TABLE OF CONTENTS

Chapter 1 : General methods of approximation for steady-state inequality problems 1

Synopsis 1

1. *Examples* 1
   - 1.1 Fluid mechanics problems in media with semi-permeable boundaries 1
   - 1.2 Model elasto-plastic problem 6
   - 1.3 Model friction problem 7
   - 1.4 A flow problem 9
   - 1.5 Synopsis 10

2. *General formulation of steady-state variational inequalities* 10
   - 2.1 The symmetric case 10
   - 2.2 The nonsymmetric case 13
   - 2.3 Synopsis 15

3. *Infinite-dimensional approximation methods* 15
   - 3.1 Successive approximations 15
   - 3.2 Penalisation 19
   - 3.3 Regularisation 21
   - 3.4 Duality (I) 22
   - 3.5 Duality (II) 26
   - 3.6 Duality (III) 31
   - 3.7 Various remarks 36
   - 3.8 Synopsis 37

4. *Interior approximations* 37
   - 4.1 Interior approximations of V. Finite elements ... 37
   - 4.2 Interior approximation schemes in the case of equations 40
   - 4.3 Approximations of K 41
   - 4.4 Approximation schemes for the initial problem 41
   - 4.5 Approximation schemes for the penalised or regularised problems 43
   - 4.6 Approximation schemes for the dual problem 44
   - 4.7 Open problems. Estimates of the approximation error 46

5. *Exterior approximations* 49
   - 5.1 An example 49

5.2 Exterior approximations for V, a, K, j 52
5.3 Exterior approximation schemes 55

6. *Conclusions* 57

Chapter 2 : Optimisation algorithms 59

Synopsis 59

1. *The relaxation method* 59
1.1 Description of the point relaxation method. Unconstrained case 59
1.2 Point relaxation. Constrained case 64
1.3 Block relaxation 66
1.4 Over-relaxation and under-relaxation 67
1.5 A class of nondifferentiable functionals which can be minimised using relaxation 71

2. *Methods of the gradient and gradient projection type* .. 75
2.1 General remarks 75
2.2 Methods of the gradient type (unconstrained case) 75
2.3 Methods of the conjugate-gradient type (unconstrained case) 76
2.4 Constrained case 79

3. *Penalty methods and variants* 81
3.1 General remarks 81
3.2 Interior methods 81
3.3 Exterior methods 83
3.4 Method of centres with variable truncation 85

4. *Duality methods* 89
4.1 General remarks 89
4.2 Examples 90
4.3 A saddle-point search algorithm 91
4.4 A second saddle-point search algorithm 94

5. *Application of relaxation and duality methods to the numerical analysis of a model variational problem* 97
5.1 General remarks 97
5.2 The continuous problem 97
5.3 The approximate problem 99
5.4 Convergence of the approximate solution as $h \to 0$. 101
5.5 Solution of the approximate problem by point over-relaxation with constraints 104
5.6 Solution by a duality method 104
5.7 Analysis of the numerical results 108

6. *Discussion* 113

Chapter 3 : Numerical analysis of the problem of the elasto-plastic torsion of a cylindrical bar 117

Introduction 117

1. *Statement of the continuous problem. Physical motivation. Synopsis* 117
   1.1 Statement of the continuous problem 117
   1.2 Physical motivation 118
   1.3 Synopsis 119

2. *Some properties of the solution of the problem* (P_0) .. 120
   2.1 Regularity results 120
   2.2 An equivalent variational problem 120
   2.3 Some particular cases where the solution is known 121

3. *Numerical analysis of the problem* (P_1) 123
   3.1 Synopsis 123
   3.2 Exterior approximation of problem (P_1) 123
   3.3 Convergence of the approximate solution as $h \to 0$ 125
   3.4 Solution of the approximate problem by point over-relaxation with projection 131
   3.5 Applications. Example 1 132
   3.6 Applications. Example 2 135

4. *Interior approximations of* (P_0) 136
   Synopsis 136
   4.1 A finite-element method 137
   4.2 An interior approximation method using the eigenfunctions of the operator $-\Delta$ in $H_0^1(\Omega)$ 142

5. *Exterior approximations of* (P_0) 145
   5.1 Approximations of J 145
   5.2 Exterior approximations of K_0 146
   5.3 Formulation of the approximate problem 150
   5.4 Solvability of the approximate problem 150

6. *Convergence of the interior and exterior approximations* 150
   Synopsis 150
   6.1 A lemma concerning density 151
   6.2 Convergence of the interior approximations 152
   6.3 Convergence of the exterior approximations 157

7. *Numerical solution of the approximate problems relating to* (P_0), *by relaxation and point over-relaxation with sequential projection* 175
   7.1 Synopsis 175
   7.2 Description of the method 175

7.3 Convergence results 179
7.4 Applications. Example 1 188
7.5 Applications. Example 2 192
7.6 Applications. Example 3 193
7.7 Various remarks 194

8. *Solution of the approximate problems relating to* (P_0) *by penalty methods* 196
8.1 Synopsis 196
8.2 A first penalty method 197
8.3 A second penalty method 206
8.4 Comparisons 218

9. *Solution of the approximate problems relating to* (P_0) *by duality methods* 219
9.1 Introduction and synopsis 219
9.2 Application of the duality method. Case of the finite-element approximation of Section 4.1 224
9.3 Application of the duality method. Case of the interior approximation by eigenfunctions of $-\Delta$ in $H_0^1(\Omega)$ 231
9.4 Application of the duality method. Case of the exterior approximations of Section 5 237
9.5 Application of the duality method of Section 9.1.3 to the solution of the approximate problems 241

10. *Discussion* 246

Chapter 4 : Thermal control problems, boundary unilateral problems, and elliptic variational inequalities of order 4 . 249

Synopsis 249

1. *Problems of thermal control and of the diffusion of fluids through semi-permeable walls* 249
1.1 Formulation of the problem 249
1.2 Existence and uniqueness results for problem (1.4),(1.5) 251
1.3 Approximation by a finite element method 253
1.4 Convergence of the approximate solutions. (I).. The case $q = 1$ 255
1.5 Convergence of the approximate solutions. (II). The case $q = 2$ 268
1.6 Numerical solution of the approximate problems . 273
1.7 Examples 278

2. *Friction problems* 288
2.1 Formulation of the problems 288

2.2 Existence and uniqueness results for problem (2.1), (2.2) 288
2.3 Relationship with the problems of Section 1 ... 288
2.4 Dependence of the solution on g 290
2.5 Duality properties 294
2.6 Approximation by finite elements 297
2.7 Numerical solution of the approximate problems. 298
2.8 An example 301

3. *A problem with unilateral constraints at the boundary* 308
3.1 Synopsis 308
3.2 Existence and uniqueness results for problem (3.1), (3.2) 308
3.3 Regularity results 308
3.4 Duality results 309
3.5 Approximation by finite elements of order one and two 310
3.6 Numerical solution of the approximate problems. 313
3.7 An example 315

4. *Numerical analysis of variational inequalities of order* 4 317
4.1 Synopsis 317
4.2 An iterative method for solving certain variational problems of order 4 317
4.3 A new variational formulation of the Dirichlet problem for Δ^2 328
4.4 An iterative method for the solution of the Dirichlet problem for Δ^2 based on the variational formulation given in Section 4.3 330
4.5 An approximation of problem (4.2), (4.3) by mixed finite elements 332
4.6 An iterative method for the solution of the approximate problem (4.72). Generalisation to inequalities of order 4 335
4.7 Example and numerical application 339

5. *Discussion* 345

Chapter 5 : Numerical analysis of the steady flow of a Bingham fluid in a cylindrical duct 347

1. *Statement of the continuous problem. Physical motivation. Synopsis* 347
1.1 Statement of the continuous problem 347
1.2 Physical motivation 348
1.3 Synopsis 348

2. *Some properties of the solution of the continuous problem* 348
2.1 Regularity results 348
2.2 Dependence of the solution on g 348
2.3 Some particular cases for which the solution is known 352

3. *Interior approximation of* (P_o) *by a finite element method* 355
Synopsis 355
3.1 Triangulation of Ω. Definition of V_h 355
3.2 Definition of the approximate problem 355
3.3 Solvability of the approximate problem 355
3.4 Explicit formulation of the approximate problem 355
3.5 On the use of finite elements of order greater than 1 356

4. *Exterior approximations of* (P_o) 357
4.1 Approximation of J_o 357
4.2 Exterior approximations of j 357
4.3 Formulation of the approximate problem 359
4.4 Solvability of the approximate problem 359

5. *Convergence of the interior and exterior approximations* 359
Synopsis 359
5.1 Convergence of the finite element method of Section 3 360
5.2 Convergence of the exterior approximations 361

6. *Methods of solution by regularising* j 363
Synopsis 363
6.1 Regularisation of the continuous problem (P_o) . 364
6.2 Regularisation of the approximate problems 371
6.3 Solution of the regularised approximate problems. (I). Method of point over-relaxation 374
6.4 Solution of the regularised approximate problems. (II). Gradient method with auxiliary operator 378

7. *Duality methods* 382
Synopsis 382
7.1 Application to the solution of the continuous problem 382
7.2 Application to the solution of the approximate problems. (I). Case of the exterior approximations of Section 4 383
7.3 Application to the solution of the approximate problems. (II). The case of finite-element approximations 391

8. *Application to the solution of the elasto-plastic torsion problem of Chapter* 3 398
8.1 Synopsis 398
8.2 Reformulation of algorithm (9.5), (9.6), (9.7) of Chapter 3, Section 9.1.1 398
8.3 Approximate implementation of algorithm (8.7), (8.8), (8.9) 399
8.4 Application to an example 401
8.5 A variant of algorithm (8.13), (8.14), (8.15) . 401

9. *Discussion* 402

Chapter 6 : General methods for the approximation and solution of time-dependent variational inequalities 405

Introduction 405

1. *Background* 406
1.1 Spaces of vector-valued distributions and functions 406
1.2 Functional setting 407

2. *Introduction to parabolic time-dependent inequalities of type* I 408
2.1 Examples of parabolic inequalities of type *I* .. 408
2.2 Abstract formulations 411

3. *Approximations of parabolic inequalities of type* I . 414
Synopsis 414
3.1 Fundamental assumptions for the approximation . 415
3.2 Approximation schemes for parabolic inequalities of type *I* 420
3.3 Convergence of the approximate inequalities ... 422

4. *Numerical solution of some parabolic inequalities of type* I 431
4.1 A model problem 431
4.2 A model problem of time-dependent friction 439
4.3 A model problem of the deformation of a membrane 447

5. *Introduction to parabolic inequalities of type* II .. 453
5.1 Example I 453
5.2 Abstract formulation and existence theorem 454

6. *Approximation of parabolic inequalities of type* II . 456
6.1 Fundamental assumptions for the approximation . 456
6.2 Approximation scheme for parabolic inequalities of type *II* 456
6.3 Convergence of the approximate inequalities ... 458

7. *Numerical solution of parabolic inequalities of type* II 467
7.1 Solution of Example I 469
7.2 Solution of Example II 473
7.3 Conclusions 474

8. *Introduction to time-dependent inequalities of the second order in* t 476
8.1 Example I 476
8.2 Example II 477
8.3 Abstract formulation 477

9. *Approximation of inequalities of the second order in* t 479
9.1 Assumptions 479
9.2 Approximation schemes 481
9.3 Convergence of the approximate inequalities ... 483

10. *Numerical solution of inequalities of the second order in* t 493
10.1 Solution of Example I 493
10.2 Solution of Example II 495

11. *Numerical computation of the flow of Bingham fluids* 499
11.1 Notation and statement of the problem 499
11.2 Numerical schemes 501
11.3 Numerical results 509

12. *Discussion* 517

References 521

Appendix 1 : Further discussion of steady-state inequalities 541

1. *Synopsis* 541

2. *Existence, uniqueness and approximation results for problems* (1.1A) *and* (1.2A) 542
2.1 The functional setting 542
2.2 Existence and uniqueness results for (1.1A) and (1.2A) 542
2.3 On the interior approximation of (1.1A) and (1.2A) 545

3. *The obstacle problem.* (I). *General remarks. Conforming approximations* 553
3.1 Synopsis 553

3.2 Formulation of the problem. Physical interpretation 553
3.3 Other phenomena related to the obstacle problem 554
3.4 Interpretation of (3.1A), (3.2A) as a free-boundary problem 555
3.5 Existence, uniqueness and regularity of the solution of (3.1A), (3.2A) 556
3.6 Finite-element approximations of problem (3.1A), (3.2A). (I). Piecewise-linear approximations ... 556
3.7 Finite-element approximations of problem (3.1A), (3.2A). (II). Piecewise-quadratic approximations 561

4. *The obstacle problem.* (II). *Non-conforming approximations using mixed finite elements* 562
4.1 Synopsis 562
4.2 A dual formulation of the obstacle problem (3.1A), (3.2A) 562
4.3 An approximation of the dual problem (4.6A), (4.7A) by mixed finite elements 563

5. *On a stamp problem which leads to a variational inequality for a pseudo-differential operator* 565
5.1 Statement of the problem 565
5.2 Functional formulation 566
5.3 Finite-element approximation 568

6. *Solution of nonlinear Dirichlet problems by reduction to variational inequalities* 569
6.1 Synopsis 569
6.2 The continuous problem 570
6.3 Existence and uniqueness results for (6.2A), (6.3A) 571
6.4 The finite-element approximation of (6.2A), (6.3A) and (6.8A) 572

7. *Introduction to numerical algorithms for quasi-variational inequalities* 581
7.1 Quasi-variational inequalities 581
7.2 Iterative scheme 583

Appendix 2 : Further discussion of optimisation algorithms 587

1. *Synopsis* 587

2. *The method of block overrelaxation with projection* ... 587
2.1 Statement of the problem 588
2.2 Description of the algorithm 589

2.3 Convergence of algorithm (2.10A), (2.11A) 589
2.4 Various remarks 590

3. *Duality methods - a further discussion* 590

4. *Introduction to complementarity methods* 595
4.1 General remarks. Synopsis 595
4.2 The obstacle problem from the point of view of complementarity methods 597
4.3 Discussion and references 602

5. *Minimisation of quadratic functionals over the products of intervals, using conjugate gradient methods* 603
5.1 Synopsis 603
5.2 Description of the method. Convergence results . 604
5.3 Discussion 609

6. *Alternating direction methods. Application to the solution of nonlinear variational problems* 609
6.1 Formulation of the problem. Synopsis 610
6.2 Convergence of algorithms (6.3A), (6.4A) and (6.5A), (6.6A) 611
6.3 Application to the solution of the obstacle problem 616

7. *Relationship between the alternating direction methods and augmented Lagrangian methods* 617
7.1 A model problem in Hilbert space 617
7.2 Decomposition-coordination of (7.1A), (7.2A) using the augmented Lagrangian 618
7.3 Solution of (7.1A), (7.2A) via duality algorithms for L_r 619
7.4 An "alternating direction" interpretation of algorithms (7.12A)-(7.15A) and (7.16A)-(7.20A) .. 621

Appendix 3 : Further discussion of the numerical analysis of the elasto-plastic torsion problem 623

1. *Synopsis* 623

2. *The finite-element approximation of problem* (1.1A) (I). *Error estimates for piecewise-linear approximations* 624
2.1 One-dimensional case 624
2.2 Two-dimensional case 626

3. *Finite-element approximation of problem* (1.1A). (II). *Optimal-order estimates through the use of an equivalent formulation* 630

3.1 Equivalent formulation of problem (1.1A) 630
3.2 Approximation of problem (3.1A) by a finite-element method 635

4. *Further discussion of iterative methods for solving the elasto-plastic torsion problem* 640
4.1 General discussion. Synopsis 640
4.2 Solution of problem (3.1A) by a duality method .. 641
4.3 On conjugate-gradient-type variants of algorithm (4.3A)-(4.5A) 646

Appendix 4 : Further discussion of boundary unilateral problems and elliptic variational inequalities of order 4. Application to fluid mechanics 653

1. *Synopsis* 653

2. *Conforming and non-conforming approximations of the boundary unilateral problem* (1.1A), (1.2A) 654
2.1 Approximation of the unilateral problem (1.1A), (1.2A) by first-order conforming finite elements. 654
2.2 Approximation of the boundary unilateral problem (1.1A), (1.2A) using non-conforming finite elements of mixed type 658

3. *Further discussion on the approximation of fourth-order variational problems using mixed finite-element methods* 662
3.1 Synopsis 662
3.2 Further discussion of the convergence of the mixed finite-element method of Chapter 4, Section 4.5 662
3.3 Discussion supplementing Chapter 4, Section 4.6 on the solution of the approximate biharmonic problem (4.72) 663
3.4 Application to the numerical solution of problem (1.3A), (1.4A) 666

4. *Numerical simulation of the transonic potential flow of ideal compressible fluids using variational inequality methods* 690
4.1 Synopsis 690
4.2 Mathematical formulation 691
4.3 Least-squares formulation of the continuous problem 693
4.4 Finite-element approximation and least-squares-conjugate-gradient solution of the approximate problems 695

4.5 Numerical implementation of the entropy condition 702
4.6 Numerical experiments 709

5. *Supplementary bibliography* 716

Appendix 5 : Further discussion of the numerical analysis of the steady flow of a Bingham fluid in a cylindrical duct 717

1. *Synopsis* 717

2. *Finite-element approximation of problem* (1.1A). (I). *Error estimates for piecewise-linear approximations* . 718
2.1 One-dimensional case 718
2.2 Two-dimensional case 721

3. *Finite-element approximations of problem* (1.1A). (II). *Optimal-order error estimates through the use of an equivalent formulation* 721
3.1 Equivalent formulation of problem (1.1A) 722
3.2 Approximation of problem (3.1A) by a finite-element method 725

4. *Supplementary information on iterative methods for solving the problem of the steady flow of a Bingham fluid in a cylindrical duct* 727
4.1 General discussion. Synopsis 727
4.2 Solution of problem (3.1A) by a duality method . 728
4.3 On conjugate-gradient type variants of algorithm (4.3A)-(4.5A) 730

Appendix 6 : Further discussion of the numerical analysis of time-dependent variational inequalities 733

1. *Synopsis* 733

2. *Supplementary bibliography* 733

3. *On the steady flow of a Bingham fluid in a cylindrical duct. Asymptotic properties of the continuous and discrete problems* 736
3.1 Formulation of the problem. Existence and uniqueness results 736
3.2 On the asymptotic behaviour of the continuous problem 737

3.3 Approximation of (3.1A). Asymptotic properties of the discrete solution 739
3.4 Further remarks 743

4. *Numerical simulation of the flow of a Bingham fluid in a two-dimensional cavity, using a stream function method* 743
4.1 Synopsis 743
4.2 Review of the velocity formulation of the Bingham flow problem 743
4.3 A stream-function formulation of the Bingham flow problem 745
4.4 Approximation of the steady-state problem 747
4.5 Approximation of the time-dependent problem (4.15A) 754
4.6 Solution of (4.19A), (4.54A) by augmented Lagrangian methods 756
4.7 Numerical experiments 761

Bibliography of the Appendices 767