Contents

Preface xi

1 Introduction 1
1.1 Basic notation 1
1.1.1 Domains and operators 1
1.1.2 Spaces of functions 2
1.1.3 Convex functionals 4
1.2 Functional inequalities 7
1.2.1 Hölder type inequalities 7
1.2.2 Friedrichs and Poincaré inequalities 7
1.2.3 Inequalities for functions with zero mean traces on the boundary 10
1.2.4 Korn's inequalities 11
1.2.5 Inf–Sup condition 12
1.3 Computable bounds of constants in functional inequalities 15
1.3.1 Constant in the Friedrichs inequality 16
1.3.2 Constants in Poincaré-type inequalities 17
1.3.3 Constants in trace-type inequalities 20
1.3.4 Estimates of constants based on domain decomposition 20

2 Distance to exact solutions 25
2.1 A class of boundary value problems 25
2.2 The main error identity 29
2.2.1 Error measure 29
2.2.2 Decomposition of the error measure 31
2.2.3 Problems with linear $\mathcal{F}$ 33
2.2.4 Error identities in vector form 42
2.2.5 Difference between the exact solutions of two problems 43
2.3 Linear problems 44
2.3.1 Error relations in the general form 44
2.3.2 Special case 47
2.3.3 Primal-dual norms of errors in $V \times Y^*$ 50
2.3.4 Errors in the full primal-dual norm 52
2.3.5 Majorant as a source of new models 54
2.3.6 Non-homogeneous boundary conditions 55
2.4 Applications to particular mathematical models 57
2.4.1 Diffusion type models 57
2.4.2 Mixed boundary conditions 59
2.4.3 Problems with periodic boundary conditions 60
2.4.4 Advanced estimates based on domain decomposition 61

2.4.5 Elasticity . . . 64
2.4.6 Variational functionals with power growth . . . 70
2.4.7 Stokes problem . . . 75
2.4.8 Bingham problem . . . 79
2.4.9 Another error estimation method . . . 81
2.5 Validation of mathematical models . . . 86
2.6 Errors of numerical approximations . . . 89
2.6.1 Two-sided estimates of approximation errors . . . 90
2.6.2 Reduction of the set $Q^*_{\Lambda^*}$ . . . 91
2.6.3 Transformation of $\langle \mathcal{R}(y_h^*), e_h \rangle$ . . . 92
2.6.4 Using extra regularity of the exact solution . . . 93
2.6.5 Using an auxiliary finite-dimensional problem . . . 94
2.6.6 Applications to least squares type methods . . . 99
2.6.7 Nonconforming approximations . . . 101

3 Dimension reduction models . . . 103
3.1 Dimension reduction . . . 103
3.2 Second-order elliptic problems . . . 107
3.2.1 Basic problem . . . 107
3.2.2 Reduced problem . . . 108
3.2.3 Error generated by dimension reduction . . . 110
3.2.4 Particular cases . . . 115
3.2.5 Examples . . . 117
3.3 Dimension reduction in linear elasticity . . . 123
3.3.1 The plane stress problem . . . 123
3.3.2 The function ϕ . . . 130
3.3.3 Behavior of the modelling error as $\mathrm{t} \to 0$ . . . 132
3.3.4 Example . . . 134
3.4 Bending of elastic plates . . . 136
3.4.1 Statement of the problem . . . 136
3.4.2 The Kirchhoff–Love plate model . . . 137
3.4.3 Reconstruction of 3D displacements . . . 140
3.4.4 Reconstruction of 3D stresses . . . 140
3.4.5 Error estimates for plate-type domains . . . 141
3.4.6 Accuracy of the KL plate model . . . 149
3.4.7 Estimates of the modelling error . . . 150
3.4.8 Asymptotic behaviour of the error majorant . . . 152

4 Model simplification . . . 159
4.1 Model simplification based on the concept of energy . . . 159
4.2 Simplification of coefficients . . . 164
4.2.1 Second-order elliptic problems . . . 165
4.2.2 General elliptic problem . . . 168
4.2.3 Using extra regularity of $\tilde{u}$ . . . 170

4.2.4 Asymptotic rate of convergence of the error estimator $\mathcal{E}(\hat{v})$ in terms of the measure of the non-resolved geometry 172
4.3 Geometrical simplification 173
4.3.1 Simplification of the Dirichlet boundary 173
4.3.2 Generalizations 177
4.3.3 Simplification of the Neumann boundary 179
4.4 Comments 182
4.4.1 Problems with "rough" coefficients 182
4.4.2 Modelling-discretization adaptation strategies 184
4.4.3 Problems with uncertain data 185

5 Elliptic homogenization 187
5.1 Setting 187
5.2 Mathematical homogenization via asymptotic expansions 190
5.3 Properties of the homogenized problem 195
5.3.1 Well-posedness of the homogenized equation 196
5.3.2 Regularity estimates for the homogenized equation 201
5.3.3 Regularity estimates for the cell problem 209
5.3.4 Convergence of the first-order approximation 213
5.4 Discretization 218
5.5 Error estimation 221
5.5.1 General comments 221
5.5.2 Estimates of the modelling error 225
5.5.3 Error of the fully discrete first-order approximation 230
5.6 Comments 245
5.6.1 Regularity and embedding constants 245
5.6.2 Modeling-discretization strategies 247
5.6.3 Multiscale problems 248

6 Conversion of models 251
6.1 Regularization of models 251
6.1.1 Adding a regularizing term 251
6.1.2 Smoothing 253
6.1.3 Prox-type regularization 259
6.2 Errors of penalty-type models 262
6.2.1 General approach 262
6.2.2 Variational problems defined in subspaces 265
6.3 Fictitious domain methods 269
6.4 Linearization 275
6.5 Errors of time-incremental models 278

A $W^{1,p}$-regularity constant for second-order elliptic problems with nonsmooth coefficients 283

Bibliography 293

List of Notations 311

Index 315