

Superconvergence Analysis of C^m Finite Element Methods for Fourth-Order Elliptic Equations I: One Dimensional Case

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Abstract. In this paper, we study three families of C^m ($m=0,1,2$) finite element methods for one dimensional fourth-order equations. They include C^0 and C^1 Galerkin methods and a C^2 - C^0 Petrov-Galerkin method. Existence, uniqueness and optimal error estimates of the numerical solution are established. A unified approach is proposed to study the superconvergence property of these methods. We prove that, for k th-order elements, the C^0 and C^1 finite element solutions and their derivative are superconvergent with rate h^{2k-2} ($k \geq 3$) at all mesh nodes; while the solution of the C^2 - C^0 Petrov-Galerkin method and its first- and second-order derivatives are superconvergent with rate h^{2k-4} ($k \geq 5$) at all mesh nodes. Furthermore, interior superconvergence points for the l -th ($0 \leq l \leq m+1$) derivative approximations are also discovered, which are identified as roots of special Jacobi polynomials, Lobatto points, and Gauss points. As a by-product, we prove that the C^m finite element solution is superconvergent towards a particular Jacobi projection of the exact solution in the H^l ($0 \leq l \leq m+1$) norms. All theoretical findings are confirmed by numerical experiments.

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1 Introduction

Fourth-order partial differential equations are important mathematical models and widely used in physics and engineering such as elastic bending problems in structure

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mechanics [29, 46] and strain gradient theory [5, 45]. Among numerous numerical methods to approximate fourth-order equations and biharmonic problems, the standard C^1 -conforming finite element method is in common use (see, e.g., [13]). To relax the continuity condition for derivatives of C^1 -conforming elements, some C^0 elements, on the other hand, have been developed. We refer to [10, 41, 49] for the mixed finite element method, and [25] for the interior penalty Galerkin method. Meanwhile, non-conforming finite elements, e.g., the Adini element [1] and the Morley element [40, 44], have also found their applications in solving fourth-order equations, due to their flexibility of handling high order derivatives. In addition, discontinuous Galerkin (DG) methods have been proposed for solving time-dependent fourth-order equations [39, 52], fourth-order boundary value problems [8, 32] and biharmonic equations [27]. More recently, hybrid high-order methods, which can be embedded into the broad framework of hybridizable DG methods, have also been successfully implemented for fourth-order problems. We refer to [11, 24] for this line of research.

Despite rich literature on numerical methods for fourth-order equations, however, the superconvergence study for those methods is still far from developed. Superconvergence is a hot topic and has attracted much attention in scientific and engineering computations. For the past several decades, the superconvergence theory has been well established for the classical C^0 -conforming finite element method (see, e.g., [7, 12, 19, 20, 26, 33, 34, 36, 42, 47, 48, 57]), the C^0 finite volume method (see, e.g., [14–16, 23, 51]), the spectral Galerkin method (see, e.g., [54, 55]), and the DG method (see, e.g., [2–4, 21, 22, 28, 50, 53, 56]). Most of these superconvergence results were developed for second-order elliptic problems while the relevant work for fourth-order equations is far from complete. In [35] and [6], the authors studied the superconvergence of the Ciarlet-Raviart method and the Hellan-Herrmann-Johnson method for the biharmonic equation, respectively. Superconvergence properties for the Morley element were also investigated in [30, 31]. In [9], the authors established superconvergence results of the ultra weak discontinuous Galerkin method for fourth-order boundary value problems. As for superconvergence of C^m finite element methods for fourth-order equations, the only result we know of is in [19], where the author proved that both the function value and its first-order derivative approximations of the C^1 -conforming solution are superconvergent at mesh nodes with order h^{2k-2} .

This paper is the first one in the series of superconvergence analysis of C^m ($m=0,1,2$) finite element methods for fourth-order problems, where one dimensional equations are under concerned. The C^1 method we adopt in this study is the standard C^1 - C^1 conforming finite element method, here by C^m - C^n we mean that the trial space is taken as C^m element while the test space is chosen as C^n element. The C^0 method we concerned is the C^0 - C^0 Galerkin method which belongs to the category of the interior penalty Galerkin method, where the penalty term and coefficients need to be selected to ensure the stability or well-posedness of the solution. For the purpose of superconvergence, the penalty term is specially designed in our C^0 - C^0 Galerkin schemes. The proposed C^2 - C^0 Petrov-Galerkin scheme for fourth-order equations is brand new, which provides a better ap-