

An Iterative Substructuring Method for Elliptic Mortar Finite Element Problems with Discontinuous Coefficients

Maksymilian Dryja

1. Introduction

In this paper, we discuss a domain decomposition method for solving linear systems of algebraic equations arising from the discretization of elliptic problem in the 3-D by the mortar element method, see [4, 5] and the literature given therein. The elliptic problem is second-order with piecewise constant coefficients and the Dirichlet boundary condition. Using the framework of the mortar method, the problem is approximated by a finite element method with piecewise linear functions on nonmatching meshes.

Our domain decomposition method is an iterative substructuring one with a new coarse space. It is described as an additive Schwarz method (ASM) using the general framework of ASMs; see [11, 10]. The method is applied to the Schur complement of our discrete problem, i.e. we assume that interior variables of all subregions are first eliminated using a direct method.

In this paper, the method is considered for the mortar elements in the geometrically conforming case, i.e. the original region Ω , which for simplicity of presentation is a polygonal region, is partitioned into polygonal subregions (substructures) Ω_i that form a coarse finite element triangulation.

The described ASM uses a coarse space spanned by special functions associated with the substructures Ω_i . The remaining spaces are local and are associated with the mortar faces of the substructures and the nodal points of the wire basket of the substructures. The problems in these subspaces are independent so the method is well suited for parallel computations. The described method is almost optimal and its rate of convergence is independent of the jumps of coefficients.

The described method is a generalization of the method presented in [8] to second order elliptic problems with discontinuous coefficients. Other iterative substructuring methods for the mortar finite elements have been described and analyzed in several papers, see [1, 2, 6, 12, 13] and the literature given therein. Most of them are devoted to elliptic problems with regular coefficients and the 2-D case.

1991 *Mathematics Subject Classification*. Primary 65N55; Secondary 65N30, 65N22, 65N10.

The author was supported in part by the National Science Foundation under Grant NSF-CCR-9503408 and Polish Science Foundation under Grant 102/P03/95/09.

The outline of the paper is as follows: In Section 2, the discrete problem obtained from the mortar element technique in the geometrically conforming case is described. In Section 3, the method is described in terms of an ASM and Theorem 1 is formulated as the main result of the paper. A proof of this theorem is given in Section 5 after that certain auxiliary results, which are needed for that proof, are given in Section 4.

2. Mortar discrete problem

We solve the following differential problem: Find $u^* \in H_0^1(\Omega)$ such that

$$(1) \quad a(u^*, v) = f(v), \quad v \in H_0^1(\Omega),$$

where

$$a(u, v) = \sum_{i=1}^N \rho_i (\nabla u, \nabla v)_{L^2(\Omega_i)}, \quad f(v) = (f, v)_{L^2(\Omega)},$$

$\bar{\Omega} = \cup_{i=1}^N \bar{\Omega}_i$ and ρ_i is a positive constant.

Here Ω is a polygonal region in the 3-D and the Ω_i are polygonal subregions of diameter H_i . They form a coarse triangulation with a mesh parameter $H = \max_i H_i$. In each Ω_i triangulation is introduced with triangular elements $e_j^{(i)}$ and a parameter $h_i = \max_j h_i^{(j)}$ where $h_i^{(j)}$ is a diameter of $e_j^{(i)}$. The resulting triangulation of Ω can be nonmatching. We assume that the coarse triangulation and the h_i -triangulation in each Ω_i are shape-regular in the sense of [7]. Let $X_i(\Omega_i)$ be the finite element space of piecewise linear continuous functions defined on the triangulation of Ω_i and vanishing on $\partial\Omega_i \cap \partial\Omega$, and let

$$X^h(\Omega) = X_1(\Omega_1) \times \cdots \times X_N(\Omega_N).$$

To define the mortar finite element method, we introduce some notation and spaces. Let

$$\Gamma = (\cup_i \partial\Omega_i) \setminus \partial\Omega$$

and let F_{ij} and E_{ij} denote the faces and edges of Ω_i . The union of \bar{E}_{ij} forms the wire basket W_i of Ω_i . We now select open faces γ_m of Γ , called mortars (masters), such that

$$\bar{\Gamma} = \cup_m \bar{\gamma}_m \quad \text{and} \quad \gamma_m \cap \gamma_n = \emptyset \quad \text{if} \quad m \neq n.$$

We denote the face of Ω_i by $\gamma_{m(i)}$. Let $\gamma_{m(i)} = F_{ij}$ be a face common to Ω_i and Ω_j . F_{ij} as a face of Ω_j is denoted by $\delta_{m(j)}$ and it is called nonmortar (slave). The rule for selecting $\gamma_{m(i)} = F_{ij}$ as mortar is that $\rho_i \geq \rho_j$. Let $W^{h_i}(F_{ij})$ be the restriction of $X_i(\Omega_i)$ to F_{ij} . Note that on $F_{ij} = \gamma_{m(i)} = \delta_{m(j)}$ we have two triangulation and two different face spaces $W^{h_i}(\gamma_{m(i)})$ and $W^{h_j}(\delta_{m(j)})$.

Let $M^{h_j}(\delta_{m(j)})$ denote a subspace of $W^{h_j}(\delta_{m(j)})$ defined as follows: The values at interior nodes of $\delta_{m(j)}$ are arbitrary, while those at nodes on $\partial\delta_{m(j)}$ are a convex combination values at interior neighboring nodes:

$$v(x_k) = \sum_{i=1}^{n_k} \alpha_i v(x_{i(k)}) \varphi_{i(k)}, \quad \sum_{i=1}^{n_k} \alpha_i = 1.$$

Here $\alpha_i \geq 0$, $x_k \in \partial\delta_{m(j)}$ and the sum is taken over interior nodal points $x_{i(k)}$ of $\delta_{m(j)}$ such that an interval $(x_k, x_{i(k)})$ is an edge of the triangulation and their number is equal to n_k ; $\varphi_{i(k)}$ is a nodal basis function associated with $x_{i(k)}$, for details see [4].

We say that $u_{i(m)}$ and $u_{j(m)}$, the restrictions of $u_i \in X_i(\Omega_i)$ and $u_j \in X_j(\Omega_j)$ to δ_m , a face common to Ω_i and Ω_j , satisfy the mortar condition if

$$(2) \quad \int_{\delta_m} (u_{i(m)} - u_{j(m)}) w ds = 0, \quad w \in M^{h_j}(\delta_m).$$

This condition can be rewritten as follows: Let $\Pi_m(u_{i(m)}, v_{j(m)})$ denote a projection from $L^2(\delta_m)$ on $W^{h_j}(\delta_m)$ defined by

$$(3) \quad \int_{\delta_m} \Pi_m(u_{i(m)}, v_{j(m)}) w ds = \int_{\delta_m} u_{i(m)} w ds, \quad w \in M^{h_j}(\delta_m)$$

and

$$(4) \quad \Pi_m(u_{i(m)}, v_{j(m)})|_{\partial\delta_m} = v_{j(m)}.$$

Thus $u_{j(m)} = \Pi_m(u_{i(m)}, v_{j(m)})$ if $v_{j(m)} = u_{j(m)}$ on $\partial\delta_m$.

By V^h we denote a space of $v \in X^h$ which satisfy the mortar condition for each $\delta_m \subset \Gamma$. The discrete problem for (1) in V^h is defined as follows: Find $u_h^* \in V^h$ such that

$$(5) \quad a(u_h^*, v_h) = f(v_h), \quad v_h \in V^h,$$

where

$$a(u_h, v_h) = \sum_{i=1}^N a_i(u_{ih}, v_{ih}) = \sum_{i=1}^N \rho_i (\nabla u_{ih}, \nabla v_{ih})_{L^2(\Omega_i)}$$

and $v_h = \{v_{ih}\}_{i=1}^N \in V^h$. V^h is a Hilbert space with an inner product defined by $a(u, v)$. This problem has a unique solution and an estimate of the error is known, see [4].

We now give a matrix form of (5). Let

$$V^h = \text{span}\{\Phi_k\}$$

where $\{\Phi_k\}$ are mortar basis functions associated with interior nodal points of the substructures Ω_i and the mortars $\gamma_{m(i)}$, and with nodal points of $\partial\gamma_{m(i)}$ and $\partial\delta_{m(i)}$, except those on $\partial\Omega$. These sets of nodal points are denoted by adding the index h . The functions Φ_k are defined as follows. For $x_k \in \Omega_{ih}$, $\Phi_k(x) = \varphi_k(x)$, the standard nodal basis function associated with x_k . For $x_k \in \gamma_{m(i)h}$, $\Phi_k = \varphi_k$ on $\gamma_{m(i)} \subset \partial\Omega_i$ and $\Pi_m(\varphi_k, 0)$ on $\delta_{m(j)} = \gamma_{m(i)} \subset \partial\Omega_j$, see (3) and (4), and $\Phi_k = 0$ at the remaining nodal points. If x_k is a nodal point common to two or more boundaries of mortars $\gamma_{m(i)}$, then $\Phi_k(x) = \varphi_k$ on these mortars and extended on the nonmortars $\delta_{m(j)}$ by $\Pi_m(\varphi_k, 0)$, and set to zero at the remaining nodal points. Let x_k be a common nodal point to two or more boundaries of nonmortars $\delta_{m(j)}$, then $\Phi_k = \Pi_m(0, \varphi_k)$ on these nonmortars and zero at the remaining nodal points. In the case when x_k is a common nodal point to boundaries of mortars and nonmortars faces, Φ_k is defined on these faces as above. Note that there are no basis functions associated with interior nodal points of the nonmortar faces.

Using these basis functions, the problem (5) can be rewritten as

$$(6) \quad A \mathbf{u}_h^* = \mathbf{f}$$

where \mathbf{u}_h^* is a vector of nodal values of u_h^* . The matrix is symmetric and positive definite, and its condition number is similar to that of a conforming finite element method provided that the h_i are all of the same order.

3. The additive Schwarz method

In this section, we describe an iterative substructuring method in terms of an additive Schwarz method for solving (5). It will be done for the Schur complement system. For that we first eliminate all interior unknowns of Ω_i using for $u_i \in X_i(\Omega_i)$ the decomposition $u_i = Pu_i + Hu_i$. Here and below, we drop the index h for functions. Hu_i is discrete harmonic in Ω_i in the sense of $(\nabla u_i, \nabla v_i)_{L^2(\Omega_i)}$ with $Hu_i = u_i$ on $\partial\Omega_i$. We obtain

$$(7) \quad s(u^*, v) = f(v), \quad v \in V^h$$

where from now on V^h denote the space of piecewise discrete harmonic functions and

$$s(u, v) = a(u, v), \quad u, v \in V^h.$$

An additive Schwarz method for (7) is designed and analyzed using the general ASM framework, see [11], [10]. Thus, the method is designed in terms of a decomposition of V^h , certain bilinear forms given on these subspaces, and the projections onto these subspaces in the sense of these bilinear forms.

The decomposition of V^h is taken as

$$(8) \quad V^h(\Omega) = V_0(\Omega) + \sum_{\gamma_m \subset \Gamma} V_m^{(F)}(\Omega) + \sum_{i=1}^N \sum_{x_k \in W_{ih}} V_k^{(W_i)}(\Omega).$$

The space $V_m^{(F)}(\Omega)$ is a subspace of V^h associated with the master face γ_m . Any function of $V_m^{(F)}$ differs from zero only on γ_m and δ_m . W_{ih} is the set of nodal points of W_i and $V_k^{(W_i)}$ is an one-dimensional space associated with $x_k \in W_{ih}$ and spanned by Φ_k .

The coarse space V_0 is spanned by discrete harmonic functions Ψ_i defined as follows. Let the set of substructures Ω_i be partitioned into two sets N_I and N_B . The boundary of a substructure in N_B intersects $\partial\Omega$ in at least one point, while those of the interior set N_I , do not. For simplicity of presentation, we assume that $\partial\Omega_i \cap \partial\Omega$ for $i \in N_B$ are faces. The general case when $\partial\Omega_i \cap \partial\Omega$ for $i \in N_B$ are also edges and vertices, can be analyzed as in [10]. The function Ψ_i is associated with Ω_i for $i \in N_I$ and it is defined by its values on boundaries of substructures as follows: $\Psi_i = 1$ on $\bar{\gamma}_{m(i)} \subset \partial\Omega_i$, the mortar faces of Ω_i , and $\Psi_i = \Pi_m(1, 0)$ on $\delta_{m(j)} = \gamma_{m(i)}$, the face common to Ω_i and Ω_j ; see (3) and (4). On the nonmortar faces $\bar{\delta}_{m(i)} \subset \partial\Omega_i$, $\Psi_i = \Pi_m(0, 1)$. It is zero on the remaining mortar and nonmortar faces. We set

$$(9) \quad V_0 = \text{span}\{\Psi_i\}_{i \in N_I}.$$

Let us now introduce bilinear forms defined on the introduced spaces. $b_m^{(F)}$ associated with $V_m^{(F)} \times V_m^{(F)} \rightarrow R$, is of the form

$$(10) \quad b_m^{(F)}(u_{m(i)}, v_{m(i)}) = \rho_i(\nabla u_{m(i)}, \nabla v_{m(i)})_{L^2(\Omega_i)},$$

where $u_{m(i)}$ is the discrete harmonic function in Ω_i with data $u_{m(i)}$ on the mortar face $\gamma_{m(i)}$ of Ω_i , which is common to Ω_j , and zero on the remaining faces of Ω_i .

We set $b_k^{(W_i)} : V_k^{(W_i)} \times V_k^{(W_i)} \rightarrow R$, equals to $a(u, v)$.

A bilinear form $b_0(u, v) : V_0 \times V_0 \rightarrow R$, is of the form

$$(11) \quad b_0(u, v) = \sum_{i \in N_I} (1 + \log \frac{H_i}{h_i}) H_i \rho_i \sum_{\delta_{m(i)} \subset \partial \Omega_i} (\alpha_j \bar{u}_j - \bar{u}_i)(\alpha_j \bar{v}_j - \bar{v}_i) + \\ + \sum_{i \in N_B} (1 + \log \frac{H_i}{h_i}) H_i \rho_i \sum_{\delta_{m(i)} \subset \partial \Omega_i} \bar{u}_j \bar{v}_j.$$

Here $\delta_{m(i)} = \gamma_{m(j)}$ is the face common to Ω_i and Ω_j , $\alpha_j = 0$ if $\delta_{m(i)} = \gamma_{m(j)} \subset \partial \Omega_j$ and $j \in N_B$, otherwise $\alpha_j = 1$,

$$(12) \quad u = \sum_{i \in N_I} \bar{u}_i \Psi_i, \quad v = \sum_{i \in N_I} \bar{v}_i \Psi_i$$

and \bar{u}_i is the discrete average value of u_i over $\partial \Omega_{ih}$, i.e.

$$(13) \quad \bar{u}_i = \left(\sum_{x \in \partial \Omega_{ih}} u_i(x) \right) / m_i,$$

and m_i is the number of nodal points of $\partial \Omega_{ih}$.

Let us now introduce operators $T_m^{(F)}$, $T_k^{(W_i)}$ and T_0 by the bilinear forms $b_m^{(F)}$, $b_k^{(W_i)}$ and b_0 , respectively, in the standard way. For example, $T_m^{(F)} : V^h \rightarrow V_m^{(F)}$, is the solution of

$$(14) \quad b_m^{(F)}(T_m^{(F)} u, v) = a(u, v), \quad v \in V_m^{(F)}.$$

Let

$$T = T_0 + \sum_{\gamma_m \subset \Gamma} T_m^{(F)} + \sum_{i=1}^N \sum_{x_k \in W_{ih}} T_k^{(W_i)}.$$

The problem (5) is replaced by

$$(15) \quad T u^* = g$$

with the appropriate right-hand side.

THEOREM 1. *For all $u \in V^h$*

$$(16) \quad C_0 (1 + \log \frac{H}{h})^{-2} a(u, u) \leq a(Tu, u) \leq C_1 a(u, u)$$

where C_i are positive constants independent of $H = \max_i H_i$, $h = \min_i h_i$ and the jumps of ρ_i .

4. Auxiliary results

In this section, we formulate some auxiliary results which we need to prove Theorem 1.

Let for $u \in V^h$, $u_0 \in V_0$ be defined as

$$(17) \quad u_0 = \sum_{i \in N_I} \bar{u}_i \Psi_i$$

where the \bar{u}_i are defined in (13).

LEMMA 2. *For $u_0 \in V_0$ defined in (17)*

$$(18) \quad a(u_0, u_0) \leq C b_0(u_0, u_0)$$

where $b_0(\cdot, \cdot)$ is given in (11) and C is a positive constant independent of the H_i , h_i and the jumps of ρ_i .

PROOF. Note that u_0 on $\partial\Omega_i$, $i \in N_I$, is of the form

$$(19) \quad u_0 = \bar{u}_i \Psi_i + \sum_j \bar{u}_j \Psi_j$$

where the sum is taken over the nonmortars $\delta_{m(i)} = \gamma_{m(j)}$ of Ω_i and $\gamma_{m(j)}$ is the face common to Ω_i and Ω_j . In this formula $\Psi_j = 0$ if $j \in N_B$. Let us first discuss the case when all $j \in N_I$ in (19). Note that $\Psi_i + \sum_j \Psi_j = 1$ on $\partial\Omega_i$. Using this, we have

$$\rho_i |u_0|_{H^1(\Omega_i)}^2 = \rho_i |u_0 - \bar{u}_i|_{H^1(\Omega_i)}^2 \leq C \sum_{\delta_{m(i)} \subset \partial\Omega_i} \rho_i (\bar{u}_j - \bar{u}_i)^2 \|\Psi_j\|_{H_{00}^{\frac{1}{2}}(\delta_{m(i)})}^2.$$

It can be shown that

$$(20) \quad \|\Psi_j\|_{H_{00}^{\frac{1}{2}}(\delta_{m(i)})}^2 \leq CH_i (1 + \log \frac{H_i}{h_i}).$$

For that note that $\Psi_j = \Pi_m(1, 0)$ on $\delta_{m(i)}$ and use the properties of Π_m ; for details see the proof of Lemma 4.5 in [8]. Thus

$$(21) \quad \rho_i |u_0|_{H^1(\Omega_i)}^2 \leq CH_i \sum_{\delta_{m(i)} \subset \partial\Omega_i} \rho_i (1 + \log \frac{H_i}{h_i}) (\bar{u}_j - \bar{u}_i)^2.$$

For $i \in N_I$ with $j \in N_B$, we have

$$\rho_i |u_0|_{H^1(\Omega_i)}^2 \leq CH_i \sum_{\delta_{m(i)} \subset \partial\Omega_i} \rho_i (1 + \log \frac{H_i}{h_i}) (\alpha_j \bar{u}_j - \bar{u}_i)^2$$

where $\alpha_j = 0$ if $\delta_{m(i)} = \gamma_{m(j)} \subset \partial\Omega_j$ and $j \in N_B$, otherwise $\alpha_j = 1$. For $i \in N_B$

$$\rho_i |u_0|_{H^1(\Omega_i)}^2 \leq CH_i \sum_{\delta_{m(i)} \subset \partial\Omega_i} \rho_i (1 + \log \frac{H_i}{h_i}) \bar{u}_j^2$$

Summing these inequalities with respect to i , we get

$$\begin{aligned} a(u_0, u_0) &\leq C \left\{ \sum_{i \in N_I} (1 + \log \frac{H_i}{h_i}) H_i \rho_i \sum_{\delta_{m(i)} \subset \partial\Omega_i} (\alpha_j \bar{u}_j - \bar{u}_i)^2 + \right. \\ &\quad \left. + \sum_{i \in N_B} (1 + \log \frac{H_i}{h_i}) H_i \rho_i \sum_{\delta_{m(i)} \subset \partial\Omega_i} \bar{u}_j^2 \right\}, \end{aligned}$$

which proves (18). \square

LEMMA 3. *Let $\gamma_{m(i)} = \delta_{m(j)}$ be the face common to Ω_i and Ω_j , and let $u_{i(m)}$ and $u_{j(m)}$ be the restrictions of $u_i \in X_i(\Omega_i)$ and $u_j \in X_j(\Omega_j)$ to $\gamma_{m(i)}$ and $\delta_{m(j)}$, respectively. Let $u_{i(m)}$ and $u_{j(m)}$ satisfy the mortar condition (2) on $\delta_{m(j)}$. If $u_{i(m)}$ and $u_{j(m)}$ vanish on $\partial\gamma_{m(i)}$ and $\partial\delta_{m(j)}$, respectively, then*

$$\|u_{j(m)}\|_{H_{00}^{\frac{1}{2}}(\delta_{m(j)})}^2 \leq C \|u_{i(m)}\|_{H_{00}^{\frac{1}{2}}(\gamma_{m(i)})}^2$$

where C is independent of h_i and h_j .

This lemma follows from Lemma 1 in [3]. A short proof for our case is given in Lemma 4.2 of [8].

LEMMA 4. Let Φ_k be a function defined in Section 2 and associated with a nodal point $x_k \in W_i \subset \partial\Omega_i$. Then

$$a(\Phi_k, \Phi_k) \leq Ch_i \rho_i \sum_{\gamma_{m(i)} \subset \partial\Omega_i} (1 + \log \frac{h_i}{h_j})$$

where C is independent of h_i and ρ_i , and $\gamma_{m(i)} = \delta_{m(j)}$.

The proof of this lemma differs slightly from that of Lemma 4.3 in [8], therefore it is omitted here.

5. Proof of Theorem 1

Using the general theorem of ASMs, we need to check three key assumptions; see [11] and [10].

Assumption (iii) For each $x \in \Omega$ the number of substructures with common x is fixed, therefore $\rho(\varepsilon) \leq C$.

Assumption (ii) Of course $\omega = 1$ for $b_k^{(W_i)}(u, u)$, $u \in V_k^{(W_i)}$. The estimate

$$a(u, u) \leq \omega b_0(u, u), \quad u \in V_0$$

follows from Lemma 2 with $\omega = C$.

We now show that for $u \in V_m^{(F)}$, see (10),

$$(22) \quad a(u, u) \leq C b_m^{(F)}(u, u).$$

Let $\gamma_{i(m)} = \delta_{j(m)}$ be the mortar and nonmortar sides of Ω_i and Ω_j , respectively. For $u \in V_m^{(F)}$, we have

$$a(u, u) = a_i(u_i, u_i) + a_j(u_j, u_j) \leq C \left(\rho_i \|u_i\|_{H_{00}^{\frac{1}{2}}(\gamma_{i(m)})}^2 + \rho_j \|u_j\|_{H_{00}^{\frac{1}{2}}(\delta_{j(m)})}^2 \right).$$

Using now Lemma 3 and the fact that $\rho_i \geq \rho_j$ since $\gamma_{m(i)}$ is the mortar, we get (22), i.e. $\omega = C$.

Assumption (i) We show that for $u \in V^h$, there exists a decomposition

$$(23) \quad u = u_0 + \sum_{\gamma_m \subset \Gamma} u_m^{(F)} + \sum_{i=1}^N \sum_{x_k \in W_{ih}} u_k^{(W_i)},$$

where $u_0 \in V_0$, $u_m^{(F)} \in V_m^{(F)}$ and $u_k^{(W_i)} \in V_k^{(W_i)}$, such that

$$(24) \quad b_0(u_0, u_0) + \sum_{\gamma_m \subset \Gamma} b_m^{(F)}(u_m^{(F)}, u_m^{(F)}) + \sum_{i=1}^N \sum_{x_k \in W_{ih}} b_k^{(W_i)}(u_k^{(W_i)}, u_k^{(W_i)}) \leq C \left(1 + \log \frac{H}{h}\right)^2 a(u, u).$$

Let u_0 be defined by (17), and let w_i be the restriction of $w = u - u_0$ to $\bar{\Omega}_i$. It is decomposed on $\partial\Omega_i$ as

$$(25) \quad w_i = \sum_{F_{ij} \subset \partial\Omega_i} w_i^{(F_{ij})} + w_i^{(W_i)}, \quad w_i^{(W_i)} = \sum_{x_k \in W_{ih}} w_i(x_k) \Phi_k$$

where $w_i^{(F_{ij})}$ is the restriction of $w_i - w_i^{(W_i)}$ to F_{ij} , the face of Ω_i , and zero on $\partial\Omega_i \setminus F_{ij}$.

To define $u_m^{(F)}$, let $F_{ij} = \gamma_{m(i)} = \delta_{m(j)}$ be a face common to Ω_i and Ω_j . We set

$$u_m^{(F)} = \{w_i^{(F_{ij})} \text{ on } \partial\Omega_i \text{ and } w_j^{(F_{ij})} \text{ on } \partial\Omega_j\}$$

and set it to zero at the remaining nodal points of Γ . The function $u_k^{(W_i)}$ is defined as

$$(26) \quad u_k^{(W_i)}(x) = w_i(x_k)\Phi_k(x).$$

It is easy to see that these functions satisfy (23).

To prove (24), we first show that

$$(27) \quad b_0(u_0, u_0) \leq C(1 + \log \frac{H}{h})a(u, u).$$

Note that, see (11), for $\delta_{m(i)} \subset \delta\Omega_i$, $i \in N_I$ with $j \in N_I$ when $\delta_{m(i)} = F_{ij}$ is a face common to Ω_i and Ω_j ,

$$H_i\rho_i(\bar{u}_j - \bar{u}_i)^2 \leq CH_i^{-1}\{\rho_i\|u_i\|_{L^2(\partial\Omega_i)}^2 + \rho_j\|u_j\|_{L^2(\partial\Omega_j)}^2\}.$$

Using the fact that the average values of u_j and u_i over $\delta_{m(i)} = \gamma_{m(j)} = F_{ij}$ are equal to each other, and using the Poincare inequality, we get

$$H_i\rho_i(\bar{u}_j - \bar{u}_i)^2 \leq C\{\rho_i|u_i|_{H^1(\Omega_i)}^2 + \rho_j|u_j|_{H^1(\Omega_j)}^2\}.$$

For $i \in N_I$ with $j \in N_B$ we have similar estimates:

$$H_i\rho_i(\alpha_j\bar{u}_j - \bar{u}_i)^2 \leq C\{\rho_i|u_i|_{H^1(\Omega_i)}^2 + \rho_j|u_j|_{H^1(\Omega_j)}^2\}.$$

Here we have used the Friedrichs inequality in Ω_j . Thus

$$(28) \quad \sum_{i \in N_I} \sum_{\delta_{m(i)} \subset \partial\Omega_i} H_i\rho_i(\alpha_j\bar{u}_j - \bar{u}_i)^2 \leq Ca(u, u).$$

In the similar way it is shown that for $i \in N_B$

$$H_i\rho_i\bar{u}_j^2 \leq C\{\rho_i|u_i|_{H^1(\Omega_i)}^2 + \rho_j|u_j|_{H^1(\Omega_j)}^2\}.$$

Summing this with respect to $i \in N_B$ and adding the resulting inequality to (28), we get (27).

Let us now consider the estimate for $u_m^{(F)} \in V_M^{(F)}$ when $\gamma_{m(i)} = \delta_{m(j)} = F_{ij}$, the face common to Ω_i and Ω_j . We have, see (10),

$$b_m^{(F)}(u_m^{(F)}, u_m^{(F)}) \leq C\rho_i\|w_i^{(F_{ij})}\|_{H_{00}^{\frac{1}{2}}(\gamma_{m(i)})}^2.$$

Note that on $F_{ij} = \gamma_{m(i)}$

$$w_i^{(F_{ij})} = I_{h_i}(\theta_{F_{ij}}u_i) - I_{h_i}(\theta_{F_{ij}}u_0)$$

where $\theta_{F_{ij}} = 1$ at interior nodal points of the h_i -triangulation of F_{ij} and zero on ∂F_{ij} , and I_{h_i} is the interpolant. Using Lemma 4.5 from [9], we have

$$\|I_{h_i}(\theta_{F_{ij}}u_i)\|_{H_{00}^{\frac{1}{2}}(F_{ij})}^2 \leq C(1 + \log \frac{H_i}{h_i})^2\|u_i\|_{H^1(\Omega_i)}^2.$$

To estimate the second term, note that $u_0 = \bar{u}_i\Psi_i = \bar{u}_i$ on \bar{F}_{ij} since it is the mortar. Using Lemma 4.4 from [9], we get

$$\begin{aligned} \|I_{h_i}(\theta_{F_{ij}}u_0)\|_{H_{00}^{\frac{1}{2}}(F_{ij})}^2 &= (\bar{u}_i)^2\|I_{h_i}\theta_{F_{ij}}\|_{H_{00}^{\frac{1}{2}}(F_{ij})}^2 \leq \\ &\leq CH_i^{-1}(1 + \log \frac{H_i}{h_i})\|u_i\|_{L^2(\partial\Omega_i)}^2. \end{aligned}$$

Thus

$$\|w_i^{(F_{ij})}\|_{H_{00}^{\frac{1}{2}}(\gamma_{m(i)})}^2 \leq C\{(1 + \log \frac{H_i}{h_i})^2\|u_i\|_{H^1(\Omega_i)}^2 + H_i^{-1}(1 + \log \frac{H_i}{h_i})\|u_i\|_{L^2(\partial\Omega_i)}^2\}.$$

Using now a simple trace theorem and the Poincare inequality, we have

$$\|w_i^{(F_{ij})}\|_{H_{00}^{\frac{1}{2}}(\gamma_{m(i)})}^2 \leq C(1 + \log \frac{H_i}{h_i})^2 |u_i|_{H^1(\Omega_i)}^2.$$

Multiplying this by ρ_i and summing with respect to γ_m , we get

$$(29) \quad \sum_{\gamma_m \subset \Gamma} b_m^{(F)}(u_m^{(F)}, u_m^{(F)}) \leq C(1 + \log \frac{H}{h})^2 a(u, u).$$

We now prove that

$$(30) \quad \sum_{i=1}^N \sum_{x_k \in W_{ih}} b_k^{(W_i)}(u_k^{(W_i)}, u_k^{(W_i)}) \leq C(1 + \log \frac{H}{h})^2 a(u, u).$$

We first note that by (26) and Lemma 4

$$b_k^{(W_i)}(u_k^{(W_i)}, u_k^{(W_i)}) \leq Cw_i^2(x_k)a(\Phi_k, \Phi_k) \leq C\rho_i h_i(1 + \log \frac{H_i}{h_i})w_i^2(x_k).$$

Summing over the $x_k \in W_{ih}$, we get

$$(31) \quad \sum_{x_k \in W_{ih}} b_k^{(W_i)}(u_k^{(W_i)}, u_k^{(W_i)}) \leq C\rho_i(1 + \log \frac{H_i}{h_i})\{|u_i\|_{L^2(W_i)}^2 + h_i \sum_{x_k \in W_{ih}} u_0^2(x_k)\}.$$

Using a well known Sobolev-type inequality, see for example Lemma 4.3 in [9], we have

$$(32) \quad \|u_i\|_{L^2(W_i)}^2 \leq C(1 + \log \frac{H_i}{h_i})\|u_i\|_{H^1(\Omega_i)}^2.$$

To estimate the second term, we note that, see (17),

$$(33) \quad h_i \sum_{x_k \in W_{ih}} u_0^2(x_k) \leq CH_i(\bar{u}_i)^2 \leq C\|u_i\|_{H^1(\Omega_i)}^2.$$

Here we have also used a simple trace theorem. Substituting (32) and (33) into (31), and using the Poincare inequality, we get

$$\sum_{x_k \in W_{ih}} b_k^{(W_i)}(u_k^{(W_i)}, u_k^{(W_i)}) \leq C(1 + \log \frac{H_i}{h_i})^2 \rho_i |u_i|_{H^1(\Omega_i)}^2.$$

Summing now with respect to i , we get (30).

To get (24), we add the inequalities (27), (29) and (30). The proof of Theorem 1 is complete.

Acknowledgments. The author is indebted to Olof Widlund for helpful comments and suggestions to improve this paper.

References

1. Y. Achdou, Yu. A. Kuznetsov, and O. Pironneau, *Substructuring preconditioner for the Q_1 mortar element method*, Numer. Math. **41** (1995), 419–449.
2. Y. Achdou, Y. Maday, and O. B. Widlund, *Iterative substructuring preconditioners for the mortar method in two dimensions*, Tech. Report 735, Courant Institute technical report, 1997.
3. F. Ben Belgacem, *The mortar finite element method with Lagrange multipliers*, Numer. Math.

4. F. Ben Belgacem and Y. Maday, *A new nonconforming approach to domain decomposition*, East-West J. Numer. Math. **4** (1994), 235–251.
5. C. Bernardi, Y. Maday, and A.T. Patera, *A new nonconforming approach to domain decomposition: The mortar element method*, College de France Seminar (H. Brezis and J.-L. Lions, eds.), Pitman, 1989.
6. M. A. Casarin and O. B. Widlund, *A hierarchical preconditioner for the mortar finite element method*, ETNA **4** (1996), 75–88.
7. P.G. Ciarlet, *The finite element method for elliptic problems*, North-Holland, Amsterdam (1978).
8. M. Dryja, *An iterative substructuring method for elliptic mortar finite element problems with a new coarse space*, East-West J. Numer. Math. **5** (1997), 79–98.
9. M. Dryja, B. Smith, and O. B. Widlund, *Schwarz analysis of iterative substructuring algorithms for elliptic problems in three dimensions*, SIAM J. Numer. Anal. **31** (1994), no. 6, 1662 – 1694.
10. M. Dryja and O. B. Widlund, *Schwarz methods of Neumann-Neumann type for three-dimensional elliptic finite element problems*, Comm. Pure Appl. Math. **48** (1995), 121–155.
11. B. Smith, P. Bjorstad, and W. Gropp, *Domain decomposition. parallel multilevel methods for elliptic pdes*, Cambridge University Press, 1997.
12. P. Le Tallec, *Neumann-neumann domain decomposition algorithms for solving 2d elliptic problems with nonmatching grids*, East-West J. Numer. Math. **1** (1993), 129–146.
13. O.B. Widlund, *Preconditioners for spectral and mortar finite methods*, Eight international conference on domain decomposition methods (R. Glowinski, J. Periaux, Z. Shi, and O.B. Widlund, eds.), John Wiley and Sons, Ltd., 1996, pp. 19–32.

DEPARTMENT OF MATHEMATICS, INFORMATICS AND MECHANICS, WARSAW UNIVERSITY, BANACHA 2, 02-097 WARSAW, POLAND.

Current address: Department of Mathematics, Informatics and Mechanics, Warsaw University, Banacha 2, 02-097 Warsaw, Poland.

E-mail address: dryja@mimuw.edu.pl.