

Optimal error analysis of the spectral element method for the 2D homogeneous wave equation

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¹ Convergence of the spectral element method for the wave equation

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Abstract

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12 **1** Introduction

In seismology the resolution of the acoustic wave equation, with high accuracy and in complex geometries, 13 has always been of great interest in order to conduct accurate and efficient seismic modeling in earth-like 14 domains. The spectral element method (SEM), first introduced in Patera [14], is widely considered as a one 15 of the most competitive methods for the approximate resolution of the wave equation [15, 12, 11, 7]. This 16 method is very similar to the h - p finite element method, the only difference lies in the choice of the bases 17 and the quadrature rule for the resolution of the integrals. The Gauss-Lobatto-Legendre (GLL) quadrature 18 has been broadly employed for the solution of the acoustic wave equation due to mass-lumping [8], i.e. the 19 mass matrix approximation is diagonal, so the resolution time is greatly reduced. 20

The error analysis of the GLL-SEM has been conducted in Zampieri and Pavarino [18] and Rong and Xu [17] in the L^2 norm for the homogeneous acoustic wave equation, while Oliveira and Leite [13] extended these results to the heterogeneous case. Durufle, Grob and Joly [9] obtained the error bound in the H^1 norm for non-affine elements. In [18, 17, 13] the authors treated the fully discretized problem, where the time discretization is based on Newmark's schemes, while in [9] they restricted the study to the semi-discretized problem. The numerical experiments for the homogeneous fully discretized problem produced in [18, 17, 13] suggest that the L^2 error bounds demonstrated in citation are not optimal.

In this paper, a detailed error analysis is carried in the H^1 norm for the fully discretized problem using the 28 GLL-SEM which confirms mathematically the numerically observed orders of convergence. For simplicity, 29 the study will focus solely on the homogeneous acoustic wave equation in 2D with homogeneous Dirichlet 30 boundary condition. The time discretization is the leap-frog model, a second order accurate Newmark's 31 scheme. The bound of the H^1 error will depend on the element size h, polynomial degree p, the time step 32 Δt , and the smoothness of the data. The study is organized as in [13], from which we will use several 33 preliminary results. Then our results will be verified by numerical experiments for smooth and non-smooth 34 solutions. 35

³⁶ The outline of the paper is as follow:

³⁷ 2 Model problem and notations

The purpose of this section is to review the strong and weak formulation of the linear wave equation. A more thorough treatment can be found in Cohen's textbook [8].

Let Ω be an open, convex, polygonal domain in \mathbb{R}^2 , with a piecewise smooth boundary $\partial\Omega$. The homo-

⁴¹ geneous acoustic wave equation subjected to Dirichlet boundary conditions is: given $f(\boldsymbol{x},t)$, $u_0(\boldsymbol{x})$, $u_1(\boldsymbol{x})$,

 $_{42}$ $g_0(\boldsymbol{x},t)$ and T > 0 find $u(\boldsymbol{x},t)$, such that

$$\frac{\partial^2 u}{\partial t^2}(\boldsymbol{x},t) - \Delta u(\boldsymbol{x},t) = f(\boldsymbol{x},t), \quad \forall (\boldsymbol{x},t) \in \Omega \times (0,T),$$
(1)

 $_{43}$ with the initial conditions

$$u(\boldsymbol{x},0) = u_0(\boldsymbol{x}), \quad \frac{\partial u}{\partial t}(\boldsymbol{x},0) = u_1(\boldsymbol{x}), \quad \forall \boldsymbol{x} \in \Omega,$$
 (2)

⁴⁴ and boundary conditions

$$u(\boldsymbol{x},t) = 0, \quad \forall (\boldsymbol{x},t) \in \partial \Omega \times (0,T).$$
 (3)

In order to define the variational problem, we consider the Hilbert space $L^2(\Omega)$ equipped with the inner product and norm

$$(u,v) = \int_{\Omega} u(x) v(x) \, \mathrm{d}x, \qquad \|u\|_0 = (u,u)^{1/2}.$$

47 Given a non-negative integer s, we recall the Hilbert space

$$H^{s}(\Omega) = \Big\{ u \in L^{2}(\Omega); \ \frac{\partial^{|\alpha|} u}{\partial x^{\alpha}} \in L^{2}(\Omega), \ \alpha \in \mathbb{N}^{2}, \ |\alpha| \leq s \Big\},$$

⁴⁸ equipped with the norm

$$\|u\|_{s} = \left(\sum_{|\alpha| \le s} \left\|\frac{\partial^{|\alpha|} u}{\partial x^{\alpha}}\right\|_{0}^{2}\right)^{1/2}$$

⁴⁹ Let $u|_{\partial\Omega}$ be the trace of u on $\partial\Omega$ [1]. We define the closed subspace V of $H^1(\Omega)$

$$V := H_0^1(\Omega) = \left\{ u \in H^1(\Omega); \ u|_{\partial\Omega} = 0 \right\}.$$

⁵⁰ Poincaré's inequality implies that the symmetric and continuous bilinear form

$$a(u,v) = (\nabla u, \nabla v) \tag{4}$$

⁵¹ defines a norm over V that is equivalent to $\|\cdot\|_1$. We also introduce the space $L^2(0,T; H^s(\Omega))$ that consists ⁵² of all functions $u: (0,T) \to H^s(\Omega)$ with norm

$$\|u\|_{L^{2}(H^{s})} = \left(\int_{0}^{T} \|u(t)\|_{s}^{2} \,\mathrm{d}t\right)^{1/2}$$

Let $u^{(l)} = \partial^l u / \partial t^l$. We also define the space $C^m(0,T; H^s(\Omega))$ of all functions $u(\boldsymbol{x},t)$ such that the map $u^{(l)}: (0,T) \to H^s(\Omega)$ is continuous for all $0 \le l \le m$ and

$$\|u\|_{C^{m}(H^{s})} = \max_{0 \le l \le m} \left(\sup_{0 \le t \le T} \|u^{(l)}(t)\|_{s} \right) < \infty.$$
(5)

Under the assumptions $f \in L^2(0,T;L^2(\Omega))$, $u_0 \in V$, and $u_1 \in L^2(\Omega)$, a variational formulation of Froblem (1) can be stated as:

Find
$$u: (0,T) \to V$$
, such that $u(\boldsymbol{x},0) = u_0(\boldsymbol{x}), \ \frac{\partial u}{\partial t}(\boldsymbol{x},0) = u_1(\boldsymbol{x}), \ \forall \boldsymbol{x} \in \Omega, \text{ and}$

$$\left(\frac{\partial^2 u}{\partial t^2}, v\right) + a(u,v) = (f,v), \qquad \forall v \in V,$$
(6)

As demonstrated in [16], the fact that $a(\cdot, \cdot)$ is a symmetric, continuous, and coercive bilinear form implies that Problem (6) has a unique solution $u \in C^0(0,T;V) \cap C^1(0,T;L^2(\Omega))$, satisfying the following stability estimate

$$\left\|\frac{\partial u}{\partial t}(t)\right\|_{0}^{2} + a(u(t), u(t)) \le \|u_{1}\|_{0}^{2} + a(u_{0}, u_{0}) + \int_{0}^{t} \|f(\tau)\|_{0}^{2} \,\mathrm{d}\tau, \qquad \forall t \in [0, T].$$

⁶⁰ 3 The spectral element method

In this section, we describe the discretization of the wave equation by the spectral element method (SEM). The spectral element method distinguishes itself from other finite element methods because the degrees of freedom are borne by the nodes of the Gauss-Lobatto-Legendre (GLL) quadrature and the spatial integrals in the variational formulation are evaluated using that GLL quadrature. This naturally leads to a diagonal mass matrix.

Assume that for each h > 0, we have a regular, quasi-uniform triangulation \mathcal{T}_h of the closure $\overline{\Omega}$ such that the largest diameter of the subdomains $K \in \mathcal{T}_h$ is bounded above by h; see [4] for details. Furthermore, assume that each subdomain $K \in \mathcal{T}_h$ of a triangulation can be characterized by an affine bijective mapping $F_K: \widehat{K} \to K$ such that $K = F_K(\widehat{K})$ where $\widehat{K} = [-1,1] \times [-1,1]$ is referred to as the reference element. For each positive integer p, let $\mathcal{Q}_p(K)$ be the space of polynomials of degree at most p in each variable over the subdomain K. If \mathcal{H} denotes the couple (h, p), we then define the space of piecewise polynomial functions as

$$V_{\mathcal{H}} = \Big\{ \phi \in C(\bar{\Omega}) : \ \phi|_{K} \in \mathcal{Q}_{p}(K), \ \forall K \in \mathcal{T}_{h}, \ \phi = 0 \text{ on } \partial\Omega \Big\}.$$

$$\tag{7}$$

Integrals appearing in the weak form will be estimated using the tensor product of the 1D GLL quadrature. Over [-1,1], the nodes of the GLL quadrature are the two end points $\xi_0 = -1$ and $\xi_p = 1$ as well as the p - 1 roots of the derivatives of the Legendre polynomials [5], denoted by $\{\xi_i\}_{i=1,...,p-1}$. The weights ω_i associated with the nodes ξ_i can be selected to recover a quadrature that will be exact for all polynomials of degree less than 2p - 1. In 2D, the GLL quadrature of f over \hat{K} will be

$$\mathcal{I}_{\widehat{K}}^{GLL}f = \sum_{i,j=0}^{p} \omega_i \,\omega_j f(\xi_i, \xi_j).$$

Again, this quadrature is exact for all $f \in \mathcal{Q}_{2p-1}(\widehat{K})$. For a function $f: \Omega \to \mathbb{R}$, the GLL quadrature can be extended by mapping the GLL nodes to each subdomain $K \in \mathcal{T}_h$ as $\boldsymbol{x}_{i,j}^K = F_K(\xi_i, \xi_j)$ and computing

$$\mathcal{I}_{\mathcal{H}}^{GLL}f = \sum_{K \in \mathcal{T}_h} \sum_{i,j=0}^p \omega_i \, \omega_j f(\boldsymbol{x}_{i,j}^K) J_K(\boldsymbol{x}_{i,j}^K),$$

⁷⁹ where J_K is the determinant of the Jacobian of F_K . We note that the numbering of the vertices in the ⁸⁰ reference element and each element K is taken counterclockwise so that the determinant J_K is always ⁸¹ positive.

Critical to the definition of the spectral element method are the discrete inner product 82

$$(\phi,\psi)_{\mathcal{H}} = \mathcal{I}_{\mathcal{H}}^{GLL} \phi \psi \tag{8}$$

and the discrete analogue of (4) defined as 83

$$a_{\mathcal{H}}(\phi,\psi) = (\nabla\phi,\nabla\psi)_{\mathcal{H}} = \mathcal{I}_{\mathcal{H}}^{GLL}\nabla\phi\cdot\nabla\psi$$
(9)

We will see later in Lemma 4.1 that $(\cdot, \cdot)_{\mathcal{H}}$ is equivalent to the usual L^2 inner product over $V_{\mathcal{H}}$, and hence, 84

$$\|u\|_{\mathcal{H}} = (u, u)_{\mathcal{H}}^{1/2}$$

is a well-defined norm over $V_{\mathcal{H}}$. We also note that if ϕ and $\psi \in \mathcal{Q}_p(K)$, then $\nabla \phi \cdot \nabla \psi \in \mathcal{Q}_{2p}(K)$ and 85 $a_{\mathcal{H}}(\phi,\psi)$ is not equal to $a(\phi,\psi)$. As mentioned earlier, an important advantage of SEM is mass-lumping. This is achieved by defining the degrees of freedom on $\mathcal{Q}_p(\widehat{K})$ in terms of the GLL points, i.e. 87

$$\widehat{\Sigma} = \Big\{ \widehat{\sigma}_{i,j} : \mathcal{Q}_p(\widehat{K}) \to \mathbb{R}, \ i, j = 0, \dots, p; \ \widehat{\sigma}_{i,j}(\widehat{v}) = \widehat{v}(\xi_i, \xi_j), \ \forall \widehat{v} \in \mathcal{Q}_p(\widehat{K}) \Big\}.$$

The spectral element discretization problem is then defined as:

Find $u_{\mathcal{H}}(t) \in V_{\mathcal{H}}$, for all $t \in [0, T]$, such that:

$$\left(\frac{\partial^2 u_{\mathcal{H}}}{\partial t^2}, v_{\mathcal{H}}\right)_{\mathcal{H}} + a_{\mathcal{H}} \left(u_{\mathcal{H}}, v_{\mathcal{H}}\right) = \left(f, v_{\mathcal{H}}\right)_{\mathcal{H}}, \quad \forall v_{\mathcal{H}} \in V_{\mathcal{H}}, \ \forall t \in (0, T)$$
(10a)

$$\left(u_{\mathcal{H}}(0), v_{\mathcal{H}}\right)_{\mathcal{H}} = \left(u_{0}, v_{\mathcal{H}}\right)_{\mathcal{H}}, \quad \forall v_{\mathcal{H}} \in V_{\mathcal{H}},$$
(10b)

$$\left(\frac{\partial u_{\mathcal{H}}}{\partial t}(0), v_{\mathcal{H}}\right)_{\mathcal{H}} = \left(u_1, v_{\mathcal{H}}\right)_{\mathcal{H}}, \quad \forall v_{\mathcal{H}} \in V_{\mathcal{H}}.$$
(10c)

We now discretize the above problem with respect to time. We partition the time domain [0, T] into N_T uniform subintervals of size $\Delta T = T/N_T$ and approximate the semi-discrete Problem (10) by the leap-frog scheme. We thus obtain the fully discrete problem:

Find $u_{\mathcal{H}}^n \in V_{\mathcal{H}}$, for $n = 0, \ldots, N_T$, such that:

$$(\delta^2 u^n_{\mathcal{H}}, v_{\mathcal{H}})_{\mathcal{H}} + a_{\mathcal{H}} (u^n_{\mathcal{H}}, v_{\mathcal{H}}) = (f(t_n), v_{\mathcal{H}})_{\mathcal{H}}, \quad \forall v_{\mathcal{H}} \in V_{\mathcal{H}}, \quad n = 1, \dots, N_T - 1$$
(11a)
$$(u^0_{\mathcal{H}}, v_{\mathcal{H}})_{\mathcal{H}} = (u_0, v_{\mathcal{H}})_{\mathcal{H}}, \quad \forall v_{\mathcal{H}} \in V_{\mathcal{H}},$$
(11b)
$$(z^0_{\mathcal{H}}, v_{\mathcal{H}})_{\mathcal{H}} = (u_1, v_{\mathcal{H}})_{\mathcal{H}}, \quad \forall v_{\mathcal{H}} \in V_{\mathcal{H}},$$
(11c)

$$(u_{\mathcal{H}}^{0}, v_{\mathcal{H}})_{\mathcal{H}} = (u_{0}, v_{\mathcal{H}})_{\mathcal{H}}, \quad \forall v_{\mathcal{H}} \in V_{\mathcal{H}},$$
(11b)

$$\left(z_{\mathcal{H}}^{0}, v_{\mathcal{H}}\right)_{\mathcal{H}} = \left(u_{1}, v_{\mathcal{H}}\right)_{\mathcal{H}}, \quad \forall v_{\mathcal{H}} \in V_{\mathcal{H}},$$
(11c)

$$\frac{2}{\Delta t^2} \left(u_{\mathcal{H}}^1 - u_{\mathcal{H}}^0 - \Delta t z_{\mathcal{H}}^0, v_{\mathcal{H}} \right)_{\mathcal{H}} + a_{\mathcal{H}} \left(u_{\mathcal{H}}^0, v_{\mathcal{H}} \right) = \left(f(t_0), v_{\mathcal{H}} \right)_{\mathcal{H}}, \quad \forall v_{\mathcal{H}} \in V_{\mathcal{H}},$$
(11d)

where δ^2 represents the central finite difference operator

$$\delta^2 u_{\mathcal{H}}^n = \frac{u_{\mathcal{H}}^{n+1} - 2u_{\mathcal{H}}^n + u_{\mathcal{H}}^{n-1}}{\Delta t^2}.$$

Finally, the restrictions of the inner products (\cdot, \cdot) and $(\cdot, \cdot)_{\mathcal{H}}$ to an element K are denoted by $(\cdot, \cdot)_K$ and 89 $(\cdot, \cdot)_{\mathcal{H},K}$, respectively, and similarly, the restricted norms will be written as $\|\cdot\|_{K}$, $\|\cdot\|_{s,K}$, and $\|\cdot\|_{\mathcal{H},K}$. We 90 also introduce the broken Sobolev space associated with a triangulation \mathcal{T}_h of $\bar{\Omega}$ 91

$$H^{s}(\Omega, \mathcal{T}_{h}) = \left\{ v \in L^{2}(\Omega); \ v|_{K} \in H^{s}(K), \ \forall K \in \mathcal{T}_{h} \right\},\$$

where $v|_K$ is the restriction of v to K, equipped with the norm

$$||v||_{s,\mathcal{T}_h} = \left(\sum_{K\in\mathcal{T}_h} ||v||_{s,K}^2\right)^{1/2}$$

⁹³ A complete discussion of broken Sobolev spaces can be found in [], but for our purposes it suffices to observe ⁹⁴ that $H^s(\Omega, \mathcal{T}_h)$ is a Hilbert space and that $H^s(\Omega) \subset H^s(\Omega, \mathcal{T}_h)$. In the same vein, we will also be using the

⁹⁵ finite-dimensional broken space

$$V_{\mathcal{H},\mathcal{T}_h} = \Big\{ \phi \in L^2(\Omega) : \ \phi|_K \in \mathcal{Q}_p(K), \ \forall K \in \mathcal{T}_h, \ \phi = 0 \text{ on } \partial\Omega \Big\}.$$
(12)

I would suggest to simply define the counterpart of above when you introduce the broken Sobolev space below. Should I introduce the definitions above with respect to a Banach space X equipped with the norm $\|\cdot\|_X$, i.e. $C^m(X)$ because later we take X as a broken Sobolev space.

³⁹ 4 Interpolation and Projection Estimates

We present in this section some preliminary results for the h-p finite element and spectral methods, including 100 interpolation and projection error estimates, that will be necessary for the derivation of the a priori error 101 estimates of Section 5. The results presented in this section are either identical or slight improvements 102 to those found in [13, 17, 18]. When identical, the proofs can be found in the references given for each 103 result. In the remainder of the paper, we will consider C and C_p as generic positive constants such that C is 104 independent of h and p, while C_p is independent of h but may depend on p. These constants may nonetheless 105 depend on the regularity and quasi-uniformity of the underlying family of triangulations $\{\mathcal{T}_h\}_{h>0}$. Do we 106 emphasize here that s is an integer? 107

Lemma 4.1 ([6], Lemma 3.2). The L^2 norm $\|\cdot\|_0$ and the discrete norm $\|\cdot\|_{\mathcal{H}}$ are equivalent in $V_{\mathcal{H},\mathcal{T}_h}$, i.e. there exists C > 0 such that

$$\|v\|_0 \le \|v\|_{\mathcal{H}} \le C \|v\|_0, \qquad \forall v \in V_{\mathcal{H}, \mathcal{T}_h}.$$

From this lemma, we can deduce the coercivity of $a_{\mathcal{H}}$ over $V_{\mathcal{H}}$. The previous estimate shows that $\|\nabla v_{\mathcal{H}}\|_0^2 \leq \|\nabla v_{\mathcal{H}}\|_{\mathcal{H}}^2 = a_{\mathcal{H}}(v_{\mathcal{H}}, v_{\mathcal{H}})$, while Poincaré's inequality implies the existence of a constant C such that

$$C\|v_{\mathcal{H}}\|_{1}^{2} \leq a_{\mathcal{H}}(v_{\mathcal{H}}, v_{\mathcal{H}}), \qquad \forall v_{\mathcal{H}} \in V_{\mathcal{H}}.$$
(13)

Lemma 4.2 ([3], Lemma 4.5). For $s \ge 0$ and $p \ge 1$, there exists a constant C such that for any element $K \in \mathcal{T}_h$ and any $v \in H^s(K)$, there exists $v_K \in \mathcal{Q}_p(K)$, satisfying

$$\|v - v_K\|_{q,K} \le C \frac{h^{\min(p+1,s)-q}}{p^{s-q}} \|v\|_{s,K}, \qquad 0 \le q \le s.$$

Definition 4.1 (Interpolation Operator). For a positive integer p, the GLL interpolation operator $I_{h,p}$: $C(\Omega) \rightarrow V_{\mathcal{H}}$ is uniquely defined such that, for $v \in C(\Omega)$,

$$(I_{h,p}v)(\boldsymbol{x}_{i,j}^K) = v(\boldsymbol{x}_{i,j}^K), \quad \forall i, j = 0, \dots, p,$$

where the points $\mathbf{x}_{i,j}^{K}$ are the images of the GLL points by F_{K} . This operator can be restricted to a single element $K \in \mathcal{T}_{h}$, say $I_{h,p}^{K} : C(K) \to \mathcal{Q}_{p}(K)$, such that, for $v \in C(K)$,

$$(I_{h,p}^{K}v)(\boldsymbol{x}_{i,j}^{K}) = v(\boldsymbol{x}_{i,j}^{K}), \quad \forall i, j = 0, \dots, p.$$

Remark 4.1. Assuming that $u_0 \in V \cap C(\Omega)$ and $u_1 \in L^2(\Omega) \cap C(\Omega)$ so that their interpolants are welldefined, then the definition of the inner product $(\cdot, \cdot)_{\mathcal{H}}$ makes it clear that the functions $u_{\mathcal{H}}^0$ and $z_{\mathcal{H}}^0$ in (11b) and (11c) in fact satisfy $u_{\mathcal{H}}^0 = I_{h,p}u_0$ and $z_{\mathcal{H}}^0 = I_{h,p}u_1$. The next lemma follows from estimates in Section 4.4 of [4].

Lemma 4.3. Consider an integer $s \ge 2$. Then there exists a constant C_p such that for all $0 \le q \le s$,

$$\|v - I_{h,p}v\|_{q,\mathcal{T}_h} \leq \frac{C_p}{h^{\min(p+1,s)-q}} \|v\|_{s,\mathcal{T}_h}, \qquad \forall v \in H^s(\Omega,\mathcal{T}_h) \cap H^1(\Omega).$$

The following lemma is the counterpart to Lemma 4.5 in the case of the local interpolation operator on an element $K \in \mathcal{T}_h$

Lemma 4.4. Consider an integer $s \ge 2$. Then there exists a constant C such that for q = 0 or 1, for any $K \in \mathcal{T}_h$, we have

$$\|v - I_{h,p}^{K}v\|_{q,K} \le C \frac{h^{\min(p+1,s)-q}}{p^{s-q}} \|v\|_{s,K}, \quad \forall v \in H^{s}(K).$$

Lemma 4.5 ([13], Lemma 3.3). Consider an integer $s \ge 2$. Then there exists a constant C such that for q = 0 or 1, we have

$$\|v - I_{h,p}v\|_q \le C \frac{h^{\min(p+1,s)-q}}{p^{s-q}} \|v\|_{s,\mathcal{T}_h}, \qquad \forall v \in H^s(\Omega,\mathcal{T}_h) \cap H^1(\Omega).$$

The next lemma improves the term p^{1-s} in Lemma 3.4 of [13] to a term p^{-s} . Although the improvement was first described in [17] for the usual Sobolev spaces, we extend it here for broken Sobolev spaces, as we will need it, and include its proof for the sake of completeness.

133 **Lemma 4.6.** Let $s \geq 2$ and $p \geq 2$. If $v \in H^s(\Omega, \mathcal{T}_h)$ and $v_{\mathcal{H}} \in V_{\mathcal{H}, \mathcal{T}_h}$, then

$$(v, v_{\mathcal{H}}) - (v, v_{\mathcal{H}})_{\mathcal{H}} \le C \frac{h^{\min(p, s)}}{p^s} \|v\|_{s, \mathcal{T}_h} \|v_{\mathcal{H}}\|_0.$$

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 $\mathit{Proof.}$ From the definition of the interpolant $I_{h,p}^K,$ we have

$$(v, v_{\mathcal{H}})_{\mathcal{H},K} = (I_{h,p}^K v, v_{\mathcal{H}})_{\mathcal{H},K}.$$

Since the GLL quadrature is of precision 2p - 1, we also get

$$(I_{h,p-1}^K v, v_{\mathcal{H}})_{\mathcal{H},K} = (I_{h,p-1}^K v, v_{\mathcal{H}})_K$$

¹³⁵ Using the results above and Lemma 4.1, we have

$$(v, v_{\mathcal{H}})_{K} - (v, v_{\mathcal{H}})_{\mathcal{H},K} = (v, v_{\mathcal{H}})_{K} - (I_{h,p-1}^{K}v, v_{\mathcal{H}})_{K} + (I_{h,p-1}^{K}v, v_{\mathcal{H}})_{\mathcal{H},K} - (I_{h,p}^{K}v, v_{\mathcal{H}})_{\mathcal{H},K}$$

$$= (v - I_{h,p-1}^{K}v, v_{\mathcal{H}})_{K} + (I_{h,p-1}^{K}v - I_{h,p}^{K}v, v_{\mathcal{H}})_{\mathcal{H},K}$$

$$\leq \|v - I_{h,p-1}^{K}v\|_{0,K} \|v_{\mathcal{H}}\|_{0,K} + \|I_{h,p-1}^{K}v - I_{h,p}^{K}v\|_{\mathcal{H},K} \|v_{\mathcal{H}}\|_{\mathcal{H},K}$$

$$\leq \|v - I_{h,p-1}^{K}v\|_{0,K} \|v_{\mathcal{H}}\|_{0,K} + C\|I_{h,p-1}^{K}v - I_{h,p}^{K}v\|_{0,K} \|v_{\mathcal{H}}\|_{0,K}.$$

¹³⁶ Using the triangle inequality, one obtains

$$\|I_{h,p-1}^{K}v - I_{h,p}^{K}v\|_{0,K} = \|I_{h,p-1}^{K}v - v + v - I_{h,p}^{K}v\|_{0,K} \le \|v - I_{h,p-1}^{K}\|_{0,K} + \|v - I_{h,p}^{K}v\|_{0,K}$$

137 so that

$$(v, v_{\mathcal{H}})_{K} - (v, v_{\mathcal{H}})_{\mathcal{H}, K} \leq C \big(\|v - I_{h, p-1}^{K} v\|_{0, K} + \|v - I_{h, p}^{K} v\|_{0, K} \big) \|v_{\mathcal{H}}\|_{0, K}.$$

¹³⁸ Combining this result with Lemma 4.4 implies

$$(v, v_{\mathcal{H}})_K - (v, v_{\mathcal{H}})_{\mathcal{H}, K} \le C \frac{h^{\min(p, s)}}{(p-1)^s} \|v\|_{s, K} \|v_{\mathcal{H}}\|_0$$

and summing the above equation for all $K \in \mathcal{T}_h$ completes the proof since $p/(p-1) \leq 2$ for $p \geq 2$.

Lemma 4.7 ([13], Lemma 3.6). There exists a positive constant C_a independent of h and p such that

$$a_{\mathcal{H}}(v_{\mathcal{H}}, v_{\mathcal{H}}) \le C_a h^{-2} p^4 \|v_{\mathcal{H}}\|_{\mathcal{H}}^2, \qquad \forall v_{\mathcal{H}} \in V_{\mathcal{H}}.$$

In Section 5, we will show that the constant C_a is directly related to the stability of the scheme.

¹⁴² **Definition 4.2 (Projection Operator).** The projection operator $\Pi_{\mathcal{H}} : V \to V_{\mathcal{H}}$ associates to each $v \in V$ ¹⁴³ the solution $\Pi_{\mathcal{H}}v$ to the problem:

Find
$$\Pi_{\mathcal{H}} v \in V_{\mathcal{H}}$$
 such that: $a_{\mathcal{H}}(\Pi_{\mathcal{H}} v, v_{\mathcal{H}}) = a(v, v_{\mathcal{H}}), \quad \forall v_{\mathcal{H}} \in V_{\mathcal{H}}.$

The next result improves the error bound on $v - \Pi_{\mathcal{H}} v$, established in [18] and [17], stating that the inequality $||v - \Pi_{\mathcal{H}} v||_1 \leq Ch^{\min(p,s)-1} p^{1-s} ||v||_s$ holds for any $v \in H^s(\Omega)$. We show below that it is actually possible to recover the same rate of convergence as in Lemma 4.2.

Lemma 4.8. Suppose that s > 2 and $p \ge 2$. Then there exists a constant C such that

$$\|v - \Pi_{\mathcal{H}} v\|_1 \le C \frac{h^{\min(p,s-1)}}{p^{s-1}} \|v\|_{s,\mathcal{T}_h}, \qquad \forall v \in H^s(\Omega,\mathcal{T}_h) \cap H^1(\Omega).$$

¹⁴⁸ *Proof.* The proof begins with the same analysis as in Lemma 1 of [18], but which results only in an estimate ¹⁴⁹ of order $h^{\min(p,s)-1}$. The second part of the proof introduces some new ideas to obtain a bound of the desired ¹⁵⁰ order.

For any $v_{\mathcal{H}} \in V_{\mathcal{H}}$, the triangle inequality leads to

$$\|v - \Pi_{\mathcal{H}}v\|_{1} \le \|v - v_{\mathcal{H}}\|_{1} + \|\Pi_{\mathcal{H}}v - v_{\mathcal{H}}\|_{1}.$$
(14)

Let $w_{\mathcal{H}} = \Pi_{\mathcal{H}} v - v_{\mathcal{H}}$. We show that the term $||w_{\mathcal{H}}||_1$ can be bounded using the ellipticity of $a_{\mathcal{H}}$ and the definition of the projection $\Pi_{\mathcal{H}}$, that is,

$$C\|w_{\mathcal{H}}\|_{1}^{2} = C\|\Pi_{\mathcal{H}}v - v_{\mathcal{H}}\|_{1}^{2} \leq a_{\mathcal{H}}(\Pi_{\mathcal{H}}v - v_{\mathcal{H}}, w_{\mathcal{H}})$$

$$= a(v, w_{\mathcal{H}}) - a_{\mathcal{H}}(v_{\mathcal{H}}, w_{\mathcal{H}})$$

$$= a(v, w_{\mathcal{H}}) - a(v_{\mathcal{H}}, w_{\mathcal{H}}) + a(v_{\mathcal{H}}, w_{\mathcal{H}}) - a_{\mathcal{H}}(v_{\mathcal{H}}, w_{\mathcal{H}})$$

$$= a(v - v_{\mathcal{H}}, w_{\mathcal{H}}) + [a(v_{\mathcal{H}}, w_{\mathcal{H}}) - a_{\mathcal{H}}(v_{\mathcal{H}}, w_{\mathcal{H}})]$$

$$\leq \|v - v_{\mathcal{H}}\|_{1}\|w_{\mathcal{H}}\|_{1} + [a(v_{\mathcal{H}}, w_{\mathcal{H}}) - a_{\mathcal{H}}(v_{\mathcal{H}}, w_{\mathcal{H}})],$$

154 which yields

$$C\|\Pi_{\mathcal{H}}v - v_{\mathcal{H}}\|_{1} \le \|v - v_{\mathcal{H}}\|_{1} + \sup_{z_{\mathcal{H}} \in V_{\mathcal{H}}} \frac{a(v_{\mathcal{H}}, z_{\mathcal{H}}) - a_{\mathcal{H}}(v_{\mathcal{H}}, z_{\mathcal{H}})}{\|z_{\mathcal{H}}\|_{1}}$$

Injecting the bound on $||w_{\mathcal{H}}||_1 = ||\Pi_{\mathcal{H}}v - v_{\mathcal{H}}||_1$ into (14) gives

$$\|v - \Pi_{\mathcal{H}}v\|_{1} \leq C \left[\|v - v_{\mathcal{H}}\|_{1} + \sup_{\boldsymbol{w}_{\mathcal{H}} \in V_{\mathcal{H}}} \frac{a(v_{\mathcal{H}}, w_{\mathcal{H}}) - a_{\mathcal{H}}(v_{\mathcal{H}}, w_{\mathcal{H}})}{\|w_{\mathcal{H}}\|_{1}} \right].$$
(15)

As suggested in [18], if we take $v_{\mathcal{H}} = I_{h,p-1}v$, the last term in (15) vanishes since $\nabla v_{\mathcal{H}} \cdot \nabla w_{\mathcal{H}}$ is a polynomial of degree 2p - 1. Then, using Lemma 4.5 with q = 1 and the fact that $p/(p-1) \leq 2$ for $p \geq 2$, we obtain

$$\|v - \Pi_{\mathcal{H}}v\|_{1} \le C\|v - I_{h,p-1}v\|_{1} \le Ch^{\min(p,s)-1}p^{1-s}\|v\|_{s,\mathcal{T}_{h}}$$

We now improve the order in h. We shall find a bound on the term $a(v_{\mathcal{H}}, w_{\mathcal{H}}) - a_{\mathcal{H}}(v_{\mathcal{H}}, w_{\mathcal{H}})$ rather than making it vanish by invoking $I_{h,p-1}v$. We emphasize here that the constant C_p may depend on p in what follows. Using Lemma 4.6, we have for any r > 1

$$a(v_{\mathcal{H}}, w_{\mathcal{H}}) - a_{\mathcal{H}}(v_{\mathcal{H}}, w_{\mathcal{H}}) = (\nabla v_{\mathcal{H}}, \nabla w_{\mathcal{H}}) - (\nabla v_{\mathcal{H}}, \nabla w_{\mathcal{H}})_{\mathcal{H}}$$

$$\leq C_p h^{\min(p,r)} \|\nabla v_{\mathcal{H}}\|_{r,\mathcal{T}_h} \|\nabla w_{\mathcal{H}}\|_0$$

$$\leq C_p h^{\min(p,r)} \|v_{\mathcal{H}}\|_{r+1,\mathcal{T}_h} \|w_{\mathcal{H}}\|_1.$$
 (16)

Since the above inequality is verified for any r > 1, then if we let $r = \min(p, s - 1)$ we obtain

$$a(v_{\mathcal{H}}, w_{\mathcal{H}}) - a_{\mathcal{H}}(v_{\mathcal{H}}, w_{\mathcal{H}}) \le C_p h^{\min(p, s-1)} \|v_{\mathcal{H}}\|_{\min(p+1, s), \mathcal{T}_h} \|w_{\mathcal{H}}\|_1.$$

$$(17)$$

¹⁶² Setting $q = \min(p+1, s)$ in Lemma 4.3 we can show that

$$|I_{h,p}v\|_{\min(p+1,s),\mathcal{T}_{h}} \le \|v - I_{h,p}v\|_{\min(p+1,s),\mathcal{T}_{h}} + \|v\|_{\min(p+1,s),\mathcal{T}_{h}} \le C_{p}\|v\|_{s,\mathcal{T}_{h}}.$$
(18)

Taking $v_{\mathcal{H}} = I_{h,p}v$ and using (17) and (18), Equation (15) becomes

$$\|v - \Pi_{\mathcal{H}}v\|_{1} \le C_{p}(\|v - v_{\mathcal{H}}\|_{1} + h^{\min(p, s-1)}\|v\|_{s, \mathcal{T}_{h}}) \le C_{p}h^{\min(p, s-1)}\|v\|_{s, \mathcal{T}_{h}},$$
(19)

¹⁶⁴ which completes the proof. Is the last inequality so obvious ?

I am still not totally sure if I can combine the results of h and p from different proofs.

¹⁶⁶ The last result is an immediate consequence of applying Aubin-Nitsche's Lemma to the previous lemma.

¹⁶⁷ Corollary 4.9. For s > 2 and $p \ge 2$, there exists a constant C such that

$$\|v - \Pi_{\mathcal{H}} v\|_0 \le C \frac{h^{\min(p+1,s)}}{p^s} \|v\|_{s,\mathcal{T}_h}, \qquad \forall v \in H^s(\Omega,\mathcal{T}_h) \cap H^1(\Omega).$$

¹⁶⁸ 5 A priori error estimates

In this section we will carry a priori error estimation for the fully discrete Problem (11) in the H^1 norm. Similar error estimations are presented with the L^2 norm in [17, 18] for the homogeneous problem and in [13] for the heterogeneous case. The following analysis is studied for $p \ge 2$ and under the following regularities for Problem (6): $u \in C^2(0,T; H^s(\Omega,\mathcal{T}_h) \cap H^1_0(\Omega)) \cap C^4(0,T; L^2(\Omega))$ with s > 2, and $f \in C^0(0,T; H^d(\Omega,\mathcal{T}_h))$ with d > 1.

We should include a precise existence statement in $H^{s}(\Omega)$ for Problem (6). I added the space of existence after Problem (6) is it enough?

First we introduce some notation that will be convenient throughout the remainder of this section :

$$\begin{split} \phi^n &= \Pi_{\mathcal{H}} u(t_n) - u_{\mathcal{H}}^n, & n = 0, \dots, N_T, \\ r^n &= \delta^2 \Pi_{\mathcal{H}} u(t_n) - \ddot{u}(t_n), & n = 1, \dots, N_T, \\ q^n(v_{\mathcal{H}}^n) &= (f(t_n) - \ddot{u}(t_n), v_{\mathcal{H}}^n) - (f(t_n) - \ddot{u}(t_n), v_{\mathcal{H}}^n)_{\mathcal{H}}, & n = 1, \dots, N_T, \end{split}$$

with the exceptional cases $r^0 = q^0 = 0$.

177 The proofs of the lemmas below are found in the Appendix.

178 **Lemma 5.1.** For $m = 0, ..., N_T - 1$, we have

$$C\|\phi^{m+1} - \phi^m\|_{\mathcal{H}}^2 \le \|\phi^1 - \phi^0\|_{\mathcal{H}}^2 + \Delta t^2 a_{\mathcal{H}}(\phi^0, \phi^1) + \Delta t^2 \sum_{n=0}^m (r^n, \phi^{n+1} - \phi^{n-1})_{\mathcal{H}} + q^n (\phi^{n+1} - \phi^{n-1}),$$

179 under the stability condition

$$\Delta t < \frac{h}{p^2 \sqrt{C_a}}.$$
(20)

180

The next two estimates will provide bounds on the terms on the right hand side of Lemma 5.1. The following lemma is similar to Lemma 4.2 in [13].

¹⁸³ Lemma 5.2. The functions ϕ^0 and ϕ^1 verify the following bound

$$\begin{split} \|\phi^{1} - \phi^{0}\|_{\mathcal{H}}^{2} + \Delta t^{2} a_{\mathcal{H}}(\phi^{0}, \phi^{1}) &\leq C \bigg[\Delta t h^{\min(p,s)} p^{-s} \|\dot{u}\|_{C^{0}(0,T;H^{s}(\Omega,\mathcal{T}_{h}))} + \Delta t^{3} \|u^{(3)}\|_{C^{0}(0,T;L^{2}(\Omega))} \\ &+ \Delta t^{2} h^{\min(p,d)} p^{-d} \|f(t_{0})\|_{d,\mathcal{T}_{h}} + \Delta t h^{\min(p,s-1)} p^{1-s} \|u_{0}\|_{s,\mathcal{T}_{h}} \bigg]^{2}. \end{split}$$

Lemma 5.3. For any sequence of functions $v_{\mathcal{H}}^n \in V_{\mathcal{H}}$, $n = 0, \ldots, N_T - 1$, and for any $m = 0, \ldots, N_T - 1$ we have

$$\sum_{n=0}^{m} (r^{n}, v_{\mathcal{H}}^{n})_{\mathcal{H}} + q^{n}(v_{\mathcal{H}}^{n}) \leq CN_{T} \Big[h^{\min(p,d)} p^{-d} \|f\|_{C^{0}(0,T;H^{d}(\Omega,\mathcal{T}_{h}))} + h^{\min(p,s)} p^{1-s} \|\ddot{u}\|_{C^{0}(0,T;H^{s}(\Omega,\mathcal{T}_{h}))} \\ + \Delta t^{2} \|u^{(4)}\|_{C^{0}(0,T;L^{2}(\Omega))} \Big] \max_{1 \leq n \leq m} \|v_{\mathcal{H}}^{n}\|_{\mathcal{H}}.$$

The next lemma is an intermediate step combining Lemmas 5.1-5.3 whose proof will also be considered only in the Appendix.

Lemma 5.4. Assuming the stability condition (20) holds, then the error $e^n = u(t_n) - u_{\mathcal{H}}^n$ for $n = 0, ..., N_T$ satisfies

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$$\max_{0 \le n \le N_T - 1} \|e^{n+1} - e^n\|_0 \le C\Delta t \left[h^{\min(p, s-1)} p^{1-s} \|u_0\|_{s, \mathcal{T}_h} + h^{\min(p, d)} p^{-d} \|f\|_{C^0(0, T; H^d(\Omega, \mathcal{T}_h))} + h^{\min(p, s)} p^{1-s} \|u\|_{C^2(0, T; H^s(\Omega, \mathcal{T}_h))} + \Delta t^2 \|u\|_{C^4(0, T; L^2(\Omega))} \right].$$

¹⁹⁰ The main theorem of this paper is the following.

Theorem 5.5. Assuming the stability condition (20) holds, then the error $e^n = u(t_n) - u_{\mathcal{H}}^n$, $n = 0, ..., N_T - 1$ satisfies

$$\max_{0 \le n \le N_T - 1} \|e^n\|_1 \le C \left[h^{\min(p, s-1)} p^{1-s} \|u\|_{C^0(0, T; H^s(\Omega, \mathcal{T}_h))} + h^{\min(p, d)} p^{-d} \|f\|_{C^0(0, T; H^d(\Omega, \mathcal{T}_h))} + h^{\min(p, s)} p^{1-s} \|u\|_{C^2(0, T; H^s(\Omega, \mathcal{T}_h))} + \Delta t^2 \|u\|_{C^4(0, T; L^2(\Omega))} \right].$$

¹⁹³ *Proof.* We begin with an application of the triangle inequality,

$$\max_{0 \le n \le N_T - 1} \|e^n\|_1 \le \max_{0 \le n \le N_T - 1} \|u(t_n) - \Pi_{\mathcal{H}} u(t_n)\|_1 + \max_{0 \le n \le N_T - 1} \|\phi^n\|_1.$$
(21)

¹⁹⁴ The first term in equation (21) is bounded by Lemma 4.8

$$\|u(t_n) - \Pi_{\mathcal{H}} u(t_n)\|_1 \le C h^{\min(p,s-1)} p^{1-s} \|u\|_{C^0(0,T;H^s(\Omega,\mathcal{T}_h))}.$$
(22)

The rest of the proof will focus on the second term in (21). Subtracting (11a) from (6), we have for any $v_{\mathcal{H}}^n \in V_{\mathcal{H}}$ and $n = 1, \ldots, N_T - 1$,

$$\begin{aligned} -(\delta^2 u^n_{\mathcal{H}}, v^n_{\mathcal{H}})_{\mathcal{H}} - a_{\mathcal{H}}(u^n_{\mathcal{H}}, v^n_{\mathcal{H}}) + a(u(t_n), v^n_{\mathcal{H}}) &= -(\ddot{u}(t_n), v^n_{\mathcal{H}}) - (f(t_n), v^n_{\mathcal{H}})_{\mathcal{H}} + (f(t_n), v^n_{\mathcal{H}}) \\ \Rightarrow (\delta^2 (\Pi_{\mathcal{H}} u(t_n) - u^n_{\mathcal{H}}), v^n_{\mathcal{H}})_{\mathcal{H}} + a_{\mathcal{H}} (\Pi_{\mathcal{H}} u(t_n) - u^n_{\mathcal{H}}, v^n_{\mathcal{H}}) \\ &= (\delta^2 \Pi_{\mathcal{H}} u(t_n), v^n_{\mathcal{H}})_{\mathcal{H}} - (\ddot{u}(t_n), v^n_{\mathcal{H}}) - (f(t_n), v^n_{\mathcal{H}})_{\mathcal{H}} + (f(t_n), v^n_{\mathcal{H}}), \\ \Rightarrow (\delta^2 \phi^n, v^n_{\mathcal{H}})_{\mathcal{H}} + a_{\mathcal{H}} (\phi^n, v^n_{\mathcal{H}}) &= (\delta^2 \Pi_{\mathcal{H}} u(t_n), v^n_{\mathcal{H}})_{\mathcal{H}} - (\ddot{u}(t_n), v^n_{\mathcal{H}}) - (f(t_n), v^n_{\mathcal{H}})_{\mathcal{H}} + (f(t_n), v^n_{\mathcal{H}}). \end{aligned}$$

With the notation for r^n and q^n , we conclude that for any $v_{\mathcal{H}}^n \in V_{\mathcal{H}}$ and $n = 1, \ldots, N_T - 1$

$$(\delta^2 \phi^n, v^n_{\mathcal{H}})_{\mathcal{H}} + a_{\mathcal{H}}(\phi^n, v^n_{\mathcal{H}}) = (r^n, v^n_{\mathcal{H}})_{\mathcal{H}} + q^n(v^n_{\mathcal{H}}).$$
⁽²³⁾

¹⁹⁶ We sum from n = 1 to n = m, while m itself is bounded above by $N_T - 1$, to find

$$\sum_{n=1}^{m} (\delta^2 \phi^n, v_{\mathcal{H}}^n)_{\mathcal{H}} + \sum_{n=1}^{m} a_{\mathcal{H}}(\phi^n, v_{\mathcal{H}}^n) = \sum_{n=1}^{m} (r^n, v_{\mathcal{H}}^n)_{\mathcal{H}} + q^n (v_{\mathcal{H}}^n).$$
(24)

Now we set $v_{\mathcal{H}}^n = \phi^{n+1} - \phi^{n-1}$ for $1 \le n \le m-1$ and $v_{\mathcal{H}}^m = \phi^m - \phi^{m-1}$, then rewrite the first term on the left-hand side of (24) as

$$\begin{split} \Delta t^2 \bigg(\sum_{n=1}^{m-1} (\delta^2 \phi^n, \phi^{n+1} - \phi^{n-1})_{\mathcal{H}} + (\delta^2 \phi^m, \phi^m - \phi^{m-1})_{\mathcal{H}} \bigg) \\ &= 2(\phi^1, \phi^0)_{\mathcal{H}} - (\phi^0, \phi^0)_{\mathcal{H}} - (\phi^1, \phi^1)_{\mathcal{H}} \\ &+ (\phi^{m-1}, \phi^{m-1})_{\mathcal{H}} + (\phi^m, \phi^m)_{\mathcal{H}} - 2(\phi^{m-1}, \phi^m)_{\mathcal{H}} \\ &+ (\phi^{m+1}, \phi^m)_{\mathcal{H}} - 2(\phi^m, \phi^m)_{\mathcal{H}} + (\phi^{m-1}, \phi^m)_{\mathcal{H}} \\ &- (\phi^{m+1}, \phi^{m-1})_{\mathcal{H}} + 2(\phi^m, \phi^{m-1})_{\mathcal{H}} - (\phi^{m-1}, \phi^{m-1})_{\mathcal{H}} \\ &= (\phi^{m+1}, \phi^m)_{\mathcal{H}} - (\phi^m, \phi^m)_{\mathcal{H}} + (\phi^{m-1}, \phi^m)_{\mathcal{H}} - (\phi^{m+1}, \phi^{m-1})_{\mathcal{H}} - \|\phi^1 - \phi^0\|_{\mathcal{H}}^2. \end{split}$$

¹⁹⁹ Simplifying now the second term on the left hand side of (24), we find

$$\sum_{n=1}^{m-1} a_{\mathcal{H}}(\phi^n, \phi^{n+1} - \phi^{n-1}) + a_{\mathcal{H}}(\phi^m, \phi^m - \phi^{m-1}) = a_{\mathcal{H}}(\phi^{m-1}, \phi^m) - a_{\mathcal{H}}(\phi^0, \phi^1) + a_{\mathcal{H}}(\phi^m, \phi^m - \phi^{m-1}) = a_{\mathcal{H}}(\phi^m, \phi^m) - a_{\mathcal{H}}(\phi^0, \phi^1).$$

Substituting the last two identities into the left hand side of (24), using our proposed values of $v_{\mathcal{H}}^n$, and simplifying, we compute

$$a_{\mathcal{H}}(\phi^{m},\phi^{m}) = \frac{1}{\Delta t^{2}}(\phi^{m}-\phi^{m+1},\phi^{m}-\phi^{m-1})_{\mathcal{H}} + \frac{1}{\Delta t^{2}}\|\phi^{1}-\phi^{0}\|_{\mathcal{H}}^{2} + a_{\mathcal{H}}(\phi^{0},\phi^{1}) + \sum_{n=1}^{m-1}\left[(r^{n},\phi^{n+1}-\phi^{n-1})_{\mathcal{H}} + q^{n}(\phi^{n+1}-\phi^{n-1})\right] + (r^{m},\phi^{m}-\phi^{m-1})_{\mathcal{H}} + q^{m}(\phi^{m}-\phi^{m-1}).$$
(25)

²⁰² The coercivity of $a_{\mathcal{H}}$ implies that for all $0 \le m \le N_T - 1$,

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$$C\|\phi^{m}\|_{1}^{2} \leq \frac{1}{\Delta t^{2}} \max_{0 \leq n \leq m} \|\phi^{n+1} - \phi^{n}\|_{\mathcal{H}}^{2} + \frac{1}{\Delta t^{2}} \|\phi^{1} - \phi^{0}\|_{\mathcal{H}}^{2} + a_{\mathcal{H}}(\phi^{0}, \phi^{1}) + \sum_{n=1}^{m-1} \left[(r^{n}, \phi^{n+1} - \phi^{n-1})_{\mathcal{H}} + q^{n}(\phi^{n+1} - \phi^{n-1}) \right] + (r^{m}, \phi^{m} - \phi^{m-1})_{\mathcal{H}} + q^{m}(\phi^{m} - \phi^{m-1}).$$

$$(26)$$

Then, by combining Lemma 5.2 and Lemma 5.3, and using the Peter-Paul inequality $2ab \leq \varepsilon a^2 + b^2/\varepsilon$ with $\varepsilon = \Delta t^2$, we obtain the following bound

$$\begin{split} \|\phi^{m}\|_{1}^{2} &\leq \frac{1}{\Delta t^{2}} \max_{0 \leq n \leq m} \|\phi^{n+1} - \phi^{n}\|_{\mathcal{H}}^{2} \\ &+ C \left[h^{\min(p,s)} p^{-s} \|\dot{u}\|_{C^{0}(0,T;H^{s}(\Omega,\mathcal{T}_{h}))} + \Delta t^{2} \|u^{(3)}\|_{C^{0}(0,T;L^{2}(\Omega))} \right. \\ &+ \Delta t h^{\min(p,d)} p^{-d} \|f(t_{0})\|_{d,\mathcal{T}_{h}} + h^{\min(p,s-1)} p^{1-s} \|u_{0}\|_{s,\mathcal{T}_{h}} \right]^{2} \\ &+ \frac{C^{2}}{2} N_{T}^{2} \Delta t^{2} \left[h^{\min(p,d)} p^{-d} \|f\|_{C^{0}(0,T;H^{d}(\Omega,\mathcal{T}_{h}))} + h^{\min(p,s)} p^{1-s} \|\ddot{u}\|_{C^{0}(0,T;H^{s}(\Omega,\mathcal{T}_{h}))} \right. \\ &+ \Delta t^{2} \|u^{(4)}\|_{C^{0}(0,T;L^{2}(\Omega))} \right]^{2} + \frac{1}{2\Delta t^{2}} \left[\max_{1 \leq n \leq m-1} \|\phi^{n+1} - \phi^{n-1}\|_{\mathcal{H}} + \|\phi^{m} - \phi^{m-1}\|_{\mathcal{H}} \right]^{2}. \end{split}$$

 $_{203}$ To handle the last term in the estimate above, we combine the triangular inequality

$$\max_{1 \le n \le m-1} \|\phi^{n+1} - \phi^{n-1}\|_{\mathcal{H}} \le 2 \max_{0 \le n \le m-1} \|\phi^{n+1} - \phi^n\|_{\mathcal{H}},$$

and the estimate (51), which is the last step in the proof of Lemma 5.4, to derive

$$\begin{split} \|\phi^{m}\|_{1}^{2} \leq & C^{2} \bigg[h^{\min(p,s)} p^{-s} \|\dot{u}\|_{C^{0}(0,T;H^{s}(\Omega,\mathcal{T}_{h}))} + \Delta t^{2} \|u^{(3)}\|_{C^{0}(0,T;L^{2}(\Omega))} \\ &+ h^{\min(p,s-1)} p^{1-s} \|u_{0}\|_{s,\mathcal{T}_{h}} + h^{\min(p,d)} p^{-d} \|f\|_{C^{0}(0,T;H^{d}(\Omega,\mathcal{T}_{h}))} \\ &+ h^{\min(p,s)} p^{1-s} \|\ddot{u}\|_{C^{0}(0,T;H^{s}(\Omega,\mathcal{T}_{h}))} + \Delta t^{2} \|u^{(4)}\|_{C^{0}(0,T;L^{2}(\Omega))} \bigg]^{2} \\ &+ C \bigg[h^{\min(p,s)} p^{-s} \|\dot{u}\|_{C^{0}(0,T;H^{s}(\Omega,\mathcal{T}_{h}))} + \Delta t^{2} \|u^{(3)}\|_{C^{0}(0,T;L^{2}(\Omega))} \\ &+ \Delta t h^{\min(p,d)} p^{-d} \|f(t_{0})\|_{d,\mathcal{T}_{h}} + h^{\min(p,s-1)} p^{1-s} \|u_{0}\|_{s,\mathcal{T}_{h}} \bigg]^{2} \\ &+ \frac{C^{2}}{2} T^{2} \bigg[h^{\min(p,d)} p^{-d} \|f\|_{C^{0}(0,T;H^{d}(\Omega,\mathcal{T}_{h}))} + h^{\min(p,s)} p^{1-s} \|\ddot{u}\|_{C^{0}(0,T;H^{s}(\Omega,\mathcal{T}_{h}))} \\ &+ \Delta t^{2} \|u^{(4)}\|_{C^{0}(0,T;L^{2}(\Omega))} \bigg]^{2}. \end{split}$$

 $_{\rm 204}$ Combining the terms and remarking that $\Delta t < T,$ we deduce

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$$\max_{1 \le n \le N_T - 1} \|\phi^n\|_1 \le C \left[h^{\min(p,s)} p^{1-s} \|\dot{u}\|_{C^0(0,T;H^s(\Omega,\mathcal{T}_h))} + \Delta t^2 \|u^{(3)}\|_{C^0(0,T;L^2(\Omega))} + h^{\min(p,s-1)} p^{1-s} \|u_0\|_{s,\mathcal{T}_h} + h^{\min(p,d)} p^{-d} \|f\|_{C^0(0,T;H^d(\Omega,\mathcal{T}_h))} + h^{\min(p,s)} p^{1-s} \|\ddot{u}\|_{C^0(0,T;H^s(\Omega,\mathcal{T}_h))} + \Delta t^2 \|u^{(4)}\|_{C^0(0,T;L^2(\Omega))} \right].$$
(27)

Using equation (44), we can extend equation (27) to all $0 \le n \le N_T - 1$. Finally, replacing (22) and (27) in (21) we complete the proof.

207 6 Numerical Examples

In this section we will validate the theoretical findings in the previous section with numerical experiments. Although in Theorem 5.5 we bound the error in the H^1 norm, but we will also compute the L^2 error. The norms are computed using GLL quadrature with 20×20 integration points on each element in order to avoid the integration error. In all the following experiments the spatial domain is $\Omega = [-1, 1] \times [-1, 1]$ and the error is computed at T = 1. In order to address the dependence of the convergence and the smoothness of the data, we will consider regular and non regular solutions.

All the numerical experiments were performed using the open-source MATLAB code developed by Jean-

Paul Ampuero [2]. The code is limited to 2D but can handle structured rectangular meshes with GLL quadrature for an order smaller than 20, and given the extreme precision required by the numerical experiments below, was found to be accurate and reliable.

218 6.1 Regular solution

First we will reinvestigate the example given in [18] and [13], then we will define the source term f and the initial data u_0 and u_1 so that the exact solution be

$$u(x, y, t) = \sin(\pi x)\sin(\pi y)(x^2 - 1)(y^2 - 1)\exp(-t^2).$$

The source term f, the solution $u(\cdot, t)$ and all its temporal derivatives are in $C^{\infty}(\Omega)$. In Figure 1, we present the error in the L^2 and H^1 norms while decreasing the elements size. The error in the H^1 norm seems to converge with an order $O(h^p)$, which coincides with the theoretical results presented in Theorem 5.5 since u and f are smooth. We also observe that the L^2 error behaves as $O(h^{p+1})$ which is similar to what was observed by [18, 17, 13]. We note that [18] and [17] presented a theoretical analysis in which the predicted order of convergence in the L^2 norm is $O(h^p)$ for smooth functions.

The dependence of the error on p is presented in Figure 2. As predicted by our theoretical study we observe an exponential convergence for the H^1 and L^2 errors before the plateau region for small h. It is also shown in Figure 2 that decreasing Δt from 10^{-2} to 10^{-3} lowers the plateaus by 2 orders in both norms which validates the second-order precision in time.

²³¹ 6.2 Non regular solution

In order to investigate the effects of the smoothness of the solution on the convergence, we consider a solution for the wave equation on $[-1, 1] \times [-1, 1]$ that presents a non regularity at x = 0. Hence the initial conditions and the source term are chosen so that

$$u(x,y,t) = \begin{cases} \sin(\pi x)\sin(\pi y)(x^q - x^{q+1})(y^q - y^{q+2})\exp(-0.1t^2), & x > 0, \\ 0, & x \le 0. \end{cases}$$

In this problem the function $u \in C^q(\Omega)$ and the source term $f \in C^{q-2}(\Omega)$. If the number of elements in the *x* direction is even then the functions *u* and *f* are in $H^s(\Omega, \mathcal{T}_h)$ for all $s \ge 0$, and we conclude from Theorem 5.5 that the convergence should have a similar behavior to the smooth case. But if the number of elements in the *x* direction is odd then the discontinuity is no longer on the border of the elements but passes through them, hence we expect that the convergence of the calculated solution would be limited by the smoothness of *u*.

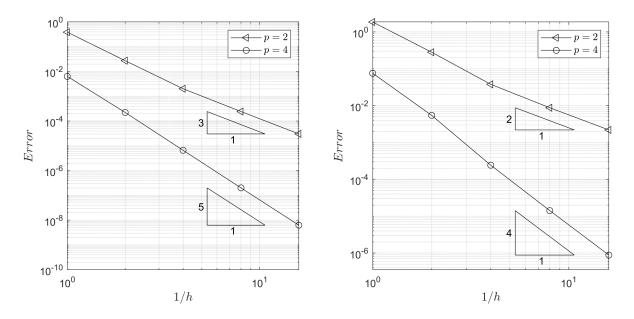


Figure 1: The error plot in the L^2 norm (Left) and in the H^1 norm (Right) as a function of 1/h of the problem with regular solution for different p with $\Delta t = 10^{-4}$.

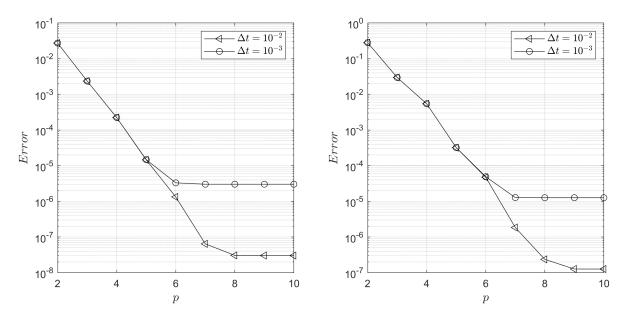


Figure 2: The error plot in the L^2 norm (Left) and in the H^1 norm (Right) as a function of p of the problem with regular solution for different Δt with h = 0.5.

241 6.2.1 Odd number of elements

First we will investigate the case where x = 0 passes through the elements of the chosen triangulaiton. Hence in Figures 3, 4 and 5 the element size is chosen such that we have an odd number of elemets in the xdirection. In Figures 3 and 4 we present the errors in the H^1 and L^2 norms as a function of 1/h for q = 2and q = 4 respectively. We find that for different p both the H^1 and the L^2 errors seem to converge with a ²⁴⁶ rate $O(h^q)$.

In Figure 5 the errors in the H^1 and L^2 norms are shown with a variable polynomial degree p for q = 2and q = 4, and we fix h = 1/3. In this figure the polynomial degree p is presented on a logarithmic scale to better interpretate the asymptotic behavior of the errors which is observed to behave as $O(p^{-q})$. We note that $u \in H^{q+1}(\Omega)$ and the source term $f \in H^{q-1}(\Omega)$, then from Theorem 5.5 we expect the convergence to be $O(h^{q-1})$ while varying the element size and $O(p^{1-q})$ while varying the polynomial degree due to the non regularity of the source term. While the terms in u predicts a convergence of $O(h^q)$ and $O(p^{-q})$, which has the same rate of the source term.

²⁵³ the same rate of the experimental results.

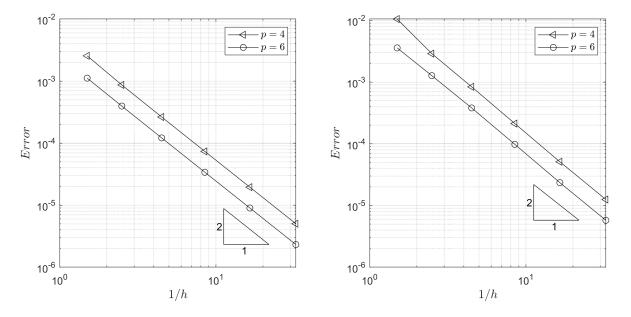


Figure 3: The error plot in the L^2 norm (Left) and in the H^1 norm (Right) as a function of 1/h of the problem with non regular solution for different p with $\Delta t = 10^{-3}$ and q = 2. The points shown correspond to a discretization with an odd number of elements in the x direction.

6.2.2 Even number of elements

Finally we consider the case where the discontinuity coincides with border of the elements. Figure 6 concludes that the error in the H^1 and L^2 norms have the same asymptotic behaviour as the smooth function problem. The reason is that the bound presented in Theorem 5.5 depends on the smoothness of the solution and the source term in the broken norm. Thus solving the homogeneous wave equation on a triangulation for which the discontinuities appear only on the borders of the elements would not deteriorate the convergence.

260 7 Conclusions

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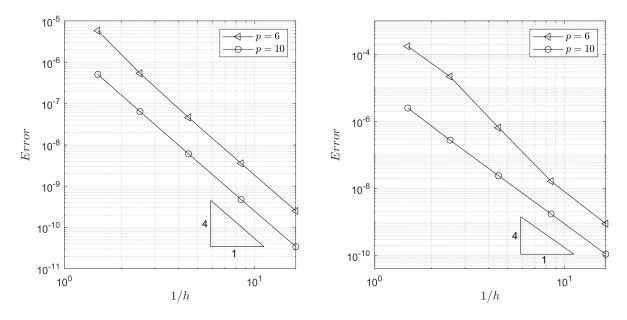


Figure 4: The error plot in the L^2 norm (Left) and in the H^1 norm (Right) as a function of 1/h of the problem with non regular solution for different p with $\Delta t = 10^{-3}$ and q = 4. The points shown correspond to a discretization with an odd number of elements in the x direction.

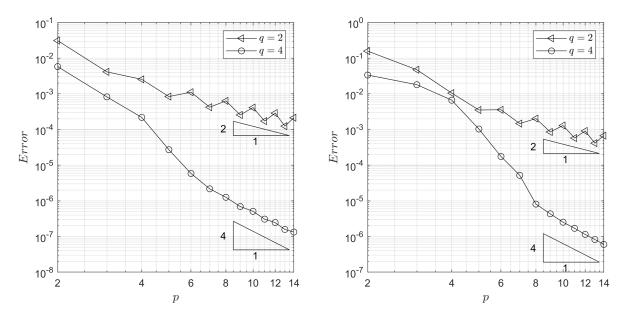


Figure 5: The error plot in the L^2 norm (Left) and in the H^1 norm (Right) as a function of p of the problem with non regular solution for different Δt with h = 1/3.

266 Appendix

The proof in this section are largely identical to those found in [18, 17, 13]. By keeping the novel elements of the paper in Sections 4-5, but relegating some of the repetitive algebraic manipulations to the Appendix,

we hope to have made both complete for those new to the topic and compact for those already familiar.

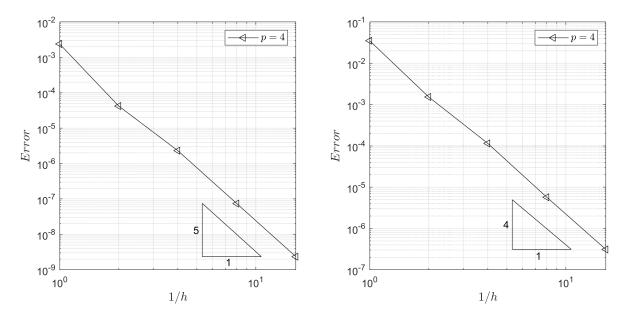


Figure 6: The error plot in the L^2 norm (Left) and in the H^1 norm (Right) as a function of 1/h of the problem with non regular solution for different p with $\Delta t = 10^{-3}$ and q = 2. The points shown correspond to a discretization with an even number of elements in the x direction.

Proof of Lemma 5.1. The first step of this proof, to obtain the identity (28), was already presented in the proof of Theorem 5.5 but is repeated for the sake of completeness. Subtracting (11a) from (6), we have for any $v_{\mathcal{H}}^n \in V_{\mathcal{H}}$ and $n = 1, \ldots, N_T - 1$,

$$-(\delta^2 u^n_{\mathcal{H}}, v^n_{\mathcal{H}})_{\mathcal{H}} - a_{\mathcal{H}}(u^n_{\mathcal{H}}, v^n_{\mathcal{H}}) + a(u(t_n), v^n_{\mathcal{H}}) = -(\ddot{u}(t_n), v^n_{\mathcal{H}}) - (f(t_n), v^n_{\mathcal{H}})_{\mathcal{H}} + (f(t_n), v^n_{\mathcal{H}})$$
$$\Rightarrow (\delta^2 (\Pi_{\mathcal{H}} u(t_n) - u^n_{\mathcal{H}}), v^n_{\mathcal{H}})_{\mathcal{H}} + a_{\mathcal{H}} (\Pi_{\mathcal{H}} u(t_n) - u^n_{\mathcal{H}}, v^n_{\mathcal{H}}) = (\delta^2 \Pi_{\mathcal{H}} u(t_n), v^n_{\mathcal{H}})_{\mathcal{H}} - (\ddot{u}(t_n), v^n_{\mathcal{H}}) - (f(t_n), v^n_{\mathcal{H}})_{\mathcal{H}} + (f(t_n), v^n_{\mathcal{H}}),$$

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$$\Rightarrow (\delta^2 \phi^n, v_{\mathcal{H}}^n)_{\mathcal{H}} + a_{\mathcal{H}}(\phi^n, v_{\mathcal{H}}^n) = (\delta^2 \Pi_{\mathcal{H}} u(t_n), v_{\mathcal{H}}^n)_{\mathcal{H}} - (\ddot{u}(t_n), v_{\mathcal{H}}^n) - (f(t_n), v_{\mathcal{H}}^n)_{\mathcal{H}} + (f(t_n), v_{\mathcal{H}}^n)_{\mathcal{$$

For any $v_{\mathcal{H}}^n \in V_{\mathcal{H}}$ and $n = 1, \ldots, N_T - 1$, we have shown that

$$(\delta^2 \phi^n, v^n_{\mathcal{H}})_{\mathcal{H}} + a_{\mathcal{H}}(\phi^n, v^n_{\mathcal{H}}) = (r^n, v^n_{\mathcal{H}})_{\mathcal{H}} + q^n(v^n_{\mathcal{H}}),$$
(28)

where $r^n = \delta^2 \Pi_{\mathcal{H}} u(t_n) - \ddot{u}(t_n)$ and $q^n(v_{\mathcal{H}}^n) = (f(t_n) - \ddot{u}(t_n), v_{\mathcal{H}}^n) - (f(t_n) - \ddot{u}(t_n), v_{\mathcal{H}}^n)_{\mathcal{H}}$. In contrast to the manipulations following (28), we use the same definition of $v_{\mathcal{H}}^n = \phi^{n+1} - \phi^{n-1}$ for all n, and then sum from n = 1 to m, with $1 \le m \le N_T - 1$,

$$\sum_{n=1}^{m} (\delta^2 \phi^n, \phi^{n+1} - \phi^{n-1})_{\mathcal{H}} + \sum_{n=1}^{m} a_{\mathcal{H}}(\phi^n, \phi^{n+1} - \phi^{n-1}) = \sum_{n=1}^{m} (r^n, \phi^{n+1} - \phi^{n-1})_{\mathcal{H}} + q^n (\phi^{n+1} - \phi^{n-1}).$$
(29)

²⁷⁹ The first term in (29) can be rewritten as

$$\begin{split} \Delta t^2 \sum_{n=1}^m (\delta^2 \phi^n, \phi^{n+1} - \phi^{n-1})_{\mathcal{H}} &= \sum_{n=1}^m (\phi^{n+1}, \phi^{n+1} - \phi^{n-1})_{\mathcal{H}} - 2 \sum_{n=1}^m (\phi^n, \phi^{n+1} - \phi^{n-1})_{\mathcal{H}} + \sum_{n=1}^m (\phi^{n-1}, \phi^{n+1} - \phi^{n-1})_{\mathcal{H}} \\ &= \sum_{n=1}^m (\phi^{n+1}, \phi^{n+1})_{\mathcal{H}} - 2 \sum_{n=1}^m (\phi^n, \phi^{n+1} - \phi^{n-1})_{\mathcal{H}} + \sum_{n=1}^m (\phi^{n-1}, -\phi^{n-1})_{\mathcal{H}} \\ &= \sum_{n=2}^{m+1} (\phi^n, \phi^n)_{\mathcal{H}} - 2 \sum_{n=1}^m (\phi^n, \phi^{n+1})_{\mathcal{H}} + 2 \sum_{n=0}^{m-1} (\phi^{n+1}, \phi^n)_{\mathcal{H}} - \sum_{n=0}^{m-1} (\phi^n, \phi^n)_{\mathcal{H}} \\ &= (\phi^{m+1}, \phi^{m+1})_{\mathcal{H}} + (\phi^m, \phi^m)_{\mathcal{H}} - 2(\phi^m, \phi^{m+1})_{\mathcal{H}} + 2(\phi^1, \phi^0)_{\mathcal{H}} - (\phi^0, \phi^0)_{\mathcal{H}} - (\phi^1, \phi^1)_{\mathcal{H}} \\ &= \|\phi^{m+1} - \phi^m\|_{\mathcal{H}}^2 - \|\phi^1 - \phi^0\|_{\mathcal{H}}^2. \end{split}$$

280 Similarly, it can be demonstrated that

$$\sum_{n=1}^{m} a_{\mathcal{H}}(\phi^{n}, \phi^{n+1} - \phi^{n-1}) = a_{\mathcal{H}}(\phi^{m}, \phi^{m+1}) - a_{\mathcal{H}}(\phi^{0}, \phi^{1}).$$

281 Substituting these last two identities into equation (29), we find

$$\frac{1}{\Delta t^2} \|\phi^{m+1} - \phi^m\|_{\mathcal{H}}^2 + a_{\mathcal{H}}(\phi^m, \phi^{m+1}) = \frac{1}{\Delta t^2} \|\phi^1 - \phi^0\|_{\mathcal{H}}^2 + a_{\mathcal{H}}(\phi^0, \phi^1) + \sum_{n=1}^m (r^n, \phi^{n+1} - \phi^{n-1})_{\mathcal{H}} + q^n (\phi^{n+1} - \phi^{n-1}).$$
(30)

- The above equation can be extended to m = 0 if we define $r^0 = 0$ and $q^0 = 0$.
- 283 Similar to Grote and Schötzau [10], we remark that

$$a_{\mathcal{H}}(\phi^{m}, \phi^{m+1}) = a_{\mathcal{H}}\left(\frac{\phi^{m} + \phi^{m+1}}{2}, \frac{\phi^{m} + \phi^{m+1}}{2}\right) - a_{\mathcal{H}}\left(\frac{\phi^{m} - \phi^{m+1}}{2}, \frac{\phi^{m} - \phi^{m+1}}{2}\right)$$
$$\geq -\frac{1}{4}a_{\mathcal{H}}(\phi^{m} - \phi^{m+1}, \phi^{m} - \phi^{m+1})$$

²⁸⁴ Then using Lemma 4.7 we have

$$a_{\mathcal{H}}(\phi^m, \phi^{m+1}) \ge -\frac{1}{4}C_a h^{-2} p^4 \|\phi^m - \phi^{m+1}\|_{\mathcal{H}}^2$$

285 Replacing in (30) we obtain

$$\left(\frac{1}{\Delta t^2} - \frac{1}{4}C_a h^{-2} p^4\right) \|\phi^{m+1} - \phi^m\|_{\mathcal{H}}^2 \le \frac{1}{\Delta t^2} \|\phi^1 - \phi^0\|_{\mathcal{H}}^2 + a_{\mathcal{H}}(\phi^0, \phi^1) + \sum_{n=0}^m (r^n, \phi^{n+1} - \phi^{n-1})_{\mathcal{H}} + q^n (\phi^{n+1} - \phi^{n-1}).$$

$$(31)$$

 $_{\tt 286}$ $\,$ For the system to be stable we choose $\varDelta t,\,p$ and h such that

$$1 - \frac{\Delta t^2 C_a p^4}{h^2} = C_* > 0, \qquad (32)$$

²⁸⁷ after which equation (31) becomes

$$C_* \frac{1}{\Delta t^2} \|\phi^{m+1} - \phi^m\|_{\mathcal{H}}^2 \le \frac{1}{\Delta t^2} \|\phi^1 - \phi^0\|_{\mathcal{H}}^2 + a_{\mathcal{H}}(\phi^0, \phi^1) + \sum_{n=0}^m (r^n, \phi^{n+1} - \phi^{n-1})_{\mathcal{H}} + q^n (\phi^{n+1} - \phi^{n-1}).$$
(33)

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Proof of Lemma 5.2. The proof is identical to that of Lemma 4.2 from [13] except that we take advantage
 of the improved estimates of Section 4.

For every $v_{\mathcal{H}} \in V_{\mathcal{H}}$, we have the basic identity

$$(\phi^{1} - \phi^{0}, v_{\mathcal{H}})_{\mathcal{H}} = \int_{t_{0}}^{t_{1}} (\Pi_{\mathcal{H}} \dot{u}(s) - \dot{u}(s), v_{\mathcal{H}})_{\mathcal{H}} \,\mathrm{d}s + (u(t_{1}) - u(t_{0}), v_{\mathcal{H}})_{\mathcal{H}} - (u_{\mathcal{H}}^{1} - u_{\mathcal{H}}^{0}, v_{\mathcal{H}})_{\mathcal{H}}.$$
 (34)

For an element K, the L^2 projection operator $P_p^K : L^2(K) \to \mathcal{Q}_p(K)$ is defined such that for any $v \in L^2(K)$ we have

$$(P_p^K v, v_{\mathcal{H}}) = (v, v_{\mathcal{H}}), \quad \forall v_{\mathcal{H}} \in V_{\mathcal{H}}.$$

Let $\xi(s) = \prod_{\mathcal{H}} \dot{u}(s) - \dot{u}(s)$ and let P_{p-1}^{K} be the L^2 projection operator in $\mathcal{Q}_{p-1}(K)$. Following similar steps of the proof of Lemma 4.6 one can obtain

$$(\xi(s), v_{\mathcal{H}})_{\mathcal{H},K} - (\xi(s), v_{\mathcal{H}})_K \le C \big(\|\xi(s) - I_{h,p}^K \xi(s)\|_{0,K} + \|\xi(s) - P_{p-1}^K \xi(s)\|_{0,K} \big) \|v_{\mathcal{H}}\|_{0,K}.$$

Then summing the above inequality for all $K \in \mathcal{T}_h$ we deduce that

$$(\xi(s), v_{\mathcal{H}})_{\mathcal{H}} - (\xi(s), v_{\mathcal{H}}) \le C \left(\|\xi(s) - I_{h, p}\xi(s)\|_{0} + \sum_{K \in \mathcal{T}_{h}} \|\xi(s) - P_{p-1}^{K}\xi(s)\|_{0, K} \right) \|v_{\mathcal{H}}\|_{0}.$$
(35)

²⁹⁷ By the use of the definition of the L^2 projector we have $(\xi(s) - P_{p-1}^K \xi(s), P_{p-1}^K \xi(s))_{0,K} = 0$, then

$$\begin{aligned} \|\xi(s) - P_{p-1}^{K}\xi(s)\|_{0,K}^{2} &= (\xi(s) - P_{p-1}^{K}\xi(s), \xi(s))_{0,K} \\ &\leq \|\xi(s) - P_{p-1}^{K}\xi(s)\|_{0,K} \|\xi(s)\|_{0,K} \end{aligned}$$

²⁹⁸ Thus we have $\|\xi(s) - P_{p-1}^K \xi(s)\|_{0,K} \le \|\xi(s)\|_{0,K}$ and since $I_{h,p}(\Pi_{\mathcal{H}}\dot{u}) = \Pi_{\mathcal{H}}\dot{u}$, equation (35) becomes

$$(\xi(s), v_{\mathcal{H}})_{\mathcal{H}} - (\xi(s), v_{\mathcal{H}}) \le C(\|\dot{u}(s) - I_{h,p}\dot{u}(s)\|_0 + \|\dot{u}(s) - \Pi_{\mathcal{H}}\dot{u}(s)\|_0)\|v_{\mathcal{H}}\|_0.$$

²⁹⁹ Using Lemma 4.5 and Corollary 4.9 we obtain

$$(\xi(s), v_{\mathcal{H}})_{\mathcal{H}} - (\xi(s), v_{\mathcal{H}}) \le Ch^{\min(p+1,s)} p^{-s} \|\dot{u}(s)\|_{s, \mathcal{T}_h} \|v_{\mathcal{H}}\|_0.$$

300 Also from Corollary 4.9 we have

$$\int_{t_0}^{t_1} (\xi(s), v_{\mathcal{H}}) \, \mathrm{d}s \le C \Delta t h^{\min(p+1,s)} p^{-s} \|\dot{u}\|_{C^0(0,T;H^s(\Omega,\mathcal{T}_h))} \|v_{\mathcal{H}}\|_0$$

301 Hence we have

$$\int_{t_0}^{t_1} (\Pi_{\mathcal{H}} \dot{u}(s) - \dot{u}(s), v_{\mathcal{H}})_{\mathcal{H}} \, \mathrm{d}s \le C \Delta t h^{\min(p+1,s)} p^{-s} \| \dot{u} \|_{C^0(0,T;H^s(\Omega,\mathcal{T}_h))} \| v_{\mathcal{H}} \|_0.$$
(36)

To bound the first term in (34), we invoke Corollary 4.9 to find

$$\int_{t_0}^{t_1} \left(\Pi_{\mathcal{H}} \dot{u}(s) - \dot{u}(s), v_{\mathcal{H}} \right)_{\mathcal{H}} \mathrm{d}s \leq \int_{t_0}^{t_1} \left\| \Pi_{\mathcal{H}} \dot{u}(s) - \dot{u}(s) \right\|_0 \cdot \left\| v_{\mathcal{H}} \right\|_0 \mathrm{d}s \\
\leq C \Delta t h^{\min(p+1,s)} p^{-s} \| \dot{u} \|_{C^0(0,T;H^s(\Omega,\mathcal{T}_h))} \| v_{\mathcal{H}} \|_0.$$
(37)

³⁰² ZIAD: Need to verify explicitly that regularity conditions are satisfied when you invoke Corollary 4.9.

To bound the last term of (34), we begin by rewriting (11d) as

$$\begin{aligned} \left(u_{\mathcal{H}}^{1}-u_{\mathcal{H}}^{0},v_{\mathcal{H}}\right)_{\mathcal{H}} &= \Delta t \left(z_{\mathcal{H}}^{0},v_{\mathcal{H}}\right)_{\mathcal{H}} + \frac{\Delta t^{2}}{2} (f(t_{0}),v_{\mathcal{H}}) - \frac{\Delta t^{2}}{2} a(u(t_{0}),v_{\mathcal{H}}) \\ &+ \frac{\Delta t^{2}}{2} \left[(f(t_{0}),v_{\mathcal{H}})_{\mathcal{H}} - (f(t_{0}),v_{\mathcal{H}}) + a(u(t_{0}),v_{\mathcal{H}}) - a_{\mathcal{H}}(u_{\mathcal{H}}^{0},v_{\mathcal{H}}) \right] \end{aligned}$$

then we set use (6) at $t = t_0$ to obtain

$$(u_{\mathcal{H}}^{1} - u_{\mathcal{H}}^{0}, v_{\mathcal{H}})_{\mathcal{H}} = \Delta t (u^{1}, v_{\mathcal{H}})_{\mathcal{H}} + \frac{\Delta t^{2}}{2} (\ddot{u}(t_{0}), v_{\mathcal{H}}) + \frac{\Delta t^{2}}{2} [(f(t_{0}), v_{\mathcal{H}})_{\mathcal{H}} - (f(t_{0}), v_{\mathcal{H}}) + a(u(t_{0}), v_{\mathcal{H}}) - a_{\mathcal{H}}(u_{\mathcal{H}}^{0}, v_{\mathcal{H}})] = \Delta t (u^{1}, v_{\mathcal{H}})_{\mathcal{H}} + \frac{\Delta t^{2}}{2} (\ddot{u}(t_{0}), v_{\mathcal{H}}) + \frac{\Delta t^{2}}{2} [(f(t_{0}), v_{\mathcal{H}})_{\mathcal{H}} - (f(t_{0}), v_{\mathcal{H}}) + a_{\mathcal{H}}(\phi^{0}, v_{\mathcal{H}})].$$
(38)

³⁰⁴ To treat the last term of (34), we first recall Taylor's expansion

$$u(t_1) = u(t_0) + \Delta t \dot{u}(t_0) + \frac{\Delta t^2}{2!} \ddot{u}(t_0) + R_3,$$
(39)

 $_{305}$ where the remainder term R_3 is given by

$$R_3 = \frac{1}{2} \int_{t_0}^{t_1} (\Delta t - s)^2 u^{(3)}(s) \, \mathrm{d}s.$$

To derive an estimate for the two last terms in (34), we isolate the Δt^2 term in (39) and combine it with (38) to find

$$(u(t_{1}) - u(t_{0}), v_{\mathcal{H}})_{\mathcal{H}} - (u_{\mathcal{H}}^{1} - u_{\mathcal{H}}^{0}, v_{\mathcal{H}})_{\mathcal{H}} = (u(t_{1}) - u(t_{0}), v_{\mathcal{H}})_{\mathcal{H}} - (u(t_{1}) - u(t_{0}), v_{\mathcal{H}}) + \Delta t(u^{1}, v_{\mathcal{H}}) - \Delta t(u^{1}, v_{\mathcal{H}})_{\mathcal{H}} + (R_{3}, v_{\mathcal{H}}) - \frac{\Delta t^{2}}{2} [(f(t_{0}), v_{\mathcal{H}})_{\mathcal{H}} - (f(t_{0}), v_{\mathcal{H}}) + a_{\mathcal{H}}(\phi^{0}, v_{\mathcal{H}})].$$

$$(40)$$

³⁰⁸ To bound the right-hand side of this last identity, we first observe that

$$(u(t_1) - u(t_0), v_{\mathcal{H}})_{\mathcal{H}} - (u(t_1) - u(t_0), v_{\mathcal{H}}) = \int_{t_0}^{t_1} (\dot{u}(s), v_{\mathcal{H}})_{\mathcal{H}} - (\dot{u}(s), v_{\mathcal{H}}) \,\mathrm{d}s,$$

³⁰⁹ and then apply Lemma 4.6 repeatedly to conclude

$$(u(t_{1}) - u(t_{0}), v_{\mathcal{H}})_{\mathcal{H}} - (u_{\mathcal{H}}^{1} - u_{\mathcal{H}}^{0}, v_{\mathcal{H}})_{\mathcal{H}} \leq C \bigg[\Delta t h^{\min(p,s)} p^{-s} \|\dot{u}\|_{C^{0}(0,T;H^{s}(\Omega,\mathcal{T}_{h}))} + \Delta t h^{\min(p,s)} p^{-s} \|u_{1}\|_{s,\mathcal{T}_{h}} + \Delta t^{3} \|u^{(3)}\|_{C^{0}(0,T;L^{2}(\Omega))} + \Delta t^{2} h^{\min(p,d)} p^{-d} \|f(t_{0})\|_{d,\mathcal{T}_{h}} \bigg] \|v_{\mathcal{H}}\|_{0} - \frac{\Delta t^{2}}{2} a_{\mathcal{H}}(\phi^{0}, v_{\mathcal{H}}).$$

$$(41)$$

Since $u_1 = \dot{u}(0)$, then from the definition of the $C^m(0,T; H^s(\Omega,\mathcal{T}_h))$ norm (5) the term $||u_1||_{s,\mathcal{T}_h}$ is bounded

³¹¹ by $\|\dot{u}\|_{C^0(0,T;H^s(\Omega,\mathcal{T}_h))}$. We now return to our original expansion (34), substitute $v_{\mathcal{H}} = \phi^1 - \phi^0$, and use ³¹² equations (36) and (41) to deduce

$$\|\phi^{1} - \phi^{0}\|_{\mathcal{H}}^{2} + \frac{\Delta t^{2}}{2}a_{\mathcal{H}}(\phi^{0}, \phi^{1}) \leq C \bigg[\Delta t h^{\min(p,s)} p^{-s} \|\dot{u}\|_{C^{0}(0,T;H^{s}(\Omega,\mathcal{T}_{h}))} + \Delta t^{3} \|u^{(3)}\|_{C^{0}(0,T;L^{2}(\Omega))} + \Delta t^{2} h^{\min(p,d)} p^{-d} \|f(t_{0})\|_{d,\mathcal{T}_{h}} \bigg] \|\phi^{1} - \phi^{0}\|_{\mathcal{H}} + \frac{\Delta t^{2}}{2}a_{\mathcal{H}}(\phi^{0}, \phi^{0}).$$

$$(42)$$

313 Using $2ab \le a^2 + b^2$, the previous inequality becomes

$$\|\phi^{1} - \phi^{0}\|_{\mathcal{H}}^{2} + \frac{\Delta t^{2}}{2} a_{\mathcal{H}}(\phi^{0}, \phi^{1}) \leq \frac{1}{2} C^{2} \Big[\Delta t h^{\min(p,s)} p^{-s} \|\dot{u}\|_{C^{0}(0,T;H^{s}(\Omega,\mathcal{T}_{h}))} + \Delta t^{3} \|u^{(3)}\|_{C^{0}(0,T;L^{2}(\Omega))} + \Delta t^{2} h^{\min(p,d)} p^{-d} \|f(t_{0})\|_{d,\mathcal{T}_{h}} \Big]^{2} + \frac{1}{2} \|\phi^{1} - \phi^{0}\|_{\mathcal{H}}^{2} + \frac{\Delta t^{2}}{2} a_{\mathcal{H}}(\phi^{0}, \phi^{0}).$$

$$(43)$$

We still have to bound the last term in the right hand side of (42). Then using Remark 4.1, Lemma 4.8 and Lemma 4.5, we have

$$\begin{aligned} \|\phi^{0}\|_{1} &= \|\Pi_{\mathcal{H}} u_{0} - u_{\mathcal{H}}^{0}\|_{1} \\ &\leq \|\Pi_{\mathcal{H}} u_{0} - u_{0}\|_{1} + \|u_{0} - I_{h,p} u_{0}\|_{1} \\ &\leq Ch^{\min(p,s-1)} p^{1-s} \|u_{0}\|_{s,\tau_{h}}. \end{aligned}$$

$$\tag{44}$$

316 From the continuity of $a_{\mathcal{H}}$ we conclude

$$a_{\mathcal{H}}(\phi^0, \phi^0) \le Ch^{2\min(p, s-1)} p^{2-2s} \|u_0\|_{s, \mathcal{T}_h}^2.$$
(45)

Thus replacing the above inequality in equation (43) yields to the desired result.

Proof of Lemma 5.3. Recall that for each $n = 0, ..., N_T - 1$ we have an arbitrary $v_{\mathcal{H}}^n \in V_{\mathcal{H}}$. Furthermore, we continue to assume that $q^0 = r^0 = 0$ and we select an integer m between 1 and $N_T - 1$. Using Lemma 4.6 and Lemma 4.1, we can show

$$\sum_{n=1}^{m} q^{n}(v_{\mathcal{H}}^{n}) = \sum_{n=1}^{m} (f(t_{n}) - \ddot{u}(t_{n}), v_{\mathcal{H}}^{n}) - (f(t_{n}) - \ddot{u}(t_{n}), v_{\mathcal{H}}^{n})_{\mathcal{H}}$$

$$\leq C \sum_{n=1}^{m} h^{\min(p,d)} p^{-d} ||f(t_{n})||_{d,\mathcal{T}_{h}} ||v_{\mathcal{H}}^{n}||_{0} + h^{\min(p,s)} p^{-s} ||\ddot{u}(t_{n})||_{s,\mathcal{T}_{h}} ||v_{\mathcal{H}}^{n}||_{0}$$

$$\leq C N_{T} \Big[h^{\min(p,d)} p^{-d} \max_{1 \leq n \leq m} ||f(t_{n})||_{d,\mathcal{T}_{h}} + h^{\min(p,s)} p^{-s} \max_{1 \leq n \leq m} ||\ddot{u}(t_{n})||_{s,\mathcal{T}_{h}} \Big] \max_{1 \leq n \leq m} ||v_{\mathcal{H}}^{n}||_{0}$$

$$\leq C N_{T} \Big[h^{\min(p,d)} p^{-d} ||f||_{C^{0}(0,T;H^{d}(\Omega,\mathcal{T}_{h}))} + h^{\min(p,s)} p^{-s} ||\ddot{u}||_{C^{0}(0,T;H^{s}(\Omega,\mathcal{T}_{h}))} \Big] \max_{1 \leq n \leq m} ||v_{\mathcal{H}}^{n}||_{\mathcal{H}}.$$
(46)

³²¹ The proof of Lemma 4.3 in [13] demonstrated

$$\begin{aligned} \|r^{n}\|_{\mathcal{H}} &\leq C \bigg(h^{\min(p+1,s)} p^{1-s} \|\ddot{u}(t_{n})\|_{s,\mathcal{T}_{h}} \\ &+ \frac{1}{\Delta t} \int_{t_{n-1}}^{t_{n+1}} \|\Pi_{\mathcal{H}} \ddot{u}(s) - \ddot{u}(s)\|_{0} \,\mathrm{d}s + \frac{\Delta t}{6} \int_{t_{n-1}}^{t_{n+1}} \|u^{(4)}(s)\|_{0} \,\mathrm{d}s \bigg) \,. \end{aligned}$$

322 Applying Corollary 4.9 to this estimate, we find

$$\|r^n\|_{\mathcal{H}} \le C \Big(h^{\min(p+1,s)} p^{1-s} \|\ddot{u}\|_{C^0(0,T;H^s(\Omega,\mathcal{T}_h))} + \Delta t^2 \|u^{(4)}\|_{C^0(0,T;L^2(\Omega))} \Big).$$

323 The previous estimate immediately leads to

$$\sum_{n=1}^{m} (r^{n}, v_{\mathcal{H}}^{n})_{\mathcal{H}} \leq \sum_{n=1}^{m} \|r^{n}\|_{\mathcal{H}} \|v_{\mathcal{H}}^{n}\|_{\mathcal{H}} \leq CN_{T} \Big(h^{\min(p+1,s)} p^{1-s} \|\ddot{u}\|_{C^{0}(0,T;H^{s}(\Omega,\mathcal{T}_{h}))} + \Delta t^{2} \|u^{(4)}\|_{C^{0}(0,T;L^{2}(\Omega))} \Big) \max_{1 \leq n \leq m} \|v_{\mathcal{H}}^{n}\|_{\mathcal{H}}.$$

$$(47)$$

The result is deduced by combining (46) and (47).

³²⁵ Proof of Lemma 5.4. We begin with the triangle inequality

$$\max_{0 \le n \le N_T - 1} \|e^{n+1} - e^n\|_0 \le \max_{0 \le n \le N_T - 1} \|u(t_{n+1}) - \Pi_{\mathcal{H}} u(t_{n+1}) - u(t_n) + \Pi_{\mathcal{H}} u(t_n)\|_0 + \max_{0 \le n \le N_T - 1} \|\phi^{n+1} - \phi^n\|_0.$$
(48)

To bound the first term in (48), we define $g(t_n) = u(t_n) - \prod_{\mathcal{H}} u(t_n)$ and use Corollary 4.9 in the following manner $\ell^{t_{n+1}}$

$$(g(t_{n+1}) - g(t_n), v) = \int_{t_n}^{t_{n+1}} (\dot{g}(\tau), v) \,\mathrm{d}\tau$$

$$\leq \int_{t_n}^{t_{n+1}} \|\dot{g}(\tau)\|_0 \|v\|_0 \,\mathrm{d}\tau$$

$$\leq \int_{t_n}^{t_{n+1}} Ch^{\min(p+1,s)} p^{-s} \|\dot{u}(\tau)\|_{s,\mathcal{T}_h} \|v\|_0 \,\mathrm{d}\tau$$

$$\leq C\Delta t h^{\min(p+1,s)} p^{-s} \|\dot{u}\|_{C^0(0,T;H^s(\Omega,\mathcal{T}_h))} \|v\|_0.$$
(49)

Substituting $v = g(t_{n+1}) - g(t_n)$ into (49), we conclude that the first term in (48) is bounded as

$$\max_{0 \le n \le N_T - 1} \|g(t_{n+1}) - g(t_n)\|_0 \le C \Delta t h^{\min(p+1,s)} p^{-s} \|\dot{u}\|_{C^0(0,T;H^s(\Omega,\mathcal{T}_h))}.$$
(50)

Now we will bound the second term in (48). Recall the estimate from Lemma 5.1

$$C\|\phi^{m+1} - \phi^m\|_{\mathcal{H}}^2 \le \|\phi^1 - \phi^0\|_{\mathcal{H}}^2 + \Delta t^2 a_{\mathcal{H}}(\phi^0, \phi^1) + \Delta t^2 \sum_{n=0}^m (r^n, \phi^{n+1} - \phi^{n-1})_{\mathcal{H}} + q^n (\phi^{n+1} - \phi^{n-1}),$$

which holds for $m = 0, ..., N_T - 1$. We bound the terms on the right hand side using Lemma 5.2 and Lemma 5.3.

$$\begin{aligned} \max_{0 \le n \le N_T - 1} \|\phi^{n+1} - \phi^n\|_{\mathcal{H}}^2 \le C \bigg[\Delta t h^{\min(p,s)} p^{-s} \|\dot{u}\|_{C^0(0,T;H^s(\Omega,\mathcal{T}_h))} + \Delta t^3 \|u^{(3)}\|_{C^0(0,T;L^2(\Omega))} \\ &+ \Delta t^2 h^{\min(p,d)} p^{-d} \|f(t_0)\|_{d,\mathcal{T}_h} + \Delta t h^{\min(p,s-1)} p^{1-s} \|u_0\|_{s,\mathcal{T}_h} \bigg]^2 \\ &+ CT \Delta t \bigg[h^{\min(p,d)} p^{-d} \|f\|_{C^0(0,T;H^d(\Omega,\mathcal{T}_h))} + h^{\min(p,s)} p^{1-s} \|\ddot{u}\|_{C^0(0,T;H^s(\Omega,\mathcal{T}_h))} \\ &+ \Delta t^2 \|u^{(4)}\|_{C^0(0,T;L^2(\Omega))} \bigg] \max_{1 \le n \le N_T - 1} \|\phi^{n+1} - \phi^{n-1}\|_{\mathcal{H}} \end{aligned}$$

³³² Using the Peter-Paul inequality $2ab \leq \varepsilon a^2 + b^2/\varepsilon$ with $\varepsilon = 2$, yields

$$\begin{aligned} \max_{0 \le n \le N_T - 1} \|\phi^{n+1} - \phi^n\|_{\mathcal{H}}^2 \le C \bigg[\Delta t h^{\min(p,s)} p^{-s} \|\dot{u}\|_{C^0(0,T;H^s(\Omega,\mathcal{T}_h))} + \Delta t^3 \|u^{(3)}\|_{C^0(0,T;L^2(\Omega))} \\ &+ \Delta t^2 h^{\min(p,d)} p^{-d} \|f(t_0)\|_{d,\mathcal{T}_h} + \Delta t h^{\min(p,s-1)} p^{1-s} \|u_0\|_{s,\mathcal{T}_h} \bigg]^2 \\ &+ C^2 T^2 \Delta t^2 \bigg[h^{\min(p,d)} p^{-d} \|f\|_{C^0(0,T;H^d(\Omega,\mathcal{T}_h))} + h^{\min(p,s)} p^{1-s} \|\ddot{u}\|_{C^0(0,T;H^s(\Omega,\mathcal{T}_h))} \\ &+ \Delta t^2 \|u^{(4)}\|_{C^0(0,T;L^2(\Omega))} \bigg]^2 + \frac{1}{4} \max_{1 \le n \le N_T - 1} \|\phi^{n+1} - \phi^{n-1}\|_{\mathcal{H}}^2. \end{aligned}$$

333 With the help of the obvious bound

$$\max_{1 \le n \le N_T - 1} \|\phi^{n+1} - \phi^{n-1}\|_{\mathcal{H}} \le 2 \max_{0 \le n \le N_T - 1} \|\phi^{n+1} - \phi^n\|_{\mathcal{H}}$$

334 we have

$$\begin{aligned} \max_{0 \le n \le N_T - 1} \|\phi^{n+1} - \phi^n\|_{\mathcal{H}} \le C\Delta t \left[h^{\min(p,s)} p^{-s} \|\dot{u}\|_{C^0(0,T;H^s(\Omega,\mathcal{T}_h))} + \Delta t^2 \|u^{(3)}\|_{C^0(0,T;L^2(\Omega))} \\ &+ \Delta t h^{\min(p,d)} p^{-d} \|f(t_0)\|_{d,\mathcal{T}_h} + h^{\min(p,s-1)} p^{1-s} \|u_0\|_{s,\mathcal{T}_h} \\ &+ h^{\min(p,d)} p^{-d} \|f\|_{C^0(0,T;H^d(\Omega,\mathcal{T}_h))} + h^{\min(p,s)} p^{1-s} \|\ddot{u}\|_{C^0(0,T;H^s(\Omega,\mathcal{T}_h))} \\ &+ \Delta t^2 \|u^{(4)}\|_{C^0(0,T;L^2(\Omega))} \right]. \end{aligned}$$

Remembering that $\Delta t < T$, we obtain

$$\max_{0 \le n \le N_T - 1} \|\phi^{n+1} - \phi^n\|_{\mathcal{H}} \le C\Delta t \left[h^{\min(p,s)} p^{-s} \|\dot{u}\|_{C^0(0,T;H^s(\Omega,\mathcal{T}_h))} + \Delta t^2 \|u^{(3)}\|_{C^0(0,T;L^2(\Omega))} + h^{\min(p,s-1)} p^{1-s} \|u_0\|_{s,\mathcal{T}_h} + h^{\min(p,d)} p^{-d} \|f\|_{C^0(0,T;H^d(\Omega,\mathcal{T}_h))} + h^{\min(p,s)} p^{1-s} \|\ddot{u}\|_{C^0(0,T;H^s(\Omega,\mathcal{T}_h))} + \Delta t^2 \|u^{(4)}\|_{C^0(0,T;L^2(\Omega))} \right].$$
(51)

The proof is concluded by using Lemma 4.1 and replacing (50) and (51) into (48).

337 References

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