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## Non shape regular domain decompositions: an analysis using a stable decomposition in $H_0^1$

Martin Gander <sup>\*</sup>, Laurence Halpern<sup>†</sup>, Kévin Santugini Repiquet<sup>‡</sup>

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#### Abstract

In this paper, we establish the existence of a stable decomposition in the Sobolev space  $H_0^1$  for domain decompositions which are not shape regular in the usual sense. In particular, we consider domain decompositions where the largest subdomain is significantly larger than the smallest subdomain. We provide an explicit upper bound for the stable decomposition that is independent of the ratio between the diameter of the largest and the smallest subdomain.

#### 1 Introduction

One of the great success stories in domain decomposition methods is the invention and analysis of the additive Schwarz method by [2]. Even before the series of international conferences on domain decomposition methods started, [2] presented a variant of the classical alternating Schwarz method (see [5]), which has the advantage of being symmetric for symmetric problems, and it also contains a coarse space component. In a fully discrete analysis, [2] proved, based on a stable decomposition result for shape regular decompositions, that the condition number of the preconditioned operator with a decomposition into many subdomains only grows as a function of  $\frac{H}{\delta}$ , where H is the subdomain diameter, and  $\delta$  is the overlap between subdomains. This analysis inspired a generation of numerical analysts, who used these techniques in order to analyze many other domain decomposition methods, see the reference books [6, 4, 7], or the monographs [8, 1], and references therein.

The key assumption that the decomposition is shape regular is however often not satisfied in practice: because of load balancing, highly refined subdomains are often physically much smaller than subdomains containing less refined elements, and it is therefore of interest to consider domain decompositions that are only locally shape regular, *i.e.* domain decompositions where the largest subdomain can be considerably larger than the smallest subdomain. In such a domain decomposition, the ratio  $\frac{H}{\delta}$  can be given at least two different meanings: let  $H_i$  refer to the diameter of

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subdomain number *i* and  $\delta_i$  refer to the width of the overlap around subdomain number *i*. Is the explicit upper bound of the stable decomposition linear in  $\max_i(\frac{H_i}{\delta_i})$  or is it only linear in  $\frac{\max_i(H_i)}{\min_i(\delta_i)}$ ? The latter estimate is much more pessimistic than the former when the subdomains are of wildly different size, and the general analysis based on a shape regular decomposition of the additive Schwarz method does not permit to answer this question.

In [3], we established the existence of a stable decomposition in the continuous setting with an explicit upper bound and a quantitative definition of shape regularity. The explicit upper bound is also linear in  $\frac{H}{\delta}$ , and the result is limited to shape regular domain decompositions where all subdomains have similar size and where the overlap width is uniform over all subdomains. Having explicit upper bounds however allows us now, using similar techniques, to establish the existence of a stable decomposition in the continuous setting with explicit upper bounds when  $\max_i(H_i) \gg \min_i(H_i)$ . We provide an explicit upper bound which is linear in  $\max_i(H_i/\delta_i)$ . To get this result, only a few of the inequalities established in [3] need to be reworked, and it would be very difficult to obtain such a result without the explicit upper bounds from the continuous analysis in [3].

### 2 Geometric parameters and main theorem

In the remainder of this paper, we always consider a domain decomposition that has the following properties:

- $\Omega$  is a bounded domain of  $\mathbb{R}^2$ .
- The  $(U_i)_{1 \leq i \leq N}$  are a non overlapping domain decomposition of  $\Omega$ , *i.e.*  $\bigcup_{i=1}^{N} \overline{U}_i = \overline{\Omega}$ . The  $U_i$  are bounded connected open sets of  $\mathbb{R}^2$  and for all subdomains  $U_i$  the measure of  $\overline{U}_i \setminus U_i$  is zero.
- We set  $H_i := \operatorname{diam}(U_i)$ .
- Two distinct subdomains  $U_i$  and  $U_j$  are said to be neighbors if  $\overline{U}_i \cap \overline{U}_j \neq \emptyset$ .
- For each subdomain  $U_i$ , let  $\delta_i > 0$  be such that  $2\delta_i \leq \min_{j,\overline{U}_i \cap \overline{U}_j = \emptyset}(\operatorname{dist}(U_i, U_j))$ . We set  $\Omega_i := \{ \boldsymbol{x} \in \Omega, \operatorname{dist}(\boldsymbol{x}, U_i) < \delta_i \}$ . The  $\Omega_i$  form an overlapping domain decomposition of  $\Omega$ . When subdomains  $U_i$  and  $U_j$  are neighbors, then the overlap between  $\Omega_i$  and  $\Omega_j$  is  $\delta_i + \delta_j$  wide. The intersection  $\Omega_i \cap \Omega_j$  is empty if and only if the distance between  $U_i$  and  $U_j$  is positive.
- We set  $\delta_i^s = \min_{j \neq i, \overline{U}_i \cap \overline{U}_j \neq \emptyset} \delta_j$  and  $\delta_i^l = \max_{j \neq i, \overline{U}_i \cap \overline{U}_j \neq \emptyset} \delta_j$ .
- The domain decomposition has  $N_c$  colors: there exists a partition of  $\mathbb{N} \cap [1, N]$  into  $N_c$  sets  $I_k$  such that  $\Omega_i \cap \Omega_j$  is empty whenever  $i \neq j$  and i and j belong to the same color  $I_k$ .
- $\mathcal{T}$  is a coarse triangular mesh of  $\Omega$ : one node  $\boldsymbol{x}_i$  per subdomain  $\Omega_i$  (not counting the nodes located on  $\partial\Omega$ ).
- Let  $\theta_{min}$  be the minimum of all angles of mesh  $\mathcal{T}$ .
- No node (including the nodes located on  $\partial \Omega$ ) of the coarse mesh has more than K neighbors.
- Let  $d_i$  be the length of the largest edge originating from node  $x_i$  in the mesh  $\mathcal{T}$ .

- Let  $H_{h,i}$  be the length of the shortest height through  $\boldsymbol{x}_i$  of any triangle in the coarse mesh  $\mathcal{T}$  that connects to  $\boldsymbol{x}_i$ . We also set  $H'_{h,i}$  as the minimum of  $H_{h,j}$  over i and its direct neighbors in mesh  $\mathcal{T}$ .
- We suppose that for each subdomain  $U_i$ , there exists  $r_i > 0$  such that  $U_i$  is star-shaped with respect to any point in the ball  $B(\boldsymbol{x}_i, r_i)$ . We also suppose  $r_i \leq \frac{H_{h,i}}{4K+1}$  and  $r_i \leq H'_{h,i}/2$ .
- For all i, we set

$$\ell_i = \frac{1}{\pi r_i^2} \int_{B(\boldsymbol{x}_i, r_i)} u(\boldsymbol{x}) d\boldsymbol{x} = \frac{1}{\pi} \int_{B(\boldsymbol{0}, 1)} u(\boldsymbol{x}_i + r_i \boldsymbol{y}) d\boldsymbol{y}.$$

• We suppose that for each  $U_i$  there exists an open layer  $L_i$  containing  $\partial U_i$ , a vector field  $\mathbf{X}_i$  continuous on  $L_i \cap \overline{U}_i$ ,  $\mathcal{C}^{\infty}$  on  $L_i \cap U_i$  such that  $D\mathbf{X}_i(\mathbf{x})(\mathbf{X}_i(\mathbf{x})) = 0$ ,  $\|\mathbf{X}_i(\mathbf{x})\| = 1$ , and  $\varepsilon_0 > 0$  such that for all positive  $\varepsilon < \varepsilon_0$  and for all  $\hat{\mathbf{x}}$  in  $\partial U_i$ ,  $\hat{\mathbf{x}} + \varepsilon \mathbf{X}_i(\hat{\mathbf{x}}) \in U_i$  and  $\hat{\mathbf{x}} - \varepsilon \mathbf{X}_i(\hat{\mathbf{x}}) \notin U_i$ . We set, for all positive  $\delta'$ ,  $U_i^{\delta'} = \{\mathbf{x} \in U_i, \operatorname{dist}(\mathbf{x}, \partial U_i) < \delta'\}$ , and  $V_i^{\delta'} = \{\hat{\mathbf{x}} + s\mathbf{X}_i(\hat{\mathbf{x}}), \hat{\mathbf{x}} \in \partial U_i, 0 < s < \delta'\}$ . We assume there exist  $\hat{R}_i > 0$ ,  $\theta_{\mathbf{X}}$ ,  $0 < \theta_{\mathbf{X}} \leq \pi/2$ , and  $\delta_{0i}$ ,  $0 < \delta_{0i} \leq \hat{R}_i \sin \theta_{\mathbf{X}}$  such that  $V_i^{\hat{R}} \subset L_i \cap U_i$  and  $U_i^{\delta'} \subset V^{\delta' / \sin \theta_{\mathbf{X}}}$  for all positive  $\delta' \leq \delta_{0i}$ . Set  $\hat{R}_i := 1/\|\operatorname{div} \mathbf{X}_i\|_{\infty}$ . We suppose  $\delta_{0i} > \delta_i^l$ .

We now state our main result, the existence of a stable decomposition of  $H_0^1(\Omega)$  whose upper bound is independent of  $\frac{\max_i(H_i)}{\min_i(H_i)}$ .

**Theorem 2.1.** For u in  $H_0^1(\Omega)$ , there exists a stable decomposition  $(u_i)_{0 \le i \le N}$ of u, i.e.  $u = \sum_{i=0}^N u_i$ ,  $u_0$  in  $P_1(\mathcal{T})$  and  $u_i \in H_0^1(\Omega_i)$  such that

$$\sum_{i=1}^{N} \|\nabla u_i\|_{L^2(\Omega_i)}^2 \le C \|\nabla u\|_{L^2(\Omega)}^2,$$

where  $C = 2C_1 + 2(1 + C_1)C_2$  and

$$C_{1} = \frac{1}{\tan \theta_{min}} \frac{\left(1 + 2\max_{i}\left(\frac{r_{i}}{H_{h,i}}\right)\right) K\left(\frac{25}{6\pi}\max_{i}\left(\frac{d_{i}}{r_{i}}\right) + 2\pi\right)}{1 - \left((2K+1) + (4K+1)\max_{i}\left(\frac{r_{i}}{H_{h,i}}\right)\right) \max_{i}\left(\frac{r_{i}}{H_{h,i}}\right)}\right)},$$

$$C_{2} = 2 + 8\lambda_{2}^{2}(N_{c} - 1)^{2}(1 + \max_{i}\frac{\hat{R}_{i}}{\tilde{R}_{i}}) \max_{i}\frac{\delta_{i}^{l}}{\delta_{i}^{s}} \max_{i}\frac{\hat{R}_{i}}{\delta_{i}^{s}\sin\theta_{\mathbf{X}}}$$

$$+ \frac{8}{3}\lambda_{2}^{2}(N_{c} - 1)^{2}(1 + \max_{i}\frac{\hat{R}_{i}}{\tilde{R}_{i}}) \max_{i}\frac{\delta_{i}^{l}}{\delta_{i}^{s}} \max_{i}\frac{r_{i}^{2}}{\delta_{i}^{s}\hat{R}_{i}\sin\theta_{\mathbf{X}}} \times$$

$$\times \max_{i}\left(\left(\left(\frac{H_{i}^{2}}{r_{i}^{2}} + \frac{1}{2}\right)^{\frac{1}{4}} + \frac{H_{i}}{\sqrt[4]{2}r_{i}}\right)^{4} - \frac{1}{2} - \frac{H_{i}^{2}}{r_{i}^{2}} - \frac{H_{i}^{4}}{2r_{i}^{4}}\right)$$

with  $\lambda_2$  being a universal constant.

Note that the condition  $r_i \leq \frac{H_{h,i}}{4K+1}$  ensures that  $1 - ((2K+1) + (4K+1)\max_i(r_i/H_{h,i}))\max_i(r_i/H_{h,i})$  remains positive.

#### 3 Proof of Theorem 2.1

#### **3.1** Constructing the fine component

We begin by establishing a stable decomposition when there is no coarse mesh.

**Lemma 3.1.** Let u be in  $H_0^1(\Omega)$ . Then, there exist  $(u_i)_{1 \le i \le N}$ ,  $u_i$  in  $H_0^1(\Omega_i)$  such that  $u = \sum_{i=1}^N u_i$ , and

$$\begin{split} \sum_{i=1}^{N} \|\nabla u_{i}\|_{L^{2}(\Omega)}^{2} &\leq 2 \|\nabla u\|_{L^{2}(\Omega)}^{2} + 8\lambda_{2}^{2}(N_{c}-1)^{2} \left(\sum_{i=1}^{N} (1+\frac{\hat{R}_{i}}{\tilde{R}_{i}}) \frac{\delta_{i}^{l}}{\delta_{i}^{s}} \frac{\hat{R}_{i}}{\delta_{i}^{s} \sin \theta_{\mathbf{X}}} \|\nabla u\|_{L^{2}(U_{i})}^{2} \right) \\ &+ 8\lambda_{2}^{2}(N_{c}-1)^{2} \left(\sum_{i=1}^{N} (1+\frac{\hat{R}_{i}}{\tilde{R}_{i}}) \frac{\delta_{i}^{l}}{\delta_{i}^{s}} \frac{1}{\delta_{i}^{s} \hat{R}_{i} \sin \theta_{\mathbf{X}}} \|u\|_{L^{2}(U_{i})}^{2} \right), \end{split}$$

$$(3.1)$$

where  $\lambda_2$  is a universal constant that depends only on the dimension. We further have, for all  $\eta > 0$ ,

$$\begin{split} \sum_{i=1}^{N} \|\nabla u_{i}\|_{L^{2}(\Omega)}^{2} &\leq 2 \|\nabla u\|_{L^{2}(\Omega)}^{2} + 8\lambda_{2}^{2}(N_{c}-1)^{2} \sum_{i=1}^{N} (1+\frac{\hat{R}_{i}}{\tilde{R}_{i}}) \frac{\delta_{i}^{l}}{\delta_{i}^{s}} \frac{\hat{R}_{i}}{\delta_{i}^{s} \sin \theta_{\mathbf{X}}} \|\nabla u\|_{L^{2}(U_{i})}^{2} \\ &+ \frac{8(1+\eta)}{3} \lambda_{2}^{2} (N_{c}-1)^{2} \sum_{i=1}^{N} (1+\frac{\hat{R}_{i}}{\tilde{R}_{i}}) \frac{\delta_{i}^{l}}{\delta_{i}^{s}} \frac{r_{i}^{2}}{\delta_{i}^{s} \hat{R}_{i} \sin \theta_{\mathbf{X}}} \times \\ &\times \left( \left( \left( \frac{H_{i}^{2}}{r_{i}^{2}} + \frac{1}{2} \right)^{\frac{1}{4}} + \frac{H_{i}}{\sqrt[4]{2}r_{i}} \right)^{4} - \frac{1}{2} - \frac{H_{i}^{2}}{r_{i}^{2}} - \frac{H_{i}^{4}}{2r_{i}^{4}} \right) \|\nabla u\|_{L^{2}(U_{i})}^{2} \\ &+ 8(1+\frac{1}{\eta}) \pi \lambda_{2}^{2} (N_{c}-1)^{2} \sum_{i=1}^{N} (1+\frac{\hat{R}_{i}}{\tilde{R}_{i}}) \frac{\delta_{i}^{l}}{\delta_{i}^{s}} \frac{H_{i}^{2}}{\delta_{i}^{s} \hat{R}_{i} \sin \theta_{\mathbf{X}}} |\ell_{i}(u)|^{2}. \end{split}$$

$$(3.2)$$

Proof. We follow the proof of [3, Th. 4.6]. Let  $\rho$  be a  $\mathcal{C}^{\infty}$  non negative function whose support is included in the closed unit ball of  $\mathbb{R}^2$  and whose  $L^1$  norm is 1. Let  $\rho_{\varepsilon}(\boldsymbol{x}) = \rho(\boldsymbol{x}/\varepsilon)/\varepsilon^2$  for all  $\varepsilon > 0$ . Let  $h_i$  be the characteristic function of the set  $\{\boldsymbol{x} \in \mathbb{R}^2, \operatorname{dist}(\boldsymbol{x}, U_i) < \delta_i/2\}$ . Let  $\phi_i = \rho_{\delta_i/2} * h_i$ . The function  $\phi_i$  is equal to 1 inside  $U_i$ , vanishes outside of  $\{\boldsymbol{x} \in \mathbb{R}^2, \operatorname{dist}(\boldsymbol{x}, U_i) < \delta_i\}$ , and  $\|\phi_i\|_{\infty} \leq 2\|\nabla\rho\|_{L^1(\mathbb{R}^2)}/\delta_i$ . For i in  $\mathbb{N} \cap [1, N]$ , let  $\psi_i = \phi_i \prod_{k=1}^{i-1} (1 - \phi_k)$ . We have  $0 \leq \psi_i \leq 1$ ,  $\psi_i$  zero in  $\Omega \setminus \Omega_i$  and  $\sum_i \psi_i = 1$  in  $\Omega$ . Set  $u_i = \psi_i u$ . The function  $u_i$  is in  $H_0^1(\Omega_i)$  and  $u = \sum_i u_i$ . Following the proof of [3, Lemma 4.3], we get  $\sum_{i=1}^N \|\nabla\psi_i(\boldsymbol{x})\|_2^2 \leq 2(N_C - 1)\sum_{i=1}^N \|\nabla\phi_i(\boldsymbol{x})\|_2^2$ . Therefore, for all  $\boldsymbol{x}$  in  $\Omega$ ,

$$\sum_{i=1}^{N} \|\nabla \psi_i(\boldsymbol{x})\|_2^2 \le 8(N_c - 1) \|\nabla \rho\|_{L^1(\mathbb{R}^2)}^2 \sum_{i=1}^{N} \frac{1_{\Omega_i \setminus U_i}(\boldsymbol{x})}{\delta_i^2}.$$

Since  $\sum_{i} \|\nabla u_i\|_{L^2(\Omega)}^2 \leq 2 \|\nabla u\|_{L^2(\Omega)}^2 d\boldsymbol{x} + 2 \int_{\Omega} |u(\boldsymbol{x})|^2 \sum_{i} |\nabla \psi_i(\boldsymbol{x})|^2 d\boldsymbol{x}$ , we get

$$\sum_{i=1}^{N} \|\nabla u_i\|_{L^2(\Omega)}^2 \le 2 \|\nabla u\|_{L^2(\Omega)}^2 \mathrm{d}\boldsymbol{x} + 4\lambda_2^2 (N_c - 1)^2 \sum_{i=1}^{N} \int_{U_i} 1\{\mathrm{dist}(\boldsymbol{x}, \partial U_i) < \delta_i^l\} \frac{|u(\boldsymbol{x})|^2}{(\delta_i^s)^2} \mathrm{d}\boldsymbol{x} + 2\lambda_2^2 (N_c - 1)^2 \sum_{i=1}^{N} \int_{U_i} 1\{\mathrm{dist}(\boldsymbol{x}, \partial U_i) < \delta_i^l\} \frac{|u(\boldsymbol{x})|^2}{(\delta_i^s)^2} \mathrm{d}\boldsymbol{x} + 2\lambda_2^2 (N_c - 1)^2 \sum_{i=1}^{N} \int_{U_i} 1\{\mathrm{dist}(\boldsymbol{x}, \partial U_i) < \delta_i^l\} \frac{|u(\boldsymbol{x})|^2}{(\delta_i^s)^2} \mathrm{d}\boldsymbol{x} + 2\lambda_2^2 (N_c - 1)^2 \sum_{i=1}^{N} \int_{U_i} 1\{\mathrm{dist}(\boldsymbol{x}, \partial U_i) < \delta_i^l\} \frac{|u(\boldsymbol{x})|^2}{(\delta_i^s)^2} \mathrm{d}\boldsymbol{x} + 2\lambda_2^2 (N_c - 1)^2 \sum_{i=1}^{N} \int_{U_i} 1\{\mathrm{dist}(\boldsymbol{x}, \partial U_i) < \delta_i^l\} \frac{|u(\boldsymbol{x})|^2}{(\delta_i^s)^2} \mathrm{d}\boldsymbol{x} + 2\lambda_2^2 (N_c - 1)^2 \sum_{i=1}^{N} \int_{U_i} 1\{\mathrm{dist}(\boldsymbol{x}, \partial U_i) < \delta_i^l\} \frac{|u(\boldsymbol{x})|^2}{(\delta_i^s)^2} \mathrm{d}\boldsymbol{x} + 2\lambda_2^2 (N_c - 1)^2 \sum_{i=1}^{N} \int_{U_i} 1\{\mathrm{dist}(\boldsymbol{x}, \partial U_i) < \delta_i^l\} \frac{|u(\boldsymbol{x})|^2}{(\delta_i^s)^2} \mathrm{d}\boldsymbol{x} + 2\lambda_2^2 (N_c - 1)^2 \sum_{i=1}^{N} \int_{U_i} 1\{\mathrm{dist}(\boldsymbol{x}, \partial U_i) < \delta_i^l\} \frac{|u(\boldsymbol{x})|^2}{(\delta_i^s)^2} \mathrm{d}\boldsymbol{x} + 2\lambda_2^2 (N_c - 1)^2 \sum_{i=1}^{N} \int_{U_i} 1\{\mathrm{dist}(\boldsymbol{x}, \partial U_i) < \delta_i^l\} \frac{|u(\boldsymbol{x})|^2}{(\delta_i^s)^2} \mathrm{d}\boldsymbol{x} + 2\lambda_2^2 (N_c - 1)^2 \sum_{i=1}^{N} \int_{U_i} 1\{\mathrm{dist}(\boldsymbol{x}, \partial U_i) < \delta_i^l\} \frac{|u(\boldsymbol{x})|^2}{(\delta_i^s)^2} \mathrm{d}\boldsymbol{x} + 2\lambda_2^2 (N_c - 1)^2 \sum_{i=1}^{N} \int_{U_i} 1\{\mathrm{dist}(\boldsymbol{x}, \partial U_i) < \delta_i^l\} \frac{|u(\boldsymbol{x})|^2}{(\delta_i^s)^2} \mathrm{d}\boldsymbol{x} + 2\lambda_2^2 (N_c - 1)^2 \sum_{i=1}^{N} \int_{U_i} 1\{\mathrm{dist}(\boldsymbol{x}, \partial U_i) < \delta_i^l\} \frac{|u(\boldsymbol{x})|^2}{(\delta_i^s)^2} \mathrm{d}\boldsymbol{x} + 2\lambda_2^2 (N_c - 1)^2 \sum_{i=1}^{N} \int_{U_i} 1\{\mathrm{dist}(\boldsymbol{x}, \partial U_i) < \delta_i^l\} \frac{|u(\boldsymbol{x})|^2}{(\delta_i^s)^2} \mathrm{d}\boldsymbol{x} + 2\lambda_2^2 (N_c - 1)^2 \sum_{i=1}^{N} \int_{U_i} 1\{\mathrm{dist}(\boldsymbol{x}, \partial U_i) < \delta_i^l\} \frac{|u(\boldsymbol{x})|^2}{(\delta_i^s)^2} \mathrm{d}\boldsymbol{x} + 2\lambda_2^2 (N_c - 1)^2 \sum_{i=1}^{N} \int_{U_i} 1\{\mathrm{dist}(\boldsymbol{x}, \partial U_i) < \delta_i^l\} \frac{|u(\boldsymbol{x})|^2}{(\delta_i^s)^2} \mathrm{d}\boldsymbol{x} + 2\lambda_2^2 (N_c - 1)^2 \sum_{i=1}^{N} \int_{U_i} 1\{\mathrm{dist}(\boldsymbol{x}, \partial U_i) < \delta_i^l\} \frac{|u(\boldsymbol{x})|^2}{(\delta_i^s)^2} \mathrm{d}\boldsymbol{x} + 2\lambda_2^2 (N_c - 1)^2 \sum_{i=1}^{N} \int_{U_i} 1\{\mathrm{dist}(\boldsymbol{x}, \partial U_i) < \delta_i^l\} \frac{|u(\boldsymbol{x})|^2}{(\delta_i^s)^2} \mathrm{d}\boldsymbol{x} + 2\lambda_2^2 (N_c - 1)^2 \sum_{i=1}^{N} \int_{U_i} 1\{\mathrm{dist}(\boldsymbol{x}, \partial U_i) < \delta_i^l\} \frac{|u(\boldsymbol{x})|^2}{(\delta_i^s)^2} \mathrm{d}\boldsymbol{x} + 2\lambda_2^2 (N_c - 1)^2 (N_c - 1)^2 (N_c -$$

with  $\lambda_2 := 2 \| \nabla \rho \|_{L^1(\mathbb{R}^2)}$ . To get (3.1), we apply Lemma 4.5 in [3] to each  $U_i$ , and to obtain (3.2), we apply Lemma 5.10 from the same reference.

To obtain a stable decomposition with a coarse component, we want to construct  $u_0$  in  $P_1(\mathcal{T})$  such that for all  $i, \ell_i(u_0) = \ell_i(u)$ .

#### 3.2 Constructing the coarse component

To construct  $u_0$ , we follow the ideas of [3, §5.2]. First, we define a special norm.

**Definition 3.2.** Let  $\mathcal{T}$  be the coarse mesh of domain  $\Omega$ . Let  $\mathcal{V}$  be the set of pairs of neighboring nodes in  $\mathcal{T}$ , and  $\mathcal{B}$  be the set of boundary nodes<sup>1</sup> of  $\mathcal{T}$ . We define

$$\begin{split} \| \cdot \|_{\mathcal{V},\mathcal{B}} &: \mathbb{R}^N \to \mathbb{R}^+, \\ \boldsymbol{y} \mapsto \sqrt{\sum_{(i,j) \in \mathcal{V}} |y_i - y_j|^2 + \sum_{i \in \mathcal{B}} |y_i|^2}. \end{split}$$

When u is in  $P_1(\mathcal{T}) \cap H_0^1(\Omega)$ , set  $||u||_{\mathcal{V},\mathcal{B}} := ||(u(\boldsymbol{x}_i))_{1 \le i \le N}||_{\mathcal{V},\mathcal{B}}$ , where the  $\boldsymbol{x}_i$  are the interior nodes of the mesh  $\mathcal{T}$ .

**Lemma 3.3.** For u in  $H_0^1(\Omega)$ , there exists  $u_0$  in  $P_1(\mathcal{T}) \cap H_0^1(\Omega)$  such that, for all i in  $\{1, \ldots, N\}$ ,  $\ell_i(u_0) = \ell_i(u)$  and

$$\|\nabla u_0\|_{L^2(\Omega)}^2 \le \frac{1}{\tan \theta_{\min}} \frac{\left(1 + 2\max_i\left(\frac{r_i}{H_{h,i}}\right)\right) K\left(\frac{25}{6\pi}\max_i\left(\frac{d_i}{f_i}\right) + 2\pi\right)}{1 - \left((2K+1) + (4K+1)\max_i\left(\frac{r_i}{H_{h,i}}\right)\right)\max_i\left(\frac{r_i}{H_{h,i}}\right)}.$$

*Proof.* The results of [3, Lemmas 5.6, and 5.8] stand without modifications. Therefore  $u_0$  exists, and we have

$$\|\nabla u_0\|_{L^2(\Omega)}^2 \leq \frac{1}{\tan \theta_{min}} \frac{1 + 2\max_i(\frac{r_i}{H_{h,i}})}{1 - \left((2K+1) + (4K+1)\max_i(\frac{r_i}{H_{h,i}})\right)\max_i(\frac{r_i}{H_{h,i}})} \|u\|_{\mathcal{V},\mathcal{B}}^2.$$

Note that the condition  $r_i \leq \frac{H_{h,i}}{4K+1}$  ensures that  $1 - ((2K+1) + (4K+1) \max_i(r_i/H_{h,i})) \max_i(r_i/H_{h,i})$  remains positive. It remains to compare  $||u||_{\mathcal{V},\mathcal{B}}^2$  and  $||\nabla u||_{L^2(\Omega)}^2$ . We need to adapt the proof of [3, Lemma 5.7]. We can suppose without any loss of generality that u is in  $\mathcal{C}^{\infty}(\overline{\Omega})$ . Let i, j in  $\{1, \ldots, N\}$  be indices of neighboring nodes of  $\mathcal{T}$ . Let  $d_{ij} = \mathbf{x}_i - \mathbf{x}_j$ , and  $d_{ij} = ||\mathbf{d}_{ij}||$ . We have for all  $(i, j) \in \mathcal{V}$ 

$$\begin{aligned} |\ell_{i}(u) - \ell_{j}(u)|^{2} &= \frac{1}{\pi^{2}} \left( \int_{B(\mathbf{0},1)} (u(\boldsymbol{x}_{i} + r_{i}\boldsymbol{y}) - u(\boldsymbol{x}_{j} + r_{j}\boldsymbol{y})) \mathrm{d}\boldsymbol{y} \right)^{2} \\ &\leq \frac{1}{\pi} \int_{B(\mathbf{0},1)} \int_{0}^{1} \|\nabla u \big( t(\boldsymbol{x}_{i} + r_{i}\boldsymbol{y}) + (1 - t)(\boldsymbol{x}_{j} + r_{j}\boldsymbol{y}) \big) \|_{2}^{2} \|\boldsymbol{x}_{i} - \boldsymbol{x}_{j} + (r_{i} - r_{j})\boldsymbol{y}\|_{2}^{2} \mathrm{d}t \mathrm{d}\boldsymbol{y} \\ &\leq \frac{(d_{ij} + |r_{i} - r_{j}|)^{2}}{\pi} \int_{B(\mathbf{0},1)} \int_{0}^{1} \|\nabla u \big( t(\boldsymbol{x}_{i} + r_{i}\boldsymbol{y}) + (1 - t)(\boldsymbol{x}_{j} + r_{j}\boldsymbol{y}) \big) \|_{2}^{2} \mathrm{d}t \mathrm{d}\boldsymbol{y} \\ &\leq \frac{(d_{ij} + |r_{i} - r_{j}|)^{2}}{\pi} \int_{T_{i,j}} \|\nabla u(\boldsymbol{y}')\|_{2}^{2} \int_{0}^{1} \frac{1\{\|\boldsymbol{y}' - t\boldsymbol{x}_{i} - (1 - t)\boldsymbol{x}_{j}\| \leq tr_{i} + (1 - t)r_{j}\}}{(tr_{i} + (1 - t)r_{j})^{2}} \mathrm{d}t \mathrm{d}\boldsymbol{y}', \end{aligned}$$

<sup>1</sup>The nodes that are located on  $\partial\Omega$  are not numbered among  $\{1, \ldots, N\}$ , and  $\mathcal{B}$  contains only the nodes which are neighbor to a node located on  $\partial\Omega$ .

where the tube  $T_{i,j}$  is the convex hull of  $B(\boldsymbol{x}_i, r_i) \cup B(\boldsymbol{x}_j, r_j)$ . We get

$$\begin{split} \max_{\boldsymbol{y}\in\mathbb{R}^2} \int_0^1 \frac{1\{\|\boldsymbol{y}'-t\boldsymbol{x}_i-(1-t)\boldsymbol{x}_j\| \leq tr_i+(1-t)r_j\}}{(tr_i+(1-t)r_j)^2} \mathrm{d}t \\ &= \max_{(s,\sigma)\in\mathbb{R}^2} \int_0^1 \frac{1\{\sqrt{(s-td_{ij})^2+\sigma^2} \leq tr_i+(1-t)r_j\}}{(tr_i+(1-t)r_j)^2} \mathrm{d}t \\ &= \max_{s\in[-r_j,d_{ij}+r_i]} \int_0^1 \frac{1\{|s-td_{ij}| \leq tr_i+(1-t)r_j\}}{(tr_i+(1-t)r_j)^2} \mathrm{d}t \\ &\leq \max_{s\in[-r_j,d_{ij}+r_i]} \left(\frac{2}{d_{ij}r_j+s(r_i-r_j)}\right) \\ &= \frac{2}{\min(r_i,r_j)(d_{ij}-|r_i-r_j|)}. \end{split}$$

Since  $d_{ij} \ge H_{h,i} \ge 4 \max(r_i, r_j), |\ell_i(u) - \ell_j(u)|^2 \le 25 d_{ij} / (6\pi \min(r_i, r_j)) ||\nabla u||^2_{L^2(T_{ij})}.$ 

If *i* is in the boundary set of the coarse mesh, then the node  $\boldsymbol{x}_i$  is neighbor to a node  $\boldsymbol{x}_{i'}$  located on  $\partial\Omega$ . Note that *i'* lies outside of the range  $\{1, \ldots, N\}$ . Using [3, Eqs (5.7) and (5.9)], we get

$$\sum_{i\in\mathcal{B}} |\ell_i(u)| \le \left(\sum_{i\in\mathcal{B}} \frac{4\|\boldsymbol{x}_i - \boldsymbol{x}_{i'}\|}{\pi r_i} \int_{T'_i} \|\nabla u(\boldsymbol{x})\|^2 \mathrm{d}\boldsymbol{x}\right) + 2K\pi \|\nabla u\|^2_{L^2(\Omega)}, \quad (3.3)$$

where  $T'_i$  is the convex hull of  $B(\boldsymbol{x}_i, r_i) \cup B(\boldsymbol{x}_{i'}, r_i)$ . We sum  $|\ell_i(u) - \ell_j(u)|^2 \leq 25 d_{ij}/(6\pi \min(r_i, r_j)) \|\nabla u\|_{L^2(T_{ij})}^2$  over all i, j in the neighbor set and combine it with equation (3.3). Since  $\max(r_i, r_j) \leq H'_{h,i}/2 \leq \min(H_{h,i}, H_{h,j}))/2$ , no point can belong to more than K tubes  $T_{i,j}$  or  $T'_i$ . Therefore  $\|u\|_{\mathcal{V},\mathcal{B}}^2 \leq K(25 \max_i(d_i/r_i)/(6\pi) + 2\pi) \|\nabla u\|_{L^2(\Omega)}^2$ . This concludes the proof.

To prove Theorem 2.1, we use Lemma 3.3 to construct the coarse component  $u_0$ . We then apply Lemma 3.1 to  $u - u_0$  to get the fine components  $u_i$ . The terms in  $\ell_i(u)$  vanish.

### Conclusion

We have proven the existence of a stable decomposition of the Sobolev space  $H_0^1(\Omega)$  in the presence of a coarse mesh when the domain decomposition is only guaranteed to be locally shape regular. We provided an explicit upper bound for the stable decomposition that depends neither on  $\max_i(H_i)/\min_i(H_i)$ , nor on the number of subdomains.

Establishing the existence of a stable decomposition with a uniform upper bound that does not explode when  $\max_i(H_i) / \min_i(H_i)$  does would not have been possible without the explicit upper bounds provided in [3]. This shows that deriving such explicit upper bounds can be important for problems arising naturally in applications, i.e. load balanced domain decompositions with local refinement.

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