

# A posteriori error estimates: Laplace equation

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# Outline

- 1 Introduction
- 2 A posteriori estimates based on potential & flux reconstruction
  - Guaranteed upper bound in a unified framework
  - Potential and flux reconstructions
  - Polynomial-degree-robust local efficiency
  - Applications
  - Numerical illustration
- 3 Algebraic estimates and stopping criteria for iterative solvers
  - Bounds on the algebraic error
  - Bounds on the total error
  - Stopping criteria
  - Numerical illustration
- 4 Conclusions and outlook

# Optimal a posteriori error estimate

## Guaranteed upper bound

- $\|u - u_h\|_{?,\Omega}^2 \leq \sum_{K \in \mathcal{T}_h} \eta_K(u_h)^2$
- no undetermined constant: **error control**

## Local efficiency

- $\eta_K(u_h) \leq C_{\text{eff}} \|u - u_h\|_{?, \text{neighbors of } K}$
- **local** error lower bound (optimal space mesh refinement)

## Robustness

- $C_{\text{eff}}$  independent of data, domain  $\Omega$ , meshes, solution  $u$ , **polynomial degree** of  $u_h$

## Asymptotic exactness

- $\sum_{K \in \mathcal{T}_h} \eta_K(u_h)^2 / \|u - u_h\|_{?,\Omega}^2 \searrow 1$
- overestimation factor goes to one with meshes size

## Small evaluation cost

- estimators can be evaluated cheaply (locally)

## Error components identification

- $\eta_K(u_h)$  can distinguish the different error components

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# Laplace model problem

## Model problem

$$\begin{aligned} -\Delta u &= f && \text{in } \Omega, \\ u &= 0 && \text{on } \partial\Omega \end{aligned}$$

- $\Omega \subset \mathbb{R}^d$ ,  $d = 2, 3$  polygon/polyhedron
- $f \in L^2(\Omega)$

## Weak formulation

Find  $u \in H_0^1(\Omega)$  such that

$$(\nabla u, \nabla v) = (f, v) \quad \forall v \in H_0^1(\Omega)$$

## Properties of the weak solution

- $u \in H_0^1(\Omega)$  (primal variable constraint)
- $\sigma := -\nabla u$  (constitutive relation)
- $\nabla \cdot \sigma = f$  (equilibrium)
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**Theorem (A guaranteed a posteriori error estimate, Prager and Synge (1947), Dari, Durán, Padra, and Vampa (1996), Ainsworth (2005), Kim (2007), Vohralik (2007), ...)**

- Let  $u \in H_0^1(\Omega)$  be the weak solution;
- $u_h \in H^1(\mathcal{T}_h) := \{v \in L^2(\Omega), v|_K \in H^1(K) \quad \forall K \in \mathcal{T}_h\}$  be arbitrary (thus  $u_h \notin H_0^1(\Omega)$  and  $-\nabla u_h \notin \mathbf{H}(\text{div}, \Omega)$  in gen.);
- $s_h \in H_0^1(\Omega)$  and  $\sigma_h \in \mathbf{H}(\text{div}, \Omega)$  be such that

$$(\nabla \cdot \sigma_h, 1)_K = (f, 1)_K \text{ for all } K \in \mathcal{T}_h.$$

Then

$$\begin{aligned} \|\nabla(u - u_h)\|^2 \leq & \sum_{K \in \mathcal{T}_h} \left( \underbrace{\|\nabla u_h + \sigma_h\|_K}_{\text{constitutive relation}} + \frac{h_K}{\pi} \underbrace{\|f - \nabla \cdot \sigma_h\|_K}_{\text{equilibrium}} \right)^2 \\ & + \sum_{K \in \mathcal{T}_h} \underbrace{\|\nabla(u_h - s_h)\|_K^2}_{\text{primal constraint}}. \end{aligned}$$

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## Proof I

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- define  $s \in H_0^1(\Omega)$  by

$$(\nabla s, \nabla v) = (\nabla u_h, \nabla v) \quad \forall v \in H_0^1(\Omega)$$

- develop (Pythagoras)

$$\|\nabla(u - u_h)\|^2 = \|\nabla(u - s)\|^2 + \|\nabla(s - u_h)\|^2$$

- projection definition of  $s$ :

$$\|\nabla(s - u_h)\| = \underbrace{\min_{v \in H_0^1(\Omega)} \|\nabla(v - u_h)\|}_{\text{distance of } u_h \text{ to } H_0^1(\Omega)}$$

- dual norm characterization definition of  $s$ , definition of  $u$ :

$$\|\nabla(u - s)\| = \underbrace{\sup_{\varphi \in H_0^1(\Omega); \|\nabla\varphi\|=1}}_{\text{dual norm of the residual}}$$

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- dual norm characterization, definition of  $s$ , definition of  $u$ :

$$\|\nabla(u - s)\| = \underbrace{\sup_{\varphi \in H_0^1(\Omega); \|\nabla\varphi\|=1} \{(f, \varphi) - (\nabla u_h, \nabla\varphi)\}}_{\text{dual norm of the residual}}$$

# Proof II

## Proof (continuation).

- nonconformity upper bound:

$$\min_{v \in H_0^1(\Omega)} \|\nabla(v - u_h)\| \leq \|\nabla(u_h - s_h)\|$$

- adding and subtracting equilibrated flux, Green theorem:

$$(f, \varphi) - (\nabla u_h, \nabla \varphi) = (f - \nabla \cdot \sigma_h, \varphi) - (\nabla u_h + \sigma_h, \nabla \varphi)$$

- Cauchy–Schwarz and Poincaré inequalities, equilibration:

$$- (\nabla u_h + \sigma_h, \nabla \varphi)$$

$$(f - \nabla \cdot \sigma_h, \varphi) = \sum_{K \in \mathcal{T}_h} (f - \nabla \cdot \sigma_h, \varphi)_K$$

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$$- (\nabla u_h + \sigma_h, \nabla \varphi) \leq \sum_{K \in \mathcal{T}_h} \|\nabla u_h + \sigma_h\|_K \|\nabla \varphi\|_K,$$

$$(f - \nabla \cdot \sigma_h, \varphi) = \sum_{K \in \mathcal{T}_h} (f - \nabla \cdot \sigma_h, \varphi - \varphi_K)_K$$

$$\leq \sum_{K \in \mathcal{T}_h} \frac{h_K}{\pi} \|f - \nabla \cdot \sigma_h\|_K \|\nabla \varphi\|_K$$

# Proof II

## Proof (continuation).

- nonconformity upper bound:

$$\min_{v \in H_0^1(\Omega)} \|\nabla(v - u_h)\| \leq \|\nabla(u_h - s_h)\|$$

- adding and subtracting equilibrated flux, Green theorem:

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# Global potential and flux reconstructions

## Ideally

$$\sigma_h := \arg \min_{\mathbf{v}_h \in \mathbf{V}_h, \nabla \cdot \mathbf{v}_h = \Pi_{Q_h} f} \|\nabla u_h + \mathbf{v}_h\|$$

$$s_h := \arg \min_{v_h \in V_h} \|\nabla(u_h - v_h)\|$$

- $\mathbf{V}_h \subset \mathbf{H}(\text{div}, \Omega)$ ,  $Q_h \subset L^2(\Omega)$ ,  $V_h \subset H_0^1(\Omega)$
- too expensive, **global minimization** problems (the hypercircle method ...)

# Local potential and flux reconstructions

Definition (Constr. of  $\sigma_h$ , Destuynder and Métivet (1999) & Braess and Schöberl (2008))

For each  $\mathbf{a} \in \mathcal{V}_h$ , solve the **local mixed FE problem**

$$\sigma_h^{\mathbf{a}} := \arg \min_{\mathbf{v}_h \in \mathbf{V}_h^{\mathbf{a}}, \nabla \cdot \mathbf{v}_h = \Pi_{Q_h^{\mathbf{a}}}(\psi_{\mathbf{a}} f - \nabla \psi_{\mathbf{a}} \cdot \nabla u_h)} \|\psi_{\mathbf{a}} \nabla u_h + \mathbf{v}_h\|_{\omega_{\mathbf{a}}}.$$

Definition (Construction of  $s_h$ ,  $\approx$  Carstensen and Merdon (2013), EV (2015))

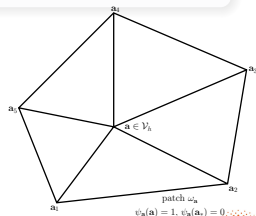
For each  $\mathbf{a} \in \mathcal{V}_h$ , solve the **local conforming FE problem**

$$s_h^{\mathbf{a}} := \arg \min_{v_h \in V_h^{\mathbf{a}}} \|\nabla(\psi_{\mathbf{a}} u_h - v_h)\|_{\omega_{\mathbf{a}}}.$$

## Key ideas

- **local** minimizations
- cut-off by hat basis functions  $\psi_{\mathbf{a}}$
- $\mathbf{V}_h^{\mathbf{a}}$ : homogeneous Neumann BC on  $\partial\omega_{\mathbf{a}}$   
&  $V_h^{\mathbf{a}}$ : homogeneous Dirichlet BC on  $\partial\omega_{\mathbf{a}}$

$$\sigma_h := \sum_{\mathbf{a} \in \mathcal{V}_h} \sigma_h^{\mathbf{a}}, \quad s_h := \sum_{\mathbf{a} \in \mathcal{V}_h} s_h^{\mathbf{a}}$$



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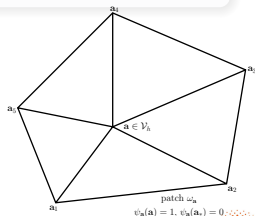
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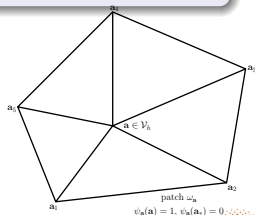
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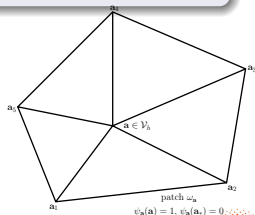
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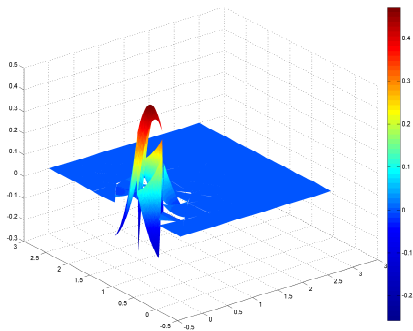
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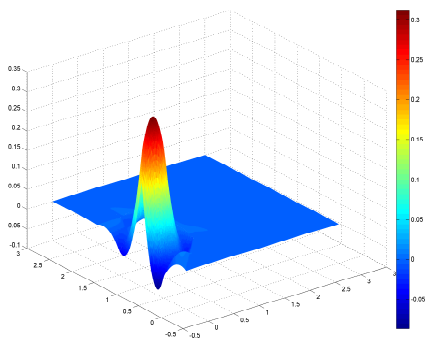
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# Potential reconstruction

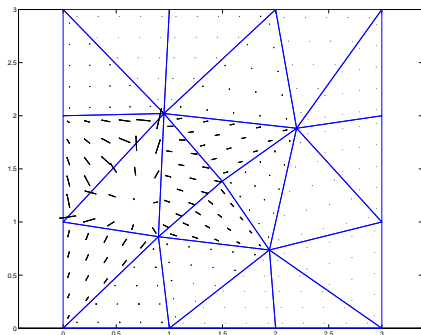


Potential  $u_h$

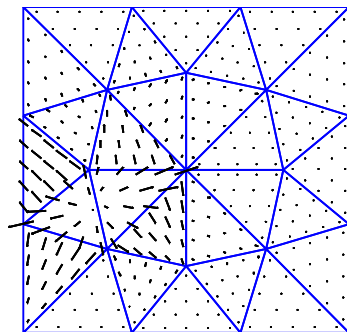


Potential reconstruction  $s_h$

# Equilibrated flux reconstruction



Flux  $-\nabla u_h$



Flux reconstruction  $\sigma_h$



# Comments

## $\mathbf{H}(\operatorname{div}, \Omega)$ -conformity

- $\sigma_h^{\mathbf{a}} \in \mathbf{H}(\operatorname{div}, \Omega) \Rightarrow \sigma_h = \sum_{\mathbf{a} \in \mathcal{V}_h} \sigma_h^{\mathbf{a}} \in \mathbf{H}(\operatorname{div}, \Omega)$

## Neumann compatibility condition

- for  $\mathbf{a} \in \mathcal{V}_h^{\text{int}}$ , one needs  $(\psi_{\mathbf{a}} f - \nabla \psi_{\mathbf{a}} \cdot \nabla u_h, 1)_{\omega_{\mathbf{a}}} = 0 \Rightarrow$

Assumption A (Galerkin orthogonality wrt hat functions)

There holds

$$(\nabla u_h, \nabla \psi_{\mathbf{a}})_{\omega_{\mathbf{a}}} = (f, \psi_{\mathbf{a}})_{\omega_{\mathbf{a}}} \quad \forall \mathbf{a} \in \mathcal{V}_h^{\text{int}}.$$

## Divergence

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$$\nabla \cdot \sigma_h^{\mathbf{a}}|_K = \Pi_{Q_h}(\psi_{\mathbf{a}} f - \nabla \psi_{\mathbf{a}} \cdot \nabla u_h)|_K \quad \forall K \in \mathcal{T}_h$$

- the fact that  $\sigma_h|_K = \sum_{\mathbf{a} \in \mathcal{V}_K} \sigma_h^{\mathbf{a}}|_K$  and the **partition of unity**  $\sum_{\mathbf{a} \in \mathcal{V}_K} \psi^{\mathbf{a}}|_K = 1|_K$  yield

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informatics mathematics



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# Continuous-level patch problems

## Definition (Continuous-level flux reconstruction)

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# Assumptions for efficiency

## Assumption B (Weak continuity)

There holds  $\langle \llbracket u_h \rrbracket, 1 \rangle_e = 0 \quad \forall e \in \mathcal{E}_h.$

## Assumption C (Piecewise polynomials, data, and meshes)

The approximation  $u_h$  and the datum  $f$  are *piecewise polynomial*. The *degrees* of the MFE reconstructions  $\sigma_h$  and  $s_h$  are chosen correspondingly. The meshes  $\mathcal{T}_h$  are *shape-regular*.



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Theorem (Polynomial-degree-robust efficiency via MFE / FE / continuous stability Braess, Pillwein, and Schöberl (2009); Costabel and McIntosh (2010);

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Let  $u$  be the weak solution and let **Assumptions A, B, and C** hold. Then there exists constants  $C_{\text{st}}, C_{\text{cont,PF}}, C_{\text{cont,bPF}} > 0$  **only depending** on the shape-regularity parameter  $\kappa_{\mathcal{T}}$  such that

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Find  $u_h \in V_h$  such that

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# Discontinuous Galerkin finite elements

## Discontinuous Galerkin finite elements

Find  $u_h \in V_h$  such that

$$\sum_{K \in \mathcal{T}_h} (\nabla u_h, \nabla v_h)_K - \sum_{e \in \mathcal{E}_h} \{ \langle \{\{\nabla u_h\}\} \cdot \mathbf{n}_e, \llbracket v_h \rrbracket \rangle_e + \theta \langle \{\{\nabla v_h\}\} \cdot \mathbf{n}_e, \llbracket u_h \rrbracket \rangle_e \} + \sum_{e \in \mathcal{E}_h} \langle \alpha h_e^{-1} \llbracket u_h \rrbracket, \llbracket v_h \rrbracket \rangle_e = (f, v_h) \quad \forall v_h \in V_h.$$

- $V_h := \mathbb{P}_\rho(\mathcal{T}_h)$ ,  $\rho \geq 1$
- Assumption A: take  $v_h = \psi_a$  for  $\theta = 0$ , otherwise:
  - estimates for the discrete gradient

$$\nabla_d u_h := \nabla u_h - \theta \sum_{e \in \mathcal{E}_h} l_e(\llbracket u_h \rrbracket)$$

- jumps lifting operator  $l_e : L^2(e) \rightarrow [\mathbb{P}_0(\mathcal{T}_e)]^2$ 

$$(l_e(\llbracket u_h \rrbracket), \mathbf{v}_h) = \langle \{\{\mathbf{v}_h\}\} \cdot \mathbf{n}_e, \llbracket u_h \rrbracket \rangle_e \quad \forall \mathbf{v}_h \in [\mathbb{P}_0(\mathcal{T}_e)]^2$$
- $\Rightarrow$  modified Galerkin orthogonality

$$(\nabla_d u_h, \nabla \psi_a)_{\omega_a} = (f, \psi_a)_{\omega_a}$$

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$$\nabla_d u_h := \nabla u_h - \theta \sum_{e \in \mathcal{E}_h} \iota_e([u_h])$$

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# Discontinuous Galerkin finite elements: Assumption B

## Nonsymmetric and incomplete versions

- broken Poincaré–Friedrichs inequality with jumps:

$$\begin{aligned} \|\nabla(\psi_{\mathbf{a}}(\tilde{u} - u_h))\|_{\omega_{\mathbf{a}}} &\leq (1 + C_{\text{bPF},\omega_{\mathbf{a}}} h_{\omega_{\mathbf{a}}} \|\nabla\psi_{\mathbf{a}}\|_{\infty,\omega_{\mathbf{a}}}) \|\nabla(u - u_h)\|_{\omega_{\mathbf{a}}} \\ &\quad + C_{\text{bPF},\omega_{\mathbf{a}}} h_{\omega_{\mathbf{a}}} \|\nabla\psi_{\mathbf{a}}\|_{\infty,\omega_{\mathbf{a}}} \left\{ \sum_{e \in \mathcal{E}_h, \mathbf{a} \in e} h_e^{-1} \|\Pi_e^0[u_h]\|_e^2 \right\}^{1/2} \end{aligned}$$

- include the **jump terms** in the **error** and **estimators**

## Symmetric version

- discrete gradient  $\mathfrak{G}$  satisfies

$$(\nabla_d u_h, \mathbf{R}_{\frac{\pi}{2}} \nabla \psi_{\mathbf{a}})_{\omega_{\mathbf{a}}} = 0 \quad \forall \mathbf{a} \in \mathcal{V}_h$$

- modified potential reconstruction**: local MFE problems with data  $\tau_h^{\mathbf{a}} := \psi_{\mathbf{a}} \mathbf{R}_{\frac{\pi}{2}} \nabla_d u_h$  and  $g^{\mathbf{a}} := (\mathbf{R}_{\frac{\pi}{2}} \nabla \psi_{\mathbf{a}}) \cdot \nabla_d u_h$
- local efficiency

$$\|\mathfrak{G}(u_h - s_h)\|_K \leq C_{\text{st}} C_{\text{cont},P} \sum_{\mathbf{a} \in \mathcal{V}_K} \|\mathfrak{G}(u - u_h)\|_{\omega_{\mathbf{a}}}$$

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# Mixed finite elements

## Mixed finite elements

Find a couple  $(\sigma_h, \bar{u}_h) \in \mathbf{V}_h \times Q_h$  such that

$$\begin{aligned} (\sigma_h, \mathbf{v}_h) - (\bar{u}_h, \nabla \cdot \mathbf{v}_h) &= 0 & \forall \mathbf{v}_h \in \mathbf{V}_h, \\ (\nabla \cdot \sigma_h, q_h) &= (f, q_h) & \forall q_h \in Q_h. \end{aligned}$$

- postprocessed solution  $u_h \in V_h$ ,  $V_h := \mathbb{P}_p(\mathcal{T}_h)$ ,  $p \geq 1$ ;  
 $v_h \in V_h$  satisfy

$$\langle \llbracket v_h \rrbracket, q_h \rangle_e = 0 \quad \forall q_h \in \mathbb{P}_{p'}(e), \forall e \in \mathcal{E}_h$$

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# Numerics: smooth case

## Model problem

$$\begin{aligned} -\Delta u &= f & \text{in } \Omega &:= (0, 1)^2, \\ u &= 0 & \text{on } \partial\Omega \end{aligned}$$

## Exact solution

$$u(x, y) = \sin(2\pi x) \sin(2\pi y)$$

## Discretization

- symmetric interior penalty discontinuous Galerkin method
- unstructured triangular grids
- uniform  $h$  refinement

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# Uniform refinement: asymptotic exactness

$h$	$p$	$\ \nabla_d(u - u_h)\ $	$\ u - u_h\ _{DG}$	$\ \nabla_d u_h + \sigma_h\ $	$\eta_{osc}$	$\ \nabla_d(u_h - s_h)\ $	$\eta$	$\eta_{DG}$	$I^{eff}$	$I_{DG}^{eff}$
$h_0$	1	1.07E-00	1.09E-00	1.12E-00	5.55E-02	4.16E-01	1.25E-00	1.26E-00	1.17	1.16
$\approx h_0/2$		5.56E-01	5.61E-01	5.71E-01	7.42E-03	1.82E-01	6.07E-01	6.11E-01	1.09	1.09
$\approx h_0/4$		2.92E-01	2.93E-01	2.96E-01	1.04E-03	8.77E-02	3.10E-01	3.11E-01	1.06	1.06
$\approx h_0/8$		1.39E-01	1.39E-01	1.40E-01	1.10E-04	3.85E-02	1.45E-01	1.45E-01	1.04	1.04
$h_0$	2	1.54E-01	1.55E-01	1.55E-01	5.10E-03	3.05E-02	1.63E-01	1.64E-01	1.06	1.06
$\approx h_0/2$		4.07E-02	4.09E-02	4.13E-02	3.53E-04	7.55E-03	4.23E-02	4.26E-02	1.04	1.04
$\approx h_0/4$		1.10E-02	1.11E-02	1.12E-02	2.51E-05	1.97E-03	1.14E-02	1.15E-02	1.03	1.03
$\approx h_0/8$		2.50E-03	2.52E-03	2.54E-03	1.30E-06	4.21E-04	2.57E-03	2.59E-03	1.03	1.03
$h_0$	3	1.37E-02	1.37E-02	1.37E-02	3.58E-04	1.74E-03	1.41E-02	1.41E-02	1.03	1.03
$\approx h_0/2$		1.85E-03	1.85E-03	1.85E-03	1.26E-05	2.10E-04	1.88E-03	1.88E-03	1.01	1.01
$\approx h_0/4$		2.60E-04	2.60E-04	2.60E-04	4.73E-07	2.54E-05	2.62E-04	2.62E-04	1.01	1.01
$\approx h_0/8$		2.75E-05	2.75E-05	2.75E-05	1.15E-08	2.55E-06	2.76E-05	2.76E-05	1.01	1.01
$h_0$	4	9.87E-04	9.87E-04	9.84E-04	2.12E-05	1.11E-04	1.01E-03	1.01E-03	1.02	1.02
$\approx h_0/2$		6.92E-05	6.93E-05	6.92E-05	3.96E-07	7.44E-06	7.00E-05	7.00E-05	1.01	1.01
$\approx h_0/4$		5.04E-06	5.04E-06	5.04E-06	7.58E-09	4.98E-07	5.07E-06	5.07E-06	1.01	1.01
$\approx h_0/8$		2.58E-07	2.59E-07	2.58E-07	8.96E-11	2.47E-08	2.60E-07	2.60E-07	1.01	1.01
$h_0$	5	5.64E-05	5.64E-05	5.63E-05	1.06E-06	4.50E-06	5.75E-05	5.75E-05	1.02	1.02
$\approx h_0/2$		2.01E-06	2.01E-06	2.01E-06	9.88E-09	1.46E-07	2.03E-06	2.03E-06	1.01	1.01
$\approx h_0/4$		7.74E-08	7.74E-08	7.73E-08	1.01E-10	4.35E-09	7.76E-08	7.76E-08	1.00	1.00
$\approx h_0/8$		1.86E-09	1.86E-09	1.86E-09	1.70E-12	1.00E-10	1.86E-09	1.86E-09	1.00	1.00
$h_0$	6	2.85E-06	2.85E-06	2.85E-06	4.70E-08	2.18E-07	2.90E-06	2.90E-06	1.02	1.02
$\approx h_0/2$		5.42E-08	5.42E-08	5.42E-08	2.40E-10	4.02E-09	5.46E-08	5.46E-08	1.01	1.01
$\approx h_0/4$		1.07E-09	1.07E-09	1.07E-09	1.03E-11	6.90E-11	1.08E-09	1.08E-09	1.01	1.01

# Numerics: singular case

## Model problem

$$\begin{aligned} -\Delta u &= 0 & \text{in } \Omega &:= (-1, 1)^2 \setminus [0, 1]^2, \\ u &= u_D & \text{on } \partial\Omega \end{aligned}$$

## Exact solution

$$u(r, \phi) = r^{2/3} \sin(2\phi/3)$$

## Discretization

- incomplete interior penalty discontinuous Galerkin method
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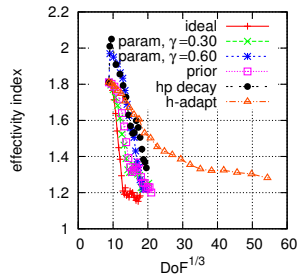
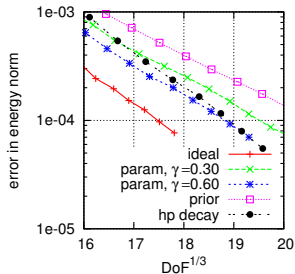
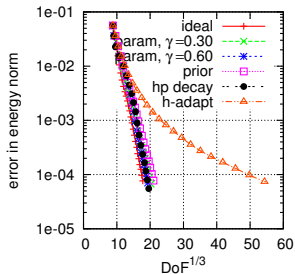
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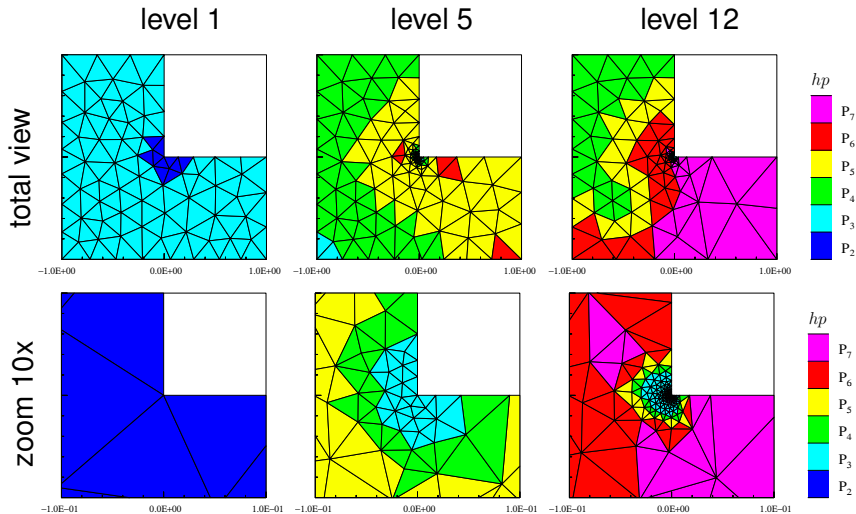
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# hp-adaptive refinement: exponential convergence



# hp-refinement grids



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## Including iterative algebraic solver (conforming FEs)

## Finite element approximation of the Laplace problem

Find  $u_h \in V_h := \mathbb{P}_p(\mathcal{T}_h) \cap H_0^1(\Omega)$ ,  $p \geq 1$ , such that

$$(\nabla u_h, \nabla v_h) = (f, v_h) \quad \forall v_h \in V_h.$$

## Linear algebraic system

Find  $U_h \in \mathbb{R}^N$  such that

$$\mathbb{A}_h U_h = F_h$$

## Algebraic solver (iterative)

On each iteration  $i \geq 1$ : approximate vector  $U_h^i \in \mathbb{R}^N$  such that

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$$(\nabla u_h^i, \nabla \psi_l) = (f, \psi_l) - (r_h^i, \psi_l) \quad \forall l = 1, \dots, N,$$

where the algebraic error representer  $r_h^i \in L^2(\Omega)$  is such that

$$(r_h^i, \psi_l) = (R_h^i)_l, \quad l = 1, \dots, N;$$

$$\Rightarrow (\nabla(u_h - u_h^i), \nabla v_h) = (r_h^i, v_h) \quad \forall v_h \in V_h.$$



# Outline

- 1 Introduction
- 2 A posteriori estimates based on potential & flux reconstruction
  - Guaranteed upper bound in a unified framework
  - Potential and flux reconstructions
  - Polynomial-degree-robust local efficiency
  - Applications
  - Numerical illustration
- 3 Algebraic estimates and stopping criteria for iterative solvers
  - **Bounds on the algebraic error**
  - Bounds on the total error
  - Stopping criteria
  - Numerical illustration
- 4 Conclusions and outlook

# Algebraic error upper bound

## Theorem (Upper bound via algebraic error flux reconstruction)

Let  $\sigma_{h,\text{alg}}^i \in \mathbf{H}(\text{div}, \Omega)$  be such that  $\nabla \cdot \sigma_{h,\text{alg}}^i = r_h^i$ . Then

$$\underbrace{\|\nabla(u_h - u_h^i)\|}_{\text{algebraic error}} \leq \underbrace{\|\sigma_{h,\text{alg}}^i\|}_{\text{upper algebraic est.}}.$$

Proof.

$$\|\nabla(u_h - u_h^i)\| = \sup_{v_h \in V_h, \|\nabla v_h\|=1} (\nabla(u_h - u_h^i), \nabla v_h);$$

$$(\nabla(u_h - u_h^i), \nabla v_h) = (r_h^i, v_h) = (\nabla \cdot \sigma_{h,\text{alg}}^i, v_h) = -(\sigma_{h,\text{alg}}^i, \nabla v_h).$$

## Constructions of $\sigma_{h,\text{alg}}^i$

- 1 sequential sweep through  $\mathcal{T}_h$ , local min. (JSV (2010))
- 2 approximate by precomputing  $\nu$  iterations (EV (2013))
- 3 multilevel flux reconstruction

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# Algebraic error flux reconstruction, two-level setting

## Definition (Coarse grid Riesz representer)

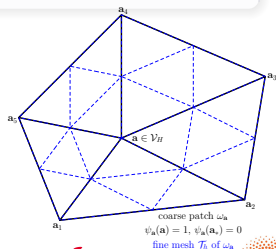
Find  $v_H^i \in V_H := \mathbb{P}_1(\mathcal{T}_H) \cap H_0^1(\Omega)$  such that

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## Definition (Algebraic error flux reconstruction)

$$\sigma_{h,\text{alg}}^{\mathbf{a},i} := \arg \min_{\mathbf{v}_h \in \mathbf{V}_h^{\mathbf{a}}, \nabla \cdot \mathbf{v}_h = \Pi_{Q_h^{\mathbf{a}}}(\psi_{\mathbf{a}} r_h^i - \nabla \psi_{\mathbf{a}} \cdot \nabla v_H^i)} \|\mathbf{v}_h\|_{\omega_{\mathbf{a}}}, \quad \sigma_{h,\text{alg}}^i := \sum_{\mathbf{a} \in \mathcal{V}_H} \sigma_{h,\text{alg}}^{\mathbf{a},i}$$

- homogeneous Neumann problems
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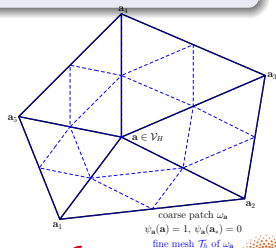
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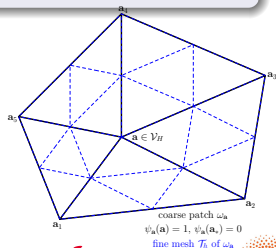
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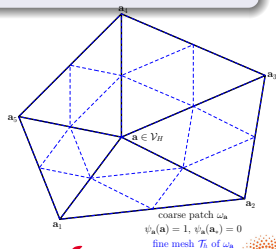
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# Divergence of the algebraic error flux reconstruction

Lemma (Divergence of  $\sigma_{h,\text{alg}}^{\mathbf{a},i}$ )

There holds  $\nabla \cdot \sigma_{h,\text{alg}}^i = r_h^i$ .

Proof.

- every fine grid element  $K \in \mathcal{T}_h$  lies exactly in  $(d+1)$  coarse patches  $\omega_{\mathbf{a}}$ ,  $\mathbf{a} \in \mathcal{V}_H$
- partition of unity  $\sum_{\mathbf{a} \in \mathcal{V}_H, K \subset \overline{\omega_{\mathbf{a}}}} \psi^{\mathbf{a}} = 1|_K$
- 

$$\begin{aligned} \nabla \cdot \sigma_{h,\text{alg}}^i|_K &= \sum_{\mathbf{a} \in \mathcal{V}_H, K \subset \overline{\omega_{\mathbf{a}}}} \nabla \cdot \sigma_{h,\text{alg}}^{\mathbf{a},i}|_K \\ &= \sum_{\mathbf{a} \in \mathcal{V}_H, K \subset \overline{\omega_{\mathbf{a}}}} \Pi_{Q_h}(\psi_{\mathbf{a}} r_h^i - \nabla \psi_{\mathbf{a}} \cdot \nabla v_H^i)|_K = r_h^i|_K \end{aligned}$$

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# Algebraic residual lifting

Definition (Algebraic residual lifting,  $\approx$  Babuška and Strouboulis (2001), Repin (2008))

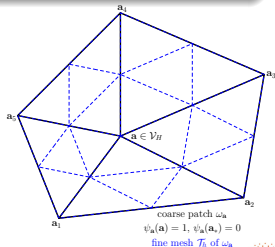
Find  $v_h^{\mathbf{a},i} \in X_h^{\mathbf{a}} := \mathbb{P}_p(\mathcal{T}_h) \cap H_0^1(\omega_{\mathbf{a}})$  such that

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Set

$$v_h^i := \sum_{\mathbf{a} \in \mathcal{V}_H} v_h^{\mathbf{a},i}.$$

- homogeneous Dirichlet problems
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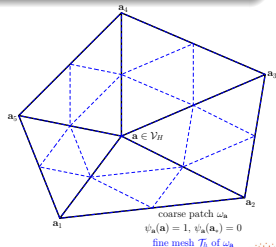
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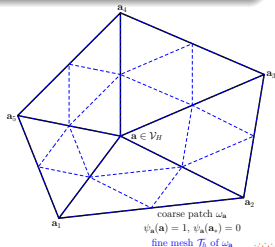
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# Algebraic error lower bound

## Theorem (Lower bound via algebraic residual liftings)

There holds  $\underbrace{\|\nabla(u_h - u_h^i)\|}_{\text{algebraic error}} \geq \underbrace{\frac{\sum_{\mathbf{a} \in \mathcal{V}_H} \|\nabla v_h^{\mathbf{a},i}\|_{\omega_{\mathbf{a}}}^2}{\|\nabla v_h^i\|}}_{\text{lower algebraic est.}}$ .

Proof.

$$\begin{aligned} \|\nabla(u_h - u_h^i)\| &= \sup_{v_h \in \mathcal{V}_h, \|\nabla v_h\|=1} (r_h^i, v_h) \\ &\geq \frac{(r_h^i, v_h^i)}{\|\nabla v_h^i\|} = \frac{\sum_{\mathbf{a} \in \mathcal{V}_H} (r_h^i, v_h^{\mathbf{a},i})_{\omega_{\mathbf{a}}}}{\|\nabla v_h^i\|} \\ &= \frac{\sum_{\mathbf{a} \in \mathcal{V}_H} \|\nabla v_h^{\mathbf{a},i}\|_{\omega_{\mathbf{a}}}^2}{\|\nabla v_h^i\|}. \end{aligned}$$

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# Discretization flux reconstruction

## Definition (Discretization flux reconstruction)

$$\sigma_{h,\text{dis}}^{\mathbf{a},i} := \arg \min_{\mathbf{v}_h \in \mathbf{V}_h^{\mathbf{a}}, \nabla \cdot \mathbf{v}_h = \Pi_{Q_h^{\mathbf{a}}}(f\psi^{\mathbf{a}} - \nabla u_h^i \cdot \nabla \psi^{\mathbf{a}} - r_h^i \psi^{\mathbf{a}})} \|\psi^{\mathbf{a}} \nabla u_h^i + \mathbf{v}_h\|_{\omega_{\mathbf{a}}}$$

$$\sigma_{h,\text{dis}}^i := \sum_{\mathbf{a} \in \mathcal{V}_h} \sigma_{h,\text{dis}}^{\mathbf{a},i}$$

## Neumann compatibility condition

$$(\nabla u_h^i, \nabla \psi^{\mathbf{a}})_{\omega_{\mathbf{a}}} = (f, \psi^{\mathbf{a}})_{\omega_{\mathbf{a}}} - (r_h^i, \psi^{\mathbf{a}})_{\omega_{\mathbf{a}}} \quad \forall \mathbf{a} \in \mathcal{V}_h^{\text{int}}$$

## Lemma (Divergence of $\sigma_{h,\text{dis}}^i$ )

There holds

$$\nabla \cdot \sigma_{h,\text{dis}}^i = \Pi_{Q_h} f - r_h^i.$$

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# Upper bound on the total error

## Theorem (Total error upper bound)

On *each iteration*  $i \geq 1$ , there holds

$$\underbrace{\|\nabla(u - u_h^i)\|}_{\text{total error}} \leq \underbrace{\|\nabla u_h^i + \sigma_{h,\text{dis}}^i\|}_{\text{discretization est.}} + \underbrace{\|\sigma_{h,\text{alg}}^i\|}_{\text{algebraic est.}} + \underbrace{\left\{ \sum_{K \in \mathcal{T}_h} \frac{h_K^2}{\pi^2} \|f - \Pi_{Q_h} f\|_K^2 \right\}^{1/2}}_{\text{data oscillation est.}}.$$

Proof.

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$$\begin{aligned} (\nabla(u - u_h^i), \nabla v) &= (f, v) - (\nabla u_h^i, \nabla v) = (f - \overbrace{\nabla \cdot (\sigma_{h,\text{alg}}^i + \sigma_{h,\text{dis}}^i)}^{\text{algebraic error}}, v) \\ &\quad - (\sigma_{h,\text{alg}}^i + \sigma_{h,\text{dis}}^i + \nabla u_h^i, \nabla v) \end{aligned}$$

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$$\underbrace{\|\nabla(u - u_h^i)\|}_{\text{total error}} \leq \underbrace{\|\nabla u_h^i + \sigma_{h,\text{dis}}^i\|}_{\text{discretization est.}} + \underbrace{\|\sigma_{h,\text{alg}}^i\|}_{\text{algebraic est.}} + \underbrace{\left\{ \sum_{K \in \mathcal{T}_h} \frac{h_K^2}{\pi^2} \|f - \Pi_{Q_h} f\|_K^2 \right\}^{1/2}}_{\text{data oscillation est.}}.$$

## Proof.

$$\|\nabla(u - u_h^i)\| = \sup_{v \in H_0^1(\Omega), \|\nabla v\|=1} (\nabla(u - u_h^i), \nabla v)$$

$$\begin{aligned} (\nabla(u - u_h^i), \nabla v) &= (f, v) - (\nabla u_h^i, \nabla v) = (f - \underbrace{\nabla \cdot (\sigma_{h,\text{alg}}^i + \sigma_{h,\text{dis}}^i)}_{= \Pi_{Q_h} f}, v) \\ &\quad - (\sigma_{h,\text{alg}}^i + \sigma_{h,\text{dis}}^i + \nabla u_h^i, \nabla v) \end{aligned}$$



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# Lower bound on the total error

## Setting

- vertices  $\mathbf{a} \in \mathcal{V}_h$  and patches  $\omega_{\mathbf{a}}$
- $\mathcal{X}_h^{\mathbf{a}} := \mathbb{P}_p(\mathcal{T}_h)$  with either mean value zero or value on  $\partial\Omega$  zero (**Lagrange FE space**)

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Homogeneous **Neumann** pbs on patches  $\omega_{\mathbf{a}}$

Definition (Total residual lifting)

$$\bar{r}_h^{\mathbf{a},j} \in X_h^{\mathbf{a}} \text{ s.t. } (\nabla \bar{r}_h^{\mathbf{a},j}, \nabla v_h)_{\omega_{\mathbf{a}}} = (f, v_h)_{\omega_{\mathbf{a}}} - (\nabla u_h^j, \nabla v_h)_{\omega_{\mathbf{a}}} \quad \forall v_h \in X_h^{\mathbf{a}},$$

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$$\underbrace{\|\nabla(u - u_h^i)\|}_{\text{total error}} \geq \frac{\sum_{\mathbf{a} \in \mathcal{V}_h} \|\nabla \bar{r}_h^{\mathbf{a},i}\|_{\omega_{\mathbf{a}}}^2}{\underbrace{\|\nabla \bar{r}_h^i\|}_{\text{lower total est.}}}$$

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# Stopping criteria

## Galerkin orthogonality

$$\underbrace{\|\nabla(u - u_h^i)\|^2}_{\text{total error}} = \underbrace{\|\nabla(u - u_h)\|^2}_{\text{discretization error}} + \underbrace{\|\nabla(u_h - u_h^i)\|^2}_{\text{algebraic error}}$$

## Discretization error upper and lower bounds

- upper bound on total error & lower bound on algebraic error  $\Rightarrow$  upper bound on the discretization error
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## Safe stopping criterion

upper algebraic est.  $\leq \gamma$  lower discretization est.

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# Numerical illustration

**Peak**  $\Omega = (0, 1) \times (0, 1)$ ,  $u(x, y) = x(x-1)y(y-1) \exp(-100(x-0.5)^2 - 100(y-117/1000)^2)$

**L-shape**  $(-1, 1) \times (-1, 1) \setminus [0, 1] \times [-1, 0]$ ,  $u(r, \theta) = r^{2/3} \sin(2\theta/3)$

## Discretization

- conforming finite elements with  $p = 1, \dots, 5$
- unstructured triangular meshes
- 4 uniform refinements

## Multigrid setting

- geometric multigrid V-cycle
- 5 pre-smoothing steps of Gauss–Seidel

## PCG setting

- incomplete Cholesky with drop-off tolerance  $1e-4$  preconditioning

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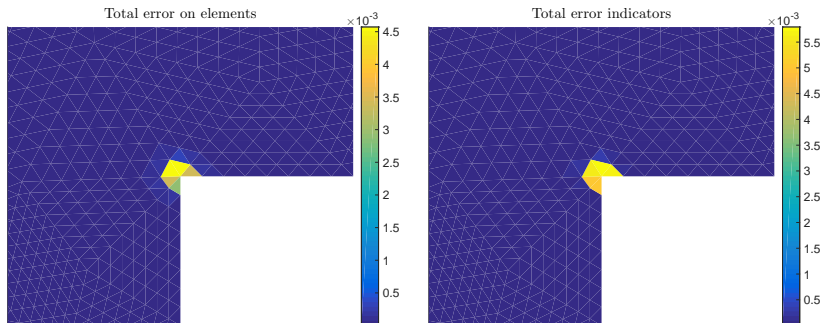
# Peak problem, multigrid

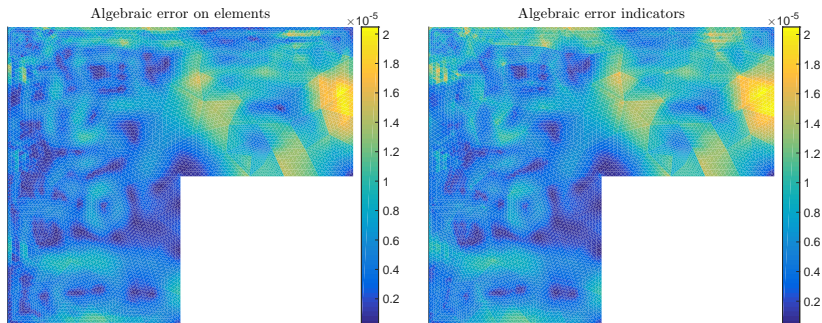
$\rho$	MG iter	algebraic			total			discretization		
		error	eff. UB	eff. LB	error	eff. UB	eff. LB	error	eff. UB	eff. LB
1 ( $2.55 \times 10^3$ )	1	$8.1 \times 10^{-3}$	1.14	$1.10^{-1}$	$1.0 \times 10^{-2}$	1.63	$1.19^{-1}$	$6.1 \times 10^{-3}$	2.42	—
	2	$4.3 \times 10^{-4}$	1.13	$1.12^{-1}$	$6.1 \times 10^{-3}$	1.13	$1.05^{-1}$		1.13	$1.06^{-1}$
2 ( $1.03 \times 10^4$ )	1	$8.8 \times 10^{-3}$	1.17	$1.08^{-1}$	$8.8 \times 10^{-3}$	1.72	$1.18^{-1}$	$3.9 \times 10^{-4}$	$3.28 \times 10^1$	—
	2	$6.1 \times 10^{-4}$	1.19	$1.03^{-1}$	$7.2 \times 10^{-4}$	1.75	$1.12^{-1}$		2.89	—
	3	$2.0 \times 10^{-5}$	1.19	$1.03^{-1}$	$3.9 \times 10^{-4}$	1.08	$1.04^{-1}$		1.08	$1.04^{-1}$
3 ( $2.34 \times 10^4$ )	1	$4.9 \times 10^{-3}$	1.14	$1.06^{-1}$	$4.9 \times 10^{-3}$	1.59	$1.26^{-1}$	$1.9 \times 10^{-5}$	$3.33 \times 10^2$	—
	3	$2.7 \times 10^{-5}$	1.17	$1.04^{-1}$	$3.3 \times 10^{-5}$	1.69	$1.17^{-1}$		2.60	—
	5	$1.6 \times 10^{-7}$	1.15	$1.04^{-1}$	$1.9 \times 10^{-5}$	1.02	$1.09^{-1}$		1.02	$1.09^{-1}$
4 ( $4.17 \times 10^4$ )	1	$5.8 \times 10^{-3}$	1.22	$1.05^{-1}$	$5.8 \times 10^{-3}$	1.83	$1.17^{-1}$	$8.1 \times 10^{-7}$	$1.12 \times 10^4$	—
	3	$1.0 \times 10^{-4}$	1.16	$1.03^{-1}$	$1.0 \times 10^{-4}$	1.71	$1.08^{-1}$		$1.76 \times 10^2$	—
	5	$2.4 \times 10^{-6}$	1.14	$1.03^{-1}$	$2.5 \times 10^{-6}$	1.62	$1.10^{-1}$		4.12	—
	7	$6.7 \times 10^{-8}$	1.13	$1.03^{-1}$	$8.2 \times 10^{-7}$	1.10	$1.16^{-1}$		1.10	$1.16^{-1}$
5 ( $6.52 \times 10^4$ )	1	$4.8 \times 10^{-3}$	1.19	$1.04^{-1}$	$4.8 \times 10^{-3}$	1.74	$1.19^{-1}$	$3.1 \times 10^{-8}$	$2.21 \times 10^5$	—
	3	$2.1 \times 10^{-4}$	1.14	$1.03^{-1}$	$2.1 \times 10^{-4}$	1.63	$1.09^{-1}$		$8.78 \times 10^3$	—
	5	$1.5 \times 10^{-5}$	1.11	$1.02^{-1}$	$1.5 \times 10^{-5}$	1.55	$1.07^{-1}$		$5.57 \times 10^2$	—
	7	$1.4 \times 10^{-6}$	1.12	$1.02^{-1}$	$1.4 \times 10^{-6}$	1.57	$1.05^{-1}$		$5.34 \times 10^1$	—
	9	$1.4 \times 10^{-7}$	1.14	$1.01^{-1}$	$1.4 \times 10^{-7}$	1.65	$1.06^{-1}$		6.06	—
	11	$1.3 \times 10^{-8}$	1.16	$1.01^{-1}$	$3.4 \times 10^{-8}$	1.41	$1.38^{-1}$		1.47	$1.62^{-1}$
	13	$1.2 \times 10^{-9}$	1.16	$1.01^{-1}$	$3.1 \times 10^{-8}$	1.05	$1.21^{-1}$		1.05	$1.21^{-1}$



## L-shape problem, PCG

$p$	PCG iter	algebraic			total			discretization		
		error	eff. UB	eff. LB	error	eff. UB	eff. LB	error	eff. UB	eff. LB
1 ( $7.97 \times 10^3$ )	2	$2.9 \times 10^{-1}$	1.25	$4.08^{-1}$	$2.9 \times 10^{-1}$	1.38	$6.15^{-1}$	$3.6 \times 10^{-2}$	$1.11 \times 10^1$	—
	4	$1.2 \times 10^{-3}$	1.24	$4.17^{-1}$	$3.6 \times 10^{-2}$	1.24	$1.12^{-1}$		1.24	$1.12^{-1}$
2 ( $3.22 \times 10^4$ )	3	$2.1 \times 10^{-1}$	1.14	$3.62^{-1}$	$2.1 \times 10^{-1}$	1.26	$6.03^{-1}$	$1.4 \times 10^{-2}$	$1.76 \times 10^1$	—
	6	$2.5 \times 10^{-3}$	1.18	$3.17^{-1}$	$1.5 \times 10^{-2}$	1.47	$1.32^{-1}$		1.49	$1.35^{-1}$
	9	$9.2 \times 10^{-6}$	1.17	$3.53^{-1}$	$1.4 \times 10^{-2}$	1.29	$1.30^{-1}$		1.29	$1.30^{-1}$
3 ( $7.27 \times 10^4$ )	4	1.3	1.06	$4.53^{-1}$	1.3	1.10	$1.08 \times 10^{1-1}$	$8.6 \times 10^{-3}$	$1.58 \times 10^2$	—
	8	$9.9 \times 10^{-2}$	1.10	$3.55^{-1}$	$10.0 \times 10^{-2}$	1.24	$6.02^{-1}$		$1.41 \times 10^1$	—
	12	$1.2 \times 10^{-2}$	1.10	$3.58^{-1}$	$1.5 \times 10^{-2}$	1.71	$2.67^{-1}$		2.99	—
	16	$8.2 \times 10^{-4}$	1.10	$3.55^{-1}$	$8.6 \times 10^{-3}$	1.51	$1.42^{-1}$		1.52	$1.43^{-1}$
4 ( $1.29 \times 10^5$ )	5	$1.7 \times 10^{-1}$	1.24	$2.34^{-1}$	$1.7 \times 10^{-1}$	1.42	$3.35^{-1}$	$6.2 \times 10^{-3}$	$3.66 \times 10^1$	—
	10	$2.4 \times 10^{-3}$	1.22	$2.79^{-1}$	$6.6 \times 10^{-3}$	1.78	$1.83^{-1}$		1.90	$2.93^{-1}$
	15	$2.3 \times 10^{-5}$	1.27	$2.33^{-1}$	$6.2 \times 10^{-3}$	1.44	$1.62^{-1}$		1.44	$1.62^{-1}$
5 ( $2.02 \times 10^5$ )	6	1.1	1.09	$4.14^{-1}$	1.1	1.16	$7.42^{-1}$	$4.7 \times 10^{-3}$	$2.71 \times 10^2$	—
	12	$8.5 \times 10^{-2}$	1.11	$3.75^{-1}$	$8.5 \times 10^{-2}$	1.23	$5.77^{-1}$		$2.19 \times 10^1$	—
	18	$7.5 \times 10^{-3}$	1.15	$3.12^{-1}$	$8.9 \times 10^{-3}$	1.76	$3.43^{-1}$		3.31	—
	24	$3.9 \times 10^{-4}$	1.15	$3.17^{-1}$	$4.7 \times 10^{-3}$	1.56	$1.80^{-1}$		1.57	$1.82^{-1}$

L-shape problem,  $p = 3$ , total error, 16th PCG iteration

L-shape problem,  $p = 3$ , alg. error, 16th PCG iteration

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# Conclusions and outlook

## Conclusions

- guaranteed energy error estimates
- robustness (polynomial degree)
- unified framework for all classical numerical schemes

## Ongoing work

- convergence and optimality
- nonlinear problems

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**Thank you for your attention!**