

# *Contents*

<i>Preface</i>	<i>xiii</i>	
<i>Acknowledgments</i>	<i>xvii</i>	
<b>1</b>	<i>Introduction</i>	<b>1</b>
<b>1.1</b>	<i>A Posteriori Error Estimation: The Setting</i>	<b>1</b>
<b>1.2</b>	<i>Status and Scope</i>	<b>2</b>
<b>1.3</b>	<i>Finite Element Nomenclature</i>	<b>4</b>
<b>1.3.1</b>	<i>Sobolev Spaces</i>	<b>5</b>
<b>1.3.2</b>	<i>Inverse Estimates</i>	<b>7</b>
<b>1.3.3</b>	<i>Finite Element Partitions</i>	<b>9</b>
<b>1.3.4</b>	<i>Finite Element Spaces on Triangles</i>	<b>10</b>
<b>1.3.5</b>	<i>Finite Element Spaces on Quadrilaterals</i>	<b>11</b>
<b>1.3.6</b>	<i>Properties of Lagrange Basis Functions</i>	<b>12</b>
<b>1.3.7</b>	<i>Finite Element Interpolation</i>	<b>12</b>
<b>1.3.8</b>	<i>Patches of Elements</i>	<b>13</b>
<b>1.3.9</b>	<i>Regularized Approximation Operators</i>	<b>14</b>
<b>1.4</b>	<i>Model Problem</i>	<b>15</b>
<b>1.5</b>	<i>Properties of A Posteriori Error Estimators</i>	<b>16</b>
<b>1.6</b>	<i>Bibliographical Remarks</i>	<b>18</b>

<b>2</b>	<i>Explicit A Posteriori Estimators</i>	19
2.1	<i>Introduction</i>	19
2.2	<i>A Simple A Posteriori Error Estimate</i>	20
2.3	<i>Efficiency of Estimator</i>	23
2.3.1	<i>Bubble Functions</i>	23
2.3.2	<i>Bounds on the Residuals</i>	28
2.3.3	<i>Proof of Two-Sided Bounds on the Error</i>	31
2.4	<i>A Simple Explicit Least Squares Error Estimator</i>	32
2.5	<i>Estimates for the Pointwise Error</i>	34
2.5.1	<i>Regularized Point Load</i>	35
2.5.2	<i>Regularized Green's Function</i>	38
2.5.3	<i>Two-Sided Bounds on the Pointwise Error</i>	39
2.6	<i>Bibliographical Remarks</i>	42
<b>3</b>	<i>Implicit A Posteriori Estimators</i>	43
3.1	<i>Introduction</i>	43
3.2	<i>The Subdomain Residual Method</i>	44
3.2.1	<i>Formulation of Subdomain Residual Problem</i>	45
3.2.2	<i>Preliminaries</i>	46
3.2.3	<i>Equivalence of Estimator</i>	47
3.2.4	<i>Treatment of Residual Problems</i>	49
3.3	<i>The Element Residual Method</i>	50
3.3.1	<i>Formulation of Local Residual Problem</i>	50
3.3.2	<i>Solvability of the Local Problems</i>	52
3.3.3	<i>The Classical Element Residual Method</i>	54
3.3.4	<i>Relationship with Explicit Error Estimators</i>	54
3.3.5	<i>Efficiency and Reliability of the Estimator</i>	55
3.4	<i>The Influence and Selection of Subspaces</i>	56
3.4.1	<i>Exact Solution of Element Residual Problem</i>	56
3.4.2	<i>Analysis and Selection of Approximate Subspaces</i>	59
3.4.3	<i>Conclusions</i>	62
3.5	<i>Bibliographical Remarks</i>	63
<b>4</b>	<i>Recovery-Based Error Estimators</i>	65
4.1	<i>Examples of Recovery-Based Estimators</i>	66

4.1.1	<i>An Error Estimator for a Model Problem in One Dimension</i>	67
4.1.2	<i>An Error Estimator for Bilinear Finite Element Approximation</i>	69
4.2	<i>Recovery Operators</i>	72
4.2.1	<i>Approximation Properties of Recovery Operators</i>	73
4.3	<i>The Superconvergence Property</i>	75
4.4	<i>Application to A Posteriori Error Estimation</i>	76
4.5	<i>Construction of Recovery Operators</i>	77
4.6	<i>The Zienkiewicz–Zhu Patch Recovery Technique</i>	79
4.6.1	<i>Linear Approximation on Triangular Elements</i>	79
4.6.2	<i>Quadratic Approximation on Triangular Elements</i>	81
4.6.3	<i>Patch Recovery for Quadrilateral Elements</i>	82
4.7	<i>A Cautionary Tale</i>	82
4.8	<i>Bibliographical Remarks</i>	83
5	<i>Estimators, Indicators, and Hierarchic Bases</i>	85
5.1	<i>Introduction</i>	85
5.2	<i>Saturation Assumption</i>	88
5.3	<i>Analysis of Estimator</i>	89
5.4	<i>Error Estimation Using a Reduced Subspace</i>	90
5.5	<i>The Strengthened Cauchy–Schwarz Inequality</i>	94
5.6	<i>Examples</i>	98
5.7	<i>Multilevel Error Indicators</i>	100
5.8	<i>Bibliographical Remarks</i>	109
6	<i>The Equilibrated Residual Method</i>	111
6.1	<i>Introduction</i>	111
6.2	<i>The Equilibrated Residual Method</i>	112
6.3	<i>The Equilibrated Flux Conditions</i>	116
6.4	<i>Equilibrated Fluxes on Regular Partitions</i>	117
6.4.1	<i>First-Order Equilibration Condition</i>	118
6.4.2	<i>The Form of the Boundary Fluxes</i>	118
6.4.3	<i>Equilibration Conditions in Terms of the Moments</i>	120

6.4.4	<i>Local Patch Problems for the Flux Moments</i>	120
6.4.5	<i>Procedure for Resolution of Patch Problems</i>	123
6.4.6	<i>Summary</i>	127
6.5	<i>Efficiency of the Estimator</i>	128
6.5.1	<i>Stability of the Equilibrated Fluxes</i>	128
6.5.2	<i>Proof of Efficiency of the Estimator</i>	131
6.6	<i>Equilibrated Fluxes on Partitions Containing Hanging Nodes</i>	133
6.6.1	<i>First-Order Equilibration</i>	133
6.6.2	<i>Flux Moments for Unconstrained Nodes</i>	134
6.6.3	<i>Flux Moments with Respect to Constrained Nodes</i>	137
6.6.4	<i>Recovery of Actual Fluxes</i>	137
6.7	<i>Equilibrated Fluxes for Higher-Order Elements</i>	139
6.7.1	<i>The Form of the Boundary Fluxes</i>	141
6.7.2	<i>Determination of the Flux Moments</i>	141
6.8	<i>Bibliographical Remarks</i>	143
7	<i>Methodology for the Comparison of Estimators</i>	145
7.1	<i>Introduction</i>	145
7.2	<i>Overview of the Technique</i>	146
7.3	<i>Approximation over an Interior Subdomain</i>	149
7.3.1	<i>Translation Invariant Meshes</i>	149
7.3.2	<i>Lower Bounds on the Error</i>	152
7.3.3	<i>Interior Estimates</i>	153
7.4	<i>Asymptotic Finite Element Approximation</i>	157
7.4.1	<i>Periodic Finite Element Projection on Reference Cell</i>	157
7.4.2	<i>Periodic Finite Element Projection on a Physical Cell</i>	158
7.4.3	<i>Periodic Extension on a Subdomain</i>	159
7.4.4	<i>Asymptotic Finite Element Approximation</i>	160
7.5	<i>Stability of Estimators</i>	165
7.5.1	<i>Verification of Stability Condition for Explicit Estimator</i>	166
7.5.2	<i>Verification of Stability Condition for Implicit Estimators</i>	168

7.5.3	<i>Verification of Stability Condition for Recovery-Based Estimator</i>	169
7.5.4	<i>Elementary Consequences of the Stability Condition</i>	170
7.5.5	<i>Evaluation of Effectivity Index in the Asymptotic Limit</i>	172
7.6	<i>An Application of the Theory</i>	174
7.6.1	<i>Computation of Asymptotic Finite Element Solution</i>	174
7.6.2	<i>Evaluation of the Error in Asymptotic Finite Element Approximation</i>	178
7.6.3	<i>Computation of Limits on the Asymptotic Effectivity Index for Zienkiewicz-Zhu Patch Recovery Estimator</i>	180
7.6.4	<i>Application to Equilibrated Residual Method</i>	184
7.6.5	<i>Application to Implicit Element Residual Method</i>	184
7.7	<i>Bibliographical Remarks</i>	187
8	<i>Estimation of the Errors in Quantities of Interest</i>	189
8.1	<i>Introduction</i>	189
8.2	<i>Estimates for the Error in Quantities of Interest</i>	191
8.3	<i>Upper and Lower Bounds on the Errors</i>	193
8.4	<i>Goal-Oriented Adaptive Refinement</i>	197
8.5	<i>Example of Goal-Oriented Adaptivity</i>	198
8.5.1	<i>Adaptivity Based on Control of Global Error in Energy</i>	198
8.5.2	<i>Goal-Oriented Adaptivity Based on Pointwise Quantities of Interest</i>	198
8.6	<i>Local and Pollution Errors</i>	202
8.7	<i>Bibliographical Remarks</i>	205
9	<i>Some Extensions</i>	207
9.1	<i>Introduction</i>	207
9.2	<i>Stokes and Oseen's Equations</i>	208
9.2.1	<i>A Posteriori Error Analysis</i>	211
9.2.2	<i>Summary</i>	218
9.3	<i>Incompressible Navier-Stokes Equations</i>	219
9.4	<i>Extensions to Nonlinear Problems</i>	222

9.4.1	<i>A Class of Nonlinear Problems</i>	222
9.4.2	<i>A Posteriori Error Estimation</i>	224
9.4.3	<i>Estimation of the Residual</i>	225
9.5	<i>Bibliographical Remarks</i>	227
<i>References</i>		229
<i>Index</i>		239