

Table of Contents

Part I. Basic Concepts and Methods for PDE's Approximation

1. Introduction	1
1.1 The Conceptual Path Behind the Approximation	2
1.2 Preliminary Notation and Function Spaces	4
1.3 Some Results About Sobolev Spaces	10
1.4 Comparison Results	13
2. Numerical Solution of Linear Systems	17
2.1 Direct Methods	17
2.1.1 Banded Systems	22
2.1.2 Error Analysis	23
2.2 Generalities on Iterative Methods	26
2.3 Classical Iterative Methods	29
2.3.1 Jacobi Method	29
2.3.2 Gauss-Seidel Method	31
2.3.3 Relaxation Methods (S.O.R. and S.S.O.R.)	32
2.3.4 Chebyshev Acceleration Method	34
2.3.5 The Alternating Direction Iterative Method	36
2.4 Modern Iterative Methods	38
2.4.1 Preconditioned Richardson Method	38
2.4.2 Conjugate Gradient Method	45
2.5 Preconditioning	51
2.6 Conjugate Gradient and Lanczos like Methods for Non-Symmetric Problems	56
2.6.1 GCR, Orthomin and Orthodir Iterations	57
2.6.2 Arnoldi and GMRES Iterations	59
2.6.3 Bi-CG, CGS and Bi-CGSTAB Iterations	62
2.7 The Multi-Grid Method	65
2.7.1 The Multi-Grid Cycles	65
2.7.2 A Simple Example	67
2.7.3 Convergence	69
2.8 Complements	71

3. Finite Element Approximation	73
3.1 Triangulation	73
3.2 Piecewise-Polynomial Subspaces	74
3.2.1 The Scalar Case	75
3.2.2 The Vector Case	76
3.3 Degrees of Freedom and Shape Functions	77
3.3.1 The Scalar Case: Triangular Finite Elements	77
3.3.2 The Scalar Case: Parallelepipedal Finite Elements	80
3.3.3 The Vector Case	82
3.4 The Interpolation Operator	85
3.4.1 Interpolation Error: the Scalar Case	85
3.4.2 Interpolation Error: the Vector Case	91
3.5 Projection Operators	95
3.6 Complements	98
4. Polynomial Approximation	101
4.1 Orthogonal Polynomials	101
4.2 Gaussian Quadrature and Interpolation	103
4.3 Chebyshev Expansion	105
4.3.1 Chebyshev Polynomials	105
4.3.2 Chebyshev Interpolation	106
4.3.3 Chebyshev Projections	113
4.4 Legendre Expansion	115
4.4.1 Legendre Polynomials	115
4.4.2 Legendre Interpolation	117
4.4.3 Legendre Projections	120
4.5 Two-Dimensional Extensions	121
4.5.1 The Chebyshev Case	121
4.5.2 The Legendre Case	124
4.6 Complements	127
5. Galerkin, Collocation and Other Methods	129
5.1 An Abstract Reference Boundary Value Problem	129
5.1.1 Some Results of Functional Analysis	133
5.2 Galerkin Method	136
5.3 Petrov-Galerkin Method	138
5.4 Collocation Method	140
5.5 Generalized Galerkin Method	141
5.6 Time-Advancing Methods for Time-Dependent Problems	144
5.6.1 Semi-Discrete Approximation	148
5.6.2 Fully-Discrete Approximation	148
5.7 Fractional-Step and Operator-Splitting Methods	151
5.8 Complements	156

Part II. Approximation of Boundary Value Problems

6. Elliptic Problems: Approximation by Galerkin and Collocation Methods	159
6.1 Problem Formulation and Mathematical Properties	159
6.1.1 Variational Form of Boundary Value Problems	161
6.1.2 Existence, Uniqueness and A-Priori Estimates	164
6.1.3 Regularity of Solutions	167
6.1.4 On the Degeneracy of the Constants in Stability and Error Estimates	168
6.2 Numerical Methods: Construction and Analysis	169
6.2.1 Galerkin Method: Finite Element and Spectral Approximations	170
6.2.2 Spectral Collocation Method	179
6.2.3 Generalized Galerkin Method	187
6.3 Algorithmic Aspects	189
6.3.1 Algebraic Formulation	190
6.3.2 The Finite Element Case	192
6.3.3 The Spectral Collocation Case	198
6.4 Domain Decomposition Methods	204
6.4.1 The Schwarz Method	206
6.4.2 Iteration-by-Subdomains Methods Based on Transmission Conditions at the Interface	209
6.4.3 The Steklov-Poincaré Operator	212
6.4.4 The Connection Between Iterations-by-Subdomains Methods and the Schur Complement System	215
7. Elliptic Problems: Approximation by Mixed and Hybrid Methods	217
7.1 Alternative Mathematical Formulations	217
7.1.1 The Minimum Complementary Energy Principle	218
7.1.2 Saddle-Point Formulations: Mixed and Hybrid Methods	222
7.2 Approximation by Mixed Methods	230
7.2.1 Setting up and Analysis	230
7.2.2 An Example: the Raviart-Thomas Finite Elements ..	235
7.3 Some Remarks on the Algorithmic Aspects	241
7.4 The Approximation of More General Constrained Problems	246
7.4.1 Abstract Formulation	246
7.4.2 Analysis of Stability and Convergence	250
7.4.3 How to Verify the Uniform Compatibility Condition ..	253
7.5 Complements	255

8. Steady Advection-Diffusion Problems	257
8.1 Mathematical Formulation	257
8.2 A One-Dimensional Example	259
8.2.1 Galerkin Approximation and Centered Finite Differences	259
8.2.2 Upwind Finite Differences and Numerical Diffusion	261
8.2.3 Spectral Approximation	263
8.3 Stabilization Methods	265
8.3.1 The Artificial Diffusion Method	265
8.3.2 Strongly Consistent Stabilization Methods for Finite Elements	268
8.3.3 Stabilization by Bubble Functions	272
8.3.4 Stabilization Methods for Spectral Approximation	276
8.4 Analysis of Strongly Consistent Stabilization Methods	279
8.5 Some Numerical Results	286
8.6 The Heterogeneous Method	288
 9. The Stokes Problem	297
9.1 Mathematical Formulation and Analysis	297
9.2 Galerkin Approximation	300
9.2.1 Algebraic Form of the Stokes Problem	303
9.2.2 Compatibility Condition and Spurious Pressure Modes	304
9.2.3 Divergence-Free Property and Locking Phenomena	305
9.3 Finite Element Approximation	306
9.3.1 Discontinuous Pressure Finite Elements	306
9.3.2 Continuous Pressure Finite Elements	310
9.4 Stabilization Procedures	311
9.5 Approximation by Spectral Methods	317
9.5.1 Spectral Galerkin Approximation	319
9.5.2 Spectral Collocation Approximation	323
9.5.3 Spectral Generalized Galerkin Approximation	324
9.6 Solving the Stokes System	325
9.6.1 The Pressure-Matrix Method	326
9.6.2 The Uzawa Method	327
9.6.3 The Arrow-Hurwicz Method	328
9.6.4 Penalty Methods	329
9.6.5 The Augmented-Lagrangian Method	330
9.6.6 Methods Based on Pressure Solvers	331
9.6.7 A Global Preconditioning Technique	335
9.7 Complements	337
 10. The Steady Navier-Stokes Problem	339
10.1 Mathematical Formulation	339

10.1.1 Other Kind of Boundary Conditions	343
10.1.2 An Abstract Formulation	345
10.2 Finite Dimensional Approximation	346
10.2.1 An Abstract Approximate Problem	347
10.2.2 Approximation by Mixed Finite Element Methods ..	349
10.2.3 Approximation by Spectral Collocation Methods ..	351
10.3 Numerical Algorithms	353
10.3.1 Newton Methods and the Continuation Method ..	353
10.3.2 An Operator-Splitting Algorithm	358
10.4 Stream Function-Vorticity Formulation of the Navier-Stokes Equations	359
10.5 Complements	361

Part III. Approximation of Initial-Boundary Value Problems

11. Parabolic Problems	363
11.1 Initial-Boundary Value Problems and Weak Formulation ...	363
11.1.1 Mathematical Analysis of Initial-Boundary Value Problems	365
11.2 Semi-Discrete Approximation	373
11.2.1 The Finite Element Case	373
11.2.2 The Case of Spectral Methods	379
11.3 Time-Advancing by Finite Differences	384
11.3.1 The Finite Element Case	385
11.3.2 The Case of Spectral Methods	397
11.4 Some Remarks on the Algorithmic Aspects	401
11.5 Complements	404
12. Unsteady Advection-Diffusion Problems	405
12.1 Mathematical Formulation	405
12.2 Time-Advancing by Finite Differences	408
12.2.1 A Sharp Stability Result for the θ -Scheme	408
12.2.2 A Semi-Implicit Scheme	411
12.3 The Discontinuous Galerkin Method for Stabilized Problems	415
12.4 Operator-Splitting Methods	418
12.5 A Characteristic Galerkin Method	423
13. The Unsteady Navier-Stokes Problem	429
13.1 The Navier-Stokes Equations for Compressible and Incompressible Flows	430
13.1.1 Compressible Flows	431
13.1.2 Incompressible Flows	432

XVI Table of Contents

13.2 Mathematical Formulation and Behaviour of Solutions	433
13.3 Semi-Discrete Approximation	434
13.4 Time-Advancing by Finite Differences	438
13.5 Operator-Splitting Methods	441
13.6 Other Approaches	446
13.7 Complements	448
14. Hyperbolic Problems	449
14.1 Some Instances of Hyperbolic Equations	450
14.1.1 Linear Scalar Advection Equations	450
14.1.2 Linear Hyperbolic Systems	451
14.1.3 Initial-Boundary Value Problems	453
14.1.4 Nonlinear Scalar Equations	455
14.2 Approximation by Finite Differences	461
14.2.1 Linear Scalar Advection Equations and Hyperbolic Systems	461
14.2.2 Stability, Consistency, Convergence	465
14.2.3 Nonlinear Scalar Equations	470
14.2.4 High Order Shock Capturing Schemes	475
14.3 Approximation by Finite Elements	481
14.3.1 Galerkin Method	481
14.3.2 Stabilization of the Galerkin Method	484
14.3.3 Space-Discontinuous Galerkin Method	487
14.3.4 Schemes for Time-Discretization	488
14.4 Approximation by Spectral Methods	490
14.4.1 Spectral Collocation Method: the Scalar Case	490
14.4.2 Spectral Collocation Method: the Vector Case	494
14.4.3 Time-Advancing and Smoothing Procedures	496
14.5 Second Order Linear Hyperbolic Problems	497
14.6 The Finite Volume Method	501
14.7 Complements	508
References	509
Subject Index	537

