

STUDIES IN  
MATHEMATICS  
AND ITS  
APPLICATIONS

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30

# OPERATOR THEORY AND NUMERICAL METHODS

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# OPERATOR THEORY AND NUMERICAL METHODS

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# Preface

Recent developments in numerical computations are amazing. A lot of huge projects in applied and theoretical sciences are becoming successful by them, while similar things are happening even in the level of personal computers. Under such a situation, theoretical studies on numerical schemes are fruitful and highly needed.

The purpose of the present book is to provide some of them, particularly for schemes to solve partial differential equations. In 1991, we published an article on the finite element method applied to evolutionary problems from Elsevier Publishers (Fujita and Suzuki [148]). This book follows basically that way of description. We study various schemes from the operator theoretical point of view. Many parts are devoted to the finite element method, of which history is described in Oden [306]. We deal with elliptic and then time dependent problems in use of the semigroup theory and so forth. Some other schemes and problems are also discussed, with the later development taken also into account. We are led to believe that any scheme used practically has significant and tight structures mathematically and the converse is also true.

Besides some corrections and supplementary descriptions, we have added the following topics: (1)  $L^p$  estimate of the Ritz operator associated with the finite element approximation (2) asymptotic expansions and Richardson's extrapolation for the finite element solution (3) Trotter-Lee's product formula for holomorphic semigroups (4) mixed finite element method (5) Nehari's iterative method for non-stable solutions of elliptic problems (6) finite element approximation of nonlinear semigroups and applications (7) boundary element method for elliptic problems (8) charge simulation method for elliptic problems (9) domain decomposition method for elliptic problems.

To make the description consistent, the domain in consideration is mostly supposed to be a convex polygon, and piecewise linear trial functions are adopted unless otherwise stated. The other cases are described in the notes at the end of chapters.

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April 2001

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# Contents

<b>Preface</b>	<b>v</b>
<b>1 Elliptic Boundary Value Problems and FEM</b>	<b>1</b>
1.1 Elliptic Boundary Value Problems . . . . .	1
1.2 Ritz-Galerkin Method . . . . .	7
1.3 Finite Element Method (FEM) . . . . .	10
1.4 Inverse Assumption . . . . .	14
1.5 $L^\infty$ Estimate . . . . .	19
1.6 $L^p$ Estimate . . . . .	27
1.7 Asymptotic Expansion . . . . .	35
<b>2 Semigroup Theory and FEM</b>	<b>47</b>
2.1 Evolutionary Problems . . . . .	47
2.2 Semi-discretization . . . . .	53
2.3 Fractional Powers . . . . .	58
2.4 Full-discretization . . . . .	61
2.5 Inhomogeneous Equation . . . . .	68
2.6 Higher Accuracy . . . . .	70
2.7 $L^\infty$ Estimate . . . . .	77
2.8 Hyperbolic Equation . . . . .	83
<b>3 Evolution Equations and FEM</b>	<b>95</b>
3.1 Generation Theories . . . . .	95
3.2 A Priori Estimates . . . . .	108
3.3 Semi-discretization . . . . .	118
3.4 Full-discretization . . . . .	126
3.5 Alternative Approach . . . . .	131
<b>4 Other Methods in Time Discretization</b>	<b>145</b>
4.1 Rational Approximation of Semigroups . . . . .	145
4.2 Multi-step Method . . . . .	153
4.3 Product Formula . . . . .	165
<b>5 Other Methods in Space Discretization</b>	<b>171</b>
5.1 Lumping of Mass . . . . .	171
5.2 Upwind Finite Elements . . . . .	181

5.3	Mixed Finite Elements . . . . .	182
5.4	Boundary Element Method (BEM) . . . . .	190
5.5	Charge Simulation Method (CSM) . . . . .	195
<b>6</b>	<b>Nonlinear Problems</b>	<b>207</b>
6.1	Semilinear Elliptic Equations . . . . .	207
6.2	Semilinear Parabolic Equations . . . . .	211
6.3	Degenerate Parabolic Equations . . . . .	217
<b>7</b>	<b>Domain Decomposition Method</b>	<b>243</b>
7.1	Dirichlet to Neumann (DN) Map . . . . .	243
7.2	Dirichlet to Neumann (DN) Iteration . . . . .	246
7.3	Dirichlet <sup>2</sup> to Neumann <sup>2</sup> (DD-NN) Iteration . . . . .	255
7.4	Robin to Robin (RR) Iteration . . . . .	257
7.5	Exterior Problem . . . . .	258
7.6	The Stokes System . . . . .	261
	<b>Bibliography</b>	<b>275</b>
	<b>Index</b>	<b>303</b>



# Chapter 1

## Elliptic Boundary Value Problems and FEM

The present chapter is concerned with the finite element method (FEM) applied to elliptic boundary value problems. For this topic, we have several monographs such as Strang and Fix [359], Ciarlet [83], Raviart and Thomas [326], Johnson [193], Ciarlet and Lions [85], Szabó and Babuška [372], and Brenner and Scott [60]. Here, we describe it in the framework of operator theory, picking up approximate operators of the schemes. This way is natural and efficient, particularly in dealing with time dependent problems, because the finite element method is regarded as a discretization of the underlying variational structure.

### 1.1 Elliptic Boundary Value Problems

To fix the idea, let  $\Omega \subset \mathbb{R}^2$  be a convex polygon, and consider the Poisson equation

$$-\Delta u = f \quad \text{in } \Omega \quad (1.1)$$

with Dirichlet condition

$$u = 0 \quad \text{on } \partial\Omega. \quad (1.2)$$

This boundary value problem has the *weak form*, described under the following notations.

- 1°  $L^p(\Omega)$  denotes the set of  $p$ -integrable functions for  $p \in [1, \infty)$  and that of essentially bounded functions for  $p = \infty$ . Unless otherwise stated we assume functions to be real-valued and Banach spaces real.
- 2°  $W^{m,p}(\Omega)$  denotes the Sobolev space, the set of measurable functions with their distributional derivatives up to  $m$ -th order belonging to  $L^p(\Omega)$ , where  $m = 0, 1, 2, \dots$ .
- 3°  $C_0^\infty(\Omega)$  denotes the set of infinitely many times differentiable functions having compact supports contained in  $\Omega$ .
- 4°  $W_0^{m,p}(\Omega)$  denotes the closure of  $C_0^\infty(\Omega)$  in  $W^{m,p}(\Omega)$ .
- 5°  $H^m(\Omega)$  and  $H_0^m(\Omega)$  stand for  $W^{m,2}(\Omega)$  and  $W_0^{m,2}(\Omega)$ , respectively. We set  $|v|_m = |v|_{m,\Omega} = \sum_{|\alpha|=m} \|D^\alpha v\|_{L^2(\Omega)}$ .

$6^\circ$   $(\cdot, \cdot)$  and  $\mathcal{A}(\cdot, \cdot)$  denote the  $L^2$  inner product and the Dirichlet form, respectively:

$$(f, g) = \int_{\Omega} f(x)g(x) \, dx,$$

$$\mathcal{A}(u, v) = \int_{\Omega} \nabla u(x) \cdot \nabla v(x) \, dx.$$

$7^\circ$  The trace operator is denoted by

$$\gamma = \cdot|_{\partial\Omega} : H^1(\Omega) \rightarrow H^{1/2}(\partial\Omega).$$

It holds that  $\text{Ker}(\gamma) = H_0^1(\Omega)$ .

Then, (1.1) with (1.2) is reduced to the problem in  $V = H_0^1(\Omega)$ : find  $u \in V$  satisfying

$$\mathcal{A}(u, v) = (f, v) \quad (1.3)$$

for any  $v \in V$ . Supposing that  $u$  is smooth, we have by Green's formula that

$$\mathcal{A}(u, v) = \int_{\Omega} \nabla u \cdot \nabla v \, dx = - \int_{\Omega} (\Delta u) v \, dx = (f, v),$$

since  $v \in H_0^1(\Omega)$ . Equality (1.1) follows from arbitrariness of  $v$ .

Henceforth, various generic constants are denoted indifferently by  $C$ . If it depends on some parameters, say  $\alpha, \beta, \dots$ , we may write it as  $C_{\alpha, \beta, \dots}$ .

Poincaré's inequality is indicated as

$$\|v\|_{L^2(\Omega)} \leq C_{\Omega} \|\nabla v\|_{L^2(\Omega)} \quad (v \in V) \quad (1.4)$$

so that  $\mathcal{A}(\cdot, \cdot)$  provides an inner product to the Hilbert space  $V = H_0^1(\Omega)$ . Let  $V'$  be the dual space of  $V$ . Then, regarding  $f \in L^2(\Omega)$  as an element of  $V'$  through

$$\langle f, v \rangle_{V', V} = (f, v)$$

for  $v \in V$ , we can verify the unique solvability of (1.3) from Riesz' representation theorem. Because  $\Omega$  is convex, *regularity* of the *weak solution* follows;  $u \in V$  belongs to  $H^2(\Omega)$  if  $f \in L^2(\Omega)$ . Therefore, the above calculation is justified and  $u$  becomes a *strong solution*.

We proceed to the case of  $V = H^1(\Omega)$  in (1.3). Assuming that  $u$  is smooth, we obtain similarly that

$$\mathcal{A}(u, v) = \int_{\Omega} \nabla u \cdot \nabla v \, dx = \int_{\partial\Omega} \frac{\partial u}{\partial n} v \, dS - \int_{\Omega} (\Delta u) v \, dx = (f, v).$$

Here,  $\partial/\partial n$  denotes the differentiation along the outer unit normal vector  $n = (n_1, n_2)$  on  $\partial\Omega$  and  $dS$  denotes the surface element of  $\partial\Omega$ . Taking  $v \in H_0^1(\Omega)$ , we have

$$\int_{\partial\Omega} \frac{\partial u}{\partial n} v \, dS = 0$$

so that equality (1.1) follows from arbitrariness of  $v \in H_0^1(\Omega)$ . This implies

$$\int_{\partial\Omega} \frac{\partial u}{\partial n} v \, dS = 0$$

for any  $v \in H^1(\Omega)$  and hence

$$\frac{\partial u}{\partial n} = 0 \quad \text{on } \partial\Omega$$

follows.

In other words, Neumann problem

$$-\Delta u = f \quad \text{in } \Omega \quad (1.5)$$

$$\frac{\partial u}{\partial n} = 0 \quad \text{on } \partial\Omega \quad (1.6)$$

is reduced to variational problem (1.3) for  $V = H^1(\Omega)$ .

Since Poincaré's inequality (1.4) does not hold for  $V = H^1(\Omega)$ , this time  $\mathcal{A}(\cdot, \cdot)$  does not provide an inner product to  $H^1(\Omega)$ . Actually, problem (1.5) with (1.6) is not uniquely solvable. For instance, any constant function  $u \equiv c \in \mathbb{R}$  satisfies (1.5) with (1.6) for  $f = 0$ .

Above considerations are generalized in the following way. Let  $a_{ij}(x) = a_{ji}(x)$ ,  $b_j(x)$  and  $c(x)$  be real-valued smooth functions on  $\bar{\Omega}$  and suppose that the uniform ellipticity

$$\sum_{i,j=1}^2 a_{ij}(x) \xi_i \xi_j \geq \delta_1 |\xi|^2 \quad (1.7)$$

holds for  $\xi = (\xi_1, \xi_2) \in \mathbb{R}^2$  and  $x \in \bar{\Omega}$  with a constant  $\delta_1 > 0$ . Given

$$\mathcal{L}(x, D) = - \sum_{i,j=1}^2 \frac{\partial}{\partial x_i} a_{ij}(x) \frac{\partial}{\partial x_j} + \sum_{j=1}^2 b_j(x) \frac{\partial}{\partial x_j} + c(x),$$

we take the boundary value problem

$$\mathcal{L}(x, D)u = f \quad \text{in } \Omega \quad (1.8)$$

$$u = 0 \quad \text{on } \partial\Omega. \quad (1.9)$$

Then it is reduced to problem (1.3), where  $V = H_0^1(\Omega)$  and

$$\mathcal{A}(u, v) = \int_{\Omega} \left\{ \sum_{i,j=1}^2 a_{ij}(x) \frac{\partial u}{\partial x_j} \frac{\partial v}{\partial x_i} + \sum_{j=1}^2 b_j(x) \frac{\partial u}{\partial x_j} v + c(x) uv \right\} dx.$$

Similarly, if a smooth function  $\sigma(\xi)$  on  $\partial\Omega$  is given and

$$\frac{\partial}{\partial n_{\mathcal{L}}} = \sum_{i,j=1}^2 n_i(x) a_{ij}(x) \frac{\partial}{\partial x_j}$$

denotes the outer co-normal differentiation associated with  $\mathcal{L}$ , boundary value problem (1.8) with

$$\frac{\partial u}{\partial n_{\mathcal{L}}} + \sigma u = 0 \quad \text{on } \partial\Omega \quad (1.10)$$

is reduced to variational problem (1.3) with  $V = H^1(\Omega)$  and

$$\begin{aligned} \mathcal{A}(u, v) = \int_{\Omega} \left\{ \sum_{i,j=1}^2 a_{ij}(x) \frac{\partial u}{\partial x_j} \frac{\partial v}{\partial x_i} + \sum_{j=1}^2 b_j(x) \frac{\partial u}{\partial x_j} v + c(x) uv \right\} dx \\ + \int_{\partial\Omega} \sigma u \cdot v \, dS \end{aligned} \quad (1.11)$$

for  $u, v \in V$ .

Those bilinear forms are bounded in the sense that

$$|\mathcal{A}(u, v)| \leq C \|u\|_V \|v\|_V \quad (u, v \in V). \quad (1.12)$$

Given  $\epsilon > 0$ , the trace operator  $\gamma = \cdot|_{\partial\Omega}$  admits a constant  $C_{\epsilon} > 0$  satisfying

$$\|\gamma v\|_{L^2(\partial\Omega)} \leq \epsilon \|v\|_{H^1(\Omega)} + C_{\epsilon} \|v\|_{L^2(\Omega)} \quad (1.13)$$

for any  $v \in H^1(\Omega)$ . Therefore, for  $\delta \in (0, \delta_1)$  and  $\lambda \in \mathbb{R}$ , it holds that

$$\mathcal{A}(v, v) \geq \delta \|v\|_V^2 - \lambda \|v\|_X^2 \quad (v \in V) \quad (1.14)$$

by (1.7). Here and henceforth, we set  $X = L^2(\Omega)$ .

In the case that

$$b_j(x) \equiv 0, \quad c(x) \geq 0, \quad \text{and} \quad V = H_0^1(\Omega),$$

or

$$b_j(x) \equiv 0, \quad c(x) > 0, \quad \sigma(\xi) \geq 0, \quad \text{and} \quad V = H^1(\Omega),$$

we can take  $\lambda = 0$  in (1.14). Then, problem (1.3) is uniquely solvable by Lax-Milgram's theorem.

In use of the dual space  $V'$  of  $V$ , boundedness (1.12) of  $\mathcal{A}(\cdot, \cdot)$  implies the well-definedness of the bounded linear operator  $A : V \rightarrow V'$  through the relation

$$\mathcal{A}(u, v) = \langle Au, v \rangle_{V', V}$$

for  $u, v \in V$ . On the other hand, identifying  $X'$  with  $X$  by Riesz' representation theorem provides a triple of Hilbert spaces  $V \subset X \subset V'$  with continuous and dense inclusions. Let

$$D(A) = \{u \in V \mid Au \in X\}.$$

We shall write the restriction of  $A : V \rightarrow V'$  to  $D(A)$  by the same symbol  $A$ . It is regarded as an operator in  $X$ , and (1.3) is written as an abstract equation in  $X$  if  $f \in X = L^2(\Omega)$ :

$$Au = f$$

The elliptic regularity is expressed as

$$D(A) = H^2(\Omega) \cap H_0^1(\Omega)$$

for boundary condition (1.9) and

$$D(A) = \left\{ v \in H^2(\Omega) \mid \frac{\partial v}{\partial n_c} + \sigma v = 0 \quad \text{on } \partial\Omega \right\} \quad (1.15)$$

for boundary condition (1.10). Those relations hold if  $\partial\Omega$  is sufficiently smooth for instance. We get a strong solution  $u \in H^2(\Omega)$  of (1.8) with (1.9) or (1.10), whenever  $\lambda = 0$  holds in (1.14).

The operator  $A$  in  $X$  arising in such a way from the bilinear form  $\mathcal{A}(\cdot, \cdot)$  on  $V \times V$  is called *m-sectorial*. To describe the meaning of this terminology, let us suppose  $\lambda = 0$  in (1.14) for simplicity, and specify the constant  $C$  in (1.12) as  $C_1$ . We can take natural complex extensions of the Banach space  $X$  and the operator  $A$ . This means that the functions in  $X$  are extended to be complex-valued with the inner product

$$(f, g) = \int_{\Omega} f(x) \overline{g(x)} \, dx$$

and  $Af = Af_1 + \imath Af_2$  if  $f = f_1 + \imath f_2$  with  $f_1$  and  $f_2$  being real-valued, where  $\imath = \sqrt{-1}$ . Denote them by the same symbols  $X$  and  $A$ . Then, inequality (1.12) keeps to hold, while (1.14) is replaced by

$$\operatorname{Re} \mathcal{A}(v, v) \geq \delta \|v\|_V^2 \quad (v \in V).$$

A sector is given as

$$\Sigma_{\theta} = \{z \in \mathbb{C} \mid 0 \leq |\arg z| \leq \theta\},$$

where  $\theta \in (0, \pi/2)$ . If  $\cos \theta = \delta/C_1$ , an elementary calculation gives that the numerical range  $\nu(\mathcal{A})$  of  $\mathcal{A}$  is included in  $\Sigma_{\theta}$ , where

$$\nu(\mathcal{A}) \equiv \{\mathcal{A}(u, u) \mid u \in V, \quad \|u\|_X = 1\}.$$

A fundamental property of the numerical range says  $\sigma(A) \subset \nu(\mathcal{A})$ . The relation  $\nu(A) \subset \Sigma_{\theta}$  implies that  $\mathbb{C} \setminus \Sigma_{\theta} \subset \rho(A)$ , where  $\sigma(A)$  and  $\rho(A)$  denotes the spectrum and the resolvent set of  $A$ , respectively. More precisely, if we take  $\theta_1 \in (\theta, \pi/2)$  and  $z \in \mathbb{C}$  in  $\theta_1 \leq |\arg z| \leq \pi$ , then we have

$$\|(zI - A)^{-1}\|_{X, X} \leq \frac{1}{\sin(\theta_1 - \theta) \cdot |z|}. \quad (1.16)$$

In particular,  $-A$  generates a holomorphic semigroup  $\{e^{-tA}\}_{t \geq 0}$  in  $X$ , of which details are discussed in the next chapter.

Inequality (1.16) is proven in the following way. Let

$$d(z) = \operatorname{dist}(z, \partial\Sigma_{\theta}) \equiv \inf \{|z - \zeta| \mid \zeta \in \Sigma_{\theta}\}.$$

Then, because  $z \in \Sigma_{\theta_1}$  we have

$$d(z) \geq |z| \sin(\theta_1 - \theta) \quad (1.17)$$

and also

$$\left| z - \frac{(Au, u)}{\|u\|^2} \right| \geq \text{dist}(z, \nu(A)) \geq \text{dist}(z, \Sigma_\theta) = d(z).$$

This implies

$$|((zI - A)u, u)| \geq d(z)\|u\|^2,$$

or

$$\|(zI - A)u\| \geq d(z)\|u\| \quad (1.18)$$

for  $u \in D(A)$ . In particular,  $\text{Ker}(zI - A^*) = \text{Ker}(zI - A) = \{0\}$  follows and hence  $\text{Ran}(zI - A) = X$  holds by the closed range theorem. Inequality (1.16) now follows from (1.18) and (1.17).

The following notation is commonly used in the operator theory: A densely defined closed linear operator  $A$  with the domain and the range in a Banach space  $X$  is said to be of *type*  $(\theta, M)$  for  $\theta \in (0, \pi)$  and  $M \geq 1$ , if  $\mathbb{C} \setminus \Sigma_\theta \subset \rho(A)$ ,

$$\|(zI - A)^{-1}\| \leq \frac{M}{|z|}$$

for  $z < 0$ , and

$$\|(zI - A)^{-1}\| \leq \frac{M_\epsilon}{|z|}$$

for  $\theta + \epsilon \leq |\arg z| \leq \pi$  with  $\epsilon > 0$ , where  $M_\epsilon$  is a positive constant. In use of this terminology, we can say that any  $m$ -sectorial operator is of type  $(\theta, M)$  for some  $\theta \in (0, \pi/2)$ .

The adjoint form  $\mathcal{A}^*$  of  $\mathcal{A}$  is defined by

$$\mathcal{A}^*(u, v) = \mathcal{A}(v, u) \quad (u, v \in V).$$

If  $\mathcal{A} = \mathcal{A}^*$ , we say that it is *symmetric*. In this case it holds that  $D(A^{1/2}) = V$  and

$$\delta^{1/2} \|v\|_V \leq \|A^{1/2}v\|_X \leq C_1^{1/2} \|v\|_V, \quad (1.19)$$

where  $A^{1/2}$  is the square root of  $A$  defined through its spectral decomposition.

## 1.2 Ritz-Galerkin Method

Considerations of the previous section are summarized as follows. Let  $V \subset X \subset V'$  be a triple of real Hilbert spaces, with the first inclusion continuous and dense so that the second inclusion follows from identifying  $X'$  with  $X$  by Riesz' representation theorem. Let  $\mathcal{A}(\cdot, \cdot)$  be a bilinear form on  $V \times V$  and assume that it is bounded:

$$|\mathcal{A}(u, v)| \leq C \|u\|_V \|v\|_V \quad (u, v \in V) \quad (1.20)$$

and is *strongly coercive*, which means that (1.14) hold for  $\lambda = 0$ :

$$\mathcal{A}(v, v) \geq \delta \|v\|_V^2 \quad (v \in V). \quad (1.21)$$

Given  $f \in V'$ , the problem in consideration is formulated in an abstract manner so as to find  $u \in V$  satisfying

$$\mathcal{A}(u, v) = \langle f, v \rangle_{V', V} \quad (1.22)$$

for any  $v \in V$ . Then it is uniquely solvable by Lax-Milgram's theorem.

*Ritz-Galerkin method* approximates (1.22) in the following way: Prepare a family of finite dimensional subspaces  $\{V_h\}_{h>0}$  of  $V$  approximating the latter as  $h \downarrow 0$ . Then, we take the problem to find  $u_h \in V_h$  satisfying

$$\mathcal{A}(u_h, \chi_h) = \langle f, \chi_h \rangle_{V', V} \quad (1.23)$$

for any  $\chi_h \in V_h$ .

Unique solvability of (1.23) follows from the same reasoning as for (1.22). Let  $X_h$  be the space  $V_h$  equipped with the topology induced from  $X$ , and  $P_h : X \rightarrow X_h$  the orthogonal projection. The linear operator  $A_h : X_h \rightarrow X_h$  is defined through

$$\mathcal{A}(u_h, \chi_h) = (A_h u_h, \chi_h)$$

for  $u_h, \chi_h \in X_h$ . If  $f \in X$ , problem (1.23) is equivalent to the equation

$$A_h u_h = P_h f$$

in the finite dimensional space  $X_h$ .

Stability and error estimate of the approximate solution are verified as follows. Let  $R_h : V \rightarrow V_h$  be *Ritz operator* defined through

$$\mathcal{A}(R_h u, \chi_h) = \mathcal{A}(u, \chi_h)$$

for  $\chi_h \in V_h$  and  $u \in V$ . Its well-definedness follows from Lax-Milgram's theorem similarly to the unique solvability of (1.23). If  $u \in V$  is the solution of (1.22), then the approximate solution  $u_h$  of (1.23) is nothing but  $R_h u$ . This gives the relation

$$R_h A^{-1} = A_h^{-1} P_h. \quad (1.24)$$

If  $\mathcal{A}(\cdot, \cdot)$  is symmetric, the operator  $R_h : V \rightarrow V_h$  is nothing but the orthogonal projection with respect to the inner product  $\mathcal{A}(\cdot, \cdot)$ . Therefore, we have

$$\mathcal{A}(R_h u, R_h u) \leq \mathcal{A}(u, u)$$

and

$$\mathcal{A}(R_h u - u, R_h u - u) \leq \mathcal{A}(\chi_h - u, \chi_h - u)$$

for any  $\chi_h \in V_h$ . Then boundedness (1.20) and strong coerciveness (1.21) of  $\mathcal{A}(\cdot, \cdot)$  imply the stability

$$\|R_h u\|_V \leq C \|u\|_V \quad (1.25)$$

and the error estimate

$$\|R_h u - u\|_V \leq C \inf_{\chi_h \in V_h} \|\chi_h - u\|_V. \quad (1.26)$$

Those relations hold even in the general case of  $\mathcal{A}^* \neq \mathcal{A}$ . In fact, from (1.21) and (1.22) we have

$$\delta \|R_h u\|_V^2 \leq \mathcal{A}(R_h u, R_h u) = \mathcal{A}(u, R_h u) \leq C \|R_h u\|_V \cdot \|u\|_V$$

and

$$\begin{aligned} \delta \|R_h u - u\|_V^2 &\leq \mathcal{A}(R_h u - u, R_h u - u) = \mathcal{A}(R_h u - u, \chi_h - u) \\ &\leq C \|R_h u - u\|_V \cdot \|\chi_h - u\|_V \end{aligned}$$

for any  $\chi_h \in V_h$ . Hence (1.25) and (1.26) follow in turn.

Operator theoretical features of  $A_h$  in  $X_h$  are rather similar to those of the continuous version,  $A$  in  $X$ . If the complex extensions are taken as in the continuous case,  $A_h$  in  $X_h$  is  $m$ -sectorial of type  $(\theta, M)$  for some  $\theta \in (0, \pi/2)$  and  $M \geq 1$  independent of  $h$ .

If  $X = L^2(\Omega)$  and  $V = H_0^1(\Omega)$  or  $V = H^1(\Omega)$ , and  $\mathcal{A}(\cdot, \cdot)$  is associated with the elliptic boundary value problem described in §1.1, this uniform structure of  $\sigma(A_h)$  is refined in the following way.

**Theorem 1.1.** *The spectrum  $\sigma(A_h)$  of  $A_h$  is contained in a parabolic region in the complex plane independent of  $h > 0$ . Consequently, each  $\theta \in (0, \pi/2)$  admits constants  $C > 0$  and  $M \geq 1$  independent of  $h$ , with  $A_h - C$  of type  $(\theta, M)$  in  $X_h$ .*

*Proof:* Split  $\mathcal{A}(\cdot, \cdot)$  as

$$\mathcal{A}(u, v) = \mathcal{A}^0(u, v) + (Bu, v), \quad (1.27)$$

where

$$\mathcal{A}^0(u, v) = \sum_{i,j=1}^2 \int_{\Omega} a_{ij}(x) \frac{\partial u}{\partial x_j} \frac{\partial v}{\partial x_i} dx + \int_{\partial\Omega} \sigma uv dS$$



and

$$Bu = \sum_{j=1}^2 b_j(x) \frac{\partial u}{\partial x_j} + c(x)u.$$

Here,  $\mathcal{A}^0$  is a strongly coercive symmetric form on  $V \times V$ , and  $B$  is regarded as a bounded operator  $B : V \rightarrow X$ . Let  $A_h^0$  be the self-adjoint operator in  $X_h$  associated with  $\mathcal{A}^0|_{V_h \times V_h}$ .

The inequality

$$\|(zI_h - A_h^0)^{-1}\|_{X_h, X_h} \leq \frac{1}{|\operatorname{Im} z|} \quad (1.28)$$

is a consequence of a property of self-adjoint operators, where  $z \in \mathbb{C} \setminus \mathbb{R}$  and  $I_h$  denotes the identity operator on  $X_h$ . This implies

$$\begin{aligned} \|A_h^0 (zI_h - A_h^0)^{-1} \chi_h\|_X &\leq \|\chi_h\|_X + |z| \cdot \|(zI_h - A_h^0)^{-1} \chi_h\|_X \\ &\leq \left(1 + \frac{|z|}{|\operatorname{Im} z|}\right) \|\chi_h\|_X \leq \frac{2|z|}{|\operatorname{Im} z|} \|\chi_h\|_X \end{aligned}$$

for  $\chi_h \in X_h$ . Heinz' inequality now gives that

$$\|(A_h^0)^{1/2} (zI_h - A_{0h})^{-1}\|_{X_h, X_h} \leq \frac{\sqrt{2}|z|^{1/2}}{|\operatorname{Im} z|}.$$

On the other hand, the relation

$$A_h = A_h^0 + B_h$$

holds with  $B_h = P_h B|_{V_h}$  so that  $B_h : V_h \rightarrow X_h$  is uniformly bounded:

$$\|B_h\|_{V_h, X_h} \leq C_2,$$

where  $C_2 > 0$  is a constant.

We have

$$\|(A_h^0)^{1/2} \chi_h\|_X^2 = (A_h^0 \chi_h, \chi_h) = \mathcal{A}^0(\chi_h, \chi_h) \geq \delta \|\chi_h\|_V^2$$

for  $\chi_h \in X_h$ . This implies

$$\|(A_h^0)^{-1/2}\|_{V_h, X_h} \leq C_3 = \delta^{-1/2}.$$

similarly to (1.19). Given  $\chi_h \in X_h$ , we have

$$\begin{aligned} \|(zI_h - A_h^0)^{-1} B_h \chi_h\|_V &\leq C_2 \|(A_h^0)^{1/2} (zI_h - A_h^0)^{-1} B_h \chi_h\|_X \\ &\leq \frac{\sqrt{2} C_2 C_3 |z|^{1/2}}{|\operatorname{Im} z|} \|\chi_h\|_V = \frac{M |z|^{1/2}}{|\operatorname{Im} z|} \|\chi_h\|_V. \end{aligned}$$