

## P 11 Energy corrected finite elements for optimal control problems on domains with re-entrant corners (O. Steinbach, B. Wohlmuth) → NS, IS

**State of the art.** It is well-known that standard finite element discretizations of elliptic model problems on two-dimensional domains with re-entrant corners on a sequence of uniformly refined meshes do not guarantee optimal order convergence. In the presence of re-entrant corners with interior angle  $\pi < \omega < 2\pi$  the solution will, in general, have singular components of type  $r^{\pi/\omega}$  even when the data are smooth; here,  $r$  denotes the distance to the singular corners. As a consequence, only reduced convergence rates are obtained by standard finite element methods on quasi-uniform meshes, see, e.g., [6]. Various approaches to recover the full convergence order for finite element methods have been considered in the literature. Quite often methods based on local refinement, see, e.g., [3, 4, 5, 14, 15], are used. An alternative approach is based on the enrichment of the finite element space by suitable singular functions [11, 20]. However both approaches result in global modifications. In order to restore the full convergence order in weighted norms, we consider in this project energy corrected finite elements which are based on *local modifications* of the discrete problems using the techniques introduced in [21]; see also [17, 19] and analyzed in [10, 18]. The required modifications are *local*, i.e., they only affect degrees of freedom associated to an  $\mathcal{O}(h)$  neighborhood of the singular point. As a consequence, the structure and all but a finite number of entries in the stiffness matrix remain unchanged which makes it extremely attractive in case of many re-entrant corners.

**Thesis project to be supervised by B. Wohlmuth.** In this project thesis, we now generalize energy corrected finite elements to optimal control problems with main focus on boundary control and to the Stokes system. However, in a first step we will also investigate the standard elliptic Laplace operator based PDE setting. For previous work on numerical analysis of Dirichlet boundary control problems, we refer to, e.g., [1, 2, 7, 8, 9, 13, 16]. While convex domains are well studied, the theory for the non-convex case is less understood and many open questions exist. We will provide an a priori error analysis restoring optimal convergence order and removing the pollution effect resulting from the re-entrant corners. To do so, we have to consider the singular components, e.g., for the Stokes system and introduce locally defined corrections depending on the interior angle and the used finite element type, e.g. Taylor-Hood or MINI. For the formulation of the optimal control problem, we assume that the desired state  $\bar{u} \in L^2(\Omega_{\text{obs}})^2$  for the observation domain  $\Omega_{\text{obs}} \subset \Omega$  and the right-hand side  $f \in L^2(\Omega)^2$ , which prescribes a given force acting on the fluid. As a model problem, we consider an optimal Dirichlet boundary control problem for the Stokes equations, see, e.g., [12], which is given as follows: Minimize the cost functional

$$\mathcal{J}(u, z) := \frac{1}{2} \|u - \bar{u}\|_{L^2(\Omega_{\text{obs}})}^2 + \frac{1}{2} \varrho \|z\|_*^2,$$

where  $\|\cdot\|_*$  is a suitable norm restricted to the control boundary  $\Gamma_C$ , subject to the constraint

$$\begin{aligned} -\nu\Delta u + \nabla p &= f && \text{in } \Omega, \\ \operatorname{div} u &= 0 && \text{in } \Omega, \\ u &= z && \text{on } \Gamma_C, \\ u &= g && \text{on } \Gamma_D, \\ \nu(\nabla u)n - pn &= 0 && \text{on } \Gamma_N, \end{aligned}$$

and the additional control constraints  $z_a \leq z \leq z_b$  a.e. on  $\Gamma_C$ . As standard  $\Gamma_C, \Gamma_N$  and  $\Gamma_D$  form a partition of the boundary  $\partial\Omega$ . Of special interest for us are domains with multiple re-entrant corners, as they appear in several applications for optimal control problems, such as shown in the following figure.

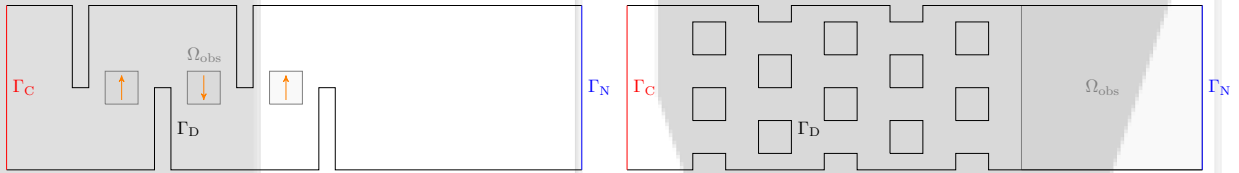


Figure 1: Domains of interest with multiple re-entrant corners

These ideas can be also applied to other control settings, such as Neumann boundary control or distributed control.

A PhD candidate for such a project needs to have a strong background in numerical analysis as well as regularity theory and weighted Sobolev spaces. But also a strong interest in implementational aspects and performance considerations is required.

## Bibliography

- [1] T. Apel, J. Pfefferer, and A. Rösch. Finite element error estimates for Neumann boundary control problems on graded meshes. *Comput. Optim. Appl.*, 52(1):3–28, 2012.
- [2] T. Apel, A. Rösch, and G. Winkler. Optimal control in non-convex domains: a priori discretization error estimates. *Calcolo*, 44(3):137–158, 2007.
- [3] T. Apel, A. M. Sändig, and J. R. Whiteman. Graded mesh refinement and error estimates for finite element solutions of elliptic boundary value problems in non-smooth domains. *Math. Methods Appl. Sci.*, 19(1):63–85, 1996.
- [4] I. Babuška and B. Q. Guo. The  $h$ - $p$  version of the finite element method for domains with curved boundaries. *SIAM J. Numer. Anal.*, 25:837–861, 1988.
- [5] I. Babuška and M. Rosenzweig. A finite element scheme for domains with corners. *Numer. Math.*, 20:1–21, 1972.
- [6] H. Blum and M. Dobrowolski. On finite element methods for elliptic equations on domains with corners. *Computing*, 28:53–63, 1982.

- [7] E. Casas and M. Mateos. Dirichlet control problems in smooth and nonsmooth convex plain domains. *Cont. Cyber.*, 40(4):931–955, 2011.
- [8] E. Casas and J.-P. Raymond. Error estimates for the numerical approximation of Dirichlet boundary control for semilinear elliptic equations. *SIAM J. Control Optim.*, 45:1586–1611, 2006.
- [9] K. Deckelnick, A. Günther, and M. Hinze. Finite element approximation of Dirichlet boundary control for elliptic PDEs on two- and three-dimensional curved domains. *SIAM J. Control Optim.*, 48(4):2798–2819, 2009.
- [10] H. Egger, U. Råde, and B. Wohlmuth. Energy-corrected finite element methods for corner singularities. *SIAM J. Numer. Anal.*, 52:171–193, 2014.
- [11] P. Grisvard. *Elliptic problems in nonsmooth domains*. SIAM, Philadelphia, PA, 2011.
- [12] L. John. *Optimal Boundary Control in Energy Spaces Preconditioning and Applications*. Monographic Series TU Graz, Computation in Engineering and Science, vol. 24, 2014.
- [13] S. May, R. Rannacher, and B. Vexler. Error analysis for a finite element approximation of elliptic Dirichlet boundary control problems. *SIAM J. Control Optim.*, 51(3):2585–2611, 2013.
- [14] S. Nicaise and H. E. Bouzid. Refined mixed finite element methods for the Stokes problem. In *Analysis, numerics and applications of differential and integral equations (Stuttgart, 1996)*, vol. 379 of *Pitman Res. Notes Math. Ser.*, pp. 158–162. Longman, Harlow, 1998.
- [15] S. Nicaise and D. Sirch. Optimal control of the Stokes equations: conforming and non-conforming finite element methods under reduced regularity. *Comput. Optim. Appl.*, 49(3):567–600, 2011.
- [16] G. Of, T. X. Phan, and O. Steinbach. An energy space finite element approach for elliptic Dirichlet boundary control problems. *Numer. Math.*, 129(4):723–748, 2015.
- [17] U. Råde. Local corrections for eliminating the pollution effect of reentrant corners. In J. Mandel, S. F. McCormick, J. E. Dendy, C. Farhat, G. Lonsdale, S. V. Parter, J. W. Ruge, and K. Stüben, eds., *Proceedings of the Fourth Copper Mountain Conference on Multigrid Methods*, pp. 365–382. SIAM, Philadelphia, 1989.
- [18] U. Råde, C. Waluga, and B. Wohlmuth. Nested newton strategies for energy-corrected finite element methods. *SIAM Journal on Scientific Computing*, 36:A1359–A1383, 2014.
- [19] U. Råde and C. Zenger. On the treatment of singularities in the finite element method. Tech. Rep. I9217, Institut für Informatik, Technische Universität München, 1992.
- [20] G. Strang and G. Fix. *An Analysis of the Finite Element Method, 2nd ed.* Wellesley-Cambridge Press, Wellesley, 2008.
- [21] C. Zenger and H. Gietl. Improved difference schemes for the Dirichlet problem of Poisson’s equation in the neighbourhood of corners. *Numer. Math.*, 30:315–332, 1978.