On the Simplified Hybrid-Combined Method*

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Abstract. In order to solve the boundary value problems of elliptic equations, especially with
singularities and unbounded domains, the simplified hybrid-combined method, which is
equivalent to the coupling method of Zienkiewicz et al. [15], is presented. This is a combina-
tion of the Ritz-Galerkin and the finite element methods. Its optimal error estimates are
proved in this paper, and the solution strategy of its algebraic equation system is discussed.

1. Introduction. It has been shown to be advantageous to use a combination of the
Ritz-Galerkin and finite element methods for the boundary value problems of
elliptic equations, especially with singularities and unbounded domains which are,
with difficulty, solved by the finite element method. A combination with the
coupling trick of the simplified hybrid method is given in this paper.

Let us consider the general elliptic equation

\begin{equation}
\mathcal{L} u = - \frac{\partial}{\partial x} \left( \beta \frac{\partial u}{\partial x} \right) - \frac{\partial}{\partial y} \left( \beta \frac{\partial u}{\partial y} \right) + cu = f, \quad (x, y) \in S,
\end{equation}

with the Dirichlet boundary condition

\begin{equation}
u = g, \quad (x, y) \in \Gamma,
\end{equation}

where $S$ is a bounded and simply connected domain with the boundary $\Gamma$, the
operator

\begin{equation}
\mathcal{L} = - \frac{\partial}{\partial x} \beta \frac{\partial}{\partial x} - \frac{\partial}{\partial y} \beta \frac{\partial}{\partial y} + c,
\end{equation}

the functions $\beta$, $c$ and $f$ are sufficiently smooth, $c = c(x, y) \geq 0$, and $\beta = \beta(x, y) \geq \beta_0 > 0$; here $\beta_0$ is a constant.

The problem (1.1) and (1.2) can be expressed in a weak form

\begin{equation}
a(u, v) = f(v), \quad v \in H^1_0(S),
\end{equation}

where the true solution $u \in H^1(S)$; the notations are

\begin{equation}
a(u, v) = \int_S \left[ \beta (u_x v_x + u_y v_y) + cuv \right],
\end{equation}

\begin{equation}
f(v) = \int_S f v,
\end{equation}

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and the spaces are defined as

\begin{align}
H^0_h(S) &= \{ v, v_x, v_y \in L^2(S), v|_\Gamma = 0 \}, \\
H^*_h(S) &= \{ v, v_x, v_y \in L^2(S), v|_\Gamma = g \}.
\end{align}

As is well known, the finite element method is a procedure based on (1.3) for the admissible functions \( v \) in the subspace consisting of piecewise low-order interpolation polynomials, but the Ritz-Galerkin method is another procedure based on (1.3) for \( v \) in the subspace consisting of analytic functions or singular functions. The admissible functions in both procedures are defined on the total solution domain \( S \).

Let \( S \) be divided into two subdomains \( S_1 \) and \( S_2 \) with a common boundary \( \Gamma_0 \). A combination of the Ritz-Galerkin and finite element methods is obtained if on one of the subdomains, for example, the boundary subdomain \( S_1 \), piecewise low-order interpolation polynomials are taken as admissible functions, but on the other subdomain \( S_2 \), analytic functions or singular functions are taken as admissible functions. Here, the key is how to couple two quite different methods on their common boundary \( \Gamma_0 \). A direct coupling trick was given by Li and Liang [7] where both kinds of admissible functions were directly constrained to be continuous only on the element nodes on \( \Gamma_0 \).

As for the combination with the simplified hybrid trick in this paper, an important condition is

\[ f \equiv 0 \quad \text{on } S_2. \]

Obviously, it holds for homogeneous equations \( \nabla u = 0 \). Even for the nonhomogeneous equation (1.1) which is satisfied by a particular solution \( u^* \) on \( S_2 \), if such a particular solution can be found, (1.1) reduces to

\[ \nabla w = 0 \quad \text{on } S_2 \]

with a new variable \( w = u - u^* \). Hence, we assume that (1.8), i.e.,

\[ \nabla u = 0 \quad \text{on } S_2 \]

always holds in this paper.

Define a space

\[ H = \{ v \in L^2(S), v \in H^1(S_1), v \in H^1(S_2) \text{ and } \nabla v = 0 \text{ on } S_2 \}, \]

and its subspace

\[ H_0 = \{ v \in H \text{ and } v|_\Gamma = 0 \}. \]

Let \( V^0_h \subseteq H_0 \) be a finite-dimensional collection of the functions such that, for \( v \in V^0_h \),

1. \( v|_{S_1} \) are piecewise low-order interpolation polynomials on a regular triangulation of \( S_1 \) with the maximum boundary length \( h \),
2. \( v|_{S_2} = \sum_{i=1}^N a_i \psi_i, \nabla \psi_i = 0 \),

where \( a_i \) are unknown coefficients, \( \{ \psi_i \} \) are complete basis functions of linear independence. Such basis functions can be found in Bergman [1] and Vekua [14].

Moreover, let \( V^*_h \subseteq H \) be a finite-dimensional collection of the functions satisfying (1) and (2) as well as \( v|_\Gamma = g \).
Remark 1. For simplicity in analyses, here suppose that the functions \( v \in V_h^\ast \) strictly satisfy the boundary condition (1.2); otherwise, the analyses are like Ciarlet [3] and Strang and Fix [11].

Under the condition of (1.8), the simplified hybrid-combined method is the procedure to find an approximate solution \( u_h^\ast \) only in \( V_h^\ast \) such that

\[
B(u_h^\ast, w) = f(w), \quad w \in V_h^0,
\]

where the bilinear form is (Figure 1)

\[
B(v, w) = \int_{S_1} [\beta \nabla v \nabla w + cvw] + \int_{S_2} [\beta \nabla v \nabla w + cvw] \\
+ \int_{\Gamma_0} \beta \left[ \frac{\partial v_2}{\partial n} w_1 - \frac{\partial w_2}{\partial n} v_1 \right],
\]

i.e.,

\[
B(v, w) = \int_{S_1} [\beta \nabla v \nabla w + cvw] + \int_{\Gamma_0} \beta \frac{\partial v_2}{\partial n} w_2 + \int_{\Gamma_0} \beta \left[ \frac{\partial v_2}{\partial n} w_1 - \frac{\partial w_2}{\partial n} v_1 \right];
\]

the linear functional is

\[
f(w) = \int_{S_1} f w;
\]

we use the notations

\[ v_1 = v|_{S_1}, \quad v_2 = v|_{S_2}, \]

and \( n \) is the normal to \( \Gamma_0 \) shown in Figure 1.

![Figure 1](https://example.com/figure1.png)

The division of the solution domain

The equivalence of (1.12a) and (1.12b) is derived from the following important equalities:

\[
\int_{S_2} [\beta \nabla v \nabla w + cvw] = \int_{\Gamma_0} \beta \frac{\partial v_2}{\partial n} w_2 = \int_{\Gamma_0} \beta \frac{\partial w_2}{\partial n} v_2
\]
for $v \in H$ and $w \in H$. Eqs. (1.14) are easily proved from Green’s theorem and the homogeneous equation (1.9) which is satisfied by the functions $v \in H$ and $w \in H$.

In (1.12), there is an additional integral on $\Gamma_0$:

\[(1.15) \quad \int_{\Gamma_0} \beta \left[ \frac{\partial v_2}{\partial n} w_1 - \frac{\partial w_2}{\partial n} v_1 \right], \]

which plays a role in coupling the Ritz-Galerkin method and the finite element method on $\Gamma_0$. Eq.(1.11) is called the simplified hybrid-combined method because the integral form (1.15) is somewhat like that in the simplified hybrid-finite element method of Fix [5], Raviart and Thomas [9] and Tong, Pian and Lasry [13].

Now, let us prove the equivalence of (1.11) and the method of Zienkiewicz et al. [15].

Define a potential energy on $H$ for (1.1) and (1.2):

\[(1.16) \quad \Pi(v) = \frac{1}{2} \int_{S_1} \left[ \beta (\nabla v)^2 + c v^2 \right] + \frac{1}{2} \int_{S_2} \left[ \beta (\nabla v)^2 + c v^2 \right] - \int_{\Gamma_0} \lambda [v_2 - v_1] - \int_{S_1} f v, \]

with a Lagrange multiplier $\lambda$ which is due to the noncontinuity of $v$ on $\Gamma_0$. It is reasonable to take the Lagrange multiplier $\lambda$ as

\[(1.17) \quad \lambda = \beta \frac{\partial v_2}{\partial n} \]

because of the true value $\lambda = \beta (\partial u/\partial n)$. Hence, an approximate solution $\tilde{v}$ is obtained by minimizing the potential energy [15]:

\[(1.18) \quad \Pi^*(\tilde{v}) = \min_{v \in V_h^*} \Pi^*(v), \]

where we use the notation

\[(1.19) \quad \Pi^*(v) = \frac{1}{2} \int_{S_1} \left[ \beta (\nabla v)^2 + c v^2 \right] + \frac{1}{2} \int_{S_2} \left[ \beta (\nabla v)^2 + c v^2 \right] - \int_{\Gamma_0} \beta \frac{\partial v_2}{\partial n} (v_2 - v_1) - \int_{S_1} f v, \quad v \in V_h^*. \]

Performing the variation on (1.18), we obtain

\[(1.20) \quad \int_{S_1} \left[ \beta \nabla \tilde{v} \nabla w + c \tilde{v} w \right] + \int_{S_2} \left[ \beta \nabla \tilde{v} \nabla w + c \tilde{v} w \right] - \left\{ \int_{\Gamma_0} \beta \frac{\partial \tilde{v}_2}{\partial n} (w_2 - w_1) + \int_{\Gamma_0} \beta \frac{\partial w_2}{\partial n} [\tilde{v}_2 - \tilde{v}_1] \right\} = \int_{S_1} f w. \]

for $\tilde{v} \in V_h^*$ and $\forall w \in V_h^0$.

The functions $w_2$ and $w_1$ in (1.20) are arbitrary and independent of each other. Then, we may let them be equal to zero, respectively, so that we obtain two equalities:

\[(1.21) \quad \int_{S_1} \left[ \beta \nabla \tilde{v} \nabla w + c \tilde{v} w \right] = \int_{S_1} f w \]
and

\[(1.22a) \quad \int_{S_1} \beta \nabla \tilde{v} \nabla w' + c \tilde{w} - \int_{\Gamma_0} \beta \frac{\partial \tilde{v}_1}{\partial n} w_2 - \int_{\Gamma_0} \beta \frac{\partial w_2}{\partial n} [\tilde{v}_2 - \tilde{v}_1] = 0.\]

(1.22a) is written by applying (1.14) as

\[(1.22b) \quad -\int_{\Gamma_0} \beta \frac{\partial \tilde{v}_1}{\partial n} w_2 + \int_{\Gamma_0} \beta \frac{\partial w_2}{\partial n} \tilde{v}_1 = 0.\]

Therefore, the combined method (1.11) is obtained from (1.21) and (1.22b). Similarly, (1.18) can be obtained from (1.11). The equivalence of the method (1.11) and the method of Zienkiewicz et al. [15] is thus proved.

2. Error Analyses. Recently, an analysis for this method for the Poisson equation on an unbounded domain was given by Johnson and Nedelec [6]. Here, we shall give the analyses of this method for general cases.

Define a norm on \(H\) as

\[(2.1) \quad \|v\|_H = \left[\|v\|_{H^1(S_1)}^2 + \|v\|_{H^1(S_2)}^2\right]^{1/2},\]

where \(\|\cdot\|_{H^1(S_1)}\) and \(\|\cdot\|_{H^1(S_2)}\) are the norms in the Sobolev space. Then \(H\) is a Hilbert space.

For simplicity in analyses, suppose that \(S\) is a convex polygon, \(\Gamma_0\) is a piecewise straight line (Figure 2), and the effects from the nonconforming element on \(\Gamma\) are not taken into account; otherwise, see [3], [11]. Then, we have

**THEOREM 1.** Let (1.8) be given, and suppose that the bilinear form in (1.11) is uniformly \(V_h^0\)-elliptic, i.e., there exists a positive constant \(\alpha\) independent of \(h\) and \(N\) such that

\[(2.2) \quad \alpha \|v\|_H^2 \leq B(v, v), \quad v \in V_h^0.\]
Then, the solution $u^*_h$ of (1.11) has the error bounds

\begin{equation}
\|u - u^*_h\|_H \leq \inf_{\tilde{u} \in V_h^*} \|u - \tilde{u}\|_H.
\end{equation}

**Proof.** Let $u$ be the solution of (1.1) and (1.2) under the condition (1.8). Since $u$ and $\partial u/\partial n$ are continuous on $\Gamma_0$, we see from Green’s theorem and (1.14) that, for any $v \in H_0$,

\begin{equation}
B(u, v) = \int_{\Gamma_0} \beta \frac{\partial u}{\partial n} v_1 + \beta \frac{\partial u}{\partial n} v_2 + \int_{\Gamma_0} \beta \left[ \frac{\partial u}{\partial n} - \frac{\partial v}{\partial n} \right] u = \int_{\Gamma_0} f v.
\end{equation}

Hence, the true solution $u$ also satisfies (1.11). We have

\begin{equation}
B(u - u^*_h, w) = 0 \quad \forall w \in V_h^0,
\end{equation}

Since $v_2$ satisfies the homogeneous equation (1.9) we find from the trace theorem of Lions and Magènes [8] (also see Babuška and Aziz [2, pp. 32-33]) that

\begin{equation}
\left\| \frac{\partial v_2}{\partial n} \right\|_{H^{1/2}(\Gamma_0)} \leq K_1 \|v\|_{H^1(S_2)},
\end{equation}

with a bounded constant $K_1$. Also, we see from the imbedding theorem of Sobolev [10] that

\begin{equation}
\|v_1\|_{H^{1/2}(\Gamma_0)} \leq K_1 \|v\|_{H^1(S_1)},
\end{equation}

(Throughout, the notation $K_1$ represents a generic constant with possibly different values in different contexts.) Thus we have from (1.12a), (2.6) and (2.7) that, for $v \in H_0$ and $w \in H_0$,

\begin{equation}
|B(v, w)| \leq \|v\|_H \|w\|_H + \text{Max} \beta \int_{\Gamma_0} \left( \left| \frac{\partial v_2}{\partial n} w_1 \right| + \left| \frac{\partial w_2}{\partial n} v_1 \right| \right) \leq \|v\|_H \|w\|_H + \text{Max} \beta \left( \left\| \frac{\partial v_2}{\partial n} \right\|_{H^{1/2}(\Gamma_0)} \|w_1\|_{H^{1/2}(\Gamma_0)} + \left\| \frac{\partial w_2}{\partial n} \right\|_{H^{1/2}(\Gamma_0)} \|v_1\|_{H^{1/2}(\Gamma_0)} \right) \leq K_1 \|v\|_H \|w\|_H,
\end{equation}

So, the bilinear form $B(v, w)$ is bounded on $H_0$.

Let $\tilde{w} \in V_h^*$ be arbitrary. We then see from (2.2), (2.5) and (2.8) that

\begin{equation}
\alpha \|u^*_h - \tilde{w}\|_H^2 \leq B(u^*_h - \tilde{w}, u^*_h - \tilde{w}) = B(u - \tilde{w}, u^*_h - \tilde{w}) \leq K_1 \|u - \tilde{w}\|_H \|u^*_h - \tilde{w}\|_H.
\end{equation}

Hence,

\begin{equation}
\|u^*_h - \tilde{w}\|_H \leq \frac{K_1}{\alpha} \|u - \tilde{w}\|_H.
\end{equation}
Thus

\[(2.10) \quad \|u - u_h^*\|_H \leq \|u - \tilde{w}\|_H + \|\tilde{w} - u_h^*\|_H \leq \left(1 + \frac{K_1}{\alpha}\right)\|u - \tilde{w}\|_H. \]

Consequently, inequality (2.3) is obtained. Theorem 1 is thus proved. □

Theorem 1 is an optimal estimate of errors for the simplified hybrid-combined method (1.11).

**Theorem 2.** Let (1.8) be given, and suppose that \(u \in H^{k+1}(S_1)\), the \(k\)-order Lagrange finite element method is used on \(S_1\) and the uniformly \(V_0^\ell\)-elliptic inequality (2.2) holds. Then

\[(2.11) \quad \|u - u_h^*\|_H \leq K_1 \left\{ h^k \|u\|_{H^{k+1}(S_1)} + \left[ \|R_N\|_{H^0(\Gamma_0)} \left\| \frac{\partial R_N}{\partial n} \right\|_{H^0(\Gamma_0)} \right]^{1/2} \right\}, \]

where \(R_N\) is the remainder of an approximate expansion \(u_N\) of \(u\), which is expressed as

\[(2.12) \quad u_N = \sum_{i=1}^N \tilde{a}_i \psi_i \]

with the expansion coefficients \(\tilde{a}_i\).

**Proof.** Let \(u_h\) be the piecewise \(k\)-order Lagrange interpolation polynomial of \(u\) on the triangulation of \(S_1\). An auxiliary function \(\tilde{w}\) is constructed such that

\[(2.13) \quad \tilde{w} = \begin{cases} u_h, & (x, y) \in S_1, \\ u_N, & (x, y) \in S_2. \end{cases} \]

Then \(\tilde{w} \in V_h^\ell\). We obtain from Theorem 1 that

\[(2.14) \quad \|u - u_h^*\|_H \leq K_1 \inf_{\tilde{w} \in V_h^\ell} \|u - \tilde{w}\|_H \leq K_1 \|u - \tilde{w}\|_H. \]

Moreover, we see from (2.2) that, for \(\delta = u - \tilde{w}\),

\[(2.15) \quad \alpha \|u - \tilde{w}\|_H^2 = \alpha \|\delta\|_H^2 \leq B(\delta, \delta) \]

\[= \int_{S_1} [\beta (\nabla \delta)^2 + c \delta^2] + \int_{S_2} [\beta (\nabla \delta)^2 + c \delta^2] \]

\[\leq K_1 \|u - u_h\|_{H^0(S_1)} + \int_{S_2} [\beta (\nabla R_N)^2 + c R_N^2]. \]

Then,

\[(2.16) \quad \|u - u_h^*\|_H \leq K_1 \left\{ \|u - u_h\|_{H^0(S_1)} + \left[ \int_{S_2} [\beta (\nabla R_N)^2 + c R_N^2] \right]^{1/2} \right\}. \]

Note the error bounds for the finite element method [2], [3], [11],

\[(2.17) \quad \|u - u_h\|_{H^0(S_1)} \leq k_1 h^k \|u\|_{H^{k+1}(S_1)}. \]

Next, the remainder \(R_N\) satisfies the homogeneous equation (1.9). Then we have from (1.14) that

\[(2.18) \quad \int_{S_2} [\beta (\nabla R_N)^2 + c R_N^2] = \int_{\Gamma_0} \beta R_N \frac{\partial R_N}{\partial n} \leq K_1 \|R_N\|_{H^0(G_0)} \left\| \frac{\partial R_N}{\partial n} \right\|_{H^0(G_0)}. \]
Inequality (2.11) is obtained by combining (2.16)–(2.18). Theorem 2 is proved. □

Now, let us examine the uniformly $V_h^0$-elliptic inequality (2.2). The bilinear form for $u = v \in V_h^0$ is

$$B(v, v) = \int_{S_1} \left[ \beta (\nabla v)^2 + cv^2 \right] + \int_{S_2} \left[ \beta (\nabla v)^2 + cv^2 \right].$$  

(2.19)

Since $v|_{\Gamma \cap S_1} = 0$ for $v \in V_h^0$ and $\text{Meas}(\Gamma \cap S_1) > 0$, we see from the Poincaré-Friedrichs inequality [3] that there exists a positive constant $\alpha_1$ independent of $h$ and $N$ such that

$$\alpha_1 \|v\|_{H^1(S_1)} \leq \int_{S_1} \left[ \beta (\nabla v)^2 + cv^2 \right].$$

(2.20)

Similarly, if $\text{Meas}(\Gamma \cap S_2) > 0$, we also have the inequality

$$\alpha_2 \|v\|_{H^1(S_2)} \leq \int_{S_2} \left[ \beta (\nabla v)^2 + cv^2 \right],$$

(2.21)

with $\alpha_2$ a positive constant. Hence, the uniformly $V_h^0$-elliptic inequality (2.2) holds from (2.20) and (2.21).

However, in the general case $S_2$ might be all inside $S$, i.e., $\text{Meas}(\Gamma \cap S_2) = 0$. (2.21) can also hold provided that the function $c$ in (1.1) satisfies

$$c = c(x, y) \equiv 0 \text{ on } S_2.$$  

(2.22)

(This proof is like that in Ciarlet [3].) Then,

**Lemma 2.1.** The uniformly $V_h^0$-elliptic inequality (2.2) holds provided that either $\text{Meas}(\Gamma \cap S_2) > 0$ or (2.22) holds.

**Remark 2.** For the case where neither of the conditions in Lemma 2.1 holds, for example, if

$$\mathcal{L}^* u = -\frac{\partial}{\partial x} \beta \frac{\partial u}{\partial x} - \frac{\partial}{\partial y} \beta \frac{\partial u}{\partial y} = 0, \quad (x, y) \in S_2,$$

with $S_2$ inside $S$, the uniformly $V_h^0$-elliptic inequality (2.2) does not hold because an arbitrary constant is permitted for the admissible functions $v_h$ on $S_2$.

In this case, the spaces $H$ and $H_0$ shall again satisfy a constraint condition, for example, $\int_{S_2} v = 0$. Then, we may define the spaces

$$H^* = \left\{ v \in L_2(S), v \in H^1(S_1), v \in H^1(S_2), \mathcal{L}^* v = 0 \text{ on } S_2 \text{ and } \int_{S_2} v = 0 \right\},$$

(2.24a)

and

$$H_0^* = \{ v \in H^* \text{ and } v|_{\Gamma} = 0 \}.$$  

(2.24b)

Moreover, let the subspaces $V_h^* \subset H^*$ and $V_h^0 \subset H_0^*$. Therefore, the corresponding uniformly elliptic inequality on $V_h^0 \subset H_0^*$ for the simplified hybrid-combined method still holds so that the combined method (1.11) and Theorems 1 and 2 all are valid.
3. The Strategy for Solving the Algebraic Equation System. An algebraic equation system is obtained from (1.11)

\begin{align}
(3.1) \quad Av + Ed &= b_1, \\
(3.2) \quad -E^Tv + Dd &= b_2,
\end{align}

where \( v \) is the unknown vector with the elements \( v_{i,j} \), \( d \) is the unknown vector with the coefficients \( a_{i,j} \), \( b_1 \) and \( b_2 \) are known vectors, \( A, D, E \) and \( E^T \) are matrices, and \( E^T \) is the transposed matrix of \( E \).

The matrix \( A \) is positive definite, symmetric and sparse because it comes from the integral \( \int_S [\beta \nabla v \cdot \nabla w + cw] \), and the matrix \( D \) is also positive definite and symmetric because it comes from the integral \( \int_S [\beta \nabla v \cdot \nabla w + cw] \) (see (2.21)), and the matrices \( E \) and \( E^T \) are from the integrals \( \int_{\Gamma_0} \beta (\partial v_1/\partial n) w_1 \) and \( \int_{\Gamma_1} \beta (\partial w_2/\partial n) v_1 \), respectively.

Since the coefficient matrix \( (-A^{-1}E^T) \) in (3.1) and (3.2) is nonsymmetric, the following strategy for solving them is recommended.

We see from (3.2) that

\begin{equation}
(3.3) \quad d = D^{-1}[E^Tv + b_2].
\end{equation}

Then we obtain, by substituting \( d \) into (3.1), that

\begin{equation}
(3.4) \quad Fv = b
\end{equation}

with the matrix

\begin{equation}
(3.5) \quad F = A + ED^{-1}E^T
\end{equation}

and the known vector

\begin{equation}
(3.6) \quad b = b_1 - ED^{-1}b_2.
\end{equation}

Obviously, the solution \( v \) is easily evaluated from (3.4) because the matrix \( F \) is also positive definite, symmetric and sparse. Then the solution \( d \) is obtained from (3.3).

Now, let us consider the stability of (3.4), which is measured by the bounds of the following condition number of the matrix \( F \):

\begin{equation}
(3.7) \quad \rho(F) = \frac{\lambda_{\text{max}}(F)}{\lambda_{\text{min}}(F)},
\end{equation}

where \( \lambda_{\text{max}}(F) \) and \( \lambda_{\text{min}}(F) \) are the maximum and minimum eigenvalues of \( F \), respectively.

**Theorem 3.** Let there be given either (2.22) or \( \text{Meas}(\Gamma \cap S_2) > 0 \). Then

\begin{equation}
(3.8) \quad \rho(F) \leq K_1 h^{-2}_{\text{min}} \{ 1 + \lambda_{\text{max}}(EE^T)/\lambda_{\text{min}}(D) \},
\end{equation}

where \( h_{\text{min}} \) is the minimum boundary length of triangular elements on \( S_1 \).

**Proof.** Since \( D \) is a positive definite and symmetric matrix, we have

\begin{equation}
(3.9) \quad \lambda_{\text{max}}(ED^{-1}E^T) \leq \lambda_{\text{max}}(EE^T)/\lambda_{\text{min}}(D).
\end{equation}

Also \( \lambda_{\text{min}}(ED^{-1}E^T) \geq 0 \). Then, we see that

\begin{equation}
(3.10) \quad \rho(F) \leq \frac{\lambda_{\text{max}}(A) + \lambda_{\text{max}}(ED^{-1}E^T)}{\lambda_{\text{min}}(A) + \lambda_{\text{min}}(ED^{-1}E^T)}
\begin{align*}
&\leq \left[ \frac{\lambda_{\text{max}}(A) + \lambda_{\text{max}}(EE^T)}{\lambda_{\text{min}}(A)} \right]/\lambda_{\text{min}}(A) \\
&\leq \left[ \frac{\lambda_{\text{max}}(A) + \lambda_{\text{max}}(EE^T)}{\lambda_{\text{min}}(D)} \right]/\lambda_{\text{min}}(A).
\end{align*}
\end{equation}
Hence, (3.8) is obtained from the following estimates in the finite element method [11]:

\[ \lambda_{\text{max}}(A) \leq K_1, \quad \lambda_{\text{min}}(A) = O(h_{\text{min}}^2). \]

Theorem 3 is proved. □

It is shown in Theorem 3 that the condition number \( \rho(F) \) will not be too large if the ratio of \( \lambda_{\text{max}}(EE^T) / \lambda_{\text{min}}(D) \) is not too large.

As to (3.3), the analysis of stability is obvious.

4. Examples. In this section, we take the following model problem as an example for the application of the simplified hybrid-combined method (1.11):

\[
\begin{align*}
(4.1) & \quad -\Delta u + u = f, \quad (x, y) \in S_1, \\
(4.2) & \quad -\Delta u + u = 0, \quad (x, y) \in S_2, \\
(4.3) & \quad u = g, \quad (x, y) \in \Gamma.
\end{align*}
\]

The condition (2.22) holds because of \( c \equiv 1 \) on \( S \).

The solution \( u \) on \( S_2 \) can be expanded, with the help of the method of separation of variables (see Tikhonov and Samarskii [12]), as

\[
(4.4) \quad u = \tilde{a}_0 I_0(r) + \sum_{n=1}^{N} I_n(r) \left[ \tilde{a}_n \cos n\theta + \tilde{b}_n \sin n\theta \right] + R_N,
\]

where \( \tilde{a}_n \) and \( \tilde{b}_n \) are expansion coefficients, \( R_N \) is the remainder, and \( I_n(r) \) is the Bessel function for a purely imaginary argument, defined by

\[
(4.5) \quad I_n(r) = \sum_{k=0}^{\infty} \frac{1}{\Gamma(k+1)\Gamma(k+n+1)} \left( \frac{r}{2} \right)^{2k+n}.
\]

Then, the admissible functions should be taken as (Figure 2):

\[
(4.6) \quad v = \begin{cases} 
\phi_k, & (x, y) \in S_1, \\
\tilde{a}_0 I_0(r) + \sum_{n=1}^{N} I_n(r) \left[ a_n \cos n\theta + b_n \sin n\theta \right], & (r, \theta) \in S_2,
\end{cases}
\]

where \( a_n \) and \( b_n \) are unknown coefficients, and \( \phi_k \) are piecewise \( k \)-order Lagrange polynomials on the triangulation of \( S_1 \).

The basis functions \( I_0(r), I_n(r) \cos n\theta \) and \( I_n(r) \sin n\theta \) all satisfy (4.2). So, the space \( V^n_k \) consisting of (4.6) does belong to \( H \), as defined by (1.10a); similarly \( V^n_0 \subset H_0 \). Therefore, an approximate solution can be calculated from the combined method (1.11) and Theorems 1–3 hold true.

Next, consider a singularity problem of a crack lying on the axis \( x \), with the following boundary condition on the crack (Figure 3).

\[
(4.7) \quad u|_\Gamma = 0 \quad (y = 0 \text{ and } x \geq 0).
\]

There exists a singularity at the origin, which is placed on \( S_2 \) (see Figure 3). The solution on \( S_2 \) can be similarly found as

\[
(4.8) \quad u = \sum_{n=1}^{2N} \tilde{a}_n I_{n/2}(r) \sin \frac{n}{2} \theta + R_N,
\]
with the coefficients $\tilde{a}_n$ and the remainder $R_N$. Obviously, the derivative $\partial u / \partial r$ is unbounded when $r \to 0$, so that the numerical solutions of the single finite element method or the single finite difference method only have a poor precision [11].

Figure 3

\textit{The crack problem}

Here, we use the combined method for solving the crack problem and take the admissible functions:

\[
v = \begin{cases} 
  v_k, & (x, y) \in S_1, \\
  \sum_{n=1}^{2N} a_n I_{n/2}(r) \sin \frac{n}{2} \theta, & (r, \theta) \in S_2,
\end{cases}
\]

(4.9)

with the unknown coefficients $a_n$ and the basis functions $I_{n/2}(r) \sin n\theta/2$, which satisfy (4.2) and (4.7).

It is worth pointing out that even for the singularity problems, Theorems 1–3 still hold.

\textbf{Corollary 4.1.} Suppose that the conditions in Theorem 3 hold, and $u|_{\Gamma_0}$ has bounded partial derivatives of order $\mu$. Then, the solution $u_h^*$ of (1.11) satisfies the following error bounds:

\[
\|u - u_h^*\|_H = K_1 \left[ h^k |u|_{H^{k+1}(S_1)} + \frac{1}{N^{\mu - 1/2}} \right].
\]

(4.10)

\textbf{Proof.} For the remainders $R_N$ in (4.4) and (4.8), we see from Eisenstat [4] that

\[ K_1 \frac{1}{N^\mu} \quad \text{and} \quad \left\| \frac{\partial R_N}{\partial n} \right\|_{H^0(\Gamma_0)} \leq K_1 \frac{1}{N^{\mu - 1}}.
\]

Then, (4.10) is obtained from Theorem 2. □
The corollary leads to
\[ \| u - u_h \|_h \leq K_1 h^k \]
provided that we choose the optimal integer
\[ N = N_{\text{opt}} = O( h^{-k/(\mu^{-1}/2)} ). \]
In this case, the total number of unknown quantities in (1.11) is
\[ O(h^{-2}) + O( N_{\text{opt} } ) = O(h^{-2}) + O(h^{-k/(\mu^{-1}/2)}). \]

Generally, \( \mu \geq k + 1 \), and then the number \( N \) of the unknown coefficients \( a_n \) and \( b_n \) is less than \( O(h^{-1}) \), which is much less than \( O(h^{-2}) \). The latter is the number of element nodes in the finite element method. Hence, the calculation and storage space in the combined method (1.11) are substantially less than those in the single finite element method on \( S \).

Obviously, the larger \( S_2 \) and \( \mu \) are, the less the calculation and storage space in (1.11) are. Corollary 4.1 still holds for general elliptic equations if we take the admissible functions according to the expansions of solutions in Bergman [1] and Vekua [14].

Concluding Remarks. According to the above analyses, the combined method (1.11) with the simplified hybrid trick should be used for singularity problems and unbounded problems, instead of the single finite element method. Also, we recommend that the combined method (1.11) be used for common boundary value problems of elliptic equations if there exists a large subdomain where the solution is sufficiently smooth. Finally, we would like again to remind the reader of the necessary condition (1.8) for the combined method in this paper.

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