

A posteriori error estimate of L_2 error

(2)

$$\begin{aligned}
 \|e\|^2 &= \int_0^1 e(-(\alpha \varphi')' + c\varphi) dx = \int_0^1 (\alpha e' \varphi' + ce\varphi) dx \\
 &= \int_0^1 (\alpha u' \varphi' + cu\varphi) dx - \int_0^1 (\alpha U' \varphi' + cU\varphi) dx \\
 &= \int_0^1 f\varphi dx - \int_0^1 (\alpha U' \varphi' + cU\varphi) dx \\
 &= \int_0^1 f(\varphi - \pi_h \varphi) - \sum_{j=1}^{M+1} \int_{I_j} (\alpha U' (\varphi - \pi_h \varphi)' + cU(\varphi - \pi_h \varphi)) dx
 \end{aligned}$$

Integrate by parts, using that boundary terms vanish since $(\varphi - \pi_h \varphi)(x_j) = 0$ for all nodes x_j .

$$\begin{aligned}
 \|e\|^2 &= \int_0^1 (f + (\alpha U')' - cU)(\varphi - \pi_h \varphi) dx \\
 &= \int_0^1 h^2 R(u) h^{-2} (\varphi - \pi_h \varphi) dx \\
 &\leq \|h^2 R(u)\| \|h^{-2} (\varphi - \pi_h \varphi)\|
 \end{aligned}$$

with residual $R(u) = f + (\alpha U')' - cU$

Interpolation error estimate $\|h^{-2} (\varphi - \pi_h \varphi)\| \leq C_i \|\varphi''\|$

$$\Rightarrow \|e\|^2 \leq \|h^2 R(u)\| C_i \|\varphi''\| \frac{\|e\|}{\|e\|}$$

Thm. 15.4

$$\|e\| \leq C_i \|h^2 R(u)\| \frac{\|\varphi''\|}{\|e\|} \leq \boxed{S C_i \|h^2 R(u)\|}$$

with stability factor $S = \max_{\varphi \in L_2(\Gamma)} \frac{\|\varphi''\|}{\|\varphi\|}$

where φ is the dual solution with e replaced by φ as data.