

Analysis and Discretization of Optimal Control Problems in Peridynamics

Joshua Siktar

jsiktar@vols.utk.edu

(joint with Tadele Mengesha and Abner J. Salgado)

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Problem statement

Find $(\overline{u}_\delta, \overline{g}_\delta) \in X_0 \times Z_{\text{ad}}$ such that

$$I(\overline{u}_\delta, \overline{g}_\delta) = \min_{g_\delta \in L^2, u_\delta \in X_0} \left\{ \int_{\Omega} F(x, u_\delta(x)) dx + \frac{\lambda}{2} \int_{\Omega} \Gamma(x) |g_\delta(x)|^2 dx \right\},$$

subject to the strongly coupled system of equations

$$\mathcal{L}_\delta u_\delta = g_\delta$$

- $\delta \geq 0$ is the degree of non-locality (the **horizon parameter** in peridynamics);
- \overline{g}_δ is a [vector-valued] external force;
- \overline{u}_δ represents the [vector-valued] displacement.
- \mathcal{L}_δ is a non-local operator, exact formula to be given.

Outline

- 1 **Problem Formulation**
- 2 **Notation and Functional Setting**
- 3 **Well-posedness**
- 4 **Convergence of state equation as $\delta \rightarrow 0^+$**
- 5 **Discretization**
- 6 **Asymptotic compatibility**

Sample candidate integrand

Suppose we want to deform our material to fit a predetermined hole of shape u_{des} as closely as possible. Then our candidate integrand is

$$F(x, u(x)) = |u(x) - u_{\text{des}}(x)|^2$$



Material
(deformable)



Hole (fixed
shape)

Goals

- Show existence and uniqueness of minimizers
- Consider behavior as $\delta \rightarrow 0^+$
- Discretize via FEMs
- Study simultaneous limit as $\delta, h \rightarrow 0^+$ (asymptotic compatibility)

Bi-linear forms

Bi-linear form induces non-local state equation:

$$B_\delta(u, v) := \iint_{\mathcal{D}_\delta} \mathfrak{A}(x, y) k_\delta(x - y) \frac{Du(x, y)}{|x - y|} \frac{Dv(x, y)}{|x - y|} dx dy = \int_{\Omega} g(x) \cdot v(x) dx$$

- \mathfrak{A} is positive, bounded, symmetric
- k_δ a kernel with suitable properties
- $\mathcal{D}_\delta := (\Omega \times \Omega_\delta) \cup (\Omega_\delta \times \Omega)$, where $\Omega_\delta := \Omega \cup \{x \in \mathbb{R}^n, \text{dist}(x, \partial\Omega) < \delta\}$
- Du is projected difference, $Du(x, y) := (u(x) - u(y)) \cdot \frac{x-y}{|x-y|}$
- Models arise in peridynamics, specifically the bond-based model

Function spaces

Our function space is based on B_δ :

$$X(\Omega_\delta; \mathbb{R}^n) := \{u|_\Omega \in L^2(\Omega; \mathbb{R}^n), B_\delta(u, u) < \infty\}$$

Version with zero non-local boundary data:

$$X_0(\Omega_\delta; \mathbb{R}^n) := \{u \in X(\Omega_\delta; \mathbb{R}^n), u = 0 \text{ in } \Omega_\delta \setminus \Omega\}$$

State equation is well-posed!

Proposition (Nonlocal Poincaré-Korn (Mengesha-Du 2014))

There exists a $\delta_0 > 0$ and a constant $C(\delta_0) > 0$ such that for all $\delta \in (0, \delta_0]$ and $u \in X_0(\Omega_\delta; \mathbb{R}^n)$,

$$\|u\|_{L^2(\Omega; \mathbb{R}^n)}^2 \leq C(\delta_0) \int_{\Omega_\delta} \int_{\Omega_\delta} k_\delta(x-y) \frac{|Du(x,y)|^2}{|x-y|^2} dx dy.$$

NOTE: The projected difference vanishes under infinitesimal rigid displacements.

Theorem (Existence and Uniqueness for State Equation)

For any $g_\delta \in L^2$, there exists a unique $u_\delta \in X_0$ such that the state system

$$B_\delta(u_\delta, w_\delta) = \langle g_\delta, w_\delta \rangle$$

is satisfied for all $w_\delta \in X_0$. Furthermore, we have the stability estimate

$$\|u_\delta\|_{X(\Omega_\delta; \mathbb{R}^n)} \lesssim \|g_\delta\|_{L^2(\Omega_\delta; \mathbb{R}^n)}$$

for some constant independent of δ .

Cost functional assumptions

$$I(u, g) := \int_{\Omega} F(x, u(x)) dx + \frac{\lambda}{2} \int_{\Omega} \Gamma(x) |g(x)|^2 dx$$

Here Z_{ad} is a box constraint, and $F : \Omega \times \mathbb{R}^n \rightarrow \mathbb{R}$ is such that:

- 1 For all $v \in \mathbb{R}^n$ the mapping $x \mapsto F(x, v)$ is measurable;
- 2 For all $x \in \Omega$ the mapping $v \mapsto F(x, v)$ is continuous and convex;
- 3 There exist $c_1 > 0$ and $\ell \in L^1(\Omega)$

$$|F(x, v)| \leq c_1 |v|^2 + \ell(x)$$

for all $x \in \Omega$, $v \in \mathbb{R}^n$. Moreover, $\Gamma \in L^\infty(\Omega)$ is positive a.e. and $\lambda \geq 0$

Well-posedness of optimal control problem

Theorem (Well-posedness)

For any $\delta > 0$: there exists $(\bar{u}_\delta, \bar{g}_\delta) \in X_0(\Omega_\delta; \mathbb{R}^n) \times Z_{ad}$ minimizing

$$I(u_\delta, g_\delta) = \int_{\Omega} F(x, u_\delta(x)) dx + \frac{\lambda}{2} \int_{\Omega} \Gamma(x) |g_\delta(x)|^2 dx,$$

where $\bar{u}_\delta \in X_0$ solves

$$B_\delta(u_\delta, v_\delta) = \int_{\Omega} g_\delta(x) \cdot v_\delta(x) dx \quad \forall v_\delta \in X_0$$

Furthermore, if F is strictly convex or $\lambda > 0$, then the minimizer is unique.

Optimality conditions

Let S_δ denote solution operator for state equation

Non-local continuous optimality conditions (including adjoint):

$$\begin{aligned}\bar{u}_\delta &= S_\delta \bar{g}_\delta \\ \bar{p}_\delta &= S_\delta^* F_u(\cdot, \bar{u}_\delta) = S_\delta F_u(\cdot, \bar{u}_\delta) \\ \langle \bar{p}_\delta + \lambda \bar{g}_\delta, \gamma_z - \bar{g}_\delta \rangle_{L^2} &\geq 0, \quad \forall \gamma_z \in Z_{\text{ad}}.\end{aligned}$$

Projection formula:

$$\bar{g}_\delta(x) = -\frac{1}{\lambda} \mathbb{P}_{Z_{\text{ad}}}(\bar{p}_\delta(x))$$

NOTE: No second-order optimality conditions needed (strict convexity!)

Convergence of state equation as $\delta \rightarrow 0^+$

Local bi-linear form (of Navier-Lamé system of linear elasticity)

$$B_0(u, v) := C(n) \int_{\Omega} \alpha(x) (2 \langle \text{Sym}(\nabla u), \text{Sym}(\nabla v) \rangle_F + \text{div}(u) \text{div}(v)) dx$$

where $C(n) := \frac{1}{(n+2)(n+4)}$.

Theorem

Suppose $\{(\bar{u}_\delta, \bar{g}_\delta)\}_{\delta>0}$ is the family of solutions to the non-local problem. Then, there is (\bar{u}, \bar{g}) such that $\bar{u}_\delta \rightarrow \bar{u}$ in $L^2(\Omega; \mathbb{R}^n)$ and $\bar{g}_\delta \rightarrow \bar{g}$ in $L^2(\Omega; \mathbb{R}^n)$. Moreover, (\bar{u}, \bar{g}) solves the local optimal control problem.

Local state equation that (\bar{u}, \bar{g}) satisfies the constraint:

$$B_0(u, v) = \int_{\Omega} g(x) \cdot v(x) dx$$

Can improve convergence of controls to strong L^2 using projection formula

Discrete Formulation

- Use continuous piecewise linears for states
- Use piecewise constants for controls
- Discrete optimal control problem is well-posed

Optimality conditions (discrete)

Let $S_{\delta,h}$ denote solution operator for state equation

Non-local discrete optimality conditions (including adjoint):

$$\begin{aligned}\overline{u_{\delta,h}} &= S_{\delta,h} \overline{g_{\delta,h}} \\ \overline{p_{\delta,h}} &= S_{\delta,h}^* F_u(\cdot, \overline{u_{\delta,h}}) = S_{\delta,h} F_u(\cdot, \overline{u_{\delta,h}}) \\ \langle \overline{p_{\delta,h}} + \lambda \overline{g_{\delta,h}}, \gamma_z - \overline{g_{\delta,h}} \rangle_{L^2} &\geq 0, \quad \forall \gamma_z \in Z_{\text{ad}} \cap Z_h.\end{aligned}$$

Projection formula:

$$\overline{g_{\delta,h}}(x) = -\frac{1}{\lambda} \mathbb{P}_{Z_{\text{ad}}}(\Pi_0 \overline{p_{\delta,h}}(x))$$

Here Π_0 is defined as $\Pi_0 z := f_T z$ on each triangle T in our mesh, and Z_h is the piecewise constants

Intermediary Functions

By Lax-Milgram, we may define $\hat{u}_\delta, \hat{p}_\delta \in X_0(\Omega_\delta; \mathbb{R}^n)$ such that

$$B_\delta(\hat{u}_\delta, v_\delta) = \langle \overline{g_{\delta,h}}, v_\delta \rangle \quad \forall v_\delta \in X_0(\Omega_\delta; \mathbb{R}^n);$$

$$B_\delta(v_\delta, \hat{p}_\delta) = \langle v_\delta, \overline{u_{\delta,h}} \rangle \quad \forall v_\delta \in X_0(\Omega_\delta; \mathbb{R}^n);$$

also define $\hat{u}_h, \hat{p}_h \in H_0^1(\Omega; \mathbb{R}^n)$ such that

$$B_0(\hat{u}_h, v) = \langle \overline{g_h}, v \rangle \quad \forall v \in H_0^1(\Omega; \mathbb{R}^n);$$

$$B_0(v, \hat{p}_h) = \langle v, \hat{u}_h \rangle \quad \forall v \in H_0^1(\Omega; \mathbb{R}^n).$$

Non-local problem convergence: summary

Theorem (Convergence)

In the setting of our problems,

$$\|\overline{u_\delta} - \overline{u_{\delta,h}}\|_{X(\Omega_\delta; \mathbb{R}^n)} \lesssim \omega(h) + \inf_{v_{\delta,h} \in X_{\delta,h}} \|\widehat{u}_\delta - v_{\delta,h}\|_{X(\Omega_\delta; \mathbb{R}^n)} + \inf_{v_{\delta,h} \in X_{\delta,h}} [\overline{u_\delta} - v_{\delta,h}]_{X(\Omega_\delta; \mathbb{R}^n)} + \inf_{v_{\delta,h} \in X_{\delta,h}} [\overline{p_\delta} - v_{\delta,h}]_{X(\Omega_\delta; \mathbb{R}^n)};$$

$$\|\overline{g_\delta} - \overline{g_{\delta,h}}\|_{L^2(\Omega; \mathbb{R}^n)}^2 \lesssim \omega(h)^2 + \left(\inf_{v_{\delta,h} \in X_{\delta,h}} [\overline{u_\delta} - v_{\delta,h}]_{X(\Omega_\delta; \mathbb{R}^n)} \right)^2 + \left(\inf_{v_{\delta,h} \in X_{\delta,h}} [\overline{p_\delta} - v_{\delta,h}]_{X(\Omega_\delta; \mathbb{R}^n)} \right)^2.$$

$$\|\overline{p_\delta} - \overline{p_{\delta,h}}\|_{X(\Omega_\delta; \mathbb{R}^n)} \lesssim \omega(h) + \inf_{v_{\delta,h} \in X_{\delta,h}} \|\widehat{p}_h - v_{\delta,h}\|_{X(\Omega_\delta; \mathbb{R}^n)} + \inf_{v_{\delta,h} \in X_{\delta,h}} \|\widehat{u}_\delta - v_{\delta,h}\|_{X(\Omega_\delta; \mathbb{R}^n)} + \inf_{v_{\delta,h} \in X_{\delta,h}} [\overline{u_\delta} - v_{\delta,h}]_{X(\Omega_\delta; \mathbb{R}^n)} + \inf_{v_{\delta,h} \in X_{\delta,h}} [\overline{p_\delta} - v_{\delta,h}]_{X(\Omega_\delta; \mathbb{R}^n)}.$$

Non-local problem convergence: comments

- Idea for control proof attributed to D'Elia, Glusa, Otárola
- Here $\omega(h)$ represents the approximation properties of the projection Π_0
- $X_{\delta,h}$ is our discrete non-local space
- If our kernel is of fractional type, i.e. $k_\delta(\xi) \sim \frac{1}{|\xi|^{n+2s}} \chi_{B(0,\delta)}(\xi)$, then $\omega(h) \sim h^s$

Discrete analogue of convergence

Theorem (Discrete Convergence)

Suppose $\{(\overline{u}_{\delta,h}, \overline{g}_{\delta,h})\}_{\delta>0}$ is the family of solutions to the non-local discrete problem. Then, there is $(\overline{u}_h, \overline{g}_h)$ such that $\overline{u}_{\delta,h} \rightarrow \overline{u}_h$ in $L^2(\Omega; \mathbb{R}^n)$ and $\overline{g}_{\delta,h} \rightarrow \overline{g}_h$ in $L^2(\Omega; \mathbb{R}^n)$. Moreover, $(\overline{u}_h, \overline{g}_h)$ solves the local discrete optimal control problem.

What is asymptotic compatibility?

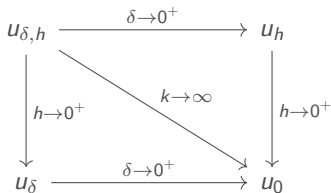
- Introduced by X. Tian and Q. Du (2014)
- Originally developed for linear, non-local systems

$$\mathcal{L}_{\delta,h}u_{\delta,h} = f$$

- Unconditional convergence of approximations in both discretization and horizon parameters

Definition (Asymptotic Compatibility)

Given fixed data f in a Hilbert Space, the family of solutions $\{u_{\delta,h}\}_{\delta,h>0}$ is **asymptotically compatible** in $\delta, h > 0$ if for any sequences $\{\delta_k\}_{k=1}^{\infty}, \{h_k\}_{k=1}^{\infty}$ with $\delta_k, h_k \rightarrow 0$, we have that $u_{\delta_k, h_k} \rightarrow u_0$ strongly in some Hilbert space norm, where u_0 is the solution to a local, continuous problem.



What is asymptotic compatibility? (continued)

Definition (Asymptotic Compatibility for Optimal Control)

We say that the family of solutions $\{(\overline{u}_{\delta,h}, \overline{g}_{\delta,h})\}_{h>0, \delta>0}$ to the nonlocal discrete optimal control problem is **asymptotically compatible** in $\delta, h > 0$ if for any sequences $\{\delta_k\}_{k=1}^{\infty}, \{h_k\}_{k=1}^{\infty}$ with $\delta_k, h_k \rightarrow 0$, we have that $\overline{g}_{\delta_k, h_k} \rightarrow \overline{g}$ strongly in $L^2(\Omega; \mathbb{R}^n)$, and $\overline{u}_{\delta_k, h_k} \rightarrow \overline{u}$ strongly in $L^2(\Omega; \mathbb{R}^n)$. Here $(\overline{u}, \overline{g}) \in H_0^1(\Omega; \mathbb{R}^n) \times Z_{\text{ad}}$ denotes the optimal solution for the local continuous problem.

NOTE: In particular, $H_0^1(\Omega; \mathbb{R}^n)$ is the limiting space of $X_0(\Omega_\delta; \mathbb{R}^n)$ as $\delta \rightarrow 0^+$

$$\begin{array}{ccc}
 (\overline{u}_{\delta,h}, \overline{g}_{\delta,h}) & \xrightarrow{\delta \rightarrow 0^+} & (\overline{u}_h, \overline{g}_h) \\
 \downarrow h \rightarrow 0^+ & \searrow k \rightarrow \infty & \downarrow h \rightarrow 0^+ \\
 (\overline{u}_\delta, \overline{g}_\delta) & \xrightarrow{\delta \rightarrow 0^+} & (\overline{u}, \overline{g})
 \end{array}$$

Asymptotic compatibility: result and notation

Theorem

Assume \mathfrak{A} is Lipschitz. Then, our family of optimal control problems is asymptotically compatible as $\delta, h \rightarrow 0^+$.

Define $A_\delta : X_0(\Omega_\delta; \mathbb{R}^n) \rightarrow (X_0(\Omega_\delta; \mathbb{R}^n))^*$ as the invertible operator such that

$$\langle A_\delta u, v \rangle_{X_0^*, X_0} = B_\delta(u, v) \quad \forall u, v \in X_0(\Omega_\delta; \mathbb{R}^n);$$

define $A_0 : H_0^1(\Omega; \mathbb{R}^n) \rightarrow H^{-1}(\Omega; \mathbb{R}^n)$ as the invertible operator such that

$$\langle A_0 u, v \rangle_{H^{-1}, H_0^1} = B_0(u, v) \quad \forall u, v \in H_0^1(\Omega; \mathbb{R}^n).$$

Proof of asymptotic compatibility

Needed preliminaries:

- 1 Given a $v \in H_0^1(\Omega; \mathbb{R}^n)$, and $h_k, \delta_k \rightarrow 0$, we can find a sequence $v_k \in X_{\delta_k, h_k}$ such that $v_k \rightarrow v$ strongly in $H^1(\Omega; \mathbb{R}^n)$ as $k \rightarrow \infty$.
- 2 For any sequences $\{\delta_k\}_{k=1}^\infty, \{h_k\}_{k=1}^\infty$ with $\delta_k, h_k \rightarrow 0$, there exists a $C > 0$ so that $\|\overline{u_{\delta_k, h_k}}\|_{X(\Omega_{\delta_k}; \mathbb{R}^n)} \leq C$ uniformly in $k \in \mathbb{N}^+$.
- 3 We have that $A_\delta u \in L^2(\Omega; \mathbb{R}^n)$ and $\lim_{\delta \rightarrow 0^+} \|A_\delta u - A_0 u\|_{L^2(\Omega; \mathbb{R}^n)} = 0$ for each $u \in C_0^\infty(\Omega; \mathbb{R}^n)$.

Pick sub-sequence of $\{(\overline{u_k}, \overline{g_k}, \overline{p_k})\}_{k=1}^\infty$ so there is a limit point $(u_*, g_*, p_*) \in H_0^1(\Omega; \mathbb{R}^n) \times Z_{\text{ad}} \times H_0^1(\Omega; \mathbb{R}^n)$ with convergence in appropriate topology (weak convergence of controls)

Proof of asymptotic compatibility (continued)

Step 1: Show that $B_0(u_*, \varphi) = \langle g_*, \varphi \rangle$ for all $\varphi \in H_0^1(\Omega; \mathbb{R}^n)$

Pick $\varphi \in C_0^\infty(\Omega; \mathbb{R}^n)$, let $w_k := I_k \varphi$ (nodal interpolation), $w_k \rightarrow \varphi$ in $W^{1,\infty}(\Omega; \mathbb{R}^n)$, then compute limit as $k \rightarrow \infty$ of

$$B_{\delta_k}(\overline{u_k}, w_k) = \langle A_{\delta_k} \varphi, \overline{u_k} \rangle_{X_0^*, X_0} + \langle A_{\delta_k}(w_k - \varphi), \overline{u_k} \rangle_{X_0^*, X_0} =: I_k + II_k.$$

Step 2: Show that $B_0(\varphi, p_*) = \langle u_*, \varphi \rangle$ for all $\varphi \in H_0^1(\Omega; \mathbb{R}^n)$

Strategy is identical to Step 1!

Step 3: Show that $g_*(x) = \mathbb{P}_{Z_{\text{ad}}}(-\frac{1}{\lambda} p_*(x))$

Recall that $\overline{g_k}(x) = \mathbb{P}_{Z_{\text{ad}}}(-\frac{1}{\lambda} \Pi_0 \overline{p_k}(x))$, show $\Pi_0 \overline{p_k} \rightarrow p_*$ strongly in $L^2(\Omega; \mathbb{R}^n)$

Proof of asymptotic compatibility (continued)

Step 4: Unraveling

- Steps 1-3 and uniqueness of solutions to optimality system give $\bar{u} = u_*$, $\bar{g} = g_*$, and $\bar{p} = p_*$
- This is the limit point reached for any sub-sequence of original sequence
- Entire sequence of triples $\{(\bar{u}_k, \bar{g}_k, \bar{p}_k)\}_{k=1}^{\infty}$ converges to $(\bar{u}, \bar{g}, \bar{p})$

Step 5: Strong convergence of controls

Use the Lipschitz property of the projection and the estimate

$$\|\bar{g}_k - \bar{g}\|_{L^2(\Omega; \mathbb{R}^n)} \lesssim \|\bar{p} - \Pi_0 \bar{p}\|_{L^2(\Omega; \mathbb{R}^n)} + \|\Pi_0 \bar{p} - \Pi_0 \bar{p}_k\|_{L^2(\Omega; \mathbb{R}^n)}$$

Recap and closing

- Showed existence and uniqueness of minimizers
- Considered behavior as $\delta \rightarrow 0^+$
- Discretized via FEMs
- Studied simultaneous limit as $\delta, h \rightarrow 0^+$

Thank you! Questions?

Auxiliary lemmas

Lemma (Regularity of Control for Fractional-Type Kernels)

Suppose that

$$\frac{c}{|\xi|^{n+2s}} \leq \frac{k_\delta(\xi)}{|\xi|^2} \leq \frac{C}{|\xi|^{n+2s}}$$

holds for all $\xi \in B(0, \delta)$, for some $s \neq \frac{1}{2}$. Then necessarily $\overline{g}_\delta \in X(\Omega_\delta; \mathbb{R}^n)$.

Recall Fractional Sobolev Space (special case of our kernels):

$$H^s(\Omega_\delta; \mathbb{R}^n) := \left\{ u|_\Omega \in L^2(\Omega; \mathbb{R}^n), \frac{|u(x) - u(y)|}{|x - y|^{\frac{n}{2} + s}} \in L^2(\Omega_\delta \times \Omega_\delta) \right\}$$

Proof strategy:

- Mengesha-Du 2016 says that $H^s(\Omega_\delta; \mathbb{R}^n) = X(\Omega_\delta; \mathbb{R}^n)$ here
- Use projection formula $\overline{g}_\delta(x) = -\frac{1}{\lambda} \mathbb{P}_{Z_{\text{ad}}}(\overline{p}_\delta(x))$
- This pointwise projection is continuous in H^s semi-norm but not X semi-norm!

Auxiliary lemmas (continued)

Lemma (Approximation)

If $w \in L^2(\Omega_\delta; \mathbb{R}^n)$, then

$$\|\Pi_0 w - w\|_{L^2(\Omega; \mathbb{R}^n)} \leq \omega(h),$$

where $\Pi_0 : L^2(\Omega_\delta; \mathbb{R}^n) \rightarrow Z_h$ denotes the projection of a function onto the piecewise constants with respect to the given mesh. If in fact $w \in X(\Omega_\delta; \mathbb{R}^n)$ and k_δ satisfies the fractional inequality on $B(0, \delta)$ for some $s \neq \frac{1}{2}$, then

$$\|\Pi_0 w - w\|_{L^2(\Omega; \mathbb{R}^n)} \lesssim h^s \|w\|_{X(\Omega_\delta; \mathbb{R}^n)}.$$

Control convergence (continued)

Galerkin Approximations:

$q_{\delta,h} \in X_{\delta,h}$ be the Galerkin approximation to \bar{p}_δ , i.e., the solution of

$$B_\delta(v_{\delta,h}, q_{\delta,h}) = \langle \bar{u}_\delta, v_{\delta,h} \rangle \quad \forall v_{\delta,h} \in X_{\delta,h}.$$

$U_{\delta,h} \in X_{\delta,h}$ for \bar{u}_δ :

$$B_\delta(U_{\delta,h}, v_{\delta,h}) = \langle \bar{g}_\delta, v_{\delta,h} \rangle \quad \forall v_{\delta,h} \in X_{\delta,h}.$$

$r_{\delta,h} \in X_{\delta,h}$ solves

$$B_\delta(v_{\delta,h}, r_{\delta,h}) = \langle U_{\delta,h}, v_{\delta,h} \rangle \quad \forall v_{\delta,h} \in X_{\delta,h}.$$

 Back

Control convergence (continued)

Let $l_1 := \langle \overline{p}_\delta - \overline{p}_{\delta,h}, \overline{g}_{\delta,h} - \overline{g}_\delta \rangle$ and $l_2 := \langle \overline{p}_{\delta,h} + \lambda \overline{g}_{\delta,h}, \Pi_0 \overline{g}_\delta - \overline{g}_\delta \rangle$. Using optimality conditions gives

$$\lambda \|\overline{g}_\delta - \overline{g}_{\delta,h}\|_{L^2(\Omega; \mathbb{R}^n)}^2 \leq l_1 + l_2.$$

$$l_1 = \langle \overline{p}_\delta - q_{\delta,h}, \overline{g}_{\delta,h} - \overline{g}_\delta \rangle + \langle q_{\delta,h} - r_{\delta,h}, \overline{g}_{\delta,h} - \overline{g}_\delta \rangle + \langle r_{\delta,h} - \overline{p}_{\delta,h}, \overline{g}_{\delta,h} - \overline{g}_\delta \rangle =: l_{1,1} + l_{1,2} + l_{1,3}.$$

By use of Galerkin approximations, find that $l_{1,3} \leq 0$ and

$$l_{1,1} \lesssim \|\overline{g}_{\delta,h} - \overline{g}_\delta\|_{L^2(\Omega; \mathbb{R}^n)} \inf_{v_{\delta,h} \in X_{\delta,h}} [\overline{p}_\delta - v_{\delta,h}]_{X(\Omega_\delta; \mathbb{R}^n)};$$

$$l_{1,2} \lesssim \|\overline{g}_{\delta,h} - \overline{g}_\delta\|_{L^2(\Omega; \mathbb{R}^n)} \inf_{v_{\delta,h} \in X_{\delta,h}} [\overline{u}_\delta - v_{\delta,h}]_{X(\Omega_\delta; \mathbb{R}^n)}.$$

Control convergence (continued)

By Young's Inequality,

$$I_1 \leq \frac{\lambda}{3} \|\overline{g}_{\delta,h} - \overline{g}_{\delta}\|_{L^2(\Omega; \mathbb{R}^n)}^2 + C \left(\inf_{v_{\delta,h} \in X_{\delta,h}} [\overline{u}_{\delta} - v_{\delta,h}]_{X(\Omega_{\delta}; \mathbb{R}^n)} \right)^2 + C \left(\inf_{v_{\delta,h} \in X_{\delta,h}} [\overline{p}_{\delta} - v_{\delta,h}]_{X(\Omega_{\delta}; \mathbb{R}^n)} \right)^2.$$

Control convergence (continued)

Now we write l_2 as

$$\begin{aligned} \langle \overline{p}_{\delta,h} + \lambda \overline{g}_{\delta,h}, \Pi_0 \overline{g}_{\delta} - \overline{g}_{\delta} \rangle &= \langle \overline{p}_{\delta} + \lambda \overline{g}_{\delta}, \Pi_0 \overline{g}_{\delta} - \overline{g}_{\delta} \rangle + \lambda \langle \overline{g}_{\delta,h} - \overline{g}_{\delta}, \Pi_0 \overline{g}_{\delta} - \overline{g}_{\delta} \rangle + \\ &\langle \overline{p}_{\delta,h} - r_{\delta,h}, \Pi_0 \overline{g}_{\delta} - \overline{g}_{\delta} \rangle + \langle r_{\delta,h} - q_{\delta,h}, \Pi_0 \overline{g}_{\delta} - \overline{g}_{\delta} \rangle + \langle q_{\delta,h} - \overline{p}_{\delta}, \Pi_0 \overline{g}_{\delta} - \overline{g}_{\delta} \rangle =: \\ &l_{2,1} + l_{2,2} + l_{2,3} + l_{2,4} + l_{2,5}. \end{aligned}$$

Control convergence (continued)

Use that $\Pi_0(\bar{p}_\delta + \lambda \bar{g}_\delta) = 0$ to estimate $l_{2,1}$ as

$$l_{2,1} \leq \omega(h).$$

For $l_{2,2}$, use Cauchy and stability:

$$l_{2,2} \leq \frac{\lambda}{3} \|\bar{g}_{\delta,h} - \bar{g}_\delta\|_{L^2(\Omega; \mathbb{R}^n)}^2 + \omega(h),$$

Control convergence (continued)

For $l_{2,3}$, use Galerkin approximations and the stability:

$$l_{2,3} \leq \omega(h)^2 + \left(\inf_{v_{\delta,h} \in X_{\delta,h}} [\bar{u}_{\delta} - v_{\delta,h}]_{X(\Omega_{\delta}; \mathbb{R}^n)} \right)^2$$

For $l_{2,4}$ and $l_{2,5}$, use Céa's lemma and Cauchy:

$$l_{2,4} \leq \omega(h)^2 + \left(\inf_{v_{\delta,h} \in X_{\delta,h}} [\bar{u}_{\delta} - v_{\delta,h}]_{X(\Omega_{\delta}; \mathbb{R}^n)} \right)^2 ;$$

$$l_{2,5} \leq \omega(h)^2 + \left(\inf_{v_{\delta,h} \in X_{\delta,h}} [\bar{p}_{\delta} - v_{\delta,h}]_{X(\Omega_{\delta}; \mathbb{R}^n)} \right)^2 .$$

Control convergence (continued)

Use Young's Inequality and combine all the estimates to get

$$\frac{\lambda}{3} \|\overline{g_\delta} - \overline{g_{\delta,h}}\|_{L^2(\Omega; \mathbb{R}^n)}^2 \lesssim \omega(h)^2 + \left(\inf_{v_{\delta,h} \in X_{\delta,h}} [\overline{u_\delta} - v_{\delta,h}]_{X(\Omega_\delta; \mathbb{R}^n)} \right)^2 + \left(\inf_{v_{\delta,h} \in X_{\delta,h}} [\overline{p_\delta} - v_{\delta,h}]_{X(\Omega_\delta; \mathbb{R}^n)} \right)^2.$$

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