v) = a^{\Omega}(u, v) + a^{\Gamma}(u, v),$$

$$(1.11) \quad a^{\Omega}(u, v) = \sum_{|\alpha|, |\beta|=2} \iint_{\Omega} a_{\alpha\beta} D^{\alpha} u D^{\beta} v \, dx \, dy,$$

where $a_{\alpha\beta}$ are constant coefficients (for their definition see [10, p. 365]),

$$(1.12) \quad a^{\Gamma}(u, v) = \int_{\Gamma_2} k_1 u_n v_n \, ds + \int_{\Gamma_3} (k_0 u v + k_1 u_n v_n) \, ds$$

and

$$(1.13) \quad l(v) = l^{\Omega}(v) + l^{\Gamma}(v),$$

$$(1.14) \quad l^{\Omega}(v) = \iint_{\Omega} f v \, dx \, dy,$$

$$(1.15) \quad l^{\Gamma}(v) = \int_{\Gamma_2} m_1 v_n \, ds + \int_{\Gamma_3} (m_0 v + m_1 v_n) \, ds.$$

It follows from [4, Lemma 3.1] that problem (1.9) has a unique solution. We shall solve problem (1.9) by the finite element method.

2. SETTING OF THE DISCRETE PROBLEMS

Let Ω_h be a finite element approximation of the domain Ω generated by a triangulation τ_h (for details see [15], [17]). The symbols Γ_h and Γ_{hi} ($i = 1, 2, 3$) will denote the boundary of Ω_h and the parts of Γ_h approximating Γ_i , respectively.

With every triangulation τ_h we associate three parameters h , \bar{h} and ϑ defined by

$$(2.1) \quad h = \max_{T \in \tau_h} h_T, \quad \bar{h} = \min_{T \in \tau_h} h_T, \quad \vartheta = \min_{T \in \tau_h} \vartheta_T,$$

where h_T and ϑ_T are the length of the greatest side and the smallest angle, respectively, of the triangle with straight sides which has the same vertices as the triangle T . We restrict ourselves to triangulations τ_h satisfying

$$(2.2) \quad \vartheta \geq \vartheta_0, \quad \vartheta_0 = \text{const} > 0,$$

$$(2.3) \quad \bar{h} \geq C_0 h, \quad C_0 = \text{const} > 0.$$

Let W_h^2 denote the finite element subspace of the space $C^1(\Omega_h)$ consisting of functions which we obtain by piecing together curved triangular finite C^1 -elements [15] with Bell's elements [2].

Let V_{0h} be a subspace of W_2 defined by

$$(2.4) \quad V_{0h} = \{v \in W_h^2 : v = 0 \text{ on } \Gamma_{h1} \cup \Gamma_{h2}, v_{n_h} = 0 \text{ on } \Gamma_{h1}\},$$

where n_h is the outward normal to Γ_h .

Let V_{gh} be the subset of W_h^2 consisting of those functions which at the nodal points lying on Γ_h satisfy the boundary conditions (1.2) and the stable boundary condition (1.3) and all consequences of those conditions containing at most second derivatives (for details see [5], [16], [17]).

Let n_i ($i = 1, 2, 3$) be the degrees of curved sides c_h (of the curved triangles) which Γ_h consists of. If we set

$$(2.5) \quad n_1 = 3, \quad n_2 = 5, \quad n_3 = 3.$$

then (see [16], [17])

$$(2.6) \quad v, w \in V_{gh} \Rightarrow v - w \in V_{0h}.$$

Now we can formulate the discrete problem corresponding to problem (1.9): Find $u_h \in V_{gh}$ such that

$$(2.7) \quad \tilde{a}_h(u_h, v) = \tilde{l}_h(v) \quad \forall v \in V_{0h},$$

where the bilinear form $\tilde{a}_h(v, w)$ is defined by

$$(2.8) \quad \tilde{a}_h(v, w) = \tilde{a}_h^\Omega(v, w) + \tilde{a}_h^\Gamma(v, w),$$

$$(2.9) \quad \tilde{a}_h^\Omega(v, w) = \sum_{|\alpha|, |\beta|=2} \iint_{\Omega_h} a_{\alpha\beta} D^\alpha v D^\beta w \, dx \, dy,$$

$$(2.10) \quad \tilde{a}_h^f(v, w) = \int_{\Gamma_{h2}} k_{1h} v_{n_h} w_{n_h} \, ds + \int_{\Gamma_{h3}} (k_{0h} v w + k_{1h} v_{n_2} w_{n_2}) \, ds$$

and the linear form $\tilde{l}_h(w)$ is defined by

$$(2.11) \quad \tilde{l}_h(w) = \tilde{l}_h^\Omega(w) + \tilde{l}_h^f(w),$$

$$(2.12) \quad \tilde{l}_h^\Omega(w) = \iint_{\Omega_h} \tilde{f} w \, dx \, dy,$$

$$(2.13) \quad \tilde{l}_h^f(w) = \int_{\Gamma_{h2}} m_{1h} w_{n_h} \, ds + \int_{\Gamma_{h3}} (m_{0h} w + m_{1h} w_{n_2}) \, ds.$$

The symbol \tilde{f} in (2.12) denotes a continuous extension of the function f onto a domain $\tilde{\Omega} \supset \tilde{\Omega}_h$ ($h < \tilde{h}$) and will be specified in (2.21); k_{ih} , m_{ih} ($i = 0, 1$) are functions obtained by “transferring” the functions k_i , m_i from Γ onto Γ_h (the definition of transferring functions from Γ onto Γ_h is the same as in [16], thus we refer to [16, p. 130]).

Using quadrature formulae with integrating points lying in $\tilde{\Omega}$ we replace the forms $\tilde{a}_h^\Omega(v, w)$ and $\tilde{l}_h^\Omega(w)$ by the forms $a_h^\Omega(v, w)$ and $l_h^\Omega(w)$, respectively (for their definition see Section 3). Further, computing numerically the integrals on the right-hand sides of (2.10) and (2.13) for each $c_h \subset \Gamma_{h2} \cup \Gamma_{h3}$ we obtain the forms $a_h^f(v, w)$ and $l_h^f(w)$, respectively (see Section 3).

Now we solve the following problem instead of problem (2.7): Find $u_h \in V_{gh}$ such that

$$(2.14) \quad a_h(u_h, v) = l_h(v) \quad \forall v \in V_{0h},$$

where the forms $a_h(v, w)$ and $l_h(w)$ are defined by

$$(2.15) \quad a_h(v, w) = a_h^\Omega(v, w) + a_h^f(v, w)$$

and

$$(2.16) \quad l_h(w) = l_h^\Omega(w) + l_h^f(w).$$

Theorem 2.1. *Let a family of discrete problems (2.14) be given. Let us assume that there exists a constant $\gamma > 0$ independent of h , satisfying for $h < \tilde{h}$ the inequality*

$$(2.17) \quad \gamma \|v\|_{2, \Omega_h}^2 \leq a_h(v, v) \quad \forall v \in V_{0h}.$$

Then for $h < \tilde{h}$ problem (2.14) has a unique solution u_h . If $\tilde{u} \in H^4(\tilde{\Omega})$ is a continuous extension of the solution u of (1.1)–(1.4) onto a domain $\tilde{\Omega} \supset \Omega_h$ then for $h < \tilde{h}$ we have

$$(2.18) \quad \|\tilde{u} - u_h\|_{2, \Omega_h} \leq C \left\{ \inf_{v \in V_{gh}} \left[\|\tilde{u} - v\|_{2, \Omega_h} + \sup_{w \in V_{0h}} \frac{|\tilde{a}_h(v, w) - a_h(v, w)|}{\|w\|_{2, \Omega_h}} \right] + \right. \\ \left. + \sup_{w \in V_{0h}} \frac{|l_h(w) - l_h^\Omega(w)|}{\|w\|_{2, \Omega_h}} + \sup_{w \in V_{0h}} \frac{|l_h^f(w) - \tilde{l}_h^f(w)|}{\|w\|_{2, \Omega_h}} \right\},$$

where C is a constant independent of both \tilde{u} and h , and $\tilde{l}^I(w)$ is defined by (2.23).

Proof. Assumption (2.17) implies that for $h < \tilde{h}$ every problem (2.14) has a unique solution u_h . Using (2.6) and (2.17) we obtain similarly as in the proof of [16, Theorem 1]

$$(2.19) \quad \| \tilde{u} - u_h \|_{2, \Omega_h} \leq C \left\{ \inf_{v \in V_{gh}} \left[\| \tilde{u} - v \|_{2, \Omega_h} + \sup_{w \in V_{0h}} \frac{|\tilde{a}_h(v, w) - a_h(v, w)|}{\|w\|_{2, \Omega_h}} \right] + \right. \\ \left. + \sup_{w \in V_{0h}} \frac{|\tilde{a}_h(\tilde{u}, w) - l_h(w)|}{\|w\|_{2, \Omega_h}} \right\},$$

C being a constant independent of \tilde{u} and h .

Using the identity [10, (23, 22)] we obtain the following identity for $\tilde{u} \in H^4(\tilde{\Omega})$ and $w \in V_{0h}$:

$$(2.20) \quad \tilde{a}_h^{\Omega}(\tilde{u}, w) = \iint_{\Omega_h} w \Delta^2 \tilde{u} \, dx \, dy + \int_{\Gamma_{h2}} w_{n_n} M_h \tilde{u} \, ds + \int_{\Gamma_{h3}} (w N_h \tilde{u} + w_{n_n} M_h \tilde{u}) \, ds,$$

where the operators M_h and N_h are defined by relations similar to (1.5), (1.6). The only difference consists in replacing n , n_x , n_y and s by n_h , n_{hx} , n_{hy} and s_h , respectively. Setting

$$(2.21) \quad \tilde{f} = \Delta^2 \tilde{u},$$

adding $\tilde{a}_h^I(u, w)$ to both sides of (2.20) and using (2.12)–(2.13) we can easily obtain for $\tilde{u} \in H^4(\tilde{\Omega})$ the identity

$$(2.22) \quad \tilde{a}_h(\tilde{u}, w) = \tilde{l}_h(w) + \tilde{l}^I(w) - \tilde{l}_h^I(w) \quad \forall w \in V_{0h},$$

where

$$(2.23) \quad \tilde{l}^I(w) = \int_{\Gamma_{h2}} \tilde{m}_{1h} w_{n_n} \, ds + \int_{\Gamma_{h3}} (\tilde{m}_{0h} w + \tilde{m}_{1h} w_{n_n}) \, ds,$$

$$(2.24) \quad \tilde{m}_{0h} = N_h \tilde{u} + k_{0h} \tilde{u}, \quad \tilde{m}_{1h} = M_h \tilde{u} + k_{1h} \tilde{u}_{n_n}.$$

Inserting (2.22) into (2.19) we get (2.18). Theorem 2.1 is proved.

There are three sources of errors in solving (1.1)–(1.4) by the finite element method:

i) the error of interpolation (the first term on the right-hand side of (2.18)). In estimating the interpolation error we shall use [15, Theorem 5] and a similar theorem for Bell's elements [2, p. 819]. In accordance with the assumptions of these theorems we shall assume that $\tilde{u} \in H^5(\tilde{\Omega})$. Let v_I be the function from W_h^2 which interpolates \tilde{u} (i.e. the parameters uniquely determining v_I are the function values and derivatives of \tilde{u} at the corresponding nodal points). Then $v_I \in V_{gh}$ and we have

$$(2.25) \quad \inf_{v \in V_{gh}} \| \tilde{u} - v \|_{2, \Omega_h} \leq \| \tilde{u} - v_I \|_{2, \Omega_h} \leq Ch^3 \| \tilde{u} \|_{2, \Omega_h};$$

ii) the error of approximation of the boundary (the last term on the right-hand side of (2.18)). In estimating the boundary approximation error it suffices to modify slightly the proofs of inequalities [17, (109) and (110)]. We obtain

$$(2.26) \quad |\tilde{I}^r(w) - I_h^r(w)| \leq Ch^3 \|w\|_{2, \Omega_h} \quad \forall w \in V_{0h};$$

iii) the error of numerical integration (the second and third terms on the right-hand side of (2.18)). It will be analysed in Section 3.

3. THE EFFECT OF NUMERICAL INTEGRATION

Before studying the effect of numerical integration we introduce some lemmas.

Lemma 3.1. (see [3, (4.1.42)]). *Let D be an open bounded subset of E_N . Let $\varphi \in W_q^{(k)}(D)$ ($1 \leq q \leq \infty$), $w \in W_\infty^{(k)}(D)$. Then the function φw belongs to the space $W_q^{(k)}(D)$ and*

$$(3.1) \quad |\varphi w|_{k, q, D} \leq C \sum_{j=0}^k |\varphi|_{k-j, q, D} |w|_{j, \infty, D},$$

where C is a constant depending only on the integers k and N .

Lemma 3.2. (see [14]). *Let D be an open bounded subset of E_N . Let k be a given integer. There exists a constant C independent of $p \in P_N(k)$ such that*

$$(3.2) \quad |p|_{j, D} \leq C |p|_{i, D} \quad 0 \leq i \leq j \quad \forall p \in P_N(k),$$

$$(3.3) \quad |p|_{j, \infty, D} \leq C |p|_{j, D} \quad j \geq 0 \quad \forall p \in P_N(k),$$

$P_N(k)$ being the space of all polynomials in N variables of degree not greater than k .

Lemma 3.3. *Let D be an open bounded subset of E_N with a Lipschitz-continuous boundary. Let k, m be given integers and $u \in H^{k+m+1}(D)$. Let Π be the orthogonal projection in the space $H^k(D)$ onto the subspace $P_N(k)$, i.e.*

$$(3.4) \quad (u - \Pi u, p)_{k, D} = 0 \quad \forall p \in P_N(k).$$

Then there exists a constant C such that

$$(3.5) \quad |u - \Pi u|_{i, D} \leq C \sum_{j=k+1}^{k+1+m} |u|_{j, D}, \quad 0 \leq i \leq k+1+m.$$

Proof. For a given $v \in H^{k+m+1}(D)$ we define the linear functional

$$(3.6) \quad f(u) = (u - \Pi u, v)_{k+m+1, D} \quad \forall u \in H^{k+m+1}(D).$$

As $\|\Pi u\|_{k,D} \leq \|u\|_{k,D}$, the linear functional (3.6) is continuous with the norm less than or equal to $2\|v\|_{k+m+1,D}$ on the one hand, and is vanishing on $P_N(k)$ on the other hand. Therefore, using the Bramble - Hilbert lemma in the form introduced in [7] we obtain

$$(3.7) \quad |f(u)| \leq C \|v\|_{k+m+1,D} \sum_{j=k+1}^{k+m+1} |u|_{j,D},$$

where C is a constant independent of u, v .

Choosing $v = u - \Pi u$ we get from (3.6) and (3.7) the inequality

$$\|u - \Pi u\|_{k+m+1,D} \leq C \sum_{j=k+1}^{k+m+1} |u|_{j,D}$$

from which (3.5) follows. Lemma 3.3 is proved.

First we shall analyse the effect of numerical integration in the domain Ω_h . The theory is a generalization of Ženíšek's results [15]. Let us have a numerical quadrature scheme over the unit triangle T_0

$$(3.8) \quad \iint_{T_0} F^*(\xi, \eta) d\xi d\eta \sim \sum_{i=1}^I \omega_i^* F^*(B_i^*),$$

where ω_i^* are the coefficients and B_i^* the integration points of the formula. (We can use conical product formulae which are known for arbitrary degree of precision – see [11]). Using the theorem on the transformation of multiple integrals and the transformation [15, (23)] of a curved triangle T onto the unit triangle T_0 we obtain in the same way as in [15].

$$(3.9) \quad \iint_T F(x, y) dx dy \sim \sum_{i=1}^{I_T} \omega_{i,T} F(B_{i,T}),$$

where $\omega_{i,T}$ and $B_{i,T}$ are defined by [15, (125)].

Through the paper we assume that for $h < \tilde{h}$ the integration points B_i lie in the set $\bar{\Omega}$. Then

$$(3.10) \quad \tilde{f}(B_i) = f(B_i).$$

Let us approximate the bilinear form (2.9) and the linear form (2.12) by means of (3.9), i.e. let us define the forms

$$(3.11) \quad a_h^\Omega(v, w) = \sum_{T \in \mathcal{T}_h} \sum_{i=1}^{I_T} \omega_{i,T} \sum_{|\alpha|, |\beta|=2} (a_{\alpha\beta} D^\alpha v D^\beta w)(B_{i,T}),$$

$$(3.12) \quad l_h^\Omega(w) = \sum_{T \in \mathcal{T}_h} \sum_{i=1}^{I_T} \omega_{i,T} (fw)(B_{i,T}).$$

With respect to (3.10) we write f instead of \tilde{f} in (3.12).

Let us define the error functionals by

$$(3.13) \quad E_T(F) = \iint_T F(x, y) \, dx \, dy - \sum_{i=1}^{I_T} \omega_{i,T} F(B_{i,T}),$$

$$(3.14) \quad E^*(F^*) = \iint_{T_0} F^*(\xi, \eta) \, d\xi \, d\eta - \sum_{i=1}^{I_T} \omega_i^* F^*(B_i^*).$$

In the same way as [15, (150)] was derived we obtain

$$(3.15) \quad E_T\left(\sum_{|\alpha|, |\beta|=2} a_{\alpha\beta} D^\alpha v D^\beta w\right) = E^*\left(\sum_{\substack{|\alpha|, |\beta|=2 \\ 1 \leq |\gamma|, |\delta| \leq 2}} a_{\alpha\beta} b_{\alpha\gamma}^* b_{\beta\delta}^* J^* D^\gamma v^* D^\delta w^*\right),$$

where J^* is the Jacobian of the transformation [15, (23)] and where the coefficients $b_{\alpha\gamma}^*$ have the property (see [15, Lemma 3]),

$$(3.16) \quad D^\mu(b_{\alpha\gamma}^* b_{\beta\delta}^* J^*) = O(h_T^{2-|\gamma|-|\delta|+|\mu|}).$$

The proof of the following two theorems is a generalization of the proof of [15, Th. 7, Th. 8] for the case of C^1 -elements. In [15] the prescribed homogeneous Dirichlet boundary conditions are utilized in the proof; here we consider more general boundary conditions (see (1.2)–(1.4)), thus the proofs must be modified.

Theorem 3.1. *Let*

$$(3.17) \quad E^*(\varphi^*) = 0 \quad \forall \varphi^* \in P_2(2N^* - 4),$$

where $N^* = 4 + n$ for curved C^1 -elements and $N^* = 5$ for interior elements and n is the degree of the curved side c_h of the boundary triangle, i.e. $n = n_i$ if $c_h \subset \Gamma_{hi}$. Then

$$(3.18) \quad \left| E_T\left(\sum_{|\alpha|, |\beta|=2} a_{\alpha\beta} D^\alpha v D^\beta w\right) \right| \leq Ch_T \|v\|_{2,T} \|w\|_{2,T},$$

where C is a constant independent of h_T , v and w .

Theorem 3.2. *Let $r \geq 2$ be a given integer and let*

$$(3.19) \quad E^*(\psi^*) = 0 \quad \forall \psi^* \in P_2(r + N^* - 3),$$

where N^* is the same as in Theorem 3.1. Then

$$(3.20) \quad \left| E_T\left(\sum_{|\alpha|, |\beta|=2} a_{\alpha\beta} D^\alpha v D^\beta w\right) \right| \leq Ch_T^r \|v\|_{r+2,T} \|w\|_{2,T},$$

where C is a constant independent of h_T , v and w .

Proof of Theorems 3.1 and 3.2. A typical term on the right-hand side of (3.15) is of the form

$$(3.21) \quad E^*(c^* D^\gamma v^* D^\delta w^*)$$

with $|\gamma| = |\delta| = 2$ for the interior elements and with $1 \leq |\gamma|, |\delta| \leq 2$ for the boundary elements. The function c^* is given by

$$(3.22) \quad c^* = a_{\alpha\beta} b_{\alpha\gamma}^* b_{\beta\delta}^* J^*.$$

Since $v^*, w^* \in P_2(N^*)$ we have $D^\gamma v^* \in P_2(N^* - |\gamma|)$, $D^\delta w^* \in P_2(N^* - |\delta|)$. Now we distinguish two cases:

1) Estimating (3.21) for the interior elements and the boundary elements with $1 \leq |\gamma| \leq 2$ and $|\delta| = 2$ is the same as in [15, pp. 370–372]. Thus we omit it.

2) We shall estimate (2.21) for the boundary elements with $1 \leq |\gamma| \leq 2$ and $|\delta| = 1$. In the proofs we modify the method of orthogonal projections introduced in [3]. Let us consider the form

$$E^*(\varphi^* u^*) \quad \forall \varphi^* \in W_\infty^{(s)}(T_0), \quad \forall u^* \in P_2(N^* - |\delta|),$$

where in the case of Theorem 3.1

$$(3.23) \quad s = N^* + |\delta| - 3$$

and in the case of Theorem 3.2

$$(3.24) \quad s = r + |\delta| - 2.$$

Let $u^* \in P_2(N^* - |\delta|)$ and let Π be the orthogonal projection in the space $L_2(T_0)$ onto the subspace $P_2(0)$, i.e.

$$(u^* - \Pi u^*, p)_{0, T_0} = 0 \quad \forall p \in P_2(0).$$

The following identity holds (according to (3.14))

$$(3.25) \quad E^*(\varphi^* u^*) = E^*(\varphi^*(u^* - \Pi u^*)) + E^*(\varphi^* \Pi u^*).$$

Now we consider the form

$$(3.26) \quad E^*(\varphi^*(u^* - \Pi u^*)) \quad \forall \varphi^* \in W_\infty^{(s)}(T_0), \quad \forall u^* \in P_2(N^* - |\delta|).$$

We have, according to (3.14) and (3.26),

$$(3.27) \quad |E^*(\varphi^*(u^* - \Pi u^*))| \leq C |\varphi^*|_{0, \infty, T_0} |u^* - \Pi u^*|_{0, \infty, T_0}.$$

Using (3.3) and Lemma 3.3 we obtain the inequality

$$|u^* - \Pi u^*|_{0, \infty, T_0} \leq |u^* - \Pi u^*|_{0, T_0} \leq C |u^*|_{1, T_0}.$$

Thus we get from (3.27)

$$|E^*(\varphi^*(u^* - \Pi u^*))| \leq C |\varphi^*|_{s, \infty, T_0} |u^*|_{1, T_0}.$$

From here and from (3.17), (3.19), (3.23), (3.24) we obtain by means of the Bramble-Hilbert lemma (see [1] or [2])

$$(3.28) \quad \begin{aligned} |E^*(\varphi^*(u^* - \Pi u^*))| &\leq C|\varphi^*|_{s, \infty, T_0}|u^*|_{1, T_0} \quad \forall \varphi^* \in W_{\infty}^{(s)}(T_0), \\ &\forall u^* \in P_2(N^* - |\delta|). \end{aligned}$$

Let us consider the form

$$(3.29) \quad E^*(\varphi^* \Pi u^*) \quad \forall \varphi^* \in W_{\infty}^{(s+|\delta|)}(T_0), \quad \forall u^* \in P_2(0).$$

Using the inequalities $|\Pi u^*|_{0, T_0} \leq |u^*|_{0, T_0}$, $|\varphi^*|_{0, \infty, T_0} \leq \|\varphi^*\|_{s+|\delta|, \infty, T_0}$ and $2|\delta| < N^*$ we obtain in a similar way as above that

$$(3.30) \quad \begin{aligned} |E^*(\varphi^* \Pi u^*)| &\leq C|\varphi^*|_{s+|\delta|, \infty, T_0}|u^*|_{0, T_0} \quad \forall \varphi^* \in W_{\infty}^{(s+|\delta|)}(T_0), \\ &\forall u^* \in P_2(N^* - |\delta|). \end{aligned}$$

According to (3.16), (3.22) we have

$$(3.31) \quad |c^*|_{k, \infty, T_0} \leq Ch_T^{2-|\gamma|-|\delta|+k}.$$

Let us set $\varphi^* = c^* D^{\gamma} v^*$. Using Lemmas 3.1 and 3.2 and (3.31) we obtain

$$(3.32) \quad |\varphi^*|_{k, \infty, T_0} \leq Ch_T^{2-|\gamma|-|\delta|+k} \sum_{j=0}^k h_T^{-j} |v^*|_{j+|\gamma|, T_0}.$$

Let us set $u^* = D^{\delta} w^*$. Inserting (3.32) into (3.28) and (3.30) we obtain, according to (3.25),

$$(3.33) \quad \begin{aligned} |E^*(c^* D^{\gamma} v^* D^{\delta} w^*)| &\leq C \{ h_T^{2-|\gamma|-|\delta|+s} \sum_{j=0}^s h_T^{-j} |v^*|_{j+|\gamma|, T_0} |w^*|_{1+|\delta|, T_0} + \\ &+ h_T^{2-|\gamma|+s} \sum_{j=0}^{s+|\delta|} h_T^{-j} |v^*|_{j+|\gamma|, T_0} |w^*|_{1^s, T_0} \}. \end{aligned}$$

The theorem on transformation of multiple integrals and [15, Theorem 2] imply the estimate

$$(3.34) \quad |w^*|_{k, T_0} \leq Ch_T^{k-1} \|w\|_{k, T}.$$

Using (3.34) we obtain from (3.33) (because $|\delta| = 1$)

$$(3.35) \quad \begin{aligned} |E^*(c^* D^{\gamma} v^* D^{\delta} w^*)| &\leq C \{ h_T^{2-|\gamma|+s} \sum_{j=0}^s h_T^{-j} |v^*|_{j+|\gamma|, T_0} + \\ &+ h_T^{1-|\gamma|+s+|\delta|} \sum_{j=0}^{s+|\delta|} h_T^{-j} |v^*|_{j+|\gamma|, T_0} \|w\|_{2, T} \}. \end{aligned}$$

First we prove Theorem 3.1. By using (3.2) and (3.34) it is easy to see that the first term in brackets on the right-hand side of (3.35) can be estimated by $h_T \|v\|_{2, T}$. As

to the second term we shall distinguish two cases:

i) If $|\gamma| = 1$ then using (3.34) and (3.2) we obtain for sufficiently small h

$$(3.36) \quad \sum_{j=0}^{s+|\delta|} h_T^{-j} |v^*|_{j+|\gamma|, T_0} \leq Ch_T^{1-s-|\delta|} \|v\|_{2, T}.$$

ii) If $|\gamma| = 2$ then $|v^*|_{s+|\delta|+|\gamma|, T_0} = |v^*|_{N^{*+1}, T_0} = 0$, according to (3.23), and we obtain

$$(3.37) \quad \sum_{j=0}^{s+|\delta|} h_T^{-j} |v^*|_{j+|\gamma|, T_0} \leq Ch_T^{1-s} \|v\|_{2, T}.$$

The inequalities (3.35)–(3.37) imply (3.18). Theorem 3.1 is proved.

Now we prove Theorem 3.2. According to (3.34) we have

$$(3.38) \quad |v^*|_{j+|\gamma|, T_0} \leq Ch_T^{j+|\gamma|-1} \|v\|_{j+2, T}.$$

Inserting (3.38) into (3.35) and using (3.24) we obtain (3.20).

Remark. It is not difficult to generalize the proof of Theorems 3.1 and 3.2 for C^m -elements. We should define the orthogonal projections Π in the spaces $H^{|\delta|-1}(T_0)$ onto the subspaces $P_2(|\delta| - 1)$ and we should prove (3.18), (3.20) in a similar way as above for $1 \leq |\delta| \leq m$.

With respect to (2.12) and (3.12) we derive

$$(3.39) \quad \tilde{I}_h^\Omega(w) - I_h^\Omega(w) = \sum_{T \in \mathcal{T}_h} E_T(\tilde{f}w).$$

The relation [15, (144)], i.e. $E_T(F) = E^*(F^*J^*)$, implies

$$E_T(\tilde{f}w) = E^*(\tilde{f}^*w^*J^*)$$

with $\tilde{f}^*(\xi, \eta) = \tilde{f}(x^*(\xi, \eta), y^*(\xi, \eta))$, where

$$(3.40) \quad x = x^*(\xi, \eta), \quad y = y^*(\xi, \eta)$$

is the transformation [15, (23)].

Theorem 3.3. *Let the assumptions of Theorem 3.2. be satisfied and $\tilde{f} \in H^r(\tilde{\Omega})$. Then*

$$(3.41) \quad |\tilde{I}_h^\Omega(w) - I_h^\Omega(w)| \leq Ch^r \|\tilde{f}\|_{r, \tilde{\Omega}} \|w\|_{2, \Omega_h}$$

where C is a constant independent of h, \tilde{f} and w .

The proof of Theorem 3.3 is similar to that of [3, Theorem 4.1.5] or [5, Věta 6.3]; therefore it is omitted.

Now we shall analyze the effect of numerical integration on the boundary Γ_h . Let us have a numerical quadrature scheme over the segment $I = [0, 1]$

$$(3.42) \quad \int_0^1 G^*(t) dt \sim \sum_{j=1}^J \omega_j G^*(t_j),$$

where ω_j are the coefficients and t_j are the integration points of the formula. According to the definition of the line integral we have

$$(3.43) \quad \int_{c_h} G(x, y) ds = \int_0^1 G(\varphi^*(t), \psi^*(t)) \varrho^*(t) dt = \int_0^1 G^*(t) \varrho^*(t) dt,$$

where

$$(3.44) \quad \varphi^*(t) = x^*(1 - t, t), \quad \psi^*(t) = y^*(1 - t, t),$$

$x^*(\xi, \eta), y^*(\xi, \eta)$ being the functions from (3.40), and

$$(3.45) \quad x = \varphi^*(t), \quad y = \psi^*(t), \quad t \in [0, 1]$$

are the parametric equations of the curved side c_h of the boundary triangle T^* . The function $\varrho^*(t)$ is defined by

$$(3.46) \quad \varrho^*(t) = ([\varphi^{*'}(t)]^2 + [\psi^{*'}(t)]^2)^{1/2}.$$

The relations (3.42) and (3.43) imply

$$(3.47) \quad \int_{c_h} G(x, y) ds \sim \sum_{j=1}^J \omega_{j,c_h} G(B_{j,c_h})$$

with $\omega_{j,c_h} = \omega_j \varrho^*(t_j)$, $B_{j,c_h} = (\varphi^*(t_j), \psi^*(t_j))$.

Let us approximate the bilinear form (2.10) and the linear form (2.13) by means of (3.47), i.e. let us define the forms

$$(3.48) \quad a_h^I(v, w) = \sum_{c_h \in \Gamma_{h2}} \sum_{j=1}^J \omega_{j,c_h} (k_{1h} v_{n_h} w_{n_h}) (B_{j,c_h}) + \\ + \sum_{c_h \in \Gamma_{h3}} \sum_{j=1}^J \omega_{j,c_h} (k_{0h} v w + k_{1h} v_{n_h} w_{n_h}) (B_{j,c_h}),$$

$$(3.49) \quad l_h^I(w) = \sum_{c_h \in \Gamma_{h2}} \sum_{j=1}^J \omega_{j,c_h} (m_{1h} w_{n_h}) (B_{j,c_h}) + \\ + \sum_{c_h \in \Gamma_{h3}} \sum_{j=1}^J \omega_{j,c_h} (m_{0h} w + m_{1h} w_{n_h}) (B_{j,c_h}).$$

With the quadrature schemes (3.42), (3.47) we associate error functionals

$$(3.50) \quad E_{c_h}(G) = \int_{c_h} G(x, y) ds - \sum_{j=1}^J \omega_{j,c_h} G(B_{j,c_h}),$$

$$(3.51) \quad E_I(G^*) = \int_0^1 G^*(t) dt - \sum_{j=1}^J \omega_j G^*(t_j).$$

According to (3.42)–(3.47), we have

$$(3.52) \quad E_{c_h}(G) = E_I(G^* \varrho^*).$$

Taking into account (2.10), (3.48) and (3.50), we can write

$$(3.53) \quad \tilde{a}_h^I(v, w) - a_h^I(v, w) = \sum_{c_h \in \Gamma_{h2} \cup \Gamma_{h3}} E_{c_h}(k_{1h} v_{n_h} w_{n_h}) + \sum_{c_h \in \Gamma_{h3}} E_{c_h}(k_{0h} v w).$$

In what follows it will be convenient to use the following notation:

$$(3.54) \quad \{f\}(t) = f(x^*(1-t, t), y^*(1-t, t)),$$

$$(3.55) \quad \{D^\gamma x^*\}(t) = (D^\gamma x^*)(1-t, t), \quad \{D^\gamma y^*\}(t) = (D^\gamma y^*)(1-t, t),$$

$$(3.56) \quad \{w_{n_h}\}(t) = w_{n_h}(x^*(1-t, t), y^*(1-t, t)),$$

$$(3.57) \quad \{D^\gamma w^*\}(t) = (D^\gamma w^*)(1-t, t),$$

where $w^*(\xi, \eta) = w(x^*(\xi, \eta), y^*(\xi, \eta))$. It should be noted that the definition of curved triangular C^m -elements (see [15]) implies that $\{w\}$ and $\{D^\gamma w^*\}$ ($|\gamma| = 1$) are polynomials of the fifth and fourth degree, respectively.

With respect to (3.52) we have

$$(3.58) \quad E_{c_h}(k_{0h} v w) = E_I(k_{0h}^* \varrho^* \{v\} \{w\}),$$

$$(3.59) \quad E_{c_h}(k_{1h} v_{n_h} w_{n_h}) = E_I(k_{1h}^* \varrho^* \{v_{n_h}\} \{w_{n_h}\}),$$

where, according to the definition of transferring functions k_i from Γ onto Γ_h (see [16, p. 130]),

$$(3.60) \quad k_{ih}^*(t) = k_i(\varphi(s_2 + \bar{s}_{32}t), \psi(s_2 + \bar{s}_{32}t)), \quad i = 0, 1.$$

Here $x = \varphi(s)$, $y = \psi(s)$, $s_2 \leq s \leq s_3$, is the parametric representation of the arc $c \subset \Gamma$ which is approximated by the arc $c_h \subset \Gamma_h$. P_2 and P_3 are the end points of both arcs c , c_h and $\bar{s}_{32} = s_3 - s_2$.

Now we derive (3.62). We have

$$(3.61) \quad w_{n_h} = w_x n_{hx} + w_y n_{hy},$$

where, according to (3.45), $n_{hx} = \psi^{*'}(t)/\varrho^*(t)$, $n_{hy} = -\varphi^{*'}(t)/\varrho^*(t)$. Further, $w(x, y) = w^*(\xi^*(x, y), \eta^*(x, y))$, where $\xi = \xi^*(x, y)$, $\eta = \eta^*(x, y)$ is the inverse transformation to the transformation (3.40). Using the rule of differentiation of a composite function and the relations [15, (13)] we obtain from (3.61)

$$(3.62) \quad \{w_{n_h}\} = \sum_{|\gamma|=1} \{c_\gamma\} \{D^\gamma w^*\},$$

where we denote

$$(3.63) \quad \{c_{1,0}\} = [\{x_\eta^*\} \varphi^{*'} + \{y_\eta^*\} \psi^{*'}] / (\{J^*\} \varrho^*),$$

$$(3.64) \quad \{c_{0,1}\} = - [\{x_\xi^*\} \varphi^{*'} + \{y_\xi^*\} \psi^{*'}] / (\{J^*\} \varrho^*).$$

Inserting (3.62) into (3.59) we obtain

$$(3.65) \quad E_{c_h}(k_{1h}v_{nh}w_{nh}) = E_I(k_{1h}^*q^* \sum_{|\gamma|, |\delta|=1} \{c_\gamma\} \{c_\delta\} \{D^\gamma v^*\} \{D^\delta w^*\}).$$

In [16] the following estimates are proved:

$$(3.66) \quad |\varphi^{*(j)}(t)| \leq Ch_T^j, \quad |\psi^{*(j)}(t)| \leq Ch_T^j \quad (j = 1, 2, \dots)$$

$$(3.67) \quad Ch_T \leq \varrho^*(t), \quad |\varrho^{*(j)}(t)| \leq C^*h_T^{j+1} \quad (j = 0, 1, \dots)$$

where the constant C depends only on Γ and the constant C^* only on Γ and j . Using (3.66), (3.67), the rule of differentiation of a composite function and [15, (24), (25)] we obtain from (3.63), (3.64)

$$(3.68) \quad d^k(\{c_\gamma\} \{c_\delta\} \varrho^*)/dt^k = O(h_T^{k-1}) \quad (k = 1, 2, \dots).$$

Lemma 3.4. *The inequality*

$$(3.69) \quad \|\{D^\gamma w^*\}|_{k,I} \leq Ch_T^{k+|\gamma|-1/2} \|w\|_{|k+|\gamma|, c_h} \quad (k, |\gamma| = 0, 1, \dots)$$

holds, where C is a constant independent of h_T and w and we denote

$$\|w\|_{|k+|\gamma|, c_h}^2 = \sum_{|\alpha| \leq k+|\gamma|} \int_{c_h} (D^\alpha w)^2 ds.$$

Proof. According to the rule of differentiation of a composite function we have for $|\gamma| > 0$

$$(3.70) \quad \frac{\partial^{\gamma_1+\gamma_2} w^*}{\partial \xi^{\gamma_1} \partial \eta^{\gamma_2}} = \frac{\partial^{\gamma_1+\gamma_2} w}{\partial x^{\gamma_1+\gamma_2}} \left(\frac{\partial x^*}{\partial \xi} \right)^{\gamma_1} \left(\frac{\partial x^*}{\partial \eta} \right)^{\gamma_2} + \dots + \frac{\partial w}{\partial y} \frac{\partial^{\gamma_1+\gamma_2} y^*}{\partial \xi^{\gamma_1} \partial \eta^{\gamma_2}}.$$

Thus we can write with respect to (3.54) and (3.55)

$$\begin{aligned} & \int_0^1 \{D^\gamma w^*\}^2 \varrho^* dt = \\ & = \int_0^1 \left[\left\{ \frac{\partial^{\gamma_1+\gamma_2} w}{\partial x^{\gamma_1+\gamma_2}} \right\} \left\{ \frac{\partial x^*}{\partial \xi} \right\}^{\gamma_1} \left\{ \frac{\partial y^*}{\partial \eta} \right\}^{\gamma_2} + \dots + \left\{ \frac{\partial w}{\partial y} \right\} \left\{ \frac{\partial^{\gamma_1+\gamma_2} y^*}{\partial \xi^{\gamma_1} \partial \eta^{\gamma_2}} \right\} \right]^2 \varrho^* dt. \end{aligned}$$

Using the Cauchy inequality, (3.67) and [15, (25)] we obtain

$$C_1 h_T \int_0^1 \{D^\gamma w^*\}^2 dt \leq C_2 h_T^{2|\gamma|} \int_0^1 \left[\sum_{1 \leq |\alpha| \leq |\gamma|} \{D^\alpha w\}^2 \right] \varrho^* dt,$$

from where and [16, Lemma 3] we deduce

$$(3.71) \quad \|\{D^\gamma w^*\}|_{0,I} \leq Ch_T^{|\gamma|-1/2} \|w\|_{|\gamma|, c_h}, \quad |\gamma| = 0, 1, \dots$$

According to the rule of differentiation of a composite function we have

$$\frac{d^k(\{D^\gamma w^*\})}{dt^k} = \sum_{j=0}^k (-1)^{k-j} \binom{k}{j} \left\{ \frac{\partial^{k+|\gamma|} w^*}{\partial \xi^{k-j+\gamma_1} \partial \eta^{j+\gamma_2}} \right\}$$

and using the Cauchy inequality we obtain

$$(3.72) \quad \left| \{D^\gamma w^*\} \right|_{k,I}^2 \leq C \sum_{j=0}^k \int_0^1 \left\{ \frac{\partial^{k+|\gamma|} w^*}{\partial \xi^{k-j+\gamma_1} \partial \eta^{j+\gamma_2}} \right\}^2 dt,$$

where C is a constant dependent on k . The inequalities (3.71) and (3.72) imply (3.69). Lemma 3.4 is proved.

Theorem 3.4. *Let the parts Γ_2, Γ_3 of the boundary Γ of Ω be of class C^6 . Let the functions $k_i \in C^5(U)$, ($i = 0, 1$), where U is a domain containing $\Gamma_2 \cup \Gamma_3$. Let*

$$(3.73) \quad E_I(\sigma) = 0 \quad \forall \sigma \in P_1(8).$$

Then

$$(3.74) \quad |E_{c_h}(k_{0h}vw)| \leq Ch_T \|v\|_{1,c_h} \|w\|_{1,c_h},$$

$$(3.75) \quad |E_{c_h}(k_{1h}v_{n_h}w_{n_h})| \leq Ch_T \|v\|_{1,c_h} \|w\|_{1,c_h},$$

where C is a constant independent of h_T, v and w .

Theorem 3.5. *Let $r \geq 1$ be a given integer. Let the parts Γ_2, Γ_3 of the boundary Γ of Ω be of class C^{r+1} and the functions $k_0, k_1 \in C^r(U)$, where U is a domain containing $\Gamma_2 \cup \Gamma_3$. Let*

$$(3.76) \quad E_I(\sigma) = 0 \quad \forall \sigma \in P_1(r+3).$$

Then

$$(3.77) \quad |E_{c_h}(k_{0h}vw)| \leq Ch_T^r \|v\|_{r+1,c_h} \|w\|_{1,c_h},$$

$$(3.78) \quad |E_{c_h}(k_{1h}v_{n_h}w_{n_h})| \leq Ch_T^r \|v\|_{r+1,c_h} \|w\|_{1,c_h},$$

where C is a constant independent of h_T, v and w .

Proof of Theorems 3.4 and 3.5. First we shall prove (3.75) and (3.78). A typical term on the right-hand side of (3.65) is of the form

$$(3.79) \quad E_I(c^* \{D^\gamma v^*\} \{D^\delta w^*\})$$

with $|\gamma| = |\delta| = 1$. The function c^* is given by

$$(3.80) \quad c^* = k_{1h}^* \varrho^* \{c_\gamma\} \{c_\delta\}.$$

We have $\{D^\gamma v^*\}, \{D^\delta w^*\} \in P_1(4)$. Let us consider the form

$$(3.81) \quad E_I(\sigma^* u^*) \quad \forall \sigma^* \in W_\infty^{(s)}(I), \quad \forall u^* \in P_1(4),$$

where in the case of Theorem 3.4

$$(3.82) \quad s = 5$$

and in the case of Theorem 3.5.

$$(3.83) \quad s = r.$$

According to (3.51) and (3.81) we can write

$$|E_I(\sigma^* u^*)| \leq C |\sigma^*|_{0, \infty, I} |u^*|_{0, \infty, I}$$

and using Lemma 3.2 we obtain

$$|E_I(\sigma^* u^*)| \leq C \|\sigma^*\|_{s, \infty, I} |u^*|_{0, I}.$$

According to the Bramble - Hilbert lemma and (3.73), (3.82) and (3.76), (3.83), respectively, we conclude that

$$(3.84) \quad |E_I(\sigma^* u^*)| \leq C |\sigma^*|_{s, \infty, I} |u^*|_{0, I}.$$

The relation (3.60) gives

$$(3.85) \quad k_{ih}^{*(j)}(t) = \bar{s}_{32}^j \left[\frac{\partial^j k_i}{\partial x^j} \left(\frac{d\varphi}{ds} \right)^j + \dots + \frac{\partial k_i}{\partial y} \frac{d^j \psi}{ds^j} \right], \quad j = 0, \dots, s, i = 0, 1.$$

The assumptions of Theorem 3.4 and 3.5 about Γ_2, Γ_3 and k_i together with (3.85) imply $k_{ih} \in C^s(I)$. Thus, the relations (3.85) and the estimate $\bar{s}_{32} \leq Ch_T$ (see [16]) give

$$(3.86) \quad |k_{ih}^*|_{j, \infty, I} \leq Ch_T^j, \quad j = 0, 1, \dots, s,$$

where C is a constant depending on k_i and Γ . Now we use Lemma 3.1 which together with (3.68), (3.80) and (3.86) gives

$$(3.87) \quad |c^*|_{k, \infty, I} \leq Ch_T^{k-1}.$$

Let us set $\sigma^* = c^* \{D^\gamma v^*\}$, $u^* = \{D^\delta w^*\}$ and estimate $|\sigma^*|_{s, \infty, I}$ by means of Lemmas 3.1, 3.2 and (3.87), and $|u^*|_{0, I}$ by means of Lemma 3.4. Then we obtain from (3.84)

$$(3.88) \quad |E_I(c^* \{D^\gamma v^*\} \{D^\delta w^*\})| \leq Ch_T^{s-1/2} \sum_{j=0}^s h_T^{-j} |\{D^\gamma v^*\}|_{j, I} \|w\|_{1, c_h}.$$

In the proof of (3.75) we use the relation $|\{D^\gamma v^*\}|_{s, I} = 0$. Then according to Lemmas 3.2 and 3.4 we have

$$(3.89) \quad \sum_{j=0}^s h_T^{-j} |\{D^\gamma v^*\}|_{j, I} \leq Ch_T^{3/2-s} \|v\|_{1, c_h}.$$

The inequalities (3.88) and (3.89) together with (3.65) and (3.80) imply (3.75).

Now we prove (3.78). Again using Lemma 3.4 and (3.83) we obtain

$$(3.90) \quad \sum_{j=0}^s h_T^{-j} \{D^j v^*\}_{j,I} \leq Ch_T^{1/2} \|v\|_{r+1, c_h}$$

and the inequalities (3.88) and (3.90) together with (3.65) and (3.83) imply (3.78).

Now we prove (3.74) and (3.77). Let us consider the form

$$E_I(\sigma^* u^*) \quad \forall \sigma^* \in W_\infty^{(s)}(I), \quad \forall u^* \in P_1(5),$$

where in the case of Theorem 3.4

$$(3.91) \quad s = 4$$

and in the case of Theorem 3.5

$$(3.92) \quad s = r - 1.$$

Let $u^* \in P_1(5)$ and let Π be the orthogonal projection in the space $L_2(I)$ onto the subspace $P_1(0)$, i.e.

$$(u^* - \Pi u^*, p)_{0,I} = 0 \quad \forall p \in P_1(0).$$

We can write

$$(3.93) \quad E_I(\sigma^* u^*) = E_I(\sigma^*(u^* - \Pi u^*)) + E_I(\sigma^* \Pi u^*)$$

and in a similar way as in the proofs of Theorems 3.1 and 3.2 we estimate

$$(3.94) \quad |E_I(\sigma^*(u^* - \Pi u^*))| \leq C |\sigma^*|_{s, \infty, I} |u^*|_{1, I} \quad \forall \sigma^* \in W_\infty^{(s)}(I), \quad \forall u^* \in P_1(5),$$

$$(3.95) \quad |E_I(\sigma^* \Pi u^*)| \leq C |\sigma^*|_{s+1, \infty, I} |u^*|_{0, I} \quad \forall \sigma^* \in W_\infty^{(s+1)}(I), \quad \forall u^* \in P_1(5).$$

Let us set $\sigma^* = k_{0h}^* \varrho^* \{v\}$. Then, using Lemma 3.1 and (3.3), we obtain

$$|\sigma^*|_{k, \infty, I} \leq C \sum_{j=0}^k |k_{0h}^* \varrho^*|_{k-j, \infty, I} \{v\}_{j, I}$$

and using (3.67) and (3.86) we derive that

$$(3.96) \quad |\sigma^*|_{k, \infty, I} \leq Ch_T^{k+1} \sum_{j=0}^k h_T^{-j} \{v\}_{j, I},$$

where C is a constant depending on k_0 and Γ_3 .

Let us set $u^* = \{w\}$. Inserting (3.96) into (3.94) and (3.95) and using (3.93), Lemma 3.4 and the inequality $\|w\|_{0, c_h} \leq \|w\|_{1, c_h}$ we obtain

$$(3.97) \quad |E_I(k_{0h}^* \varrho^* \{v\} \{w\})| \leq Ch_T^{s+3/2} \left[\sum_{j=0}^s h_T^{-j} \{v\}_{j, I} + \sum_{j=0}^{s+1} h_T^{-j} \{v\}_{j, I} \right] \|w\|_{1, c_h}.$$

Inserting the inequality

$$\sum_{j=0}^k h_T^{-j} \{v\}_{j, I} \leq Ch_T^{1/2-k} \|v\|_{1, c_h} \quad (k = s, k = s + 1)$$

into (3.97) we get (3.74) and Theorem 3.4 is proved. The assertion (3.77) of Theorem 3.5 follows from (3.97), Lemma 3.4 and (3.92). Theorems 3.4 and 3.5 are completely proved.

We can write with respect to (2.13) and (3.49)

$$I_h^r(w) - I_h^r(w) = \sum_{c_h \in \Gamma_{h2} \cup \Gamma_{h3}} E_{c_h}(m_{1h} w_{nh}) + \sum_{c_h \in \Gamma_{h3}} E_{c_h}(m_{0h} w).$$

Using (3.51), (3.54) we have

$$E_{c_h}(m_{0h} w) = E_I(m_{0h}^* Q^* \{w\})$$

and

$$E_{c_h}(m_{1h} w_{nh}) = E_I(m_{1h}^* Q^* \sum_{|\gamma|=1} \{c_\gamma\} \{D^\gamma w^*\}),$$

where $m_{ih}^*(t) = m_i(\varphi(s_2 + \bar{s}_{32}t), \psi(s_2 + \bar{s}_{32}t))$ ($i = 0, 1$).

Theorem 3.6. *Let $r \geq 3$ be a given integer. Let Γ be of class C^{r+1} and $m_0, m_1 \in C^r(U)$, where U is a domain containing $\Gamma_2 \cup \Gamma_3$. Let*

$$E_I(\sigma) = 0 \quad \forall \sigma \in P_1(r+3).$$

Then

$$(3.98) \quad |I_h^r(w) - I_h^r(w)| \leq Ch^r \|w\|_{2, \Omega_h},$$

where C is a constant independent of h and w .

The proof of Theorem 3.6 is similar to that of Theorem 3.5. Thus it is omitted (for details see [5]).

It remains to establish the validity of (2.17) which expresses the uniform V_{0h} -ellipticity of the bilinear forms $a_h(v, w)$ ($h < \tilde{h}$).

Theorem 3.7. *Let the assumptions of Theorems 3.1 and 3.4 be satisfied. Let Γ be of class C^4 . Let (2.3) and (2.5) be satisfied. Then the inequality (2.17) holds for sufficiently small h .*

Proof. First we establish the validity of the inequality

$$(3.99) \quad \tilde{a}_h(v, v) \geq K \|v\|_{2, \Omega_h}^2 \quad \forall v \in V_{0h}, \quad h < \tilde{h},$$

where K is a constant independent of v and h . We shall consider the cases $1^0 - 6^0$ introduced in Section 1.

In the cases 1^0 and 2^0 inequality (3.99) follows from considerations introduced in [17, proof (99)] and from the inequality $\tilde{a}_h(v, v) \geq (1 - \mu) |v|_{2, \Omega_h}^2$.

In the case 3^0 we have

$$\tilde{a}_h(v, v) \geq C_1 \left[\int_{\Gamma'_{2h}} v_n^2 ds + |v|_{2, \Omega_h}^2 \right].$$

To prove (3.99) it suffices to use the inequality

$$\|v\|_{2,\Omega_h}^2 \leq C \left[\int_{\Gamma'_{2h}} v_n^2 ds + |v|_{2,\Omega_h}^2 \right] \quad \forall v \in V_{0h},$$

the proof of which is a simple modification of proofs of [17, Theorems 1, 2] because $\Gamma'_{2h} = \Gamma'_2$.

In the case 4^o we have

$$\tilde{\alpha}_h(v, v) \geq C_2 \left[\int_{\Gamma^{*3h}} v^2 ds + |v|_{2,\Omega_h}^2 \right].$$

To prove (3.99) it suffices to use the inequality

$$\|v\|_{2,\Omega_h}^2 \leq C \left[\int_{\Gamma_{2h} \cup \Gamma^{*3h}} v^2 ds + |v|_{2,\Omega_h}^2 \right] \quad \forall v \in W_h^2 (\supset V_{0h}),$$

which follows from [17, Corollary 3]. In the case 5^o the proof of (3.99) follows the same lines.

In the case 6^o we have

$$\tilde{\alpha}_h(v, v) \geq C_3 \left[\int_{\Gamma''_{3h}} v^3 ds + \int_{\Gamma^{**3h}} v_{n_h}^2 ds + |v|_{2,\Omega_h}^2 \right].$$

The proof of (3.99) now follow from the inequality

$$(3.100) \quad \|v\|_{2,\Omega_h}^2 \leq C \left[\int_{\Gamma''_{3h}} v^2 ds + \int_{\Gamma^{**3h}} v_{n_h}^2 ds + |v|_{2,\Omega_h}^2 \right] \quad \forall v \in W_h^2,$$

which is proved in [5]. The inequality (3.99) is completely proved.

Theorem 3.1 implies

$$(3.101) \quad - \sum_{T \in \mathcal{T}_h} |E_T(\sum_{|\alpha|, |\beta|=2} a_{\alpha\beta} D^\alpha v D^\beta v)| \geq -Ch \|v\|_{2,\Omega_h}^2.$$

Theorem 3.4 together with the discrete form of the trace theorem with a constant C independent of h (see [16, Lemma 4]) give

$$(3.102) \quad - \sum_{c_h \in \Gamma_{h2} \cup \Gamma_{h3}} |E_{c_h}(k_{1h} v_{n_h}^2)| - \sum_{c_h \in \Gamma_{h3}} |E_{c_h}(k_{0h} v^2)| \geq -Ch \|v\|_{2,\Omega_h}^2.$$

Relations [15, (145)], (3.53), (3.99), (3.101) and (3.102) imply

$$a_h(v, v) \geq (K - 2Ch) \|v\|_{2,\Omega_h}^2.$$

Let us choose $h_1 = K/4C$. Then inequality (2.17) is satisfied with $\gamma = K/2$ for $h < \min(\tilde{h}, h_1)$. Theorem 3.7 is proved.

The main result of the paper is formulated in the following theorem where the results of Sections 2–3 are summarized.

Theorem 3.8. Let the extension \tilde{u} of u , the solution of the problem (1.1)–(1.4) to the domain $\tilde{\Omega} \supset \Omega_h$, satisfy

$$\tilde{u} \in H^5(\tilde{\Omega}), \quad \tilde{f} \equiv \Delta^2 \tilde{u} \in H^3(\tilde{\Omega}).$$

Let $g_0, g_1 \in C^2(U_1)$, $g_2 \in C^2(U_2)$, $k_i \in C^5(U_{23})$, $m_i \in C^3(U_{23})$ ($i = 0, 1$), where U_j is a domain containing Γ_j ($j = 1, 2$) and U_{23} is a domain containing $\Gamma_2 \cup \Gamma_3$. Let the part Γ_1 of Γ be of class C^4 and the parts Γ_2, Γ_3 of Γ of class C^6 . Let (2.3) and (2.5) be satisfied. Let

$$E^*(\varphi^*) = 0 \quad \forall \varphi^* \in P_2(2N^* - 4)$$

with $N^* = 5$ for Bell's elements and $N^* = 4 + n$ for curved triangular C^1 -elements from [15]. Let

$$E_I(\sigma) = 0 \quad \forall \sigma \in P_1(8).$$

Then for sufficiently small h the solution u_h of the discrete problem (2.14) exists and is unique and the following estimate holds:

$$(3.103) \quad \|\tilde{u} - u_h\|_{2, \Omega_h} \leq Ch^3 [\|\tilde{u}\|_{5, \tilde{\Omega}} + \|\tilde{f}\|_{3, \tilde{\Omega}} + 2],$$

where C is a constant independent of h and \tilde{u} .

Proof. According to Theorem 3.7, the assumptions of Theorem 3.8 imply for sufficiently small h the inequality (2.17). Thus the solution u_h of (2.14) exists and is unique.

As $P_2(2N^* - 4) \supset P_2(r + N^* - 3)$ for $r \leq N^* - 1$, the assumption (3.19) holds with $r = 3$. Using (2.9), (3.11), (3.13) and Theorem 3.2 we obtain

$$(3.104) \quad |\hat{a}_h^\Omega(v, w) - a_h^\Omega(v, w)| \leq Ch^3 \sum_{T \in \tau_h} \|v\|_{5, T} \|w\|_{2, T}.$$

As $P_1(8) \supset P_1(r + 3)$ for $r \leq 5$, the assumption (3.76) of Theorem 3.5 holds with $r = 3$. Using (3.53) and Theorem 3.5 we obtain

$$(3.105) \quad |\hat{a}_h^T(v, w) - a_h^T(v, w)| \leq Ch^3 \sum_{c_h \in \Gamma_{h2} \cup \Gamma_{h3}} \|v\|_{4, c_h} \|w\|_{1, c_h}$$

Let v_I be the function from W_h^2 interpolating \tilde{u} (see Section 2). Then, according to [15, Theorem 5] and [5, (8.49)],

$$(3.106) \quad \|v_I\|_{5, T} \leq \|\tilde{u}\|_{5, T} + \|v_I - \tilde{u}\|_{5, T} \leq C \|\tilde{u}\|_{5, T},$$

$$(3.107) \quad \|v_I\|_{4, c_h} \leq \|\tilde{u}\|_{4, c_h} + \|\tilde{u} - v_I\|_{4, c_h} \leq C(\|\tilde{u}\|_{4, c_h} + \|\tilde{u}\|_{5, T}).$$

As $v_l \in V_{gh}$ we obtain from (3.104), (3.105), (3.106), (3.107), the Cauchy inequality and a modified trace theorem with a constant independent of h (see [16, Lemma 4])

$$(3.108) \quad \inf_{v \in V_{gh}} \sup_{w \in V_{Oh}} \frac{|\tilde{a}_h(v, w) - a_h(v, w)|}{\|w\|_{2, \Omega_h}} \leq Ch^3 \|\tilde{u}\|_{5, \Omega_h}.$$

Inserting (2.25), (2.26), (3.41), (3.98) and (3.108) into (2.18) we obtain (3.103). Theorem 3.8 is proved.

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Souhrn

NUMERICKÁ ANALÝZA OBECNÉHO BIHARMONICKÉHO PROBLÉMU METODOU KONEČNÝCH PRVKŮ

Jiří HŘEBÍČEK

Zakřivené trojúhelníkové C^m – prvky zavedené v [12]–[14] ($m = 0$) a [6], [8], [15] ($m > 0$) byly doposud analyzovány pouze pro řešení takových eliptických okrajových problémů řádu $2(m + 1)$ metodou konečných prvků, kde okrajové podmínky neimplikují hraniční bilineární formu ve variační formulaci problému, přičemž účinek numerické integrace byl studován pouze v případě Dirichletových problémů (viz [3], [6], [8], [12]–[17]).

V článku jsou zakřivené trojúhelníkové C^1 -prvky použity k řešení biharmonické rovnice metodou konečných prvků již s obecnými okrajovými podmínkami implikujícími obecný tvar bilineární i lineární formy problému a účinek numerické integrace je studován jak v oblasti Ω_h , tak na hranici Γ_h .

Bilineární a lineární forma diskrétního problému (2.14) je definována pomocí kvadratických formulí. Je-li stupeň přesnosti kvadratických formulí $2N^* - 4$ pro zakřivené trojúhelníkové C^1 – prvky, 6 pro Bellovy prvky, 8 pro integraci hraniční bilineární formy (3.48) a hranice Γ je dostatečně hladká (viz větu 3.8), pak existuje právě jedno řešení diskrétního problému (2.14) a rychlost konvergence k přesnému řešení problému (1.1)–(1.4) je $O(h^3)$ v normě prostoru $H^2(\Omega_h)$.

Author's address: RNDr. Jiří Hřebíček, CSc., Ústav fyzikální metalurgie ČSAV, Žižkova 22, 616 62 Brno.