Discrete Green's function and maximum principles

Tomáš Vejchodský

Mathematical Institute, Academy of Sciences Žitná 25, 11567 Praha 1 Czech Republic

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Abstract

We consider linear second-order elliptic equation with Dirichlet boundary conditions. We discretize this problem by means of the hpfinite element method. In this context, the discrete Green's function G_{hp} is naturally defined. It can be used to express the finite element solution u_{hp} in the form of integral operator:

$$u_{hp}(z) = \int_{\Omega} G_{hp}(x, z) f(x) \, \mathrm{d}x,$$

where f stands for the right-hand side. From this expression follows that the discrete maximum principle is satisfied if and only if $G_{hp} \ge 0$ in the domain Ω .

An explicit expression of the discrete Green's function can be used to prove the discrete maximum principle in 1D under the condition that all the elements are shorter than a critical length. This critical length depends on the polynomial degree p prescribed on the element. It can be calculated explicitly for $p \leq 4$ and numerically for $p \geq 5$. From these results we conjecture [1] that the critical length divided by the length of the whole domain is bounded from below by 9/10.

In the talk we give a survey of properties of the discrete Green's function with the aim to show how to generalized the above mentioned result to more general equations and/or to higher spatial dimension. The results about the discrete Green's function might be of independent interest.

References

 T. Vejchodský, P. Šolín: Discrete maximum principle for higher-order finite elements in 1D, submitted, 2006.