

High-Accuracy Finite Element Method For Elliptic Boundary-Value Problems

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The statement of the problem

A self-adjoint elliptic PDE in the region $z = (z_1, \dots, z_d) \in \Omega \subset \mathcal{R}^d$ (Ω is polyhedra)

$$\left(-\frac{1}{g_0(z)} \sum_{ij=1}^d \frac{\partial}{\partial z_i} g_{ij}(z) \frac{\partial}{\partial z_j} + V(z) - E \right) \Phi(z) = 0,$$

$g_0(z) > 0$, $g_{ji}(z) = g_{ij}(z)$ and $V(z)$ are the real-valued functions, continuous together with their generalized derivatives to a given order.

Boundary conditions

$$(I) : \Phi(z)|_S = 0, \quad (II) : \frac{\partial \Phi(z)}{\partial n_D} \Big|_S = 0, \quad (III) : \frac{\partial \Phi(z)}{\partial n_D} \Big|_S + \sigma(s) \Phi(z)|_S = 0,$$

$$\frac{\partial \Phi(z)}{\partial n_D} = \sum_{ij=1}^d (\hat{n}, \hat{e}_i) g_{ij}(z) \frac{\partial \Phi(z)}{\partial z_j},$$

$\frac{\partial \Phi_m(z)}{\partial n_D}$ is the derivative along the conormal direction

\hat{n} is the outer normal to the boundary of the domain $\partial\Omega$.

О.А. Ладыженская, Краевые задачи математической физики (М., Наука, 1973)
В.В. Шайдулов, Многосеточные методы конечных элементов. (М., Наука, 1989).

The statement of the problem

For a discrete spectrum problem the functions $\Phi_m(\mathbf{z})$ from the Sobolev space $H_2^{s \geq 1}(\Omega)$, $\Phi_m(\mathbf{z}) \in H_2^{s \geq 1}(\Omega)$, corresponding to the real eigenvalues E : $E_1 \leq E_2 \leq \dots \leq E_m \leq \dots$ satisfy the conditions of normalization and orthogonality

$$\langle \Phi_m(\mathbf{z}) | \Phi_{m'}(\mathbf{z}) \rangle = \int_{\Omega} dz g_0(\mathbf{z}) \Phi_m(\mathbf{z}) \Phi_{m'}(\mathbf{z}) = \delta_{mm'}, \quad dz = dz_1 \dots dz_d.$$

The FEM solution of the BVP is reduced to the determination of stationary points of the variational functional

$$\begin{aligned} \Xi(\Phi_m, E_m, \mathbf{z}) &\equiv \int_{\Omega} dz g_0(\mathbf{z}) \Phi_m(\mathbf{z}) (D - E_m) \Phi(\mathbf{z}) = \Pi(\Phi_m, E_m, \mathbf{z}) - \oint_S \Phi_m(\mathbf{z}) \frac{\partial \Phi_m(\mathbf{z})}{\partial n_D}, \\ \Pi(\Phi_m, E_m, \mathbf{z}) &= \int_{\Omega} dz \left[\sum_{ij=1}^d g_{ij}(\mathbf{z}) \frac{\partial \Phi_m(\mathbf{z})}{\partial z_i} \frac{\partial \Phi_m(\mathbf{z})}{\partial z_j} + g_0(\mathbf{z}) \Phi_m(\mathbf{z}) (V(\mathbf{z}) - E_m) \Phi_m(\mathbf{z}) \right]. \end{aligned}$$

Strang, G., Fix, G.J.: An Analysis of the Finite Element Method, Prentice-Hall, Englewood Cliffs, New York (1973)

Lagrange Finite Elements

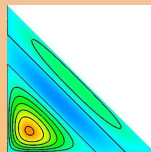
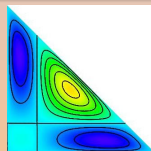
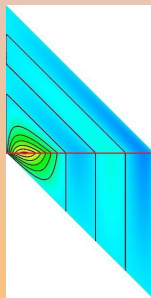
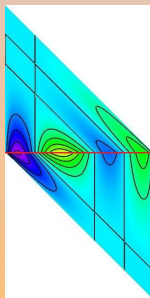
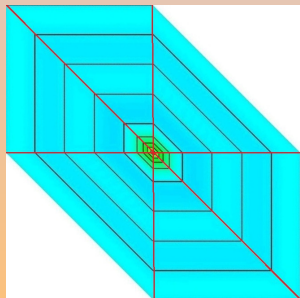
The piecewise polynomial functions $N_I(z)$ are constructed by joining the shape functions $\varphi_I(z)$ in the triangle Δ_q :

$$N_I(z) = \left\{ \varphi_I(z), A_I \in \Delta_q; 0, A_I \notin \Delta_q \right\}$$

and possess the following properties:

functions $N_I(z)$ are continuous in the domain Ω ;

the functions $N_I(z)$ equal 1 in one of the points A_I and zero in the rest points.



Finite Element Method

Solutions $\hat{\Phi}(z)$ are sought in the form of a finite sum over the basis of local functions $N_{\mu}^g(z)$ in each nodal point $z = z_k$ of the grid $\Omega_h(z)$:

$$\hat{\Phi}(z) = \sum_{\mu=0}^{L-1} \Phi_{\mu}^h N_{\mu}^g(z),$$

where L is number of local functions, and Φ_{μ}^h are nodal values of function $\hat{\Phi}(z)$ at nodal points z_l .

After substituting the expansion into the variational functional and minimizing it, we obtain the generalized eigenvalue problem

$$\mathbf{A}^p \xi^h = \varepsilon^h \mathbf{B}^p \xi^h.$$

Here \mathbf{A}^p is the stiffness matrix; \mathbf{B}^p is the positive definite mass matrix; ξ^h is the vector approximating the solution on the finite-element grid; and ε^h is the corresponding eigenvalue.

FEM calculation scheme

The polyhedron $\Omega = \bigcup_{q=1}^Q \Delta_q$ is covered with simplexes Δ_q with $d+1$ vertices:

$$\hat{z}_i = (\hat{z}_{i1}, \hat{z}_{i2}, \dots, \hat{z}_{id}), \quad i = 0, \dots, d.$$

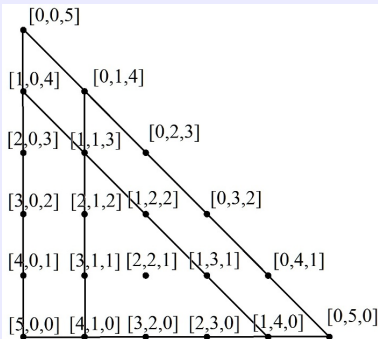
Each edge of the simplex Δ_q is divided into p equal parts and the families of parallel hyperplanes $H(i, k)$, $k = 0, \dots, p$ are drawn.

The equation of the hyperplane $H(i, k)$:
 $H(i; z) - k/p = 0$, $H(i; z)$ is a linear on z .

The points A_r of hyperplanes crossing are enumerated with sets of hyperplane numbers:
 $[n_0, \dots, n_d]$, $n_i \geq 0$, $n_0 + \dots + n_d = p$.

The coordinates $\xi_r = (\xi_{r1}, \dots, \xi_{rd})$ of $A_r \in \Delta_q$:

$$\xi_r = \hat{z}_0 n_0 / p + \hat{z}_1 n_1 / p + \dots + \hat{z}_d n_d / p.$$



Lagrange Interpolation Polynomials

$$\varphi_r(z) = \left(\prod_{i=0}^d \prod_{\substack{n'_i=0 \\ n'_i \neq n_i}}^{n_i-1} \frac{H(i; z) - n'_i/p}{H(i; \xi_r) - n'_i/p} \right),$$

$$\varphi_r(\xi_{r'}) = \delta_{rr'}, \quad \xi_r \leftrightarrow [n_0, n_1, \dots, n_d].$$

The economical implementation, accepted in FEM:

1. The calculations are performed in the local coordinates z' , in which the coordinates of the simplex vertices are the following: $\hat{z}'_j = (\hat{z}'_{j1}, \dots, \hat{z}'_{jd})$, $\hat{z}'_{jk} = \delta_{jk}$

$$z_i = \hat{z}_{0i} + \sum_{j=1}^d J_{ij} z'_j, \quad z'_i = \sum_{j=1}^d (J^{-1})_{ij} (z_i - \hat{z}_{0j}), \quad J_{ij} = \hat{z}_{ji} - \hat{z}_{0i}, \quad i = 1, \dots, d.$$

$$\frac{\partial}{\partial z'_i} = \sum_{j=1}^d J_{ji} \frac{\partial}{\partial z_j}, \quad \frac{\partial}{\partial z_i} = \sum_{j=1}^d (J^{-1})_{ji} \frac{\partial}{\partial z'_j}.$$

2. The calculation of FEM integrals is executed in the local coordinates.

$$\int_{\Delta_q} dz g_0(z) \varphi_r^\kappa(z) \varphi_{r'}^{\kappa''}(z) U(z) = \hat{J} \int_{\Delta} dz' g_0(z(z')) \varphi_r^\kappa(z') \varphi_{r'}^{\kappa''}(z') U(z(z')), \quad \hat{J} = \det(J_{ij}) > 0$$

$$\int_{\Delta_q} dz g_{s_1 s_2}(z) \frac{\partial \varphi_r^\kappa(z)}{\partial z_{s_1}} \frac{\partial \varphi_{r'}^{\kappa''}(z)}{\partial z_{s_2}} = \hat{J} \sum_{t_1, t_2=1}^d (J^{-1})_{t_1 s_1} (J^{-1})_{t_2 s_2} \int_{\Delta} dz' g_{s_1 s_2}(z(z')) \frac{\partial \varphi_r^\kappa(z')}{\partial z'_{t_1}} \frac{\partial \varphi_{r'}^{\kappa''}(z')}{\partial z'_{t_2}},$$

Calculations of FEM integrals

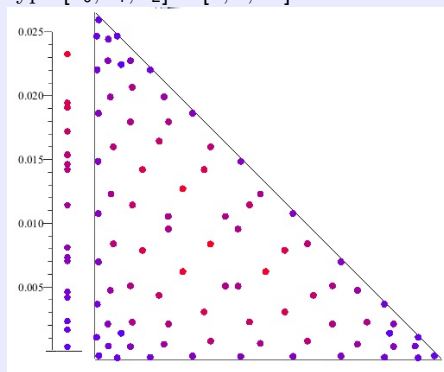
Fully symmetric high-order Gaussian quadratures

In the paper ^a was presented weights and coordinates of the fully symmetric rules up to order $p = 20$ with minimal number of points using the moment equations. Calculation was performed with double precision accuracy. However, the some rules has points outside the triangle and/or negative weights. We need to use Gaussian quadrature rules with positive weights, and no points are outside the triangle (so-called PI type).

A new high ordered PI type rules was calculated by the elaborated algorithm implemented in Maple-Fortran.

Alternative results in ^b

The quadrature rule for $p = 20$, $n_p = 85$, type $[n_0, n_1, n_2] = [1, 8, 10]$



^aDunavant, D. A.: High Degree Efficient Symmetrical Gaussian Quadrature Rules for the Triangle, International journal for numerical methods and engineering, 21, 1129–1148, 1985

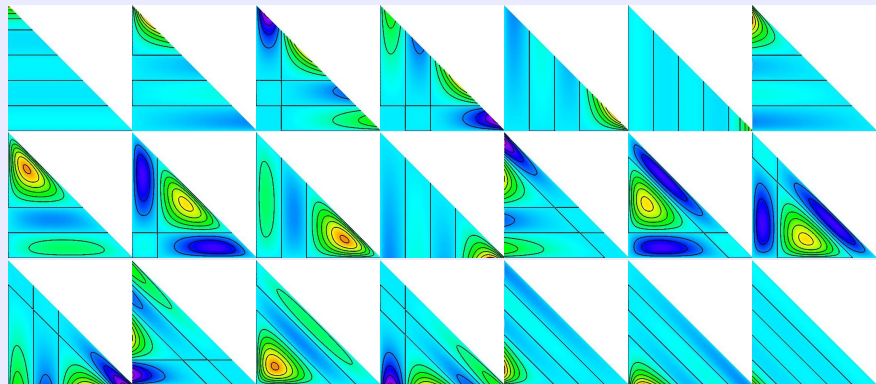
^bL. Zhang, T. Cui, and H. Liu, A set of symmetric quadrature rules on triangles and tetrahedra. Journal of Computational Mathematics, Vol.27, No.1, 2009, 89-96

Lagrange Finite Elements

Lagrange Interpolation Polynomials (in the local coordinates)

$$\varphi_r(\mathbf{z}') = \left(\prod_{i=1}^d \prod_{n'_i=0}^{n_i-1} \frac{z'_i - n'_i/\rho}{n_i/\rho - n'_i/\rho} \right) \left(\prod_{n'_0=0}^{n_0-1} \frac{1 - z'_1 - \dots - z'_d - n'_0/\rho}{n_0/\rho - n'_0/\rho} \right).$$

2D ILP at $\rho = 5$, $\hat{z}'_0 = (\hat{z}'_{01}, \hat{z}'_{02}) = (0, 0)$, $\hat{z}'_1 = (\hat{z}'_{11}, \hat{z}'_{12}) = (1, 0)$, $\hat{z}'_2 = (\hat{z}'_{21}, \hat{z}'_{22}) = (0, 1)$



Algorithm for calculating the basis of Hermite interpolating polynomials

The problem

Constructions of the HIP of the order ρ' , joining which the piecewise polynomial functions can be obtained that possess continuous derivatives to the given order κ' .

Step 1. Auxiliary polynomials (AP1)

$$\varphi_r^{\kappa_1 \dots \kappa_d}(\xi_r') = \delta_{r'0} \delta_{\kappa_1 0} \dots \delta_{\kappa_d 0}, \quad \left. \frac{\partial^{\mu_1 \dots \mu_d} \varphi_r^{\kappa_1 \dots \kappa_d}(z')}{\partial z_1^{\mu_1} \dots \partial z_d^{\mu_d}} \right|_{z'=\xi_r'} = \delta_{r'0} \delta_{\kappa_1 \mu_1} \dots \delta_{\kappa_d \mu_d},$$
$$0 \leq \kappa_1 + \kappa_2 + \dots + \kappa_d \leq \kappa_{\max} - 1, \quad 0 \leq \mu_1 + \mu_2 + \dots + \mu_d \leq \kappa_{\max} - 1.$$

Here in the node points ξ_r' , in contrast to LIP, the values of not only the functions themselves, but of their derivatives to the order $\kappa_{\max} - 1$ are specified.

Algorithm for calculating the basis of Hermite interpolating polynomials

API are given by the expressions

$$\varphi_r^{\kappa_1 \kappa_2 \dots \kappa_d}(z') = w_r(z') \sum_{\mu \in \Delta_{\kappa}} a_r^{\kappa_1 \dots \kappa_d, \mu_1 \dots \mu_d} (z'_1 - \xi'_{r1})^{\mu_1} \times \dots \times (z'_d - \xi'_{rd})^{\mu_d},$$

$$w_r(z') = \left(\prod_{i=1}^d \prod_{n'_i=0}^{n_i-1} \frac{(z'_i - n'_i/p)^{\kappa_i^{\max}}}{(n_i/p - n'_i/p)^{\kappa_i^{\max}}} \right) \left(\prod_{n'_0=0}^{n_0-1} \frac{(1 - z'_1 - \dots - z'_d - n'_0/p)^{\kappa_0^{\max}}}{(n_0/p - n'_0/p)^{\kappa_0^{\max}}} \right), \quad w_r(\xi'_r) = 1,$$

where the coefficients $a_r^{\kappa_1 \dots \kappa_d, \mu_1 \dots \mu_d}$ are calculated from recurrence relations

$$a_r^{\kappa_1 \dots \kappa_d, \mu_1 \dots \mu_d} = \begin{cases} 0, & \mu_1 + \dots + \mu_d \leq \kappa_1 + \dots + \kappa_d, (\mu_1, \dots, \mu_d) \neq (\kappa_1, \dots, \kappa_d), \\ \prod_{i=1}^d \frac{1}{\mu_i!}, & (\mu_1, \dots, \mu_d) = (\kappa_1, \dots, \kappa_d); \\ - \sum_{\nu \in \Delta_{\nu}} \left(\prod_{i=1}^d \frac{1}{(\mu_i - \nu_i)!} \right) g_r^{\mu_1 - \nu_1, \dots, \mu_d - \nu_d}(\xi'_r) a_r^{\kappa_1 \dots \kappa_d, \nu_1 \dots \nu_d}, & \mu_1 + \dots + \mu_d > \kappa_1 + \dots + \kappa_d; \end{cases}$$

$$g^{\kappa_1 \kappa_2 \dots \kappa_d}(z') = \frac{1}{w_r(z')} \frac{\partial^{\kappa_1 \kappa_2 \dots \kappa_d} w_r(z')}{\partial z_1^{\kappa_1} \partial z_2^{\kappa_2} \dots \partial z_d^{\kappa_d}}.$$

Algorithm for calculating the basis of Hermite interpolating polynomials

For $d > 1$ and $\kappa_{\max} > 1$, the number $N_{\kappa_{\max} p'}$ of HIP of the order p' and the multiplicity of nodes κ_{\max} are smaller than the number $N_{1 p'}$ of the polynomials that form the basis in the space of polynomials of the order p' , i.e., these polynomials, are determined ambiguously.

Step 2. Auxiliary polynomials (AP2 and AP3)

For unambiguous determination of the polynomial basis let us introduce $K = N_{1 p'} - N_{\kappa_{\max} p'}$ auxiliary polynomials $Q_s(z)$ of two types: AP2 and AP3, linear independent of AP1 and satisfying the conditions in the node points $\xi'_{r'}$ of AP1:

$$Q_s(\xi'_{r'})=0, \quad \left. \frac{\partial^{\kappa'_1 \kappa'_2 \dots \kappa'_d} Q_s(z')}{\partial z_1^{\mu_1} \partial z_2^{\mu_2} \dots \partial z_d^{\mu_d}} \right|_{z'=\xi'_{r'}} = 0, \quad s = 1, \dots, K,$$

$$0 \leq \kappa_1 + \kappa_2 + \dots + \kappa_d \leq \kappa_{\max} - 1, \quad 0 \leq \mu_1 + \mu_2 + \dots + \mu_d \leq \kappa_{\max} - 1.$$

AP2 for cont. of derivs. ($\eta'_{s'}$ on bounds of Δ):

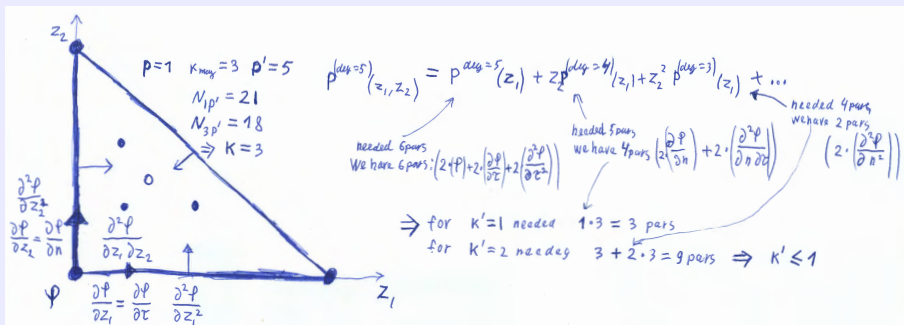
$$\left. \frac{\partial^k Q_s(z')}{\partial n_{i(s)}^k} \right|_{z'=\eta'_{s'}} = \delta_{ss'}, \quad s, s' = 1, \dots, T_1(\kappa').$$

AP3 ($\zeta'_{s'}$ inside Δ):

$$Q_s(\zeta'_{s'}) = \delta_{ss'}, \quad s, s' = T_1(\kappa') + 1, \dots, K.$$

Construction of AP2 and AP3 at $d = 2$

Example: $\rho = 1$, $\kappa_{\max} = 3$, $\rho' = 5$, $\Rightarrow \kappa' = 1$ (the Argyris triangle)



Argyris triangle ($\kappa' = 1$): AP1 (18 elements) + AP2 (3 elements: $\left. \frac{\partial^k Q_s(z')}{\partial n_{(s)}^k} \right|_{z'=\eta'_s} = \delta_{ss'}$ at $\eta'_s \in \{(0, 1/2), (1/2, 0), (1/2, 1/2)\}$).

Alt. variant (Bell triangle, $\kappa' = 1$): $z_2 P^{\text{deg}=4}(z_1) \rightarrow z_2 P^{\text{deg}=3}(z_1)$, $\Leftrightarrow \left. \frac{\partial^5 \varphi(z')}{\partial n \partial \tau^4} \right|_{\delta \Delta} = 0$.

Alt. variant ($\kappa' = 0$): AP1 (18 elements) + AP3 (3 elements: $Q_s(\zeta'_s) = \delta_{ss'}$ at $\eta'_s \in \{(1/2, 1/4), (1/4, 1/2), (1/4, 1/4)\}$ or $(Q_s$ or $\frac{\partial Q_s}{\partial z_1}$ or $\frac{\partial Q_s}{\partial z_2}) = \delta_{ss'}$ at $\eta'_s \in (1/3, 1/3)$).

Characteristics of the HIP bases at $d = 2$

$[\rho\kappa_{\max}\kappa']$	[120]	[131]	[141]	[231]	[152]	[162]	[241]	[173]
ρ'	3	5	7	8	9	11	11	13
$N_{\kappa_{\max}\rho'}$	9	18	30	36	45	63	60	84
$N_{1\rho'}$	10	21	36	45	55	78	78	105
K	1	3	6	9	10	15	9	21
$T_1(1) = 3\rho$	3	3	3	6	3	3	6	3
$T_1(2) = 9\rho$	9	9	9	18	9	9	18	9
$N(\text{AP1}) = N_{\kappa_{\max}\rho'}$	9	18	30	36	45	63	60	84
$N(\text{AP2}) = T_1(\kappa')$	0	3	3	6	9	9	6	18
$N(\text{AP3}) = K - T_1(\kappa')$	1	0	3	3	1	6	12	3

$$\rho' = \kappa_{\max}(\rho + 1) - 1$$

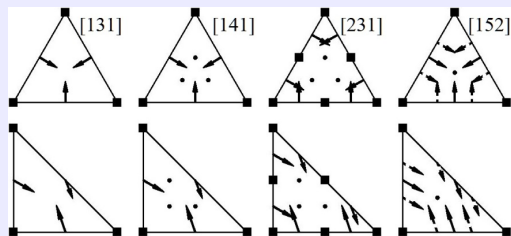
$$N_{\kappa_{\max}\rho'} = (\rho + 1)(\rho + 2)\kappa_{\max}(\kappa_{\max} + 1)/4$$

$$N_{1\rho'} = (\rho' + 1)(\rho' + 2)/2$$

$$K = \rho(\rho + 1)\kappa_{\max}(\kappa_{\max} - 1)/4$$

$$\text{Restriction of derivative order } \kappa' : 3\rho\kappa'(\kappa' + 1)/2 \leq K.$$

Characteristics of the HIP bases at $d = 2$



The squares: the functions with their derivatives are fixed;
 The solid (dashed) arrows: first (second) normal derivative are fixed;
 The circles: the functions are fixed.

The normal derivatives:

$$\frac{\partial}{\partial n_i} = f_{i1} \frac{\partial}{\partial z'_1} + f_{i2} \frac{\partial}{\partial z'_2}, \quad i=1, 2, \quad \frac{\partial}{\partial n_0} = (f_{01} + f_{02}) \frac{\partial}{\partial z'_1} + (f_{01} - f_{02}) \frac{\partial}{\partial z'_2},$$

$$f_{11} = J^{-1} R(\hat{z}_2, \hat{z}_0), \quad f_{12} = -((\hat{z}_{12} - \hat{z}_{02})(\hat{z}_{22} - \hat{z}_{02}) + (\hat{z}_{21} - \hat{z}_{01})(\hat{z}_{11} - \hat{z}_{01})) / (JR(\hat{z}_2, \hat{z}_0)),$$

$$f_{22} = J^{-1} R(\hat{z}_1, \hat{z}_0), \quad f_{21} = -((\hat{z}_{12} - \hat{z}_{02})(\hat{z}_{22} - \hat{z}_{02}) + (\hat{z}_{21} - \hat{z}_{01})(\hat{z}_{11} - \hat{z}_{01})) / (JR(\hat{z}_1, \hat{z}_0)),$$

$$f_{01} = -(2J)^{-1} R(\hat{z}_2, \hat{z}_1), \quad f_{02} = ((\hat{z}_{11} - \hat{z}_{01})^2 + (\hat{z}_{12} - \hat{z}_{02})^2 - (\hat{z}_{22} - \hat{z}_{02})^2 - (\hat{z}_{21} - \hat{z}_{01})^2) / (2JR(\hat{z}_2, \hat{z}_1)),$$

$$R(\hat{z}_j, \hat{z}_{j'}) = ((\hat{z}_{1j} - \hat{z}_{1j'})^2 + (\hat{z}_{2j} - \hat{z}_{2j'})^2)^{1/2}.$$

The auxiliary polynomials AP2 and AP3:

$$Q_s(z') = z_1'^{k_1} \dots z_d'^{k_d} (1 - z_1' - \dots - z_d')^{k_0} \sum_{j_1, \dots, j_d} b_{j_1, \dots, j_d; s} z_1'^{j_1} \dots z_d'^{j_d},$$

where $k_t = 1$, if the point η_s , in which the additional conditions are specified, lies on the corresponding face of the simplex Δ and $k_t = \max(1, \kappa'_t)$, if $H(t, \eta_s) \neq 0$.

The coefficients $b_{j_1, \dots, j_d; s}$ are determined from the unambiguously solvable system of linear equations, obtained as a result of the substitution of this expression into the above conditions of Step 2.

Step 3: Recalculation of AP1

$$\check{\varphi}_r^\kappa(z') = \varphi_r^\kappa(z') - \sum_{s=1}^K c_{\kappa; r; s} Q_s(z'), \quad c_{\kappa; r; s} = \begin{cases} \frac{\partial^k \varphi_r^\kappa(z')}{\partial n_{i(s)}^k} \Big|_{z'=\eta'_s}, & Q_s(z') \in \text{AP2}, \\ \varphi_r^\kappa(\zeta_s), & Q_s(z') \in \text{AP3}. \end{cases}$$

Step 4.

The AP1 $\check{\varphi}_r^\kappa(\mathbf{z}')$, where κ denotes the directional derivatives along the local coordinate axes, are recalculated into $\check{\varphi}_r^{\kappa; \mathbf{z}}(\mathbf{z}')$, in the local coordinates, but now κ denotes already the directional derivatives along the initial coordinate axes using the formulas

$$\frac{\partial}{\partial \mathbf{z}_i} = \sum_{j=1}^d (\hat{J}^{-1})_{ji} \frac{\partial}{\partial \mathbf{z}'_j}.$$

At $d = 2$:

$$\check{\varphi}_r^{00; \mathbf{z}}(\mathbf{z}') = \check{\varphi}_r^{00}(\mathbf{z}'),$$

$$\check{\varphi}_r^{10; \mathbf{z}}(\mathbf{z}') = (\mathbf{J}^{-1})_{11} \check{\varphi}_r^{10}(\mathbf{z}') + (\mathbf{J}^{-1})_{21} \check{\varphi}_r^{01}(\mathbf{z}'),$$

$$\check{\varphi}_r^{01; \mathbf{z}}(\mathbf{z}') = (\mathbf{J}^{-1})_{12} \check{\varphi}_r^{10}(\mathbf{z}') + (\mathbf{J}^{-1})_{22} \check{\varphi}_r^{01}(\mathbf{z}'),$$

$$\check{\varphi}_r^{20; \mathbf{z}}(\mathbf{z}') = (\mathbf{J}^{-1})_{11} (\mathbf{J}^{-1})_{11} \check{\varphi}_r^{20}(\mathbf{z}') + (\mathbf{J}^{-1})_{11} (\mathbf{J}^{-1})_{21} \check{\varphi}_r^{11}(\mathbf{z}') + (\mathbf{J}^{-1})_{21} (\mathbf{J}^{-1})_{21} \check{\varphi}_r^{02}(\mathbf{z}'),$$

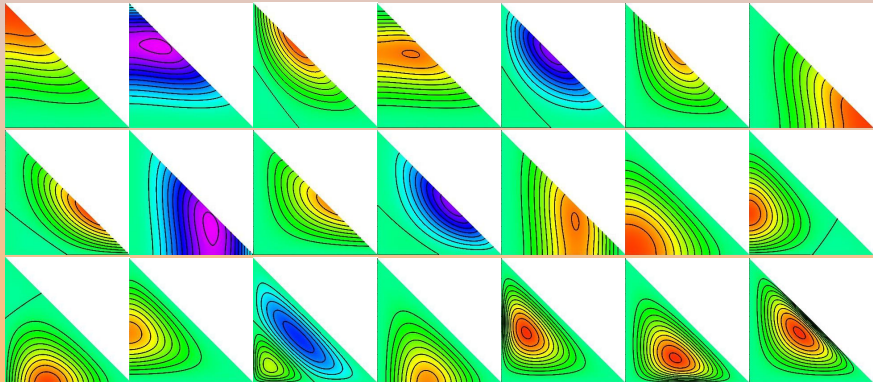
$$\begin{aligned} \check{\varphi}_r^{11; \mathbf{z}} = & 2(\mathbf{J}^{-1})_{11} (\mathbf{J}^{-1})_{12} \check{\varphi}_r^{20}(\mathbf{z}') + ((\mathbf{J}^{-1})_{11} (\mathbf{J}^{-1})_{22} + (\mathbf{J}^{-1})_{12} (\mathbf{J}^{-1})_{21}) \check{\varphi}_r^{11}(\mathbf{z}') \\ & + 2(\mathbf{J}^{-1})_{21} (\mathbf{J}^{-1})_{22} \check{\varphi}_r^{02}(\mathbf{z}'), \end{aligned}$$

$$\check{\varphi}_r^{02; \mathbf{z}}(\mathbf{z}') = (\mathbf{J}^{-1})_{12} (\mathbf{J}^{-1})_{12} \check{\varphi}_r^{20}(\mathbf{z}') + (\mathbf{J}^{-1})_{12} (\mathbf{J}^{-1})_{22} \check{\varphi}_r^{11}(\mathbf{z}') + (\mathbf{J}^{-1})_{22} (\mathbf{J}^{-1})_{22} \check{\varphi}_r^{02}(\mathbf{z}'),$$

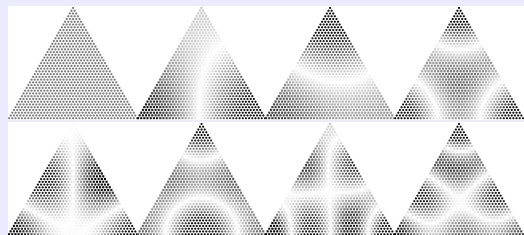
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The HIP $p = 1$, $\kappa_{\max} = 3$, $\kappa' = 1$, $p' = 5$ (the Argyris element)

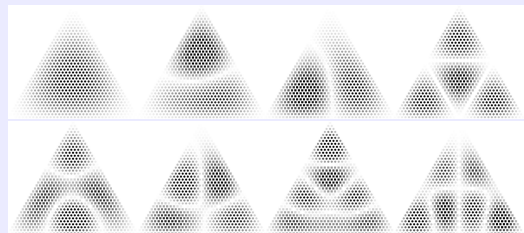
AP1 : $\xi_1=(0, 1)$, $\xi_2=(1, 0)$, $\xi_3=(0, 0)$		
$\varphi_1^{0,0} = z_2^3(6z_2^2 - 15z_2 + 10)$	$\varphi_2^{0,0} = z_1^3(6z_1^2 - 15z_1 + 10)$	$\varphi_3^{0,0} = z_0^3(6z_0^2 - 15z_0 + 10)$
$\varphi_1^{0,1} = -z_2^3(z_2 - 1)(3z_2 - 4)$	$\varphi_2^{0,1} = -z_1^3 z_2(3z_1 - 4)$	$\varphi_3^{0,1} = -z_0^3 z_2(3z_0 - 4)$
$\varphi_1^{1,0} = -z_1 z_2^3(3z_2 - 4)$	$\varphi_2^{1,0} = -z_1^3(z_1 - 1)(3z_1 - 4)$	$\varphi_3^{1,0} = -z_0^3 z_1(3z_0 - 4)$
$\varphi_1^{0,2} = z_2^3(z_2 - 1)^2/2$	$\varphi_2^{0,2} = z_1^3 z_2^2/2$	$\varphi_3^{0,2} = z_0^3 z_2^2/2$
$\varphi_1^{1,1} = z_1 z_2^3(z_2 - 1)$	$\varphi_2^{1,1} = (z_1 - 1)z_1^3 z_2$	$\varphi_3^{1,1} = z_0^3 z_1 z_2$
$\varphi_1^{2,0} = z_2^2 z_3^3/2$	$\varphi_2^{2,0} = z_1^3(z_1 - 1)^2/2$	$\varphi_3^{2,0} = z_0^3 z_1^2/2$
AP2 : $\eta_1=(0, 1/2)$, $\eta_2=(1/2, 0)$, $\eta_3=(1/2, 1/2)$		
$Q_1 = 16z_0^2 z_1 z_2^2 / f_{11}$	$Q_2 = 16z_0^2 z_1^2 z_2 / f_{22}$	$Q_3 = -8z_0 z_1^2 z_2^2 / f_{01}$



Example: the BVP for Helmholtz Eq. for the equilateral triangle with side equal to $4\pi/3$



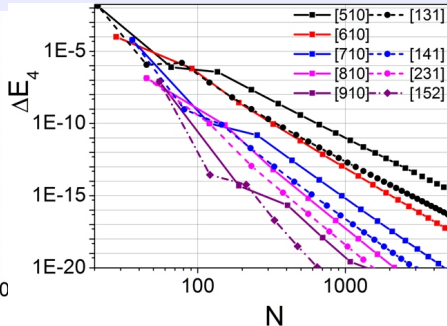
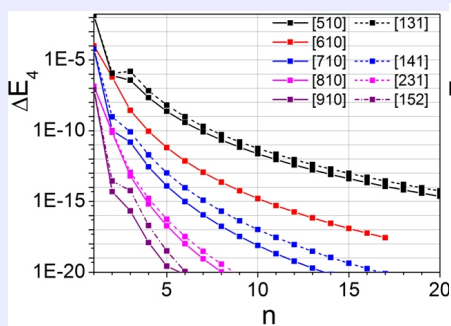
The BVP with the Neumann boundary conditions: the eigenvalues $\varepsilon_j = 0, 1, 1, 3, 4, 4, 7, 7, \dots$



The BVP with the Dirichlet boundary conditions: the eigenvalues $\varepsilon_j = 3, 7, 7, 12, 13, 13, 19, 19, \dots$

Pockels, F., Über die partielle Differential-Gleichung $\Delta u + k^2 u = 0$ und deren auftreten in der mathematischen physik (Leipzig, 1891)

Example



The absolute errors $\sigma_1^h(E_4)$ of fourth eigenvalue $E_4 = 3$ vs number n of divisions of the triangle side $4\pi/3$ (n^2 is a number of equilateral triangles with side $h = 4\pi/(3n)$) and length N of eigenvector of algebraic eigenvalue problem for the schemes with ILPs and IHPs since 5th till 9th order. $[\rho_{\kappa_{\max}\kappa'}]$: [131], [141], [231], [152]

Resume

- High-accuracy finite element method for elliptic boundary-value problems is presented.
- The basis functions of finite elements are high-order polynomials, determined from a specially constructed set of values of the polynomials themselves, their partial derivatives, and their derivatives along the directions of the normals to the boundaries of finite elements.
- Such a choice of the polynomials allows us to construct a piecewise polynomial basis continuous on the boundaries of elements together with the derivatives up to a given order. In present talk we show how this basis is applied to solve elliptic boundary value problems in the limited domain of multidimensional Euclidean space, specified as a polyhedron.
- The efficiency and the accuracy order of the finite element scheme, algorithm and program are demonstrated by the example of exactly solvable boundary-value problem for a triangular membrane, depending on the number of finite elements of the partition of the domain and the number of piecewise polynomial basis functions.

Thank you for your attention