

# New multiscale finite elements for high-contrast elliptic interface problems

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Joint work with:

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and

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**Warwick, January 2009**

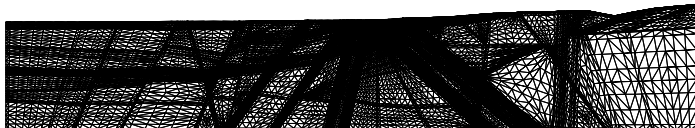
- **Motivation for problem:** flow in heterogeneous porous media
- **Motivation for methods:** recent theory of “multiscale coarsening” in domain decomposition
- **Model Problem:** Elliptic interface problems (**jumping coefficients**)
- **MSFE:** Solve local homogeneous PDEs for basis functions
- **New result:** methods with **optimal convergence** independent of the **contrast** even with “naive meshing”.
- Method involves **new boundary conditions on element edges** for basis functions.
- Theory involves **new regularity results** for elliptic interface problems
- Method is a **generalisation** of the P1-continuous Galerkin method. (Theory presented in 2D).

# Flow in porous medium

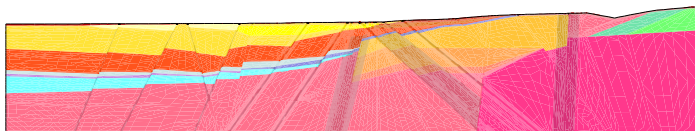
Find  $u \in H_0^1(\Omega)$ :

$$\int_{\Omega} \mathcal{A}(x) \nabla u(x) \cdot \nabla v(x) dx = \int_{\Omega} F(x) v(x) dx, \quad v \in H_0^1(\Omega),$$

where  $\mathcal{A}$  exhibits a **high degree of heterogeneity**.

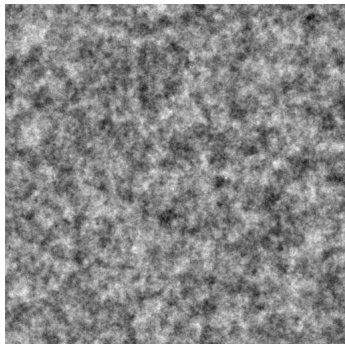


- EDZ
- CROWN SPACE
- WASTE VAULTS
- FAULTED GRANITE
- GRANITE
- DEEP SKIDDAW
- N-S SKIDDAW
- DEEP LATTERBARROW
- N-S LATTERBARROW
- FAULTED TOP M-F BVG
- TOP M-F BVG
- FAULTED BLEAWATH BVG
- BLEAWATH BVG
- FAULTED F-H BVG
- F-H BVG
- FAULTED UNDOFF BVG
- UNDOFF BVG
- FAULTED N-S BVG
- N-S BVG
- FAULTED CARB LST
- CARB LST
- FAULTED COLLYHURST
- COLLYHURST
- FAULTED BROCKRAM
- BROCKRAM
- SHALES + EVAP
- FAULTED BNHM
- BOTTOM NHM
- FAULTED DEEP ST BEES
- DEEP ST BEES
- FAULTED N-S ST BEES
- N-S ST BEES
- FAULTED VN-S ST BEES
- VN-S ST BEES
- FAULTED DEEP CALDER
- DEEP CALDER
- FAULTED N-S CALDER
- N-S CALDER
- FAULTED VN-S CALDER
- VN-S CALDER
- MERCIA MUDSTONE
- QUATERNARY



Example from R. Scheichl's PhD thesis (2000) ©UK Nirex

## Gaussian Random Field



**Lengthscale**  $\lambda$ , **variance**  $\sigma^2$   
**In this picture**  $h = 2^{-8}$ ,  $\lambda = 4h$ ,  $\sigma^2 = 8$ .

$$\max_{x,y \in \Omega} \frac{\alpha(x)}{\alpha(y)} \approx 10^{10}.$$

**Special basis functions to capture local features, feed into variational formulation.**

**“Subgrid modelling”, e.g. LES in turbulence models, modelling convective storms in NWF, etc..**

**Hughes 1995...** Variational Multiscale Method, RFB's

**Hou and Wu, JCP 1997:**

$$-\nabla \cdot a(x/\epsilon) \nabla u = f \quad \text{with } a \text{ periodic, smooth}$$

Many related papers, **Abdulle and E, 03, E & Engquist 04, Efendiev, Hou and Wu, 00, Arbogast & Boyd 06...**

**Proofs of accuracy by homogenization arguments**

A different use of the same idea: **preconditioning**

# A diversion: Preconditioning and Robustness

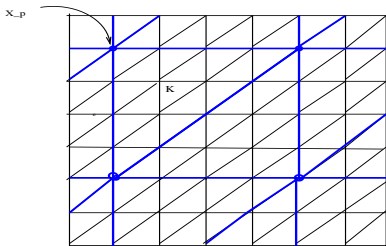
**IGG, Lechner, Scheichl (Numer Math 2007):**

Suppose the discretisation resolves the heterogeneity.

DD Preconditioner  $P$ : local solves plus global coarse solve on  $\text{span} \{\Phi_p\}$ , then **(under some conditions)**

$$\kappa(P^{-1}A) \lesssim \max_p H_p^{2-d} |\Phi_p|_{H^1(\Omega), \alpha}.$$

**Robustness indicator**

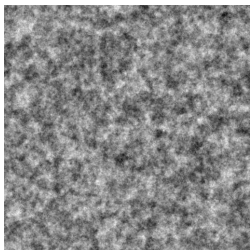


**Motivates local problems :  
for coarse basis**

$$\Phi_p \in \mathcal{S}^h(K):$$

$$\int_K \alpha(x) \nabla \Phi_p \cdot \nabla v_h = 0$$

$$\text{for all } v_h \in \mathcal{S}_0^h(K).$$



## Gaussian Random Field

$$h = 2^{-8}, \quad \lambda = 4h, \quad \sigma^2 = 8.$$

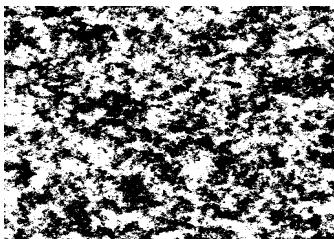
Average **CG Iterates** and **(CPU times)** over 100 realisations :

$\sigma^2$	Linear	MS, Oscil.
0	<b>17 (1.66)</b>	<b>17 (1.71)</b>
4	<b>47 (3.57)</b>	<b>30 (2.55)</b>
8	<b>88 (6.19)</b>	<b>41 (3.23)</b>
16	<b>222 (14.8)</b>	<b>64 (4.74)</b>
20	<b>324 (21.2)</b>	<b>77 (5.57)</b>



“Aggregation coarsening” is also energy minimising:

Scheichl, Vainikko, Computing, 2006



CG-iterations  $h = 2^{-8}$  and  $\lambda = 4h$ , clipped random fields.

$\max_{\tau, \tau'} \frac{\alpha_{\tau}}{\alpha_{\tau'}}$	AGGREGATION DD	CLASSICAL DD
$1.5 * 10^1$	24	32
$2.2 * 10^2$	27	89
$3.3 * 10^3$	29	296
$4.9 * 10^4$	26	498
$7.4 * 10^5$	26	724

## Robust solvers and a posteriori error estimates

- **DD and multigrid:** IGG and Hagger 99, Vuik et. al 00, Xu and Zhu, 07, Aksoylu, IGG, Klie, Scheichl, 08, Pechstein and Scheichl 08, Van lent, Scheichl & IGG, 08
- **Robustness of a posteriori error estimators:** Bernardi and Verfürth 00, Ainsworth 05, Vohralik 08.

**A priori accuracy** of underlying methods ??

[Plum & Wieners, 03]

**Remark:** The theory for MS DD coarsening does not require any homogenisation structure.

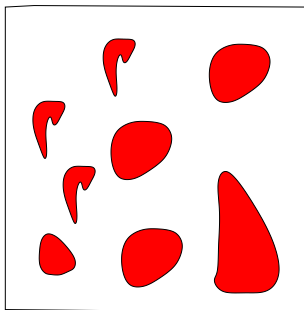
**Question:** Can the same tools be used to analyse **accuracy** for MSFE approximation?

# Model Problem:

Find  $u \in H_0^1(\Omega)$ :

$$\int_{\Omega} \mathcal{A}(x) \nabla u(x) \cdot \nabla v(x) dx = \int_{\Omega} F(x) v(x) dx, \quad v \in H_0^1(\Omega),$$

“High contrast” piecewise constant coefficient  $\mathcal{A}$ :



Inclusions:  $\Omega_1, \dots, \Omega_m$      $\Omega_0 = \Omega \setminus \cup_{i=1}^m \Omega_i$ .    Interface  $\Gamma$ .

# Problem Scaling

**Scale by**  $\mathcal{A}_{\min} = \min_x \mathcal{A}(x)$  : Find  $u \in H_0^1(\Omega)$  such that

$$a(u, v) := \int_{\Omega} \alpha(x) \nabla u(x) \cdot \nabla v(x) dx = (f, v)_{L_2(\Omega)}, \quad v \in H_0^1(\Omega),$$

with

$$\alpha(x) = \frac{1}{\mathcal{A}_{\min}} \mathcal{A}(x), \quad f(x) = \frac{1}{\mathcal{A}_{\min}} F(x).$$

Then  $\alpha(x) \geq 1$  and the difficulty is characterised by the **contrast**, a **large parameter**

$$\hat{\alpha} := \frac{\max_x \mathcal{A}(x)}{\min_x \mathcal{A}(x)} \geq 1.$$

# Asymptotic cases

**Case I:**  $\hat{\alpha} := \min_{i=1,\dots,m} \alpha_i \rightarrow \infty$ ,  $\alpha_0 = 1$

Highly permeable inclusions in hardly permeable matrix

**Case II:**  $\hat{\alpha} := \alpha_0 \rightarrow \infty$ ,  $\max_{i=1,\dots,m} \alpha_i \leq \text{Const.}$

Hardly permeable inclusions in highly permeable matrix.

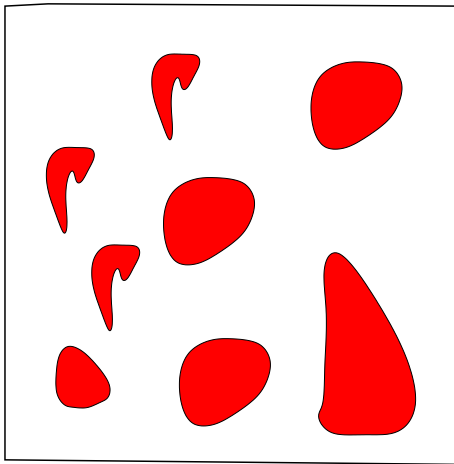
## Regularity of solution:

Across an interface  $\Gamma$  separating  $\Omega_-$  and  $\Omega_+$ :

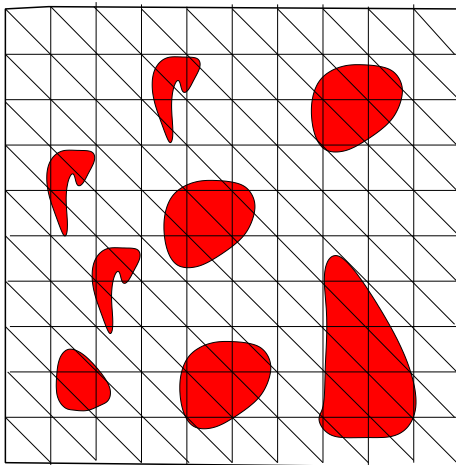
$$\alpha_- \frac{\partial u_-}{\partial n} = \alpha_+ \frac{\partial u_+}{\partial n}$$

Hence  $u \in H^{3/2-\epsilon}(\Omega)$ . For smooth problems  $u \in H^2(\Omega)$

# Naive meshing



# Naive meshing



Accuracy of standard FEM suboptimal. Many methods: Barrett and Elliott, 87 (UFEM), Composite FEM, XFEM, IIM, IFEM.....

**Dependence on  $\hat{\alpha}$ ?**

# “Multiscale” Finite Element Methods

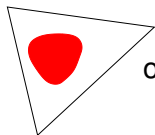
**Special finite element space:**  $\mathcal{V}^{\text{MS}} = \text{span}\{\Phi_p^{\text{MS}}\}$

Nodal basis:  $\Phi_p^{\text{MS}}(x_q) = \delta_{p,q}$

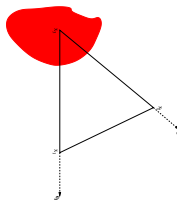
$\Phi_p^{\text{MS}}|_{\tau}$  is linear,  $\tau \cap \Gamma = \emptyset$ ,

$\Phi_p^{\text{MS}}|_{\tau}$  solves (\*),  $\tau \cap \Gamma \neq \emptyset$ ,

e.g.



or



**Local Homogeneous Problems** for the basis functions:

$$\int_{\tau} \alpha \nabla \Phi_p^{\text{MS}} \cdot \nabla v = 0, \quad \text{for all } v \in H_0^1(\tau) \quad (*)$$

Need **Boundary conditions** and **subgrid approximation** .

**MSFEM:** seek  $u_h^{\text{MS}} \in \mathcal{V}^{\text{MS}}$ :

$$a(u_h^{\text{MS}}, v_h^{\text{MS}}) = (f, v_h^{\text{MS}})_{L^2(\Omega)}, \quad v_h^{\text{MS}} \in \mathcal{V}^{\text{MS}} .$$



# The main result

## Theorem Assume

- $\Omega$  is a convex polygon or smooth.
- the interface  $\Gamma$  is sufficiently smooth.
- $f \in H^{1/2}(\Omega)$ .
- mesh sequence is quasiuniform

Then **there exists** a choice of **boundary condition** for each  $\Phi_p^{\text{MS}}$  such that

$$(i) \quad |u - u_h^{\text{MS}}|_{H^1(\Omega), \alpha} \lesssim h \left[ h|f|_{H^{1/2}(\Omega)}^2 + \|f\|_{L_2(\Omega)}^2 \right]^{1/2},$$

$$(ii) \quad \|u - u_h^{\text{MS}}\|_{L_2(\Omega)} \lesssim h^2 \left[ h|f|_{H^{1/2}(\Omega)}^2 + \|f\|_{L_2(\Omega)}^2 \right]^{1/2}.$$

**Hidden constants are independent of  $h$  and  $\hat{\alpha}$ .**

**There are several technical assumptions! .**

# Analysis of MSFE: The Main Idea

**Optimality:**

$$|u - u_h^{\text{MS}}|_{H^1(\Omega), \alpha} \leq |E_h^{\text{MS}}|_{H^1(\Omega), \alpha},$$

MS interpolant  $\mathcal{I}_h^{\text{MS}}$

$$E_h^{\text{MS}} := u - \mathcal{I}_h^{\text{MS}} u.$$

By **definition** of basis functions, for **any** element  $\tau$ ,

$$a_\tau(E_h^{\text{MS}}, v) = a_\tau(u, v) = (f, v)_{L^2(\tau)}, \quad \text{for all } v \in H_0^1(\tau).$$

**Simple energy argument:**

$$|E_h^{\text{MS}}|_{H^1(\tau), \alpha} \lesssim |\tilde{E}_h^{\text{MS}}|_{H^1(\tau), \alpha} + h_\tau \|f\|_{L_2(\tau)},$$

**for any**  $\tilde{E}_h^{\text{MS}}$  with  $\tilde{E}_h^{\text{MS}} = E_h^{\text{MS}}$  on  $\partial\tau$ . **Then**

$$|E_h^{\text{MS}}|_{H^1(\Omega), \alpha}^2 \lesssim h^2 \left[ h^{-2} \sum_{\tau} |\tilde{E}_h^{\text{MS}}|_{H^1(\tau), \alpha}^2 + \|f\|_{L_2(\Omega)}^2 \right].$$

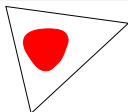
**Seek BC on each**  $\partial\tau$  s.t. there exists  $\tilde{E}_h^{\text{MS}}$  with

$$h^{-2} \sum_{\tau} |\tilde{E}_h^{\text{MS}}|_{H^1(\tau), \alpha}^2 \lesssim h |f|_{H^{1/2}(\Omega)}^2 + \|f\|_{L_2(\Omega)}^2.$$

# A simple application: Inclusion inside element

**Example:**  $\hat{\alpha}$  in interior

1 in exterior ( $\Omega_0$ )



Linear BC's and define  $\tilde{E}_h^{\text{MS}} = \begin{cases} E_h^{\text{MS}} & \text{on } \partial\tau \\ 0 & \text{on inclusion} \end{cases}$ .

**Inverse Trace (Extension) theorem :**

$$\begin{aligned} |\tilde{E}_h^{\text{MS}}|_{H^1(\tau),\alpha}^2 &\lesssim h^{-1} \|E_h^{\text{MS}}\|_{L^2(\partial\tau)}^2 + h |E_h^{\text{MS}}|_{H^1(\partial\tau)}^2 \\ &\lesssim h^3 \|D_t^2 u\|_{L^2(\partial\tau)}^2 \quad \text{tangential derivative} \end{aligned}$$

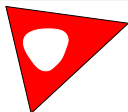
**Forward Trace theorem :**

$$\begin{aligned} |\tilde{E}_h^{\text{MS}}|_{H^1(\tau),\alpha}^2 &\lesssim h^3 \left\{ |u|_{H^{5/2}(\tau \cap \Omega_0)}^2 + h^{-1} |u|_{H^2(\tau \cap \Omega_0)}^2 \right\} \\ h^{-2} \sum_{\tau} |\tilde{E}_h^{\text{MS}}|_{H^1(\tau),\alpha}^2 &\lesssim h |u|_{H^{5/2}(\Omega_0)}^2 + |u|_{H^2(\Omega_0)}^2 \\ \text{“ } \hat{\alpha}\text{-Explicit” Regularity} &\lesssim h |f|_{H^{1/2}(\Omega)}^2 + \|f\|_{L^2(\Omega)}^2 \end{aligned}$$

# A simple application: Inclusion inside element

**Example:**  $\hat{\alpha}$  in exterior ( $\Omega_0$ )

1 in interior



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$$\begin{aligned} |\tilde{E}_h^{\text{MS}}|_{H^1(\tau),\alpha}^2 &\lesssim h^{-1} \hat{\alpha} \|E_h^{\text{MS}}\|_{L^2(\partial\tau)}^2 + h \hat{\alpha} |E_h^{\text{MS}}|_{H^1(\partial\tau)}^2 \\ &\lesssim h^3 \hat{\alpha} \|D_t^2 u\|_{L^2(\partial\tau)}^2 \quad \text{tangential derivative} \end{aligned}$$

**Forward Trace theorem :**

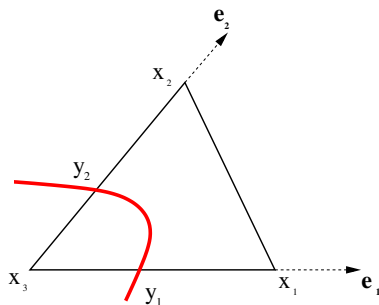
$$\begin{aligned} |\tilde{E}_h^{\text{MS}}|_{H^1(\tau),\alpha}^2 &\lesssim h^3 \left\{ \hat{\alpha} |u|_{H^{5/2}(\tau \cap \Omega_0)}^2 + h^{-1} \hat{\alpha} |u|_{H^2(\tau \cap \Omega_0)}^2 \right\} \\ h^{-2} \sum_{\tau} |\tilde{E}_h^{\text{MS}}|_{H^1(\tau),\alpha}^2 &\lesssim h \hat{\alpha} |u|_{H^{5/2}(\Omega_0)}^2 + \hat{\alpha} |u|_{H^2(\Omega_0)}^2 \end{aligned}$$

**“ $\hat{\alpha}$ -Explicit” Regularity**  $\lesssim h \hat{\alpha}^{-1} |f|_{H^{1/2}(\Omega)}^2 + \hat{\alpha}^{-1} \|f\|_{L_2(\Omega)}^2$

**Bad parameter**  $\text{dist}\{\partial\tau, \Gamma\} !$

# Much more complicated: “cutting through”

**Generic case:**



Look for **piecewise linear** boundary condition for basis functions.

**Taylor expansion** of true solution  $u$  on edges  $e_i$ ,  $i = 1, 2$

**Continuity** of  $u$  across interface

$$r_i^-(D_{e_i}u^-)(y_i) + r_i^+(D_{e_i}u^+)(y_i) = u(x_1) - u(x_3) + \mathcal{O}(h^2).$$

**Two equations in four unknowns**

## True solution $u$ satisfies

$$M_{\hat{\alpha}, \theta_1, \theta_2, \beta} \mathbf{d}(u) = \mathbf{c}(u) + \text{“small”}$$

where  $\mathbf{c}(u)$  depends only on nodal values of  $u$ ,

$$\mathbf{d}(u) := [(D_{e_1} u^-)(y_1), (D_{e_1} u^+)(y_1), (D_{e_2} u^-)(y_2), (D_{e_2} u^+)(y_2), \dots, \\ (D_{n_1} u^-)(y_1), (D_{t_1} u^-)(y_1)]^T,$$

and

$$M_{\hat{\alpha}, \theta_1, \theta_2, \beta} := \begin{bmatrix} -I & 0 & A_{\hat{\alpha}, \theta_1} \\ 0 & -I & A_{\hat{\alpha}, \theta_2} R_{\theta_2 - \theta_1 - \beta} \\ \mathcal{R}_1 & \mathcal{R}_2 & 0 \end{bmatrix},$$

$$\mathcal{R}_1 = \begin{bmatrix} r_1^- & r_1^+ \\ 0 & 0 \end{bmatrix} \quad \text{and} \quad \mathcal{R}_2 = \begin{bmatrix} 0 & 0 \\ r_2^- & r_2^+ \end{bmatrix}.$$

**Neglecting “small”: Get BC for each basis function.**

# interface cutting through

- If  $\Gamma$  orthogonal to edges, system reduces to **two independent conditions** cf. Hou and Wu 1997.
- The recipe leads to **non-conforming** elements, but **averaging** returns conformity without loss of convergence.
- In conforming case  $\text{supp}(\Phi_p^{\text{MS}})$  can grow with one extra layer of triangles
- Convergence theorem as before:

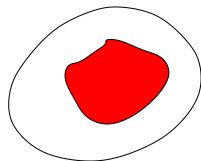
$$(i) \quad |u - u_h^{\text{MS}}|_{H^1(\Omega), \alpha} \lesssim h \left[ h|f|_{H^{1/2}(\Omega)}^2 + \|f\|_{L_2(\Omega)}^2 \right]^{1/2},$$

$$(ii) \quad \|u - u_h^{\text{MS}}\|_{L_2(\Omega)} \lesssim h^2 \left[ h|f|_{H^{1/2}(\Omega)}^2 + \|f\|_{L_2(\Omega)}^2 \right]^{1/2}.$$

**Subject to technical assumptions...**

Particular case,  $\Omega_0$  exterior,  $\Omega_1$  interior:

$$\begin{aligned} -\nabla \cdot \alpha \nabla u &= f & \text{on } \Omega \\ u &= 0 & \text{on } \partial\Omega \end{aligned}$$



## Theorem

$$|u|_{H^{2+s}(\Omega_0)} \lesssim \frac{1}{\hat{\alpha}} \|f\|_{H^s(\Omega)} \quad s \geq 0 \quad (1)$$

$$|u|_{H^{2+s}(\Omega_1)} \lesssim \|f\|_{H^s(\Omega)} \quad s \geq 0 \quad (2)$$

Thanks: N. Babych, I.V. Kamotski and V.P. Smyshlyaev

Idea of proof: Introduce  $\hat{u}$  solution of

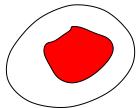
$$-\nabla \cdot \alpha_i \nabla \hat{u} = f_i, \quad \text{on } \Omega_i, \quad i = 0, 1, \quad \hat{u} = 0 \quad \text{on } \partial\Omega, \Gamma$$

decoupled problems,  $\hat{u}$  satisfies estimates!



**Consider remainder:**  $\tilde{u} := u - \hat{u}$ :

$-\Delta \tilde{u}_i = 0$  on  $\Omega_1$  and  $\Omega_0$  and  $\tilde{u} = 0$  on  $\partial\Omega$



**Jump condition** on interface  $\Gamma = \partial\Omega_1$ :

$$\hat{\alpha} \frac{\partial \tilde{u}_0}{\partial n} - \frac{\partial \tilde{u}_1}{\partial n} = F \quad := \quad \frac{\partial \hat{u}_1}{\partial n} - \hat{\alpha} \frac{\partial \hat{u}_0}{\partial n} \quad (\dagger)$$

Let  $\tilde{v} := \tilde{u}|_{\Gamma}$  and introduce **Dirichlet to Neumann maps**  $\mathcal{N}_i$

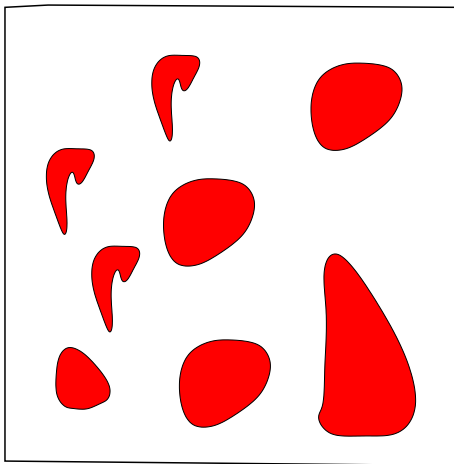
$$\begin{aligned} (\dagger) &\iff (\hat{\alpha}\mathcal{N}_0 - \mathcal{N}_1)\tilde{v} = F \\ &\iff (I - \hat{\alpha}^{-1}\mathcal{N}_0^{-1}\mathcal{N}_1)\tilde{v} = \hat{\alpha}^{-1}\mathcal{N}_0^{-1}F \end{aligned}$$

**Contraction mapping** ( $\hat{\alpha}^{-1} \rightarrow 0$ ):

$$\begin{aligned} \|\tilde{v}\|_{H^{s+3/2}(\Gamma)} &\lesssim \hat{\alpha}^{-1} \|\mathcal{N}_0^{-1}F\|_{H^{s+3/2}(\Gamma)} \lesssim \hat{\alpha}^{-1} \|F\|_{H^{s+1/2}(\Gamma)} \\ &\lesssim \hat{\alpha}^{-1} \|\hat{u}_1\|_{H^{s+2}(\Omega_1)} + \|\hat{u}_0\|_{H^{s+2}(\Omega_0)} \lesssim \hat{\alpha}^{-1} \|f\|_{H^s(\Omega)} \end{aligned}$$

(In this case  $\|\tilde{u}\|_{H^{2+s}(\Omega_0)} = \mathcal{O}(\hat{\alpha}^{-1})$ )

Slightly harder case:



Dirichlet to Neumann maps not invertible on “floating” domains.  
Seminorm decays **but not norm** as  $\hat{\alpha} \rightarrow \infty$ .

# Numerical Results

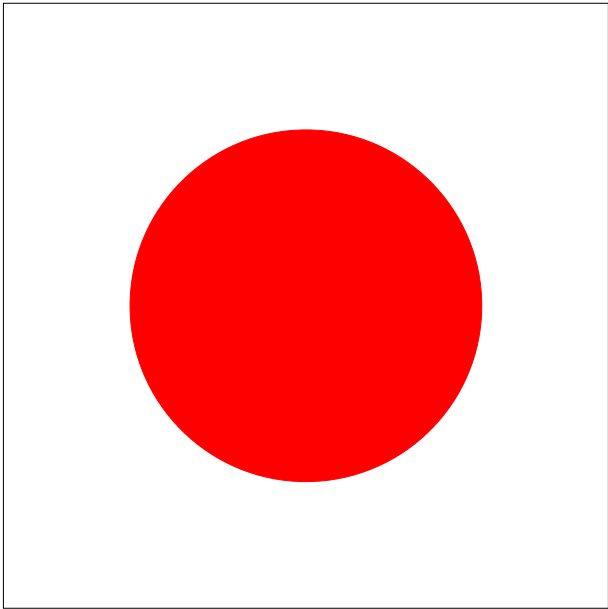
$$\begin{aligned} -\nabla \cdot \alpha \nabla u &= f \quad \text{on } \Omega := [0, 1]^2, \\ u &= g \quad \text{on } \partial\Omega \end{aligned}$$

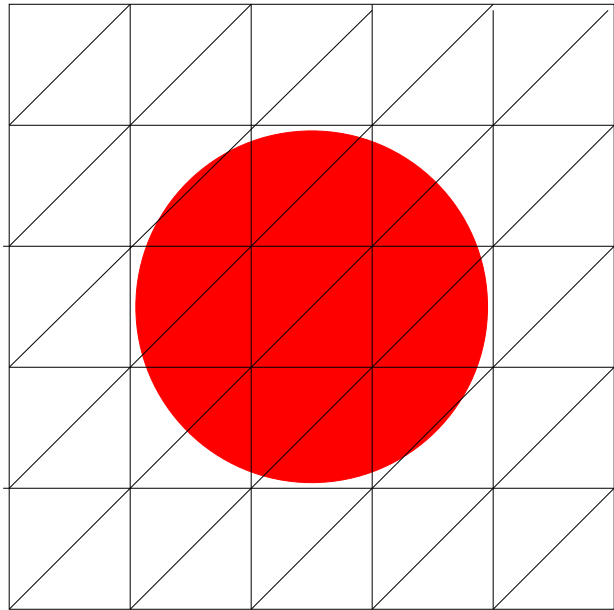
Interface is a circle of radius  $r_0$ ,

$$\alpha(x) = \begin{cases} \alpha_1, & r < r_0 \\ \alpha_0, & r \geq r_0 \end{cases}$$

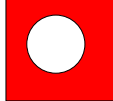
Exact solution:

$$u(x) = u(r, \theta) = \begin{cases} \frac{r^3}{\alpha_1} & r < r_0 \\ \frac{r^3}{\alpha_0} + \left( \frac{1}{\alpha_1} - \frac{1}{\alpha_0} \right) r_0^3 & r \geq r_0 \end{cases}$$





$$\alpha_1 = 1, \quad \alpha_0 = \hat{\alpha} \rightarrow \infty$$



(Impermeable inclusion in high permeable matrix)

$H^1$  seminorm errors:

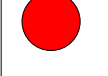
h	$\hat{\alpha} = 10$	$\hat{\alpha} = 10^3$	$\hat{\alpha} = 10^5$
1/8	2.55e-1	2.51e-1	2.54e-1
1/16	1.33e-1	1.24e-1	1.24e-1
1/32	6.22e-2	6.15e-2	6.14e-2
1/64	3.26e-2	3.15e-2	3.07e-2
rate	1.0	1.0	1.0

$L_2$  errors:

h	$\hat{\alpha} = 10$	$\hat{\alpha} = 10^3$	$\hat{\alpha} = 10^5$
1/8	2.27e-2	2.27e-2	2.29e-2
1/16	5.75e-3	5.76e-3	5.78e-3
1/32	1.45e-3	1.45e-3	1.45e-3
1/64	3.73e-4	3.67e-4	3.63e-4
rate	1.98	1.98	1.99

$$\alpha_0 = 1, \quad \alpha_1 = \hat{\alpha} \rightarrow \infty$$

(Highly permeable inclusion in impermeable matrix)



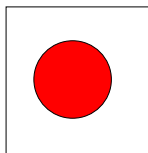
$H^1$  seminorm errors:

h	$\hat{\alpha} = 10$	$\hat{\alpha} = 10^3$	$\hat{\alpha} = 10^5$
1/8	1.09e-1	5.81e-2	5.90e-2
1/16	4.57e-2	2.75e-2	2.77e-2
1/32	1.43e-2	1.30e-2	1.27e-2
1/64	1.01e-2	6.52e-3	6.10e-3
rate	1.11	1.00	1.09

$L_2$  errors:

h	$\hat{\alpha} = 10$	$\hat{\alpha} = 10^3$	$\hat{\alpha} = 10^5$
1/8	4.83e-3	3.89e-3	3.89e-3
1/16	1.32e-3	1.10e-3	1.10e-3
1/32	3.32e-4	2.91e-4	2.91e-4
1/64	8.73e-5	7.56e-5	7.53e-5
rate	1.92	1.88	1.88

# Solution of subgrid problems



Subgrid problems solved by **Immersed finite element method** (Li, Lin, Wu (2003)).

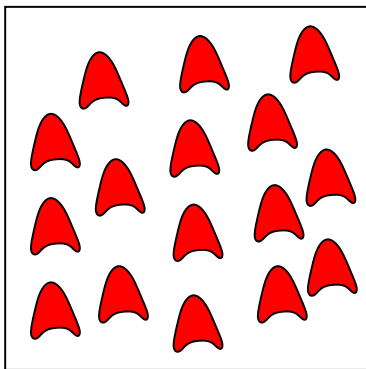
**$L^2$  errors**,  $\hat{\alpha} = 10^4$ ,  $M = \#$  of subgrid elements

$h$	$M = 16$	$M = 64$	$M = 256$	$M = 1024$
1/4	9.8226e-2	9.1744e-2	8.9859e-2	8.9489e-2
1/8	3.1606e-2	2.2946e-2	2.2903e-2	2.2891e-2
1/16	5.9537e-3	5.8252e-3	5.7816e-3	5.7824e-3
1/32	1.4916e-3	1.4511e-3	1.4512e-3	1.4517e-3
1/64	3.6856e-4	3.6374e-4	3.6359e-4	3.6369e-4



# Extensions under construction

Distance between inclusions and distance of inclusions from the boundary are “bad parameters” in general.



With I. Kamotski and V.P. Smyshlyaev (Bath): inclusions separated by  $\mathcal{O}(\epsilon)$  and diameter  $\mathcal{O}(\epsilon)$ . Working conjecture: same regularity estimate independent of  $\epsilon$ .

# Conclusion: Summary of results

- Elliptic interface problems with complicated interfaces have **irregular solutions** depending on contrast and interface
- Application of standard FE technology will require **complicated mesh adaptivity** to resolve difficulties
- MSFE can **resolve** these difficulties on **“naive” meshes**.
- The **extra cost** is the solution of subgrid problems on some elements
- Analysis helps explain success of MSFE outside the homogenization framework.
- Regularity theory also helps with analysis of **standard methods**.
- Possibility to use  **$\mathcal{H}$ -matrix techniques** to approximate optimal basis functions without artificial boundary conditions. **Work in Progress with W. Hackbusch and S.A. Sauter**