

# Finite Elements for linear hyperbolic PDEs in polygonal domains

**Fabian Müller**

**Christoph Schwab**

Seminar for Applied Mathematics, ETH Zurich



## Linear second-order hyperbolic PDE

$$\begin{aligned} \partial_t^2 \mathbf{u}(\mathbf{x}, t) - \mathcal{A}[\mathbf{u}](\mathbf{x}, t) &= \mathbf{f}(\mathbf{x}, t), & (\mathbf{x}, t) \in Q, \\ \mathbf{u}(\cdot, t = 0) &\equiv \mathbf{u}_0, \\ \partial_t \mathbf{u}(\cdot, t = 0) &\equiv \mathbf{u}_1, \\ \mathbf{u}(\mathbf{x}, t) &= \mathbf{0}, & (\mathbf{x}, t) \in \Gamma_D \times I, \\ \mathcal{N}[\mathbf{u}](\mathbf{x}, t) &= \mathbf{0}, & (\mathbf{x}, t) \in \Gamma_N \times I, \end{aligned}$$

with...

$$\mathbf{u}(\mathbf{x}, t) \in \mathbb{C}^m,$$

Polygonal domain  $G \subseteq \mathbb{R}^2$ ,

Time interval  $T_{\max} > 0$ ,  $I := (0, T_{\max})$ , define  $Q := G \times I$ .

Data  $\mathbf{f}(\mathbf{x}, t) \in L^2(I, L^2(G)^m)$ ,  $\mathbf{u}_0 \in H^1(G)^m$ ,  $\mathbf{u}_1 \in L^2(G)^m$ .

Linear, elliptic second-order differential operator  $\mathcal{A}$ .

## Operator $\mathcal{A}$ and its FEM-discretization

$$\mathcal{A}[\mathbf{u}](\mathbf{x}) := \sum_{k,l=1}^2 \mathbf{A}_{kl}(\mathbf{x}) \partial_k \partial_l \mathbf{u}, \quad \mathbf{A}_{kl} \in C^\infty(\bar{G}, \mathbb{C}^{m \times m}).$$

**Symmetry:**  $\mathbf{A}_{kl} = (\overline{\mathbf{A}_{lk}})^T$ ,  $\mathbf{A}_{kl} = \mathbf{A}_{lk}$ .

**Ellipticity:**  $\exists c > 0$ , s.t. for all tuples  $(\boldsymbol{\eta}_1, \boldsymbol{\eta}_2)$  with  $\boldsymbol{\eta}_k \in \mathbb{R}^m$ ,

$$\sum_{k,l} \langle \mathbf{A}_{kl} \boldsymbol{\eta}_k, \boldsymbol{\eta}_l \rangle_{2, \mathbb{R}^m} \geq c \sum_k \|\boldsymbol{\eta}_k\|_2^2.$$

**Weak form:** Choose  $V \subseteq H^1(G)^m$  s.t. for all  $t \in I$ :

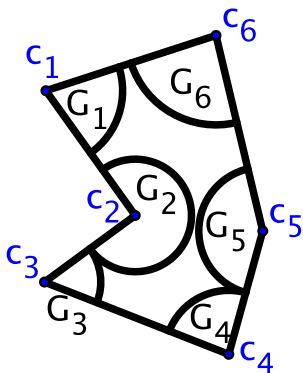
$$\partial_t^2 (\mathbf{u}(\cdot, t), \mathbf{v}) + a(\mathbf{u}(\cdot, t), \mathbf{v}) = (\mathbf{f}(\cdot, t), \mathbf{v}) \quad \forall \mathbf{v} \in V.$$

**Semi-Discretization:** conforming FEM on spatial Mesh  $\mathcal{M}$ :

$$V_h := \mathcal{S}^{p,1}(\mathcal{M}, G) + \text{Basis choice} \quad \Rightarrow \mathbf{M}\ddot{\mathbf{u}}(t) + \mathbf{A}\mathbf{u}(t) = \mathbf{l}(t)$$

## Domain

- Polygon  $G \subseteq \mathbb{R}^2$ , open, bounded, with straight sides.
- Corners  $\mathbf{c}_i \in \partial G$ ,  $i = 1, \dots, M$ .
- Interior opening angles  $\phi_i \in (0, 2\pi]$ .
- Border  $\partial G = \Gamma_N \cup \Gamma_D$ .
- Edge  $\mathbf{e}_j$ :  $\mathbf{e}_j \in \Gamma_N$  (x-) or  $\mathbf{e}_j \in \Gamma_D$ .
- Local domains  $G_i := G \cap B_{R_i}(\mathbf{c}_i)$ .
- In  $G_i$ : Polar coordinates centered at  $\mathbf{c}_i$  denoted by  $(r_i, \vartheta_i)$ .



## Problem: Corner singularities in $\mathbf{x}$

- Convergence rate w. r. to #d.o.f.: For each  $t \in I$ ,

$$|\mathbf{u}(\cdot, t) - \mathbf{u}_{\text{FE},p}(\cdot, t)|_{H^1(G)} = O(N^{-\rho}), \quad N \rightarrow \infty,$$

with  $\rho = \frac{\min(p+1, s)-1}{2}$ ,  $N := \dim(V_h)$ ,  $\mathbf{u} \in C^2(\bar{I}, H^s(G))^m$ .

- Towards  $\mathbf{c}_i$ :  $\mathbf{u}(\mathbf{x}, t) \simeq c_i(t) r_i^{\lambda^{(i)}} \Phi^{(i)}(\vartheta_i) + \text{higher regularity}$ ,  
 with  $\Phi^{(i)} \in C^\infty([0, \phi_i])^m$ , and generally,  $\Re \lambda^{(i)} > 0$  only.

**Problem:**  $\mathbf{x} \mapsto (r_i)^\lambda \in H^s(G)$  for  $s < \Re \lambda + 1$  only.

$\Rightarrow \rho = \frac{s-1}{2} < \frac{\Re \lambda}{2}$  instead of  $\frac{p}{2}$ , for uniform refinement.

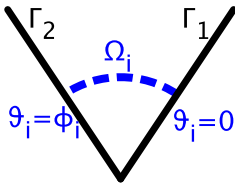
# Outline

1. Asymptotics of  $\mathbf{u}(\mathbf{x}, t)$  towards corners.
2. Local mesh refinements.
3. Semidiscrete convergence result.
4. Experiments.

## Singular exponents and functions for $\mathcal{A} = \Delta$

**Assumption: Wave equation**, i.e.  $m = 1$ ,  $\mathcal{A} = \Delta$ .

- Corner  $c_i$ : Two edges  $\Gamma_{1,2}$ , can belong to  $\Gamma_D$  or  $\Gamma_N$ .
- $\Omega_i$ : Arc around  $c_i$ ,  $\Omega_i \simeq (0, \phi_i)$ .
- Boundary evaluation  $\mathfrak{R}_i : H^2(\Omega) \rightarrow \mathbb{C}^2$ , according to bdry. conditions at  $\Gamma_{1,2}$ .



*Singular exponents:*  $\lambda_n^{(i)} = \sqrt[+]{\hat{\lambda}_n^{(i)}}$ , where

$$-\partial_{\vartheta_i}^2 \Phi^{(i)}(\vartheta_i) = \hat{\lambda}^{(i)} \Phi^{(i)}(\vartheta_i), \quad \text{and} \quad \mathfrak{R}_i \Phi^{(i)} = (0, 0).$$

*Singular functions:*  $S_{n,i}(r_i, \vartheta_i) := r_i^{\lambda_n^{(i)}} \Phi_n^{(i)}(\vartheta_i)$ , for  $n \in \mathbb{N}$ .

## Singular exponents and functions: Values

**Assumption:**  $m = 1$ ,  $\mathcal{A} = \Delta$ .

Consider different cases of  $\Gamma_{1,2} \subseteq \Gamma_D$  or  $\Gamma_N$ .

**pure Dirichlet:** If  $\Gamma_1 \cup \Gamma_2 \subset \Gamma_D$ , for  $n \in \mathbb{N}$ ,

$$\lambda_n^{(i)} = n \frac{\pi}{\phi_i}, \quad \text{and} \quad \Phi_n^{(i)}(\vartheta_i) := \sin(\lambda_n^{(i)} \vartheta_i).$$

**pure Neumann:** If  $\Gamma_1 \cup \Gamma_2 \subset \Gamma_N$ , for  $n \in \mathbb{N}_0$ ,

$$\lambda_n^{(i)} = n \frac{\pi}{\phi_i}, \quad \text{and} \quad \Phi_n^{(i)}(\vartheta_i) := \cos(\lambda_n^{(i)} \vartheta_i).$$

**Dirichlet-Neumann\*:** If  $\Gamma_1 \subset \Gamma_D$ ,  $\Gamma_2 \subset \Gamma_N$ , for  $n \in \mathbb{N}$ ,

$$\lambda_n^{(i)} = (n - 1/2) \frac{\pi}{\phi_i}, \quad \text{and} \quad \Phi_n^{(i)}(\vartheta_i) := \sin\left(\lambda_n^{(i)} \vartheta_i\right),$$

(or  $\cos$ , for Neumann-Dirichlet).



## Singular exponents and functions: General case

**General  $\mathcal{A}$ :** More complicated eigenvalue problems to solve.

- Find normal eigenvalues  $\lambda \in \mathbb{C}$  of

$$\mathfrak{A}(\lambda) := \left\{ r^{1-\lambda} \mathcal{A}[r^\lambda \cdot], r^{1-\lambda} \mathfrak{N}[r^\lambda \cdot] \right\}.$$

- Eigenvalues  $\left( \lambda_n^{(i)} \right)_n$  isolated in  $\mathbb{C}$ .
- $\lambda_n^{(i)}$  with partial multiplicities  $\kappa_J^{(i)} \leq \dots \leq \kappa_1^{(i)}$ , system of Jordan chains  $\left\{ \Phi_{n,(i)}^{(0,j)}, \dots, \Phi_{n,i}^{(\kappa_j-1,j)}, j = 1, \dots, J \right\}$ .

$$\mathbf{S}_{n,i}^{k,j}(r_i, \vartheta_i) = r^{\lambda_n^{(i)}} \sum_{j=1}^J \sum_{k=0}^{\kappa_j-1} \sum_{q=0}^k (\log(r))^{q-1} \Phi_{n,i}^{(k-q,j)}(\vartheta_i)$$

## Weighted Sobolev spaces

Although  $\mathbf{x} \mapsto r^\lambda \notin H^2(G)$  for  $\Re\lambda \leq 1$ , but

$$\|r^\gamma \mathbf{D}^2 \mathbf{S}_{n,i}^{k,j}\|_{L^2(G)^m} < \infty, \quad \text{for } \gamma \in [0, 1), \gamma > 1 - \Re\lambda_n^{(i)}.$$

The regularity scale for solutions  $\mathbf{u}(\mathbf{x}, t)$  is (given  $\gamma > 0, \beta \in \mathbb{R}$ ),

$$\|\mathbf{v}\|_{V_{\beta,\gamma}^s(G)^m}^2 := \sum_{j,k=0}^s \int_I \int_G e^{-2\gamma t} r^{2(\beta+k-s)} \left| \partial_t^j \mathbf{D}^k \mathbf{v}(\mathbf{x}) \right|^2 d\mathbf{x}.$$

### Lemma

Given  $q, s, s' > 0, \beta < -q, q+1 \geq s+s'$ . Then, for all  $\gamma > 0$ ,

$$V_{\beta+q,\gamma}^{q+1}(G) \hookrightarrow H^s(I, H^{s'}(G)).$$

## Decomposition Theorem [Kokotov, Plamenevskii '99, '04]

**Cut-off:**  $\chi_i \in C^\infty([0, \infty))$ , with  $\chi_i(r_i) = \begin{cases} 1 & \text{if } r < R_i/2 \\ 0 & \text{if } r > R_i. \end{cases}$

$\Rightarrow$  For all  $s, s' \in \mathbb{N}_0$ ,  $\mathbf{u}(\mathbf{x}, t)$  admits a decomposition:

$$\mathbf{u}(\mathbf{x}, t) = \mathbf{u}_{reg}^{s,s'}(\mathbf{x}, t) + \sum_{i \leq M} \chi_i(r_i) \mathbf{u}_{sing,i}^{s,s'}(\mathbf{x}, t),$$

$$\text{with } \mathbf{u}_{sing,i}^{s,s'}(\mathbf{x}, t) := \sum_{n=1}^{N(i;s,s')} \sum_{k,j} c_{n,i}^{k,j}(\mathbf{x}, t) \mathbf{S}_{n,i}^{k,j}(r_i, \vartheta_i),$$

where  $c_{n,i}^{k,j} \in H^\alpha(I, C^\infty(\bar{G}))$ ,  $\mathbf{u}_{reg}^{s,s'} \in H^s(I; H^{s'}(G))^m$ ,

generally,  $\alpha < 3$ , hence  $\mathbf{u} \notin C^2(\bar{I}, L^2(G))^m!$

## Regularity of $\mathbf{u}_{sing,i}^{s,s'}(\mathbf{x}, t)$ I

**Singularity in  $t$ :** In general,  $c_{n,i}^{k,j}(\mathbf{x}, t) \notin C^2(\bar{I}, C^\infty(\bar{G}))$ .

→ ongoing research.

### Theorem (Kokotov, Plamenevskiĭ)

*Whenever  $\mathbf{u}_0, \mathbf{u}_1 \in C_0^\infty(G)^m$  and  $\mathbf{f} \in C_0^\infty(I, C_0^\infty(G))^m$ , we have that  $c_{n,i}^{k,j}(\mathbf{x}, t)$  is  $C^\infty(\bar{I}, C^\infty(\bar{G}))$ .*

## Regularity of $\mathbf{u}_{sing,i}^{s,s'}(\mathbf{x}, t)$ II

**Recall:**  $\mathbf{u}_{sing,i}^{s,s'}(\mathbf{x}, t) = \sum c_{n,i}^{k,j}(\mathbf{x}, t) \mathbf{S}_{n,i}(r_i, \vartheta_i)$ .

### Singularity in $\mathbf{x}$ :

- $c_{n,i}^{k,j}$  smooth in  $\mathbf{x}$ .
- $\mathbf{x} \mapsto r_i^\lambda \log(r_i)^q \in H^s(G_i)$  for  $s < \Re\lambda + 1$ .

**Example:**  $\mathcal{A} = \Delta$ ,  $\partial G = \Gamma_D$ : Worst case  $\lambda_{\min} = \pi/\max(\phi_i)$ .

- But  $r_i^\lambda \log(r_i)^q \in C^\infty((\varepsilon, R_i))$  for  $\varepsilon > 0$ .

“Singularity concentrated in  $r = 0$ !”

⇒ Can use locally refined meshes to recuperate optimal convergence rates.

## Regularity of $\mathbf{u}_{sing,i}^{s,s'}(\mathbf{x}, t)$ III

Concentration of singularities is not according to the intuition of “propagation”.

- Fourier transform the time variable  $t \mapsto \sigma$ .
- Get a parametric problem

$$-\sigma^2 \hat{\mathbf{u}}(\mathbf{x}, \sigma) - \mathcal{A}[\hat{\mathbf{u}}](\mathbf{x}, \sigma) = \hat{\mathbf{f}}(\mathbf{x}, \sigma)$$

- Singularities for such parametric problems are concentrated in the corners, for all  $\sigma$ .

[Nazarov and Plamenevskiĭ, 1994]

## Local mesh refinement: Overview

- Mesh family  $\{\mathcal{M}_h\}_{h>0}$  on  $G \Rightarrow V_h := S^{p,1}(\mathcal{M}_h, G)^m$ .
- Refinement parameter  $N_h := \dim(V_h) \simeq \#\mathcal{M}_h$ .
- Separate errors

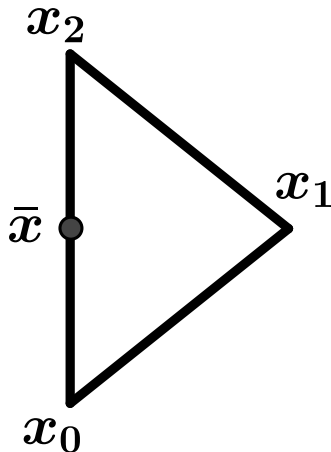
$$\|\mathbf{u}(\cdot, t) - \mathbf{u}_{FE,p}(\cdot, t)\| \leq \inf_{\mathbf{v} \in V_h} \|\mathbf{u}_{reg}^{s,s'}(\cdot, t) - \mathbf{v}\| + \sum_{i \leq M} \inf_{\mathbf{v} \in V_h} \|\chi_i \mathbf{u}_{sing,i}^{s,s'}(\cdot, t) - \mathbf{v}\|.$$

- Choose  $s, s'$  s.t.  $\mathbf{u}_{reg}^{s,s'}(\cdot, t) \in H^{p+1}(G)^m$ .
- Find  $\{\mathcal{M}_h\}_h$ , s.t.  $\mathbf{u}_{reg}^{s,s'}(\cdot, t)$  and all  $\chi_i \mathbf{u}_{sing,i}^{s,s'}(\cdot, t)$  are approximated with optimal rates.

## Newest vertex bisection

- New vertex  $\bar{x} := \frac{1}{2}(\mathbf{x}_0 + \mathbf{x}_2)$ .
- Children  $T_1 := (\mathbf{x}_2, \bar{x}, \mathbf{x}_1)$  and  $T_2 := (\mathbf{x}_1, \bar{x}, \mathbf{x}_0)$ .
- Children bisected through  $\bar{x}$ .  
⇒ "Newest vertex bisection" (NVB).

Given  $\mathcal{M} \subset \mathcal{T}_0$ , there is a conforming refinement of  $\mathcal{T}_0$  s.t. at least all  $T \in \mathcal{M}$  are bisected!  
(see e.g. [Nochetto et al. '09])

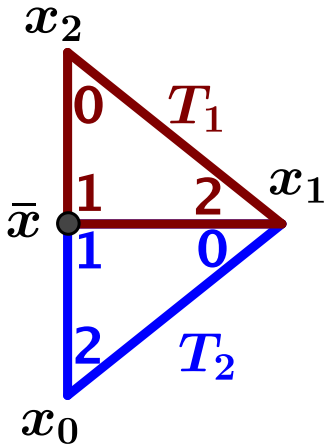




## Newest vertex bisection

- New vertex  $\bar{x} := \frac{1}{2}(\mathbf{x}_0 + \mathbf{x}_2)$ .
- Children  $T_1 := (\mathbf{x}_2, \bar{x}, \mathbf{x}_1)$  and  $T_2 := (\mathbf{x}_1, \bar{x}, \mathbf{x}_0)$ .
- Children bisected through  $\bar{x}$ .  
⇒ "Newest vertex bisection" (NVB).

Given  $\mathcal{M} \subset \mathcal{T}_0$ , there is a conforming refinement of  $\mathcal{T}_0$  s.t. at least all  $T \in \mathcal{M}$  are bisected!  
(see e.g. [Nochetto et al. '09])



## Local bisection refinement towards $\mathbf{c}_i$

### General procedure:

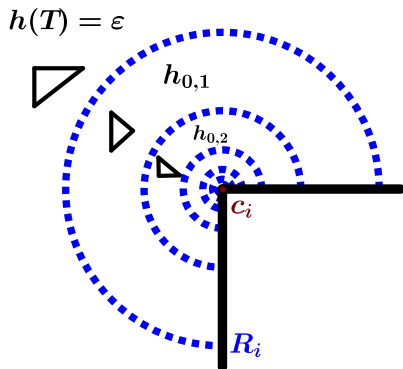
Regular, conforming initial triangulation  $\mathcal{T}_0$ .

Tolerance  $\varepsilon > 0$ .

1. Refine until  $h \leq \varepsilon$  **everywhere**.
2. For  $l = 1 : K$   
bisect all elements  $T$ , with  
 $\text{dist}(\mathbf{c}_i, T) \leq 2^{-l} R_i$ , and  
 $h(T) > h_{0,l}$ .

How to choose parameters

$K, h_{0,l}?$



## Local mesh refinement

[Gaspoz/Morin '08]

Let  $\mathbf{v}(x) = \mathbf{v}_{reg} + \sum_{i \leq M} \chi_i \mathbf{v}_i$ , satisfy componentwise

$$|D^k (\mathbf{v}_i)_j(\mathbf{x})| \leq c r^{\Re \lambda_i - k} \quad \forall |\alpha| \in \{0, 1, p+1\}, \mathbf{x} \in G^\circ,$$

for some  $\lambda_i \in \mathbb{C}$ ,  $\Re \lambda_i > 0$ .

Set  $\varepsilon > 0$ ,  $\lambda \leq \min_i \Re \lambda_i$ , and following parameters:

- $K$ , such that  $2^{-\lambda K/2(p+1)} \leq \varepsilon < 2^{-\lambda(K-2)/2(p+1)}$ ,
- $h_{0,l} \leq \varepsilon 2^{l(\lambda-p-1)/2(p+1)}$

Yields mesh family  $\{\mathcal{M}_h\}_h$ , for which

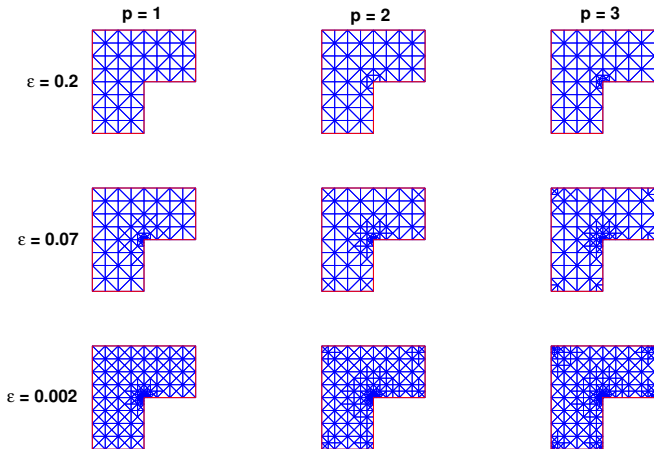
$\exists c, C > 0$  such that for  $\varepsilon \rightarrow 0$ ,

$$\min_{\mathbf{w} \in V_h} |\mathbf{v} - \mathbf{w}|_{H^1(G)^m} \leq c N^{-p/2}, \text{ and}$$

$$\#\mathcal{M}_\varepsilon - \#\mathcal{M}_0 \leq C \varepsilon^{-2}.$$

# Local mesh refinement

$$h_0 = 0.2, \lambda = \frac{2}{3}$$



## Semidiscrete Convergence

Meshes,  $p \in \mathbb{N} \Rightarrow \{V_h\}_{h>0}$ , with  $N_h := \dim(V_h) \xrightarrow{h \rightarrow 0} \infty$ .

### Semidiscrete formulation:

Find  $\mathbf{u}_h \in C^0(\bar{I}, V_h)$ , s.t.  $\forall \mathbf{v} \in V_h, t \in I$ :

$$\partial_t^2 (\mathbf{u}_h(\cdot, t), \mathbf{v}) + a(\mathbf{u}_h(\cdot, t), \mathbf{v}) = (\mathbf{f}(\cdot, t), \mathbf{v}) \quad + \text{initial cond.}$$

**Well-known:** If  $\mathbf{u} \in C^2(\bar{I}, H^{p+1}(G))$ , for all  $t \in I$ ,

$$\begin{aligned} & \|\mathbf{u}(\cdot, t) - \mathbf{u}_h(\cdot, t); H^1(G)\| + \|\partial_t \mathbf{u}(\cdot, t) - \partial_t \mathbf{u}_h(\cdot, t); L^2(G)\| \\ & \leq \text{Error in initial conditions} \\ & + c N_h^{-\frac{p}{2}} \left[ \|\mathbf{u}(\cdot, t); H^{p+1}(G)^m\| + \|\partial_t \mathbf{u}(\cdot, t); H^{p+1}(G)^m\| \right. \\ & \quad \left. + \int_0^t \|\partial_t^2 \mathbf{u}(\cdot, s); H^{p+1}(G)^m\| ds \right]. \end{aligned}$$

## Main result

Let  $p \in \mathbb{N}$ , and assume that  $\mathbf{f} \in C_0^\infty(I, C_0^\infty(G)^m)$ ,  
 $\mathbf{u}_0, \mathbf{u}_1 \in C_0^\infty(G)^m$ .

Then, there is a constant  $c > 0$ , such that

$$\begin{aligned} & \|\mathbf{u}(\cdot, t) - \mathbf{u}_h(\cdot, t); H^1(G)^m\| + \|\partial_t \mathbf{u}(\cdot, t) - \partial_t \mathbf{u}_h(\cdot, t); L^2(G)^m\| \\ & \leq \text{Error in initial cond.} \\ & + c N^{-p/2} \left[ \text{Weighted norms of } \partial_t^j \mathbf{u}(\cdot, t), j = 0, 1, 2 \right]. \end{aligned}$$

## Proof sketch

- Choose  $(s, s')$ , such that  $\mathbf{u}_{reg}^{s,s'} \in C^2(\bar{I}, H^{p+1}(G))^m$ .
- Split the solution  $\mathbf{u} = \mathbf{u}_{reg}^{s,s'} + \sum_{i \leq M} \chi_i \mathbf{u}_{sing,i}^{s,s'}$ , which yields

$$\|\partial_t^j \mathbf{u}(\cdot, t) - \mathbf{u}_h(\cdot, t)\|_{H^1(G)^m} \leq c \left\{ \underbrace{\min_{\mathbf{w} \in V_h} \|\partial_t^j \mathbf{u}_{reg}(\cdot, t) - \mathbf{w}\|_{H^1(G)^m}}_{=O(N^{-p/2}) \text{ OK}} + \sum_{i \leq M} \min_{\mathbf{w} \in V_h} \|\partial_t^j \mathbf{u}_{sing,i}^{s,s'}(\cdot, t) - \mathbf{w}\|_{H^1(G)} \right\}.$$

- Approximation property for locally refined Meshes  
 $\Rightarrow$  singular terms OK.

## Convergence test 1: Linear FEM on L-Shaped Domain

- L-Shaped domain,  $\phi_1 = 3\pi/2$ , and  $\phi_i = \pi/2$ ,  $i = 2, \dots, 6$ .
- $m = 1$ , scalar Wave equation, i.e.  $\mathcal{A} = \Delta$ .
- pure (nonhomogeneous, smooth) Dirichlet conditions

$$\Rightarrow \min_i \lambda_n^{(i)} = \begin{cases} \frac{2}{3} & i = 1 \\ 2 & i > 1 \end{cases}.$$

- Linear FEM in space, Crank-Nicolson with  $\Delta t = 10^{-6}$  to “cancel” error in time.
- Exact solution: Term with least regularity =  $u_{sing,i}^{3,2}$ .

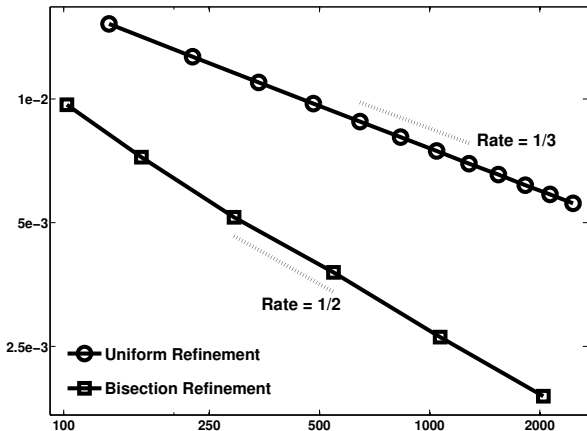
$$u(\mathbf{x}, t) := \sin(\pi t) r^{2/3} \sin(2\vartheta/3) \in C^\infty(\bar{I}; H^{5/3-\delta}(G)),$$

for arbitrarily small  $\delta > 0$ .

- With uniform refinement, expect convergence rate  $\rho < \frac{1}{3}$ .



## Convergence test 1

 $\|u - u_h; L^2(I; H^1(G))\|$  vs.  $\#\mathcal{M}$ .

## Convergence test 2

### Quadratic FEM on L-Shaped Domain

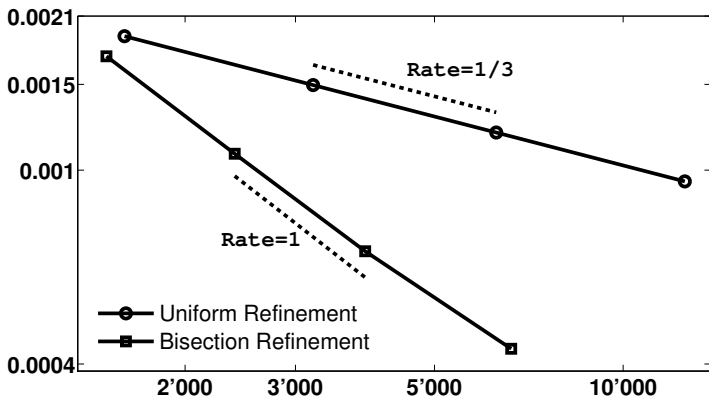
- L-Shaped domain,  $\mathcal{A} = \Delta$ ,  $m = 1$ .
- pure (nonhomogeneous, smooth) Dirichlet conditions.
- Quadratic FEM in space, Crank-Nicolson in time.
- Exact solution:

$$u(\mathbf{x}, t) := \sin(\pi t) r^{2/3} \sin(2\vartheta/3)$$

- With uniform refinement, expect convergence rate  $\rho < \frac{1}{3}$ .

## Convergence test 2

$$\|u - u_h; L^2(I; H^1(G))\| \text{ vs. } \#\mathcal{M}.$$



## Convergence test 3:      Linear FEM on cracked Domain

■  $G := [-1, 1]^2 \setminus ([0, 1] \times \{0\})$ ,  $\phi_1 = 2\pi$ , and  $\phi_i = \pi/2$ ,  
 $i = 2, \dots, 6$ .

■  $m = 1$ , scalar Wave equation, i.e.  $\mathcal{A} = \Delta$ .

■ pure (nonhomogeneous, smooth) Dirichlet conditions

$$\Rightarrow \min_i \lambda_n^{(i)} = \begin{cases} \frac{1}{2} & i = 1 \\ 2 & i > 1 \end{cases} .$$

■ Linear FEM in space, Crank-Nicolson in time.

■ Exact solution: Term with least regularity =  $u_{sing,1}^{3,2}$ .

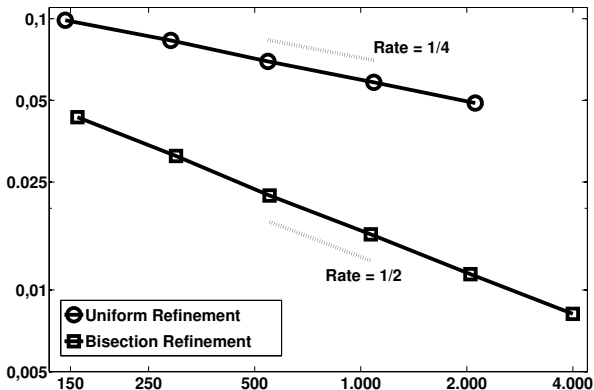
$$u(\mathbf{x}, t) := \sin(\pi t) r^{1/2} \sin(\vartheta/2) \in C^\infty(\bar{I}; H^{3/2-\delta}(G)),$$

for arbitrarily small  $\delta > 0$ .

■ With uniform refinement, expect convergence rate  $\rho < \frac{1}{4}$ .

## Convergence test 3

$$\|u - u_h; L^2(I; H^1(G))\| \text{ vs. } \#M.$$



## Conclusion

**Regularity** Generally, solutions to linear, second-order hyperbolic systems on polygonal domains exhibit corner singularities in space and time.

**Restrictions on data** The  $C^2$ -regularity in time needed for a suitable semidiscrete convergence result is only given, if data is  $C_0^\infty$ .

**Method of lines, FEM of degree  $p$**  To recuperate the lost optimal  $H^1$ -convergence rate  $O(N^{-p/2})$  in space, locally refined mesh families can be used to discretize in space, as for elliptic PDEs.

Preprint: SAM Report 2013-11, <http://www.sam.math.ethz.ch>

# Thank you for your attention