

A numerical verification method for solutions to systems of elliptic partial differential equations



Kouta Sekine (Waseda University)

Akitoshi Takayasu (Waseda University)

Shin'ichi Oishi (Waseda University, CREST/JST)

1. Introduction

We consider systems of elliptic partial differential equations:

$$\begin{cases} -\varepsilon^2 \Delta u = f(u) - \delta v, & \text{in } \Omega, \\ -\Delta v = u - \gamma v, & \text{in } \Omega, \\ u = v = 0, & \text{on } \partial\Omega \end{cases} \quad (1)$$

Here

Ω is bounded polygonal domain in \mathbb{R}^2 .

$\varepsilon \neq 0$, γ and δ are real parameters.

A mapping $f : H_0^1(\Omega) \rightarrow L^2(\Omega)$



1. Introduction

We denote L^2 -inner product and H_0^1 -inner product as

$$(u, w)_{L^2} := \int_{\Omega} u w dx,$$

$$(\nabla u, \nabla w)_{L^2} := \int_{\Omega} \nabla u \cdot \nabla w dx.$$



1. Introduction

For the system(1), we have weak form:

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

$$(\nabla u, \nabla w)_{L^2} = \frac{1}{\varepsilon^2} ((f(u), w)_{L^2} - \delta(v, w)_{L^2}), \quad (2)$$

$$(\nabla v, \nabla w)_{L^2} = (u, w)_{L^2} - \gamma(v, w)_{L^2}, \forall w \in H_0^1(\Omega). \quad (3)$$



1. Introduction

When u is known function, equation (3) has unique solution.

Then, v is presented by $v = Bu$,

where $B : L^2(\Omega) \rightarrow H_0^1(\Omega)$ is a solution operator of (3).

Using this and (2), it follows

$$(\nabla u, \nabla w)_{L^2} = (g(u), w)_{L^2}, \quad \forall w \in H_0^1(\Omega), \quad (4)$$

where $g = 1/\epsilon^2(f - \delta B) : H_0^1(\Omega) \rightarrow L^2(\Omega)$.

Y. Watanabe has studied this type of equation (3) and (4) by Nakao's theory[1].

[1] Y. Watanabe, A Numerical Verification Method for Two-Coupled Elliptic Partial Differential Equation, Japan Journal of Industrial and Applied Mathematics, 26 (2009), pp.233-247

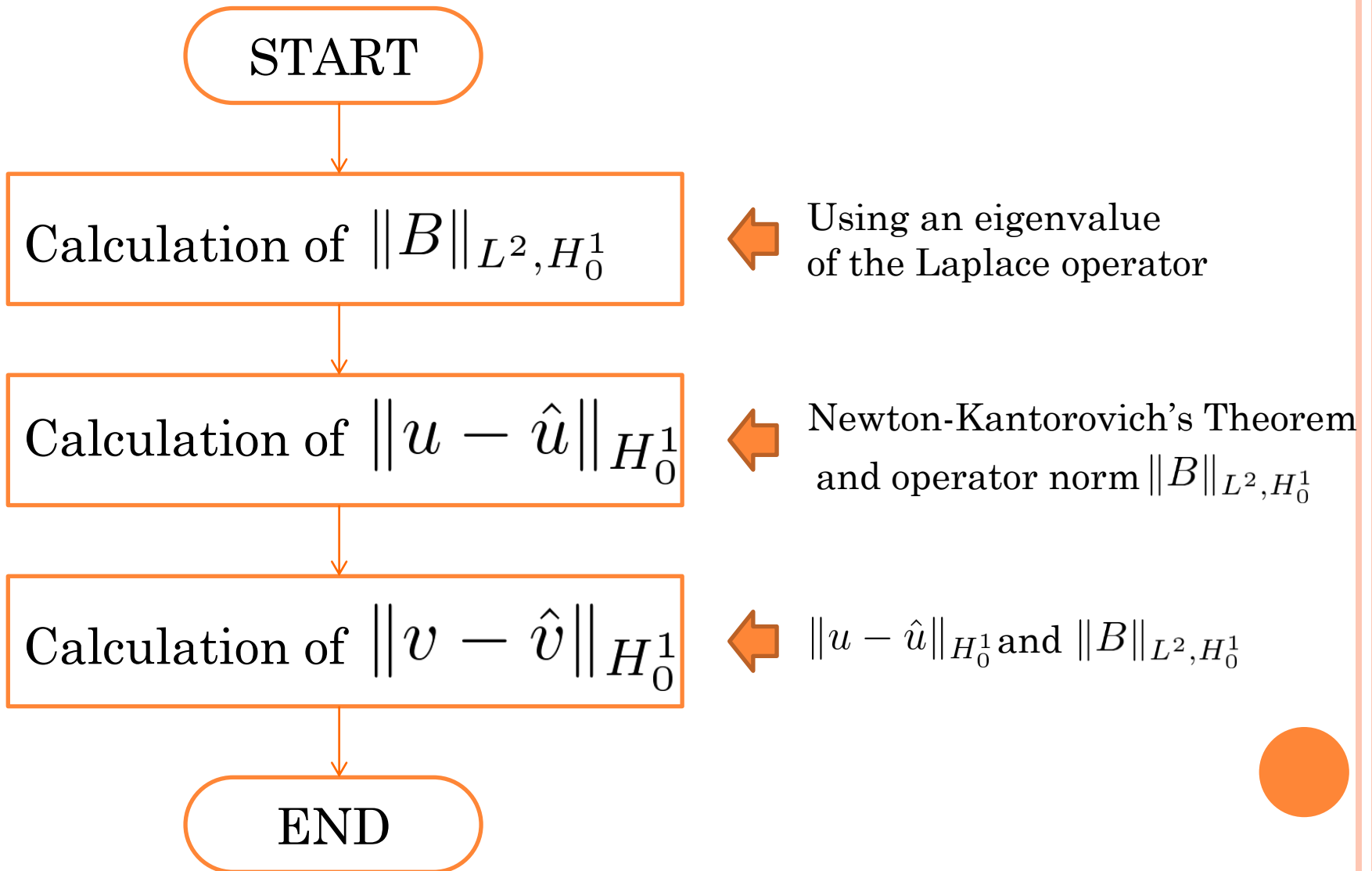


2. Purpose

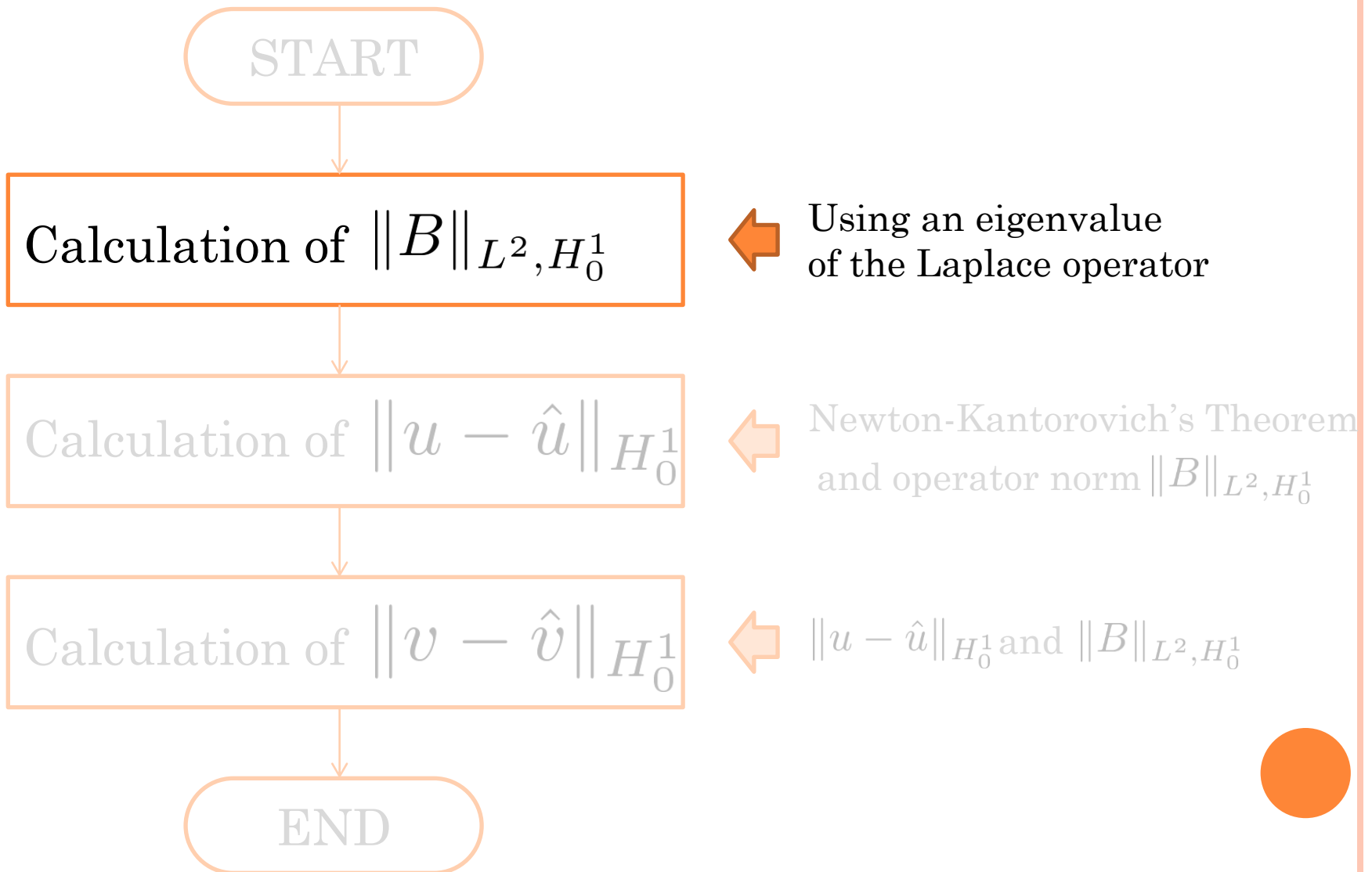
Our purpose is the proof of the uniqueness and existence of the solution for equation (3) and (4) using the Newton-Kantorovich's theorem and the operator norm $\|B\|_{L^2, H_0^1}$.



Flowchart for the computer assisted proof



Flowchart for the computer assisted proof



3. OPERATOR B AND ESTIMATION OF THE NORM

Linear operator $\mathcal{L} : H_0^1(\Omega) \rightarrow H^{-1}(\Omega)$ and embedding identity operator $\mathcal{I} : L^2(\Omega) \rightarrow H^{-1}(\Omega)$ is defined as

$$\langle \mathcal{L}v, w \rangle := (\nabla v, \nabla w)_{L^2} + \gamma(v, w)_{L^2},$$

$$\langle \mathcal{I}v, w \rangle := (v, w)_{L^2}, \quad \forall w \in H_0^1(\Omega)$$

Then, equation (3) transform as following.

Find $v \in H_0^1(\Omega)$, satisfying $\mathcal{L}v = \mathcal{I}u$.



3. OPERATOR B AND ESTIMATION OF THE NORM

If γ is not an eigenvalue of the Laplace operator, there exists the solution operator B .

Thus, we define

$$B := \mathcal{L}^{-1}\mathcal{I} : L^2(\Omega) \rightarrow H_0^1(\Omega)$$



3. OPERATOR B AND ESTIMATION OF THE NORM

Let $H^{-1}(\Omega)$ be the topological dual space of $H_0^1(\Omega)$.

The norm of $\mathcal{T} \in H^{-1}(\Omega)$ is defined as

$$\|\mathcal{T}\|_{H^{-1}} := \sup_{v \in H_0^1(\Omega) \setminus \{0\}} \frac{|\langle \mathcal{T}, v \rangle|}{\|v\|_{H_0^1}}.$$

Let X and Y be Banach space. The set of bounded linear operators is denote by $\mathcal{L}(X, Y)$ with operator norm

$$\|T\|_{\mathcal{L}(X, Y)} := \sup_{v \in X \setminus \{0\}} \frac{\|Tv\|_Y}{\|v\|_X}.$$



3. OPERATOR B AND ESTIMATION OF THE NORM

We define the linear operator $\Phi : H_0^1(\Omega) \rightarrow H^{-1}(\Omega)$ as

$$\langle \Phi v, w \rangle := (\nabla v, \nabla w)_{L^2}, \quad \forall w \in H_0^1(\Omega).$$

As a property of the operator Φ for all $v \in H_0^1(\Omega)$,

$$\begin{aligned} \|\Phi v\|_{H^{-1}} &= \sup_{w \in H_0^1(\Omega) \setminus \{0\}} \frac{|\langle \Phi v, w \rangle|}{\|w\|_{H_0^1}} \\ &= \sup_{w \in H_0^1(\Omega) \setminus \{0\}} \frac{|(\nabla v, \nabla w)|}{\|w\|_{H_0^1}} = \|v\|_{H_0^1}. \end{aligned}$$



3. OPERATOR B AND ESTIMATION OF THE NORM

We consider an eigenvalue problem:

$$\text{Find } (v, \hat{\lambda}) \in H_0^1(\Omega) \times \mathbb{R}, \text{ s.t. } \mathcal{L}v = \hat{\lambda}\Phi v. \quad (5)$$

Let K be positive real number satisfying

$$K := \max \left\{ |\hat{\lambda}|^{-1} : \hat{\lambda} \text{ is satisfied the equation (5)} \right\}$$



3. OPERATOR B AND ESTIMATION OF THE NORM

Then, the operator norm of \mathcal{L}^{-1} is estimated by


$$\begin{aligned}\|\mathcal{L}^{-1}\|_{H^{-1}, H_0^1} &= \sup_{v \in H_0^1(\Omega) \setminus \{0\}} \frac{\|v\|_{H_0^1}}{\|\mathcal{L}v\|_{H^{-1}}} \\ &= \sup_{v \in H_0^1(\Omega) \setminus \{0\}} \frac{\|\Phi v\|_{H^{-1}}}{\|\mathcal{L}v\|_{H^{-1}}} \\ &\leq K.\end{aligned}\tag{6}$$



3. OPERATOR B AND ESTIMATION OF THE NORM

We transform a eigenvalue problem (5) into

$$(\nabla v, \nabla w) = -\frac{\gamma}{1 - \hat{\lambda}}(v, w), \quad \forall w \in H_0^1(\Omega).$$

 $\lambda = -\frac{\gamma}{1 - \hat{\lambda}}$

This equation is an eigenvalue problem of the Laplace operator.



A verified evaluation for eigenvalues of the Laplace operator has been shown by X. Liu and S. Oishi[2].



[2] X. Liu and S. Oishi, Verified eigenvalue evaluation for elliptic operator on arbitrary polygonal domain, in preparation

If we get exactly an eigenvalue of the Laplace operator, we have $\hat{\lambda}$. Thus, we can estimate of operator norm of \mathcal{L}^{-1} .



3. OPERATOR B AND ESTIMATION OF THE NORM

Let $C_{e,2}$ be the Poincaré constant satisfying

$$\|u\|_{L^2} \leq C_{e,2} \|u\|_{H_0^1}, \quad \forall u \in H_0^1(\Omega).$$

Thus, we have

$$\begin{aligned} \|\mathcal{I}\|_{L^2, H^{-1}} &= \sup_{q \in L^2(\Omega)} \sup_{z \in H_0^1(\Omega)} \frac{|\langle \mathcal{I}q, z \rangle|}{\|q\|_{L^2} \|z\|_{H_0^1}} \\ &= \sup_{q \in L^2(\Omega)} \sup_{z \in H_0^1(\Omega)} \frac{|(q, z)_{L^2}|}{\|q\|_{L^2} \|z\|_{H_0^1}} \\ &\leq C_{e,2} \sup_{z \in H_0^1(\Omega)} \frac{\|z\|_{H_0^1}}{\|z\|_{H_0^1}} = C_{e,2}. \quad (7) \end{aligned}$$



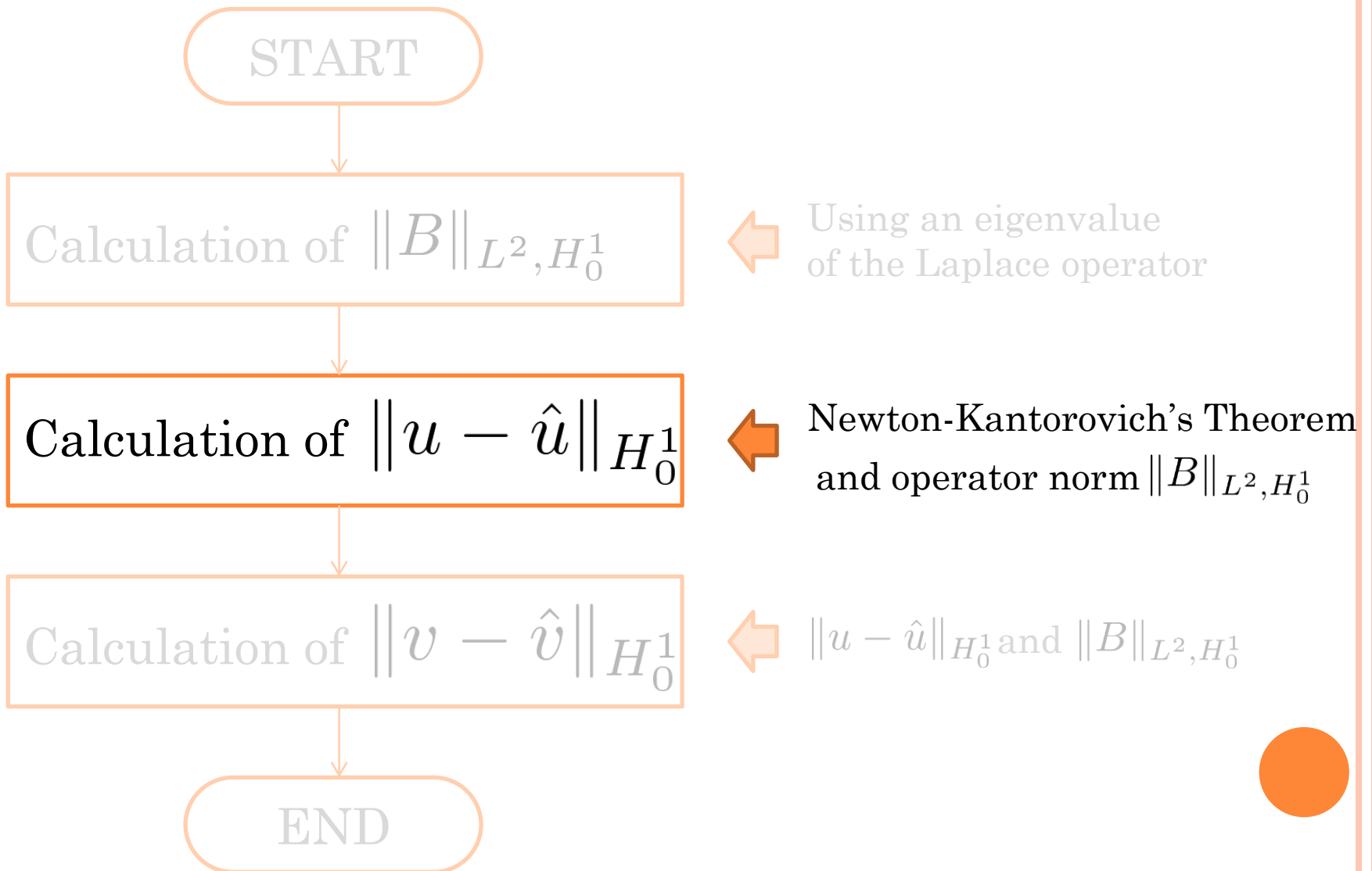
3. OPERATOR B AND ESTIMATION OF THE NORM

Using equations (6) and (7), we estimate the operator norm of B as follows:

$$\begin{aligned}\|B\|_{L^2, H_0^1} &= \|\mathcal{L}^{-1}\mathcal{I}\|_{L^2, H_0^1} \\ &\leq \|\mathcal{L}^{-1}\|_{H^{-1}, H_0^1} \|\mathcal{I}\|_{L^2, H^{-1}} \\ &\leq C_{e,2}K.\end{aligned}$$



Flowchart for the computer assisted proof



4. ERROR ESTIMATION OF AN EQUATION (2)

The linear operator $\mathcal{A} : H_0^1(\Omega) \rightarrow H^{-1}(\Omega)$ and

The non-linear operator $\mathcal{N} : H_0^1(\Omega) \rightarrow H^{-1}(\Omega)$ is defined by

$$\langle \mathcal{A}u, w \rangle := (\nabla u, \nabla w)_{L^2},$$

$$\langle \mathcal{N}(u), w \rangle := (g(u), w)_{L^2}, \forall w \in H_0^1(\Omega).$$

Let $\mathcal{N}'[\hat{u}]$ be a operator on $H_0^1(\Omega)$ into $H^{-1}(\Omega)$ as

$$\langle \mathcal{N}'[\hat{u}]u, w \rangle = (g'[\hat{u}]u, w)_{L^2}, \forall w \in H_0^1(\Omega),$$

where $g'[\hat{u}]$ assume Fréchet different of g on \hat{u} .



4. ERROR ESTIMATION OF AN EQUATION (2)

Let \mathcal{F} be a nonlinear operator on $H_0^1(\Omega)$ into $H^{-1}(\Omega)$.

$$\text{Find } u \in H_0^1(\Omega), \quad \mathcal{F}(u) = \mathcal{A}u - \mathcal{N}(u) = 0 \quad (8)$$

The Fréchet derivative of \mathcal{F} at $\hat{u} \in H_0^1(\Omega)$ denotes

$$\mathcal{F}'[\hat{u}] = \mathcal{A} - \mathcal{N}'[\hat{u}].$$



4. ERROR ESTIMATION OF AN EQUATION (2)

Theorem 1 (Newton-Kantorovich's theorem)

Assuming that the Fréchet derivative $\mathcal{F}'[\hat{u}]$ is nonsingular and satisfies

$$\|\mathcal{F}'[\hat{u}]^{-1} \mathcal{F}(\hat{u})\|_{H_0^1} \leq \alpha$$

for the certain positive α . Then, let $\bar{B}(\hat{u}, 2\alpha) := \{v \in H_0^1(\Omega)$

: $\|v - \hat{u}\| \leq 2\alpha\}$ be a closed ball. Let $D \supset \bar{B}(\hat{u}, 2\alpha)$ be an open ball.

We assume that for a certain positive ω , the following holds:

$$\|\mathcal{F}'[\hat{u}]^{-1} (\mathcal{F}'[w] - \mathcal{F}'[m])\|_{H_0^1, H_0^1} \leq \omega \|w - m\|_{H_0^1} \quad w, m \in D$$

If $\alpha\omega < 1/2$ holds, then there is a solution $u \in H_0^1(\Omega)$ of

$\mathcal{F}(u) = 0$ satisfying

$$\|u - \hat{u}\|_{H_0^1} \leq \rho = \frac{1 - \sqrt{1 - 2\alpha\omega}}{\omega}$$

Furthermore, the solution u is unique in $\bar{B}(\hat{u}, 2\alpha)$.



4. ERROR ESTIMATION OF AN EQUATION (2)

We define three constant:

$$\|\mathcal{F}'[\hat{u}]^{-1}\|_{H^{-1}, H_0^1} \leq C_1$$


$$\|\mathcal{F}(\hat{u})\|_{H^{-1}} \leq C_{2,h}$$

$$\|\mathcal{F}'[w] - \mathcal{F}'[m]\|_{H^{-1}} \leq C_3 \|w - m\|$$

We have

$$\alpha := C_1 C_{2,h}$$

$$\omega := C_1 C_3.$$

If you get three constants C_1 , $C_{2,h}$, C_3 , then you can verify Newton-Kantorovich's theorem. 

4. ERROR ESTIMATION OF AN EQUATION (2)

Let Ψ be a linear operator on $H_0^1(\Omega)$ into $H^{-1}(\Omega)$,

$$\langle \Psi u, w \rangle := (\nabla u, \nabla w)_{L^2} + \sigma(u, w)_{L^2}, \quad \forall w \in H_0^1(\Omega).$$

Where $\sigma > 0$. We define the σ -inner product and σ -norm as

$$(u, w)_\sigma := (\nabla u, \nabla w)_{L^2} + \sigma(u, w)_{L^2},$$

$$\|u\|_\sigma := \sqrt{(u, u)_\sigma}.$$

For $u \in H_0^1(\Omega)$, we have following the property.

$$\begin{aligned} \|\Psi u\|_{H^{-1}} &= \sup_{w \in H_0^1(\Omega) \setminus \{0\}} \frac{|\langle \Psi u, w \rangle|}{\|w\|_{H_0^1}} \\ &\geq \sup_{w \in H_0^1(\Omega) \setminus \{0\}} \frac{|(u, w)_\sigma|}{\|w\|_\sigma} = \|u\|_\sigma \end{aligned}$$



4. ERROR ESTIMATION OF AN EQUATION (2)

Then, we estimate as

$$\begin{aligned}\|\mathcal{F}'[\hat{u}]^{-1}\|_{H^{-1}, H_0^1} &= \sup_{u \in H_0^1(\Omega) \setminus \{0\}} \frac{\|u\|_{H_0^1}}{\|\mathcal{F}'[\hat{u}]u\|_{H^{-1}}} \\ &= \sup_{u \in H_0^1(\Omega) \setminus \{0\}} \frac{\|u\|_{H_0^1}}{\|\mathcal{A}u - \mathcal{N}'[\hat{u}]u\|_{H^{-1}}} \\ &\leq \sup_{u \in H_0^1(\Omega) \setminus \{0\}} \frac{\|u\|_{\sigma}}{\|\Psi^{-1}(\mathcal{A}u - \mathcal{N}'[\hat{u}]u)\|_{\sigma}}.\end{aligned}$$

We denote the calculation of an eigenvalue problem:

Find $(u, \hat{\mu}) \in H_0^1(\Omega) \times \mathbb{R}$

$$(u, w)_{\sigma} = \hat{\mu} \left(\sigma(u, w)_{L^2} + \frac{1}{\varepsilon^2} (f'[\hat{u}]u, w)_{L^2} \right) - \frac{\delta}{\varepsilon^2} (Bu, w)_{L^2} \quad (9)$$

4. ERROR ESTIMATION OF AN EQUATION (2)

Let V_h denote a finite dimensional subspace of $H_0^1(\Omega)$.

An eigenvalue $\hat{\mu}_h$ is satisfying the eigenvalue problem:

Find $(u_h, \hat{\mu}_h) \in V_h \times \mathbb{R}$

$$(u_h, w_h)_\sigma = \hat{\mu}_h \left(\sigma(u_h, w_h)_{L^2} + \frac{1}{\varepsilon^2} (f'[\hat{u}]u_h, w_h)_{L^2} \right) - \frac{\delta}{\varepsilon^2} (Bu_h, w_h)_{L^2},$$

and we wrote $0 < \hat{\mu}_1^h \leq \hat{\mu}_2^h \leq \dots \leq \hat{\mu}_k^h \leq \dots$ to eigenvalues.



4. ERROR ESTIMATION OF AN EQUATION (2)

We determine the constant σ so that

$$\sigma(u, u)_{L^2} + (g'[\hat{u}]u, u)_{L^2} > 0.$$

We assume that for a certain positive K_1 , the following holds:

$$\sup_{w \in H_0^1(\Omega) \setminus \{0\}} \frac{|(Bu, w)|}{(u, w)} \leq K_1$$



4. ERROR ESTIMATION OF AN EQUATION (2)

Then,

$$\begin{aligned} & \sigma(u, w)_{L^2} + \frac{1}{\varepsilon^2} (f'[\hat{u}]u, w)_{L^2} - \frac{\delta}{\varepsilon^2} (Bu, w)_{L^2} \\ \geq & ((\sigma + \frac{1}{\varepsilon^2} f'[\hat{u}])u, w)_{L^2} - \frac{|\delta| |(Bu, w)|}{\varepsilon^2 (u, w)} (u, w) \\ \geq & ((\sigma + \frac{1}{\varepsilon^2} f'[\hat{u}])u, w)_{L^2} - \frac{|\delta|}{\varepsilon^2} K_1 (u, w) \geq 0 . \end{aligned}$$

Thus, we have

$$\sigma \geq -\frac{1}{\varepsilon^2} (\operatorname{ess\,inf} f'[\hat{u}] - |\delta|K_1) . \quad (10)$$



4. ERROR ESTIMATION OF AN EQUATION (2)

We define the d-inner product and d-norm as

$$(u, w)_d := \sigma(u, w)_{L^2} + (g'[\hat{u}]u, w)_{L^2},$$

$$\|u\|_d = \sqrt{(u, u)_d}.$$

Thus,

$$\|u\|_d \leq K_2 \|u\|_{L^2}, \quad (11)$$

where $K_2 := \sqrt{\|\sigma + f'[\hat{u}]\|_{L^\infty} + C_{e,2}^2 \|B\|_{L^2, H_0^1}}$.



4. ERROR ESTIMATION OF AN EQUATION (2)

An orthogonal projection $P_{h_\sigma} : H_0^1(\Omega) \rightarrow V_h$ is defined by

$$(u - P_{h_\sigma} u, u_h)_\sigma = 0, \quad \forall u_h \in V_h.$$

There exist positive constants C_{M_σ} satisfying

$$\|u - P_{h_\sigma} u\|_\sigma \leq C_{M_\sigma} \| -\Delta u + \sigma u \|_{L^2}$$

for $u \in H^2(\Omega) \cap H_0^1(\Omega)$.

Then, we estimate

$$\|u - P_{h_\sigma} u\|_d \leq C_{M_\sigma} K_2 \|u - P_{h_\sigma} u\|_\sigma \quad (12)$$



4. ERROR ESTIMATION OF AN EQUATION (2)

The following remark is obtained a combination of (10)-(12) and the proof of the Liu-Oishi's theorem[2].

Remark 1

If

$$\hat{\mu}_k C_{M_\sigma}^2 K_2^2 < 1,$$

then the eigenvalue $\hat{\mu}_k$ is satisfying

$$\frac{\hat{\mu}_k^h}{\hat{\mu}_k^h C_{M_\sigma} K_2 + 1} \leq \hat{\mu}_k \leq \hat{\mu}_k^h.$$



4. ERROR ESTIMATION OF AN EQUATION (2)

If we get exactly an eigenvalue $\hat{\mu}_k$, we have

$$\|\mathcal{F}'[\hat{u}]^{-1}\|_{H^{-1}, H_0^1} \leq C_1,$$

where

$$C_1 := \max \left\{ \left| \frac{\hat{\mu}_k}{\hat{\mu}_k - 1} \right| \right\}.$$



4. ERROR ESTIMATION OF AN EQUATION (2)

The calculation method of $C_{2,h}$ was proposed by A. Takayasu, X. Liu and S. Oishi[2].

[2]A. Takayasu, X. Liu and S. Oishi, Verified computations to semilinear elliptic boundary value problems on arbitrary polygonal domains, to appear.

$$\begin{aligned} \|\mathcal{F}(\hat{u})\|_{H^{-1}} &\leq \|\nabla \hat{u} - p_h\|_{L^2} + C_{M_h} \|g(\hat{u}) - g_h(\hat{u})\|_{L^2} \\ &\quad + C_{h,\gamma} C_h \left| \frac{\delta}{\varepsilon} \right| \sqrt{\|B\hat{u}\|_{H_0^1}^2 + \gamma \|B\hat{u}\|_{L^2}^2} \end{aligned}$$

Where

p_h :The smoothing function p_h is defined by the Raviart-Thomas finite element

f_h : f_h is piecewise-descontinuous on the triangle element, satisfying $(f - f_h, \mu_h)_{L^2} = 0$.

4. ERROR ESTIMATION OF AN EQUATION (2)

C_L is satisfied

$$|((g'[w] - g'[m])u, \psi)| \leq C_L \|w - m\|_{H_0^1} \|u\|_{H_0^1} \|\psi\|_{H_0^1}$$

Here, $w, m \in D$, $u, \psi \in H_0^1(\Omega)$.

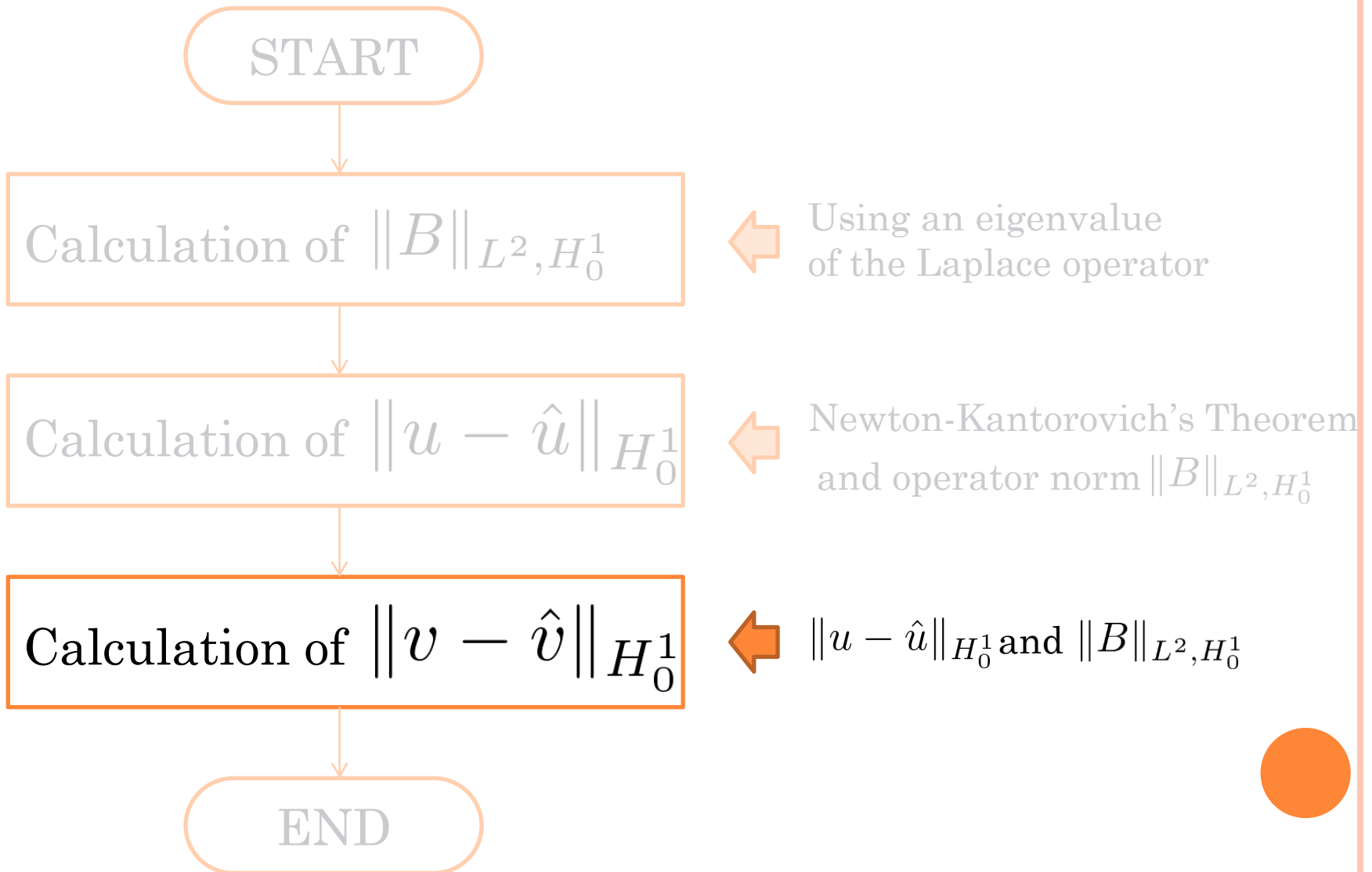
Then, we have

$$\begin{aligned} & \|\mathcal{F}'[z] - \mathcal{F}'[w]\|_{H_0^1, H^{-1}} \\ &= \|\mathcal{N}'[z] - \mathcal{N}'[w]\|_{H_0^1, H^{-1}} \\ &= \sup_{0 \neq \phi \in H_0^1(\Omega)} \frac{\|(\mathcal{N}'[z] - \mathcal{N}'[w])\phi\|_{H^{-1}}}{\|\phi\|_{H_0^1}} \\ &= \sup_{0 \neq \phi \in H_0^1(\Omega)} \sup_{0 \neq \psi \in H_0^1(\Omega)} \frac{|\langle (\mathcal{N}'[z] - \mathcal{N}'[w])\phi, \psi \rangle|}{\|\phi\|_{H_0^1} \|\psi\|_{H_0^1}} \\ &= \sup_{0 \neq \phi \in H_0^1(\Omega)} \sup_{0 \neq \psi \in H_0^1(\Omega)} \frac{|((g'[z] - g'[w])\phi, \psi)|}{\|\phi\|_{H_0^1} \|\psi\|_{H_0^1}} \cdot \end{aligned}$$

Therefore, one can put $C_3 := C_L$.



Flowchart for the computer assisted proof



5. ERROR ESTIMATION OF AN EQUATION (3)

Let $\hat{u}, \hat{v} \in X_h$ be approximate solutions.

Then, we estimate

$$\begin{aligned} \|v^* - \hat{v}\|_{H_0^1} &\leq C_{e,2} C_h K \rho + K \|\nabla \hat{v} - q_h\|_{L^2} \\ &\quad + C_{h,1} K \|k(\hat{v} - k_h(\hat{v}))\|_{L^2} \end{aligned}$$

where $k(\hat{v}) = \hat{u} - \gamma \hat{v}$.

6. COMPUTATIONAL RESULTS

We would like to consider the system of elliptic partial differential equations:

$$\begin{cases} -\varepsilon^2 \Delta u = u - u^3 - \delta v, & \text{in } \Omega, \\ -\Delta v = u - \gamma v, & \text{in } \Omega, \\ u = v = 0, & \text{on } \partial\Omega \end{cases}$$

where

$$\varepsilon = 0.08,$$

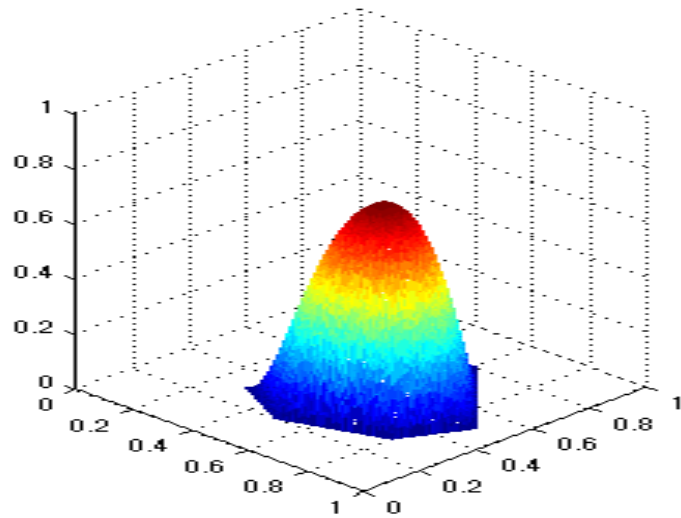
$$\delta = 0.2,$$

$$\gamma = -1.2$$

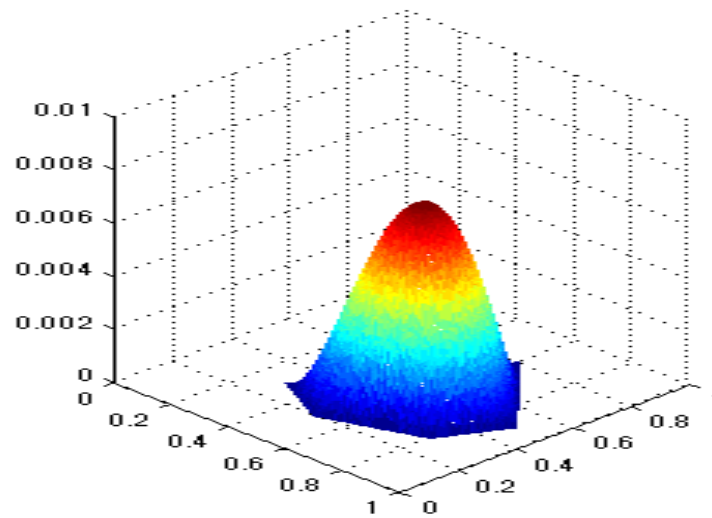
and maximum mesh size $h = 2^{-7}$.



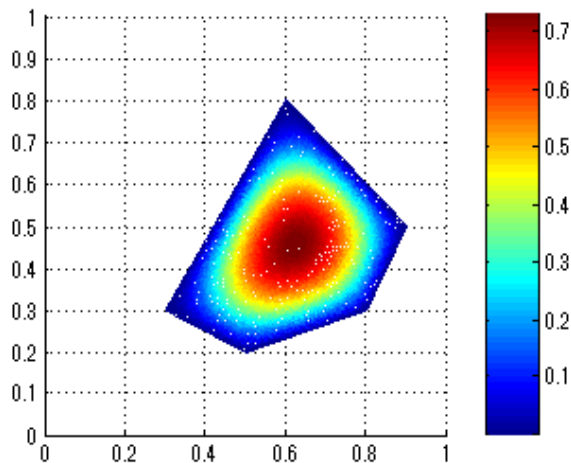
6. COMPUTATIONAL RESULTS



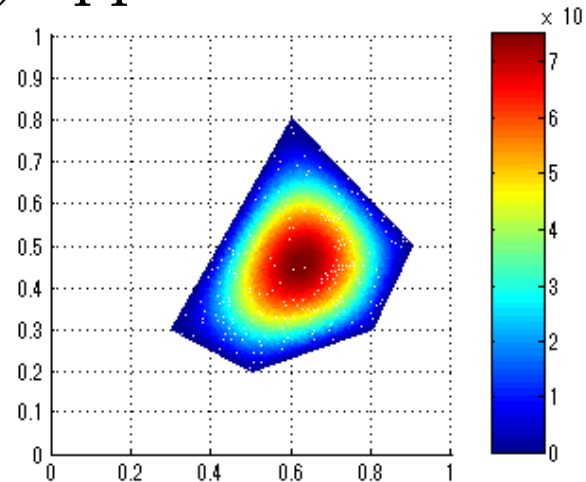
(a) approximate solution \hat{u}



(b) approximate solution \hat{v}



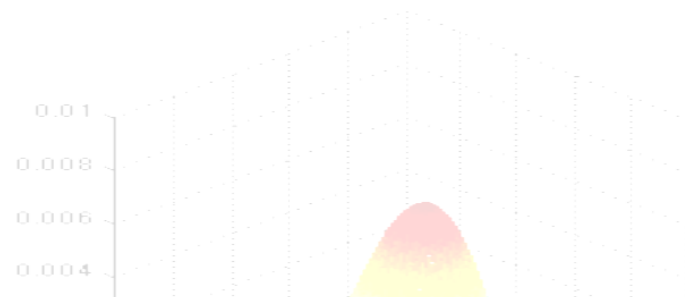
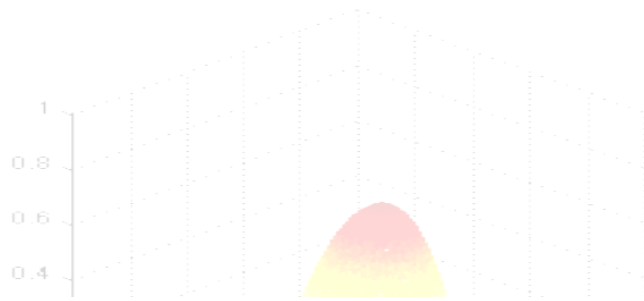
(c) approximate solution \hat{u}



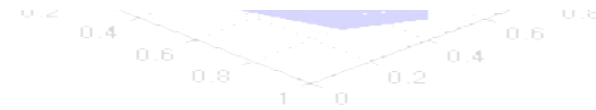
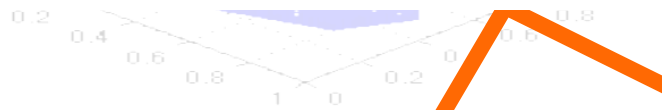
(d) approximate solution \hat{v}



6. COMPUTATIONAL RESULTS

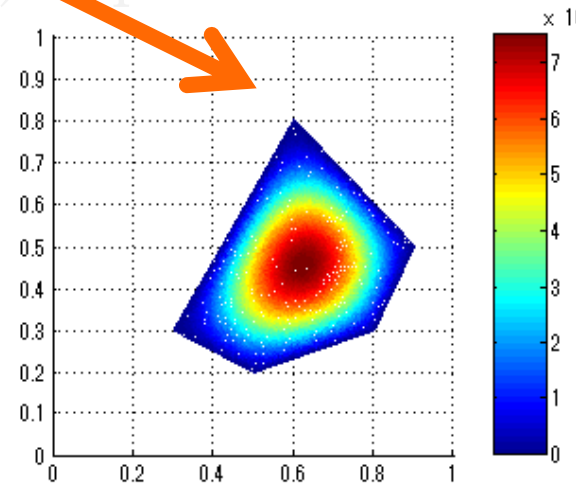
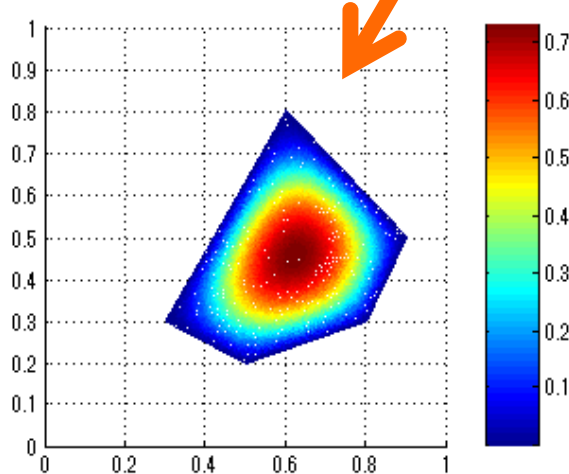


We can calculate of arbitrary polygonal domain!!



(a) approximate solution \hat{u}

(b) approximate solution \hat{v}



(c) approximate solution \hat{u}

(d) approximate solution \hat{v}



6.COMPUTATIONAL RESULTS

Then, we have

$$\|B\|_{L^2, H_0^1} \leq 0.097,$$

$$C_1 = 2.3813,$$

$$C_{2,h} = 0.0024,$$

$$C_3 = 32.3119,$$

$$C_1^2 \times C_{2,h} \times C_3 = 0.4393 < 0.5,$$

$$\|u - \hat{u}\|_{H_0^1} \leq 0.0085,$$

$$\|v - \hat{v}\|_{H_0^1} \leq 8.0814 \times 10^{-5}.$$

Therefore, the uniqueness and existence of the local solution is proved.



Thank you for your attention!!
Спасибо за ваше внимание!!

