MINIMAL FINITE ELEMENT SPACES FOR 2m-TH-ORDER PARTIAL DIFFERENTIAL EQUATIONS IN \( R^n \)

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Abstract. This paper is devoted to a canonical construction of a family of piecewise polynomials with the minimal degree capable of providing a consistent approximation of Sobolev spaces \( H^m \) in \( R^n \) (with \( n \geq m \geq 1 \)) and also a convergent (nonconforming) finite element space for 2m-th-order elliptic boundary value problems in \( R^n \). For this class of finite element spaces, the geometric shape is \( n \)-simplex, the shape function space consists of all polynomials with a degree not greater than \( m \), and the degrees of freedom are given in terms of the integral averages of the normal derivatives of order \( m - k \) on all subsimplexes with the dimension \( n - k \) for \( 1 \leq k \leq m \). This sequence of spaces has some natural inclusion properties as in the corresponding Sobolev spaces in the continuous cases.

The finite element spaces constructed in this paper constitute the only class of finite element spaces, whether conforming or nonconforming, that are known and proven to be convergent for the approximation of any 2m-th-order elliptic problems in any \( R^n \), such that \( n \geq m \geq 1 \). Finite element spaces in this class recover the nonconforming linear elements for Poisson equations (\( m = 1 \)) and the well-known Morley element for biharmonic equations (\( m = 2 \)).

1. Introduction

In the study of qualitative and numerical analysis of partial differential equations and, in general, of approximation theory, we are often interested in the approximation of functions in Sobolev spaces by piecewise polynomials (such as finite element spaces) defined on a partition of the domain by, say, a number of simplexes.

For Sobolev space \( H^1 \), it is easy to construct approximation subspaces comprising piecewise polynomial subspaces of any degree (that are defined on simplicial partitions of the underlying domain) by conforming finite element discretization (see [10]). It turns out, though, that it is much more difficult to construct conforming finite element spaces, namely piecewise polynomial subspaces, of \( H^2 \). The minimal degree of conforming elements is 5 for \( n = 2 \) (the well-known Argyris elements, see [10]) and 9 for \( n = 3 \) (see [15]). For a general Sobolev space \( H^m \), constructing piecewise polynomial subspaces becomes increasingly difficult as the differential order \( m \) and/or the spatial dimension \( n \) increases.
In order to use piecewise polynomials with a lower degree, nonconforming finite element spaces, i.e., finite element spaces that are not necessarily subspaces of $H^2$, have been constructed and used in practice, such as the Morley element [21, 23, 38] and the rectangle Morley element (see [47, 41]), the Veubake elements [36], the new Zienkiewicz-type element [40], the Adini element [2, 20, 41], three-dimensional (or higher) Bogner-Fox-Schmit element [41], the 12- and 15-parameter plate bending elements (see [47]), the cubic element and incomplete cubic element given in [39]. Obviously, not all piecewise polynomial spaces are convergent finite element spaces. In addition, certain “continuity” or consistency conditions must be imposed. Such conditions have been widely studied in the literature; cf. [10, 11, 13, 14], [17]–[19], [22], [24]–[34], [37, 47]. An example of these conditions is the “consistent approximation” condition, in which, the finite element spaces have approximability and are weakly compact (see [32]).

From both theoretical and practical viewpoints, we are particularly interested in consistent approximation spaces for $H^m$ consisting of piecewise polynomials with the smallest possible degree, as denoted by $d_{\text{min}}(m, n)$, in $\mathbb{R}^n$.

It is easy to see that

\begin{equation}
(1.1) \quad d_{\text{min}}(m, n) \geq m, \quad \forall m \geq 1, n \geq 1.
\end{equation}

Since it is well-known that convergent linear simplicial finite elements can be easily constructed for second-order elliptic boundary value problems in any dimension, we have that

\begin{equation}
(1.2) \quad d_{\text{min}}(m, n) = m, \quad n \geq m
\end{equation}

is true for $m = 1$. Due to the classic Morley element [21] for biharmonic equations for $n = 2$ and the results in Ruas [23], Wang and Xu [38], (1.2) is also true for $m = 2$. With the new class of consistent approximation spaces to be constructed in this paper, we can conclude that (1.2) is valid for general $m \geq 1$.

A universal construction will be given in this paper for consistent approximation spaces for $H^m$ in $\mathbb{R}^n$ (with $n \geq m$) consisting of piecewise polynomials of degree $m$. This construction can be used as finite element spaces for the discretization of $2m$-th-order elliptic boundary value problems.

Denoted by $M^m_h$, spaces in this class are given by piecewise polynomials with a degree not greater than $m$, namely the space $P_m$. Degrees of freedom for $M^m_h$ in each element are given in terms of the integral averages of the normal derivatives of order $m - k$ on all subsimplexes of dimension $n - k$ for $1 \leq k \leq m$. The total number of these degrees of freedom in each element amounts to the dimension of $P_m$. One remarkable property of this sequence of spaces $M^m_h$ is that it has certain inclusion properties. The degrees of freedom are just those of the nonconforming linear element when $m = 1$, which are also those of the Morley element [38] when $m = 2$. That is, we recover these two nonconforming elements in a canonical way.

While the construction presented in this paper is mainly motivated by theoretical considerations, the new element can also be applied to practical problems. The modeling for plates in linear elasticity is a classic area wherein fourth-order partial differential equations find their applications in two spatial dimensions. In recent years, modeling in material science has made use of fourth-order equations (see [7, 8, 12, 15, 35]) and also sixth-order equations [5, 42, 43] in three dimensions. Elliptic or parabolic equations of eighth or higher order are rare for practical applications;
however, in the theory of differential geometry (see [9]), elliptic equations of order $m = n/2$ in any dimension $n$ have been used.

In addition to conforming and nonconforming finite element methods, discontinuous Galerkin methods (see [3, 4]), which have been the subject of considerable research interest in recent years, represents another type of discretization method for $2m$-th-order partial differential equations. The discontinuous Galerkin method uses discontinuous piecewise polynomial spaces, and it imposes consistency on these spaces by introducing certain penalty terms on the element interfaces in the discrete variational forms. Thus the study of this type of method focuses exclusively on constructing and analyzing of appropriate discrete variational forms.

The rest of the paper is organized as follows: Section 2 gives a detailed description of our family of minimal degree finite element spaces. Section 3 discusses the convergence and the error estimate for their application to $2m$-th-order elliptic problems. The last section offers some brief concluding remarks.

2. Nonconforming finite element spaces of minimal degree

In this section, we will construct a minimal piecewise polynomial approximation of $H^m(\Omega)$ for $\Omega \subset R^n$ with $n \geq m \geq 1$.

We first introduce some basic notation. Given a nonnegative integer $k$ and a bounded domain $G \subset R^n$ with boundary $\partial G$, let $H^k(G)$, $H^k_0(G)$, $(\cdot, \cdot)_k,G$, $\| \cdot \|_{k,G}$ and $| \cdot |_{k,G}$ denote the usual Sobolev spaces, inner product, norm, and semi-norm, respectively.

For an $n$ dimensional multi-index $\alpha = (\alpha_1, \cdots, \alpha_n)$, define

$$|\alpha| = \sum_{i=1}^n \alpha_i, \quad \partial^\alpha = \frac{\partial^{|\alpha|}}{\partial x_1^{\alpha_1} \cdots \partial x_n^{\alpha_n}}.$$  

We will use $\alpha, \beta$ to denote the multi-indexes. Let $e_i$ denote the multi-index with the $i$-th component 1 and the others 0. For $k \geq 1$, let $A_k$ be the set consisting of all multi-indexes $\alpha$ with $\sum_{i=k+1}^n \alpha_i = 0$.

Following the description in [10], a finite element can be represented by a triple $(T, P_T, D_T)$, with $T$ the geometric shape of the element, $P_T$ the shape function space, and $D_T$ the set of the degrees of freedom, such that $D_T$ is $P_T$-unisolvent.

Let $\Omega$ be a bounded polyhedron domain of $R^n$. Assume that $\{h\}$ is a sequence of positive numbers and $h \to 0$. For each $h$, let $T_h$ be a partition of $\Omega$ corresponding to a finite element $(T, P_T, D_T)$, and let $h$ be the mesh size, i.e., the maximal diameter of the elements in $T_h$.

For any element $T \in T_h$, let $h_T$ be the diameter of the smallest ball containing $T$, and let $\rho_T$ be the diameter of the largest ball contained in $T$. Throughout the paper, we assume that $\{T_h\}$ is quasi-uniform, that is,

$$\max_{x \in T, T \in T_h} h_T \leq \eta \min_{x \in T, T \in T_h} \rho_T, \quad \forall x \in \bar{\Omega},$$

in which $\eta$ is a positive constant independent of $h$.

For $|\alpha| \leq m$ and $v_h \in L^2(\Omega)$ with $v_h|_T \in H^m(T)$ $(\forall T \in T_h)$, we denote $\partial^\alpha_h v_h$ as the partial derivatives of $v_h$ taken piecewise with respect to the partition $T_h$.

For a subset $B \subset R^n$ and a nonnegative integer $r$, let $P_r(B)$ be the space of all polynomials defined on $B$ with a degree not greater than $r$, and let $Q_r(B)$ be the space of all polynomials with a degree in each variable not greater than $r$. Define

$$P_{r,h} = \{ v \in L^2(\Omega) : v|_T \in P_r(T), \forall T \in T_h \}.$$
We will give the description of \((T, P_T, D_T)\) for our new finite element first. Then we will show the \(P_T\)-unisolvent property and give the construction and the error estimate of the corresponding interpolation operator. Moreover, we will define the global finite element spaces and show their basic properties, such as the approximation property and the inclusion property.

2.1. The local degrees of freedom. For our new element \((T, P_T, D_T)\), \(T\) is a simplex and \(P_T = P_m(T)\). The set of degrees of freedom, denoted by \(D_T^m\), will be given next.

Given an \(n\)-simplex \(T\) with vertices \(a_i, 1 \leq i \leq n + 1\), let \(\lambda_1, \lambda_2, \ldots, \lambda_{n+1}\) be the barycentric coordinates of \(T\). For \(1 \leq k \leq n\), let \(\mathcal{F}_{T,k}\) be the set consisting of all \((n - k)\)-dimensional subsimplexes of \(T\). For any \(F\) in \(\mathcal{F}_{T,k}\), let \(|F|\) denote its measure, and let \(\nu_{F,1}, \ldots, \nu_{F,k}\) be its unit outer normals which are linearly independent.

For \(1 \leq k \leq m\), any \((n - k)\)-dimensional subsimplex \(F \in \mathcal{F}_{T,k}\) and \(\beta \in A_k\) with \(|\beta| = m - k\), define

\[
 d_{T,F,\beta}(v) = \frac{1}{|F|} \int_F \frac{\partial|\beta|v}{\partial \nu_{F,1}^{\beta_1} \cdots \partial \nu_{F,k}^{\beta_k}}, \quad \forall v \in H^m(T).
\]

By the Sobolev embedding theorems [1], \(d_{T,F,\beta}\) is a continuous linear functional on \(H^m(T)\). Then the set of the degrees of freedom is given by

\[
 D_T^m = \{ d_{T,F,\beta} : \beta \in A_k \text{ with } |\beta| = m - k, \ F \in \mathcal{F}_{T,k}, \ 1 \leq k \leq m \}.
\]

That is, the degrees of freedom are the integral averages of the normal derivatives of order \(m - k\) on all subsimplexes of dimension \(n - k\) for \(1 \leq k \leq m\).

For nonnegative integers \(i, j\) with \(i \leq j\) set

\[
 C_j^i = \frac{j!}{i!(j-i)!}.
\]

Then for each \(1 \leq k \leq m\), \(T\) has \(C_{n+1}^{n-k+1}\) subsimplexes of dimension \(n - k\). For each \((n - k)\)-dimensional subsomplex \(F\), the number of all \((m - k)\)-th order direction derivatives with respect to \(\nu_{F,1}, \ldots, \nu_{F,k}\) is \(C_{m-1}^{m-k}\). Therefore, by the well-known Vandermonde combinatorial identity, the number of the total degrees of freedom is given by

\[
 \sum_{k=1}^{m} C_{n+1}^{n-k+1} C_{m-1}^{m-k} = C_{n+m}^{m},
\]

which is precisely the dimension of \(P_m(T)\).

Let \(J = C_{n+m}^{m}\). We also number all the degrees of freedom by

\[
 d_{T,1}, d_{T,2}, \ldots, d_{T,J}.
\]

Then, \(D_T^m = \{d_{T,1}, d_{T,2}, \ldots, d_{T,J}\}\).

For \(1 \leq k \leq m\) and an \((n - k)\)-dimensional subsimplex \(F\) without \(a_{j_1}, \ldots, a_{j_k}\) as its vertices, different choices (for \(k > 1\)) of \(\nu_{F,1}, \ldots, \nu_{F,k}\) will lead to equivalent degrees of freedom. The particular and convenient choices of normal directions are as follows:

\[
 \nu_{F,i} = -\frac{\nabla \lambda_{j_i}}{\|\nabla \lambda_{j_i}\|}, \quad 1 \leq i \leq k.
\]
Some special cases: $1 \leq m \leq 3$. We now offer a brief discussion regarding all spaces that corresponding to the three lowest indices $1 \leq m \leq 3$. The degrees of freedom in these cases are depicted in Table 1 for $m \leq n \leq 3$. For $m = 1$ and $n = 1$, we obtain the well-known conforming linear element. This is the only conforming element in this family of elements. For $m = 1$ and $n \geq 2$, we obtain the well-known nonconforming linear element. For $m = 2$, we recover the well-known Morley element for $n = 2$ and its generalization to $n \geq 2$ (see Wang and Xu [38]). For $m = 3$ and $n = 3$, we obtain a new cubic element on a simplex that has 20 degrees of freedom.

2.2. Unisolvent property and canonical nodal interpolation. We need to show the $P_T$-unisolvent property of our new finite element. First, we show a crucial property.

**Lemma 2.1.** Let $1 \leq k \leq m$ and $F \in \mathcal{F}_{T,k}$. Then for any $v \in H^m(T)$, the integrals of all its $(m - k)$-th-order derivatives on $F$,

$$\int_F \partial^\alpha v, \quad |\alpha| = m - k,$$

are uniquely determined by all $d_{T,F',\beta}(v)$ given in (2.3) with $k \leq r \leq m$, $F'$ $(n-r)$-dimensional subsimplex of $F$, $\beta \in A_r$, and $|\beta| = m - r$. 

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**Table 1. Degrees of Freedom**

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<thead>
<tr>
<th>$m \setminus n$</th>
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<td>3</td>
<td><img src="image7" alt="Diagram 7" /></td>
<td><img src="image8" alt="Diagram 8" /></td>
<td><img src="image9" alt="Diagram 9" /></td>
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Proof. Let \( v \in H^m(T) \). We prove the lemma by induction. When \( k = m \),
\[
\frac{1}{|F|} \int_F v = d_{T,F,0}(v).
\]
The lemma is obviously true.

Assume that the lemma is true for all \( k \in \{i + 1, \cdots, m\} \) with \( 1 \leq i < m \). We consider the case that \( k = i \).

Denote all \((n-k-1)\)-dimensional subsimplexes of the \((n-k)\)-simplex \( F \) by \( S_1, S_2, \cdots, S_{n-k+1} \), and the unit outer normal of \( S_j \) by \( n(j) \), viewed as the boundary of an \((n-k)\)-simplex in \((n-k)\)-dimensional space. Choose orthogonal unit vectors \( \nu_{F,1}, \cdots, \nu_{F,k}, \tau_{F,k+1}, \cdots, \tau_{F,n} \) that are tangent to \( F \). Then
\[
\nu_{F,1}, \cdots, \nu_{F,k}, \tau_{F,k+1}, \cdots, \tau_{F,n}
\]
form a basis of \( R^n \).

Now let \(|\alpha| = m - k\). If \( \alpha_{k+1} = \cdots = \alpha_n = 0 \), then
\[
\frac{1}{|F|} \int_F \frac{\partial^{m-k} v}{\partial \nu_{F,1}^{\alpha_1} \cdots \partial \nu_{F,k}^{\alpha_k} \partial \tau_{F,k+1}^{\alpha_{k+1}} \cdots \partial \tau_{F,n}^{\alpha_n}} = d_{T,F,\beta}(v)
\]
with \( \beta \in A_k \) and \( \beta_j = \alpha_j, 1 \leq j \leq k \). Otherwise, without loss of generality, let \( \alpha_{k+1} > 0 \). Green’s formula gives
\[
\int_F \frac{\partial^{m-k} v}{\partial \nu_{F,1}^{\alpha_1} \cdots \partial \nu_{F,k}^{\alpha_k} \partial \tau_{F,k+1}^{\alpha_{k+1}} \cdots \partial \tau_{F,n}^{\alpha_n}} = n^{(j)} \cdot \tau_{F,k+1} \int_{S_j} \frac{\partial^{m-k-1} v}{\partial \nu_{F,1}^{\alpha_1} \cdots \partial \nu_{F,k}^{\alpha_k} \partial \tau_{F,k+1}^{\alpha_{k+1}-1} \partial \tau_{F,k+2}^{\alpha_{k+2}} \cdots \partial \tau_{F,n}^{\alpha_n}}.
\]

By the assumption of induction, the right-hand side of the above identity can be expressed in terms of all \( d_{T,F',\beta}(v) \) with \( k < r \leq m \), \( F' \) \((n-r)\)-dimensional subsimplex of \( F \), \( \beta \in A_r \), and \( |\beta| = m - r \). Consequently, the lemma is true for \( k = i \).

Lemma 2.2. For \( 1 \leq i \leq J \), there exists a unique polynomial \( p_i \in P_m(T) \), such that
\[
d_{T,j}(p_i) = \delta_{ij}, \quad 1 \leq j \leq J,
\]
where \( \delta_{ij} \) is the Kronecker delta.

Proof. As the dimension of \( P_m(T) \) is also \( J \), it is sufficient to show that if \( p \in P_m(T) \) and
\[
d_{T,F,\beta}(p) = 0, \quad \beta \in A_k \text{ with } |\beta| = m - k, \ F \in \mathcal{F}_{T,k}, \ 1 \leq k \leq m,
\]
then \( p \equiv 0 \).

By Lemma 2.1 and its proof, we deduce that
\[
\int_F \partial^\alpha p = 0, \quad |\alpha| = m - k, \ F \in \mathcal{F}_{T,k}, \ 1 \leq k \leq m.
\]

By Green’s formula and (2.7), we have for all \( 1 \leq k_1 \leq k_2 \leq \cdots \leq k_m \leq n \), that,
For all \( |T| \) the measure of \( T \). That is, \( p \in P_{m-1}(T) \).

By the interpolation theory \([10]\), we obtain the following error estimate of the interpolation operator \( \Pi_T : H^m(T) \rightarrow P_m(T) \) by

\[
\Pi_T v = \sum_{i=1}^{J} p_i d_{T,i}(v), \quad \forall v \in H^m(T).
\]

We would like to emphasize here that operator \( \Pi_T \) is well-defined for all functions in \( H^m(T) \).

By the interpolation theory \([10]\), we obtain the following error estimate of the interpolation operator.

**Lemma 2.3.** For \( s = 0, 1 \),

\[
|v - \Pi_T v|_{k,T} \leq C(\eta) h_T^{m+s-k} |v|_{m+s,T}, \quad 0 \leq k \leq m + s, \quad \forall v \in H^{m+s}(T)
\]

for all \( n \)-simplex \( T \) with \( h_T \leq \eta \rho_T \). Here, \( C(\eta) \) is a constant that only depends on \( \eta \).

### 2.3. Global finite element spaces

We define our piecewise polynomial spaces \( M^m_{h} \) and \( M^m_{h0} \) as follows:

1. \( M^m_{h} \) consists of all functions \( v_h \) in \( P_{m,h} \), such that for any \( k \in \{1, \cdots, m\} \), any \( (n-k) \)-dimensional subsimplex \( F \) of any \( T \in \mathcal{T}_h \) and any \( \beta \in A_k \) with \( |\beta| = m - k \), \( d_{T,F,\beta}(v_h) \) is continuous through \( F \).

2. \( M^m_{h0} \) consists of all functions \( v_h \) in \( P_{m,h} \), such that for any \( k \in \{1, \cdots, m\} \), any \( (n-k) \)-dimensional subsimplex \( F \) of any \( T \in \mathcal{T}_h \) and any \( \beta \in A_k \) with \( |\beta| = m - k \), if \( F \subset \partial \Omega \) then \( d_{T,F,\beta}(v_h) = 0 \).

Define an operator \( \Pi_h \) on \( H^m(\Omega) \) as follows:

\[
(\Pi_h v)_{|T} = \Pi_T (v_{|T}), \quad \forall T \in \mathcal{T}_h, \quad \forall v \in H^m(\Omega).
\]

By the above definition, \( \Pi_h v \in M^m_{h} \) for any \( v \in H^m(\Omega) \) and \( \Pi_h v \in M^m_{h0} \) for any \( v \in H^0(\Omega) \).

For convenience, following \([14]\), the symbols \( \lesssim, \gtrsim, \text{ and } \approx \) will be used in the rest of this paper. That \( X_1 \lesssim Y_1 \) and \( X_2 \gtrsim Y_2 \), mean that \( X_1 \leq c_1 Y_1 \) and \( c_2 X_2 \geq Y_2 \) for some positive constants \( c_1 \) and \( c_2 \) that are independent of mesh size \( h \). That \( X_3 \approx Y_3 \) means that \( X_3 \lesssim Y_3 \) and \( X_3 \gtrsim Y_3 \).

We define, for \( w \in L^2(\Omega) \) with \( w_{|T} \in H^m(T) \), \( \forall T \in \mathcal{T}_h \),

\[
\|w\|_{m,h}^2 = \sum_{T \in \mathcal{T}_h} \|w\|_{m,T}^2, \quad \|w\|_{m,h}^2 = \sum_{T \in \mathcal{T}_h} |w|_{m,T}^2.
\]
Now we consider the approximate property of $M_h^m$ and $M_{h0}^m$.

**Theorem 2.1.** For any $v \in H^{m+1}(\Omega)$,

\[
\|v - \Pi_h v\|_{m,h} \lesssim h|v|_{m+1,\Omega},
\]

and for any $v \in H^m(\Omega)$,

\[
\lim_{h \to 0} \|v - \Pi_h v\|_{m,h} = 0.
\]

**Proof.** First, let $v \in H^{m+1}(\Omega)$. By Lemma 2.3 we obtain (2.12) directly.

Now let $w \in H^m(\Omega)$. Since $H^{m+1}(\Omega)$ is dense in $H^m(\Omega)$, for any $\varepsilon > 0$ there exists $\phi \in H^{m+1}(\Omega)$ such that

\[
\|w - \phi\|_{m,\Omega} < \varepsilon.
\]

By (2.12), there exists $\tilde{h} > 0$ such that

\[
\|\phi - \Pi_{\tilde{h}} \phi\|_{m,h} < \varepsilon
\]

when $h < \tilde{h}$. Therefore by (2.10)

\[
\|w - \Pi_h w\|_{m,h} \leq \|w - \phi\|_{m,h} + \|\Pi_h (w - \phi)\|_{m,h} + \|\phi - \Pi_{\tilde{h}} \phi\|_{m,h} \lesssim \varepsilon
\]

when $h < \tilde{h}$. This leads to (2.13). \hfill \Box

When $n > 1$, $M_h^m$ is not a subspace of $H^m(\Omega)$ and $M_{h0}^m$ is not a subspace of $C^0(\bar{\Omega})$. Although functions in $M_h^m$ are not continuous on $\Omega$ in general, they have some weak continuity. By the definitions of $M_h^m$ and $M_{h0}^m$, Lemma 2.1 and its proof, the following lemma can be obtained directly.

**Lemma 2.4.** Let $k \in \{1, \ldots, m\}$ and $F$ be an $(n-k)$-dimensional subsimplex of $T \in \mathcal{T}_h$. Then, for any $v_h \in M_h^m$ and any $T' \in \mathcal{T}_h$ with $F \subset T'$,

\[
\int_F \partial^\alpha (v_h|_{T'}) = \int_F \partial^\alpha (v_h|_{T}), \quad |\alpha| = m - k.
\]

If $F \subset \partial \Omega$, then for any $v_h \in M_{h0}^m$,

\[
\int_F \partial^\alpha (v_h|_{T}) = 0, \quad |\alpha| = m - k.
\]

**An equivalent definition.** By Lemma 2.4 we can give an equivalent definition of $M_h^m$ and $M_{h0}^m$. $M_h^m$ consists of all functions $v_h$ in $P_{m,h}$, such that for any $k \in \{1, \ldots, m\}$, any $(n-k)$-dimensional subsimplex $F$ of any $T \in \mathcal{T}_h$ and any $\alpha$ with $|\alpha| = m - k$, the integral of $\partial_h^\alpha v_h$ over $F$ is continuous through $F$; $M_{h0}^m$ consists of all functions $v_h$ in $M_h^m$ such that for any $k \in \{1, \ldots, m\}$, any $(n-k)$-dimensional subsimplex $F$ of any $T \in \mathcal{T}_h$ and any $\alpha$ with $|\alpha| = m - k$, if $F \subset \partial \Omega$, then the integral of $\partial_h^\alpha v_h$ over $F$ vanishes.

**Lemma 2.5.** Let $|\alpha| < m$ and $F$ be an $(n-1)$-dimensional subsimplex of $T \in \mathcal{T}_h$. Then for any $v_h \in M_h^m$, $\partial_h^\alpha v_h$ is continuous at a point on $F$ at least. If $F \subset \partial \Omega$ and $v_h \in M_{h0}^m$, then $\partial_h^\alpha v_h$ vanishes at a point on $F$ at least.

**Proof.** Let $v_h \in M_h^m$ and $T' \in \mathcal{T}_h$ with $F \subset T'$. By Lemma 2.4 there is an $(n-m+|\alpha|)$-dimensional subsimplex $F'$ of $F$, such that

\[
\int_{F'} \partial^\alpha (v_h|_{T'}) = \int_{F'} \partial^\alpha (v_h|_{T}).
\]

Then, $\partial_h^\alpha v_h$ is continuous at a point on $F'$ at least.
If $F \subset \partial \Omega$ and $v_h \in M_{h0}^m$, then there is an $(n - m + |\alpha|)$-dimensional subsimplex $F'$ of $F$ by Lemma 2.3 such that
\[ \int_{F'} \partial^\alpha (v_h|_T) = 0. \]
Thus, $\partial^\alpha v_h$ vanishes at a point on $F'$ at least. \hfill \Box

2.4. Inclusion properties. We will now discuss two simple inclusion properties of our finite element spaces. First, we have the following observation.

Lemma 2.6. Given any $n > m \geq 1$ and a simplex $T$, the set of subsimplices of $T$ used to define $D_T^n$ is also used in the definition of $D_T^{m+1}$. More precisely, the degrees of freedom for $D_T^{m+1}$ can be obtained by taking the integral of one order higher than normal derivatives of functions on the same subsimplexes used for $D_T^n$, plus the integral average of the function over all the additional $(n - m - 1)$-subsimplexes.

To obtain a more interesting inclusion property, we define
\[ \partial M_h^m = \text{span}\{\partial^e_1 M_h^m, \partial^e_2 M_h^m, \ldots, \partial^e_n M_h^m\} \]
and
\[ \partial M_{h0}^m = \text{span}\{\partial e_1 M_{h0}^m, \partial e_2 M_{h0}^m, \ldots, \partial e_n M_{h0}^m\}. \]

Theorem 2.2. Let $n \geq m > 1$, then
\[ \partial M_h^m = M_{h0}^{m-1}, \quad \partial M_{h0}^m = M_{h0}^{m-1}. \]

Proof. By the equivalent definition of $M_h^m$ and $M_{h0}^m$, we obtain directly that
\[ \partial M_h^m \subset M_{h0}^{m-1}, \quad \partial M_{h0}^m \subset M_{h0}^{m-1}. \]

For any $k \in \{1, 2, \ldots, m-1\}$, any $T \in T_h$, any $(n-k)$-dimensional subsimplex $F$ of $T$, and any $\beta \in A_k$ with $|\beta| = m - 1 - k$, (1) let $w$ be the global basis function of $M_{h0}^{m-1}$ corresponding to degree of freedom $d_{T,F,\beta}$, and (2) let $v$ be the global basis function of $M_h^m$ corresponding to degree of freedom $d_{T,F,\alpha}$ with $\alpha = \beta + (1, 0, \ldots, 0)$. By these definitions, $w = \nu_{F,1}^T \nabla v$. Then the theorem follows. \hfill \Box

A note on the case $m = 0$. In the above construction, we made the assumption that $m \geq 1$. But we can slightly enlarge this construction to include the trivial case $m = 0$, namely $L^2(\Omega)$ space. Technically, we can just replace the constraint $1 \leq k \leq m$ with $\text{min}(1, m) \leq k \leq m$. In this case, the shape function space is again $P_m(T) \equiv P_0(T)$, namely the constant, and the corresponding degree of freedom is just the volume integral on each simplex. This trivial case of the finite element space, denoted by $M_{h0}^0$, can be thought of a close relative of $M_{h0}^m$ ($m \geq 1$), but not a direct family member in view of the properties stated in Lemma 2.6.

3. Convergence analysis for the new element

In this section, we will give the convergence analysis for the new class of finite element methods introduced in this paper.

Let $b_0$ be a nonnegative constant and $b_\alpha$ be positive constants, $|\alpha| = m$. Define
\[ (3.1) \quad a(v, w) = \int_\Omega \left( \sum_{|\alpha| = m} b_\alpha \partial^\alpha v \partial^\alpha w + b_0 vw \right), \quad \forall v, w \in H^m(\Omega). \]
Let \( W \) be \( H^m_0(\Omega) \) or \( H^m(\Omega) \), and let \( f \in L^2(\Omega) \). We consider the following variational problem: find \( u \in W \), such that

\[
(3.2) \quad a(u, v) = (f, v), \quad \forall v \in W.
\]

We assume that problem (3.2) has a unique solution for any \( f \in L^2(\Omega) \).

The above variational problem corresponds to the following 2\( m \)-th-order partial differential equation:

\[
(3.3) \quad \sum_{|\alpha|=m} (-1)^{|\alpha|} \partial^\alpha (b_{\alpha} \partial^\alpha u) + b_0 u = f, \quad \text{in } \Omega.
\]

When \( W = H^m_0(\Omega) \), the variational problem (3.2) corresponds to the homogeneous Dirichlet boundary problem of partial differential equation (3.3) with these boundary conditions:

\[
(3.4) \quad \frac{\partial^k u}{\partial \nu^k}|_{\partial \Omega} = 0, \quad 0 \leq k \leq m - 1,
\]

where \( \nu = (\nu_1, \nu_2, \ldots, \nu_n)^T \) is the unit outer normal to \( \partial \Omega \).

When \( W = H^m(\Omega) \), problem (3.2) corresponds to the boundary problem of partial differential equation (3.3) with some natural boundary conditions.

For \( v, w \in L^2(\Omega) \) so that \( v|_T, w|_T \in H^m(T) \), \( \forall T \in \mathcal{T}_h \), we define

\[
(3.5) \quad a_h(v, w) = \sum_{T \in \mathcal{T}_h} \int_T \left( \sum_{|\alpha|=m} b_{\alpha} \partial^\alpha v \partial^\alpha w + b_0 vw \right).
\]

When \( W = H^m(\Omega) \), let \( U_h \) be \( M^{m}_{h} \); otherwise, let \( U_h \) be \( M^{m}_{h0} \). The nonconforming finite element method for problem (3.2) corresponding to the new element given in Section 2 is to find \( u_h \in U_h \), such that

\[
(3.6) \quad a_h(u_h, v_h) = (f, v_h), \quad \forall v_h \in U_h.
\]

Next, we will discuss the convergence property of solution \( u_h \) of problem (3.6).

3.1. **Weak continuity.** Let \( V_h \) be a nonconforming finite element space to approximate \( H^m(\Omega) \) corresponding to \( \mathcal{T}_h \), and let \( V_{h0} \) be the corresponding subspace of \( V_h \) to approximate \( H^m_0(\Omega) \).

We say that \( V_h \) has weak continuity (or weak discontinuity) if for any \( v_h \in V_h \), any \((n - 1)\)-dimensional face \( F \) of \( T \in \mathcal{T}_h \) and any \( |\alpha| < m \), \( \partial^\alpha_h v_h \) is continuous at a point on \( F \) at least. Correspondingly, we say that \( V_{h0} \) satisfies the weak zero-boundary condition if for any \( v_{h0} \in V_{h0} \), any \((n - 1)\)-dimensional face \( F \) of \( T \in \mathcal{T}_h \) with \( F \subset \partial \Omega \) and any \( |\alpha| < m \), \( \partial^\alpha_h v_{h0} \) vanishes at a point on \( F \) at least.

By Lemma 2.5, we know that \( M^m_h \) has weak continuity and that \( M^m_{h0} \) satisfies the weak zero-boundary condition.

With weak continuity, we obtain that \( v_h \) is a single polynomial of a degree less than \( m \) on whole \( \Omega \) if \( v_h \in V_h \) and \(|v_h|_{m, h} = 0\). Moreover, \( v_h \equiv 0 \) when \( v_h \in V_{h0} \) and the weak zero-boundary condition is satisfied; that is, \(|\cdot|_{m, h}\) is a norm of \( V_{h0} \). In this sense, the weak continuity and the weak zero-boundary condition are viewed as necessary.

We assume in the rest of the section that a nonnegative integer \( t \) exists, such that \( V_h \subset P_{t,h} \) for all \( h \). We also assume that \( \mathcal{T}_h \) is a partition consisting of \( n \)-simplexes or consisting of \( n \)-cubes with their sides parallel to some respective coordinate axes. Following the method used in [37], we have the following lemma.
Lemma 3.1. Let $V_h$ have weak continuity and let $V_{h0}$ satisfy the weak zero-boundary condition. Then, for any $v_h \in V_h$ and any $|\alpha| < m$ there exists a piecewise polynomial $v_\alpha \in H^1(\Omega)$ such that
\begin{equation}
|\partial_\alpha^m v_h - v_\alpha|_{j,h} \lesssim h^{m-|\alpha|-j}|v_h|_{m,h}, \quad 0 \leq j \leq m - |\alpha|,
\end{equation}
and $v_\alpha$ can be chosen in $H^l_0(\Omega)$ when $v_h \in V_{h0}$.

Proof. For set $B \subset \mathbb{R}^n$, let $\mathcal{T}_h(B) = \{ T \in \mathcal{T}_h : B \cap T \neq \emptyset \}$ and $N_h(B)$ be the number of the elements in $\mathcal{T}_h(B)$.

Let $v_h \in V_h$, $|\alpha| < m$. For $T \in \mathcal{T}_h$, denote by $v_\alpha^T$ the continuous extension of $v_h$ from the interior of $T$ to $T$. Given any $(n-1)$-dimensional face $F$ of $T$, let us define the jump of $\partial_\alpha^m v_h$ across $F$ as follows: $[\partial_\alpha^m v_h]_F = \partial_\alpha^m v_h^T|_F - \partial_\alpha^m v_h^T'|_F$ if $F = T \cap T'$ for some other $T' \in \mathcal{T}_h$ and $[\partial_\alpha^m v_h]_F = \partial_\alpha^m v_h^T|_F$ if $F = T \cap \partial \Omega$.

First, we show that if $F \not\subset \partial \Omega$ or $v_h \in V_{h0}$, then
\begin{equation}
[\partial_\alpha^m v_h]_F^2 \lesssim h^{2(m-|\alpha|)-n} \sum_{T' \in \mathcal{T}_h, F \subset T'} |v_h|_{m,T'}^2.
\end{equation}
By the weak continuity and the weak zero-boundary condition there exists $x \in F$ such that $[\partial_\alpha^m v_h]_F$ vanishes at $x$, this leads to
\begin{equation}
[\partial_\alpha^m v_h]_F^2 \leq h^2 \max_{y \in F} \left[ \frac{\partial}{\partial \tau} \partial_\alpha^m v_h \right]^2_F(y) \lesssim h^2 \sum_{|\alpha'| = |\alpha|+1} \max_{y \in F} \left[ \partial_\alpha^m v_h \right]_F^2(y),
\end{equation}
where $\tau$ is a unit tangent of $F$. Repeating the same argument, we have
\begin{equation}
[\partial_\alpha^m v_h]_F^2 \lesssim h^{2(m-|\alpha|)} \sum_{|\alpha'| = m} \max_{y \in F} \left[ \partial_\alpha^m v_h \right]_F^2(y).
\end{equation}
By the inverse inequality, we obtain (3.8).

Let $l = m - |\alpha|$ and $0 \leq j \leq l$. If $T$ is an $n$-simplex, then we take $S_{l,T} = P_l(T)$ and $\Pi_{l,T}$ the interpolating operator corresponding to the element of $n$-simplex of type $(l)$, otherwise take $S_{l,T} = Q_l(T)$ and $\Pi_{l,T}$ the interpolating operator corresponding to the element of $n$-cube of type $(l)$ (see [10], pp. 48 and 57). Let $\Xi_{l,T}$ be the set of nodal points of $\Pi_{l,T}$.

Now we define $v_\alpha \in H^1(\Omega)$ as follows: for all $T \in \mathcal{T}_h$, $v_\alpha|_T \in S_{l,T}$ and for each $x \in \Xi_{l,T}$ if $x \in \partial \Omega$ and $v_h \in V_{h0}$, then $v_\alpha(x) = 0$, otherwise
\begin{equation}
v_\alpha(x) = \frac{1}{N_h(x)} \sum_{T' \in \mathcal{T}_h(x)} \partial_\alpha^m v_h^T'(x).
\end{equation}
Then $v_\alpha$ is well-defined, and $v_\alpha \in H^l_0(\Omega)$ when $v_h \in V_{h0}$.

By the interpolating theory,
\begin{equation}
|\partial_\alpha^m v_h - \Pi_{l,T} \partial_\alpha^m v_h|_{j,T} \lesssim h^{m-|\alpha|-j}|v_h|_{m,T}.
\end{equation}
Using the affine argument, we can show the following inequality:
\begin{equation}
|p|_{j,T}^2 \lesssim h^{n-2j} \sum_{x \in \Xi_{l,T}} |p(x)|^2, \quad \forall p \in S_{l,T}.
\end{equation}
Since $\Pi_{l,T} \partial_\alpha^m v_h - v_\alpha|_T \in S_{l,T}$,
\begin{equation}
|\Pi_{l,T} \partial_\alpha^m v_h - v_\alpha|_{j,T}^2 \lesssim h^{n-2j} \sum_{x \in \Xi_{l,T}} |\Pi_{l,T} \partial_\alpha^m v_h^T(x) - v_\alpha(x)|^2.
\end{equation}
If \( x \in \Xi_{l,T} \cap \Omega \) or \( v_h \notin V_{h0} \), then by (3.9) we have
\[
|\Pi_{l,T} \partial^\alpha v_h^T(x) - v_\alpha(x)|^2 = \left| \frac{1}{N_h(x)} \sum_{T' \in \mathcal{T}_h(x)} \left( \partial^\alpha v_h^T(x) - \partial^\alpha v_h^{T'}(x) \right) \right|^2.
\]

For \( T' \in \mathcal{T}_h(x) \) and \( T' \neq T \), there exist \( T_1, \ldots, T_L \in \mathcal{T}_h(x) \) such that \( T_1 = T, T_L = T' \) and \( F_j = T_j \cap T_{j+1} \) is a common \((n-1)\)-dimensional face of \( T_j \) and \( T_{j+1} \), \( 1 \leq j < L \). By (3.8) and the fact that \( N_h(x) \) is bounded, we obtain
\[
|\partial^\alpha v_h^T(x) - \partial^\alpha v_h^{T'}(x)|^2 \lesssim \sum_{j=1}^{L-1} \max_{y \in F_j} |\partial^\alpha v_h|_{F_j}^2(y) \lesssim h^{2(\alpha - |\alpha|) - n} \sum_{T' \in \mathcal{T}_h(x)} |v_h|^2_{m,T'}.
\]

If \( x \in \Xi_{l,T} \cap \partial \Omega \) and \( v_h \in V_{h0} \), then we have by definition of \( v_\alpha \),
\[
|\Pi_{l,T} \partial^\alpha v_h^T(x) - v_\alpha(x)|^2 = |\partial^\alpha v_h^T(x)|^2 \lesssim h^{2(|\alpha| - |\alpha|) - n} \sum_{T' \in \mathcal{T}_h(x)} |v_h|^2_{m,T'}.
\]

From (3.12) we derive that
\[
|\Pi_{l,T} \partial^\alpha v_h - v_\alpha|_{J,T}^2 \lesssim h^{2(|\alpha| - |\alpha|) - j} \sum_{T' \in \mathcal{T}_h(T)} |v_h|^2_{m,T'}.
\]

By (3.10), (3.13) and the triangle inequality, we get
\[
|\partial^\alpha v_h - v_\alpha|^2 \lesssim h^{2(|\alpha| - |\alpha|) - j} \sum_{T \in \mathcal{T}_h} \sum_{T' \in \mathcal{T}_h(T)} |v_h|^2_{m,T'}.
\]

Then (3.7) follows.

**Theorem 3.1.** Let \( V_h \) have weak continuity, and let \( V_{h0} \) satisfy the weak zero-boundary condition. Then, the generalized inequality of Poincaré-Friedrichs,
\[
|v_h|_{m,h} \lesssim |v_h|_{m,h}, \quad \forall v_h \in V_{h0},
\]
and the generalized Poincaré inequality
\[
|v_h|^2_{m,h} \lesssim |v_h|^2_{m,h} + \sum_{|\alpha| < m} \left( \int \Omega \partial^\alpha v_h \right)^2, \quad \forall v_h \in V_h,
\]
are true.

**Proof.** The following inequalities are true.
\[
|v|_{1,\Omega} \lesssim |v|_{1,\Omega}, \quad \forall v \in H^1_0(\Omega),
\]
\[
|v|^2_{1,\Omega} \lesssim |v|^2_{1,\Omega} + \left( \int \Omega v \right)^2, \quad \forall v \in H^1(\Omega).
\]

For \( v_h \in V_{h0}, |\alpha| < m \), let \( v_\alpha \in H^1_0(\Omega) \) be as in (3.7). Then from (3.17) and (3.7),
\[
|\partial^\alpha v_h|_{0,\Omega}^2 \lesssim |\partial^\alpha v_h - v_\alpha|_{0,\Omega}^2 + |v_\alpha|_{0,\Omega}^2 \,
\]
\[
\lesssim |v_h|^2_{m,h} + |v_\alpha|^2_{1,\Omega} \lesssim |v_h|^2_{m,h} + |v_h|^2_{|\alpha|+1,h}.
\]

Consequently,
\[
|v_h|_{k,h} \lesssim |v_h|_{m,h} + |v_h|_{k+1,h}, \quad 0 \leq k < m.
\]

This leads to (3.15).

By (3.18) and the same argument, we obtain (3.16).
By Lemma 2.5 and Theorem 3.1 we have

**Corollary 3.1.** The following inequalities are true:

\[
\|v_h\|_{m,h} \lesssim |v_h|_{m,h}, \quad \forall v_h \in M^m_h, \quad (3.20)
\]

\[
\|v_h\|_{m,h}^2 \lesssim |v_h|_{m,h}^2 + \sum_{|\alpha| < m} \left( \int_{\Omega} \partial_h^\alpha v_h \right)^2, \quad \forall v_h \in M^m_h, \quad (3.21)
\]

### 3.2. Consistent approximation

The first condition guaranteeing the convergence property is the approximation condition. When \( W = H^m(\Omega) \), let \( W_h \) be \( V_h \), otherwise, let \( W_h \) be \( V_{h0} \). It is said that \( \{W_h, W\} \) satisfies the approximation condition if

\[
\lim_{h \to 0} \inf_{v_h \in W_h} \|v - v_h\|_{m,h} = 0, \quad \forall v \in W. \quad (3.22)
\]

By means of the interpolation theory (see [10]), the approximation condition can be handled easily.

By the approximation theory, \( \{P_r, H^m(\Omega)\} \) satisfies the approximation condition when \( r \geq m \), while \( \{P_{m-1}, H^m(\Omega)\} \) fails. Then, among the piecewise polynomial approximations to \( H^m(\Omega) \), the \( m \)-th degree is the lowest.

It is said that \( \{W_h, W\} \) satisfies the consistent condition if for any infinite sequence \( \{v_{h_k}\} \) with \( v_{h_k} \in W_{h_k} \) and \( h_k \to 0 \) as \( k \to \infty \), such that \( \{\partial_{h_k}^\alpha v_{h_k}\} \) is weakly convergent, in \( L^2(\Omega) \), to \( v^\alpha \) for each multi-index \( \alpha \) satisfying \( |\alpha| \leq m \), it is always true that \( v^0 \in W \) and \( v^\alpha = \partial^\alpha v^0 \) for all \( |\alpha| \leq m \).

It is said that \( \{W_h\} \) is a consistent approximation of \( W \) if \( \{W_h, W\} \) satisfies both the approximation condition and the consistent condition.

The bilinear form \( a_h(\cdot, \cdot) \) is said to be uniformly \( W_h \)-elliptic if

\[
\|v_h\|_{m,h}^2 \lesssim a_h(v_h, v_h), \quad \forall v_h \in W_h. \quad (3.23)
\]

When \( a_h(\cdot, \cdot) \) is uniformly \( W_h \)-elliptic and \( \{W_h\} \) is a consistent approximation of \( W \), the corresponding nonconforming element method for problem (3.2) is convergent (see [32]).

To check the consistent condition, we can use the generalized patch test proposed in [32]. Other sufficient conditions that are easier to achieve can also be used, such as the patch test (see [6, 16, 36, 37]), the weak patch test [37], the F-E-M test [29], and the IPT test [46].

**Theorem 3.2.** Both \( \{M^m_h, H^m(\Omega)\} \) and \( \{M^m_{h0}, H^m_{0}(\Omega)\} \) satisfy the approximation condition and consistent condition.

**Proof.** Theorem 2.1 leads to that \( \{M^m_h, H^m(\Omega)\} \) and \( \{M^m_{h0}, H^m_{0}(\Omega)\} \) satisfy the approximation condition.

Let \( \varphi \in C^\infty_0(\Omega) \) (or \( C^\infty_0(R^n) \)) and \( \{v_{h_k}\} \) be an infinite sequence with \( v_{h_k} \in M^m_{h_k} \) (or \( M^m_{h_k0} \)) and \( h_k \to 0 \) as \( k \to \infty \), such that \( \{\partial_{h_k}^\alpha v_{h_k}\} \) is weakly convergent, in \( L^2(\Omega) \), to \( v^\alpha \) for each multi-index \( \alpha \) satisfying \( |\alpha| \leq m \).

Now, let \( 1 \leq i \leq n \) and \( |\alpha| < m \). By Lemma 3.1 we have that for each \( k \), a piecewise polynomial \( v_{ak} \in H^1(\Omega) \) (or \( H^1_0(\Omega) \)) exists, such that

\[
|\partial_{h_k}^\alpha v_{h_k} - v_{ak}|_{j,h_k} \lesssim h_k^{m-|\alpha|-j} |v_{h_k}|_{m,h_k}, \quad 0 \leq j \leq m - |\alpha|. \quad (3.24)
\]
We obtain from \( \text{(3.24)} \), Green’s formula and the Schwarz inequality that
\[
\left| \int_\Omega \left( \phi \partial_{\alpha}^{\alpha+e_i} v_{h_k} + \partial^{e_i} \phi \partial_{\alpha}^\alpha v_{h_k} \right) \right| \\
\quad = \left| \int_\Omega \left( \phi \partial_{\alpha}^{\alpha} \left( \partial_{\alpha}^\alpha v_{h_k} - v_{\alpha k} \right) + \partial^{e_i} \phi \left( \partial_{\alpha}^\alpha v_{h_k} - v_{\alpha k} \right) \right) \right| \\
\quad \lesssim h^{-\alpha} \| \phi \|_{1, \Omega} \| v_{h_k} \|_{\alpha, h_k},
\]
and this leads to
\[
\text{(3.25)} \quad \int_\Omega \left( \phi v_{\alpha+e_i} + \partial^{e_i} \phi v^{\alpha} \right) = 0,
\]
when \( |\alpha| < m - 1 \).

Let \( |\alpha| = m - 1 \). Given \( T \in \mathcal{T}_h \) and an \((n - 1)\)-dimensional face \( F \) of \( T \), let \( P^0_F : L^2(F) \to P_0(F) \) be the orthogonal projection. By Lemma 2.4 and Green’s formula, we have
\[
\int_\Omega \left( \phi \partial_{\alpha}^{\alpha+e_i} v_{h_k} + \partial^{e_i} \phi \partial_{\alpha}^\alpha v_{h_k} \right) = \sum_{T \in \mathcal{T}_h} \sum_{F \subset \partial T} \int_F \phi \partial_{\alpha}^\alpha v_{h_k} \nu_i \\
\quad = \sum_{T \in \mathcal{T}_h} \sum_{F \subset \partial T} \int_F \left( \phi - P^0_F \phi \right) \left( \partial_{\alpha}^\alpha v_{h_k} - P^0_F \partial_{\alpha}^\alpha v_{h_k} \right) \nu_i.
\]
By the Schwarz inequality and the interpolation theory in [10], we obtain that
\[
\left| \int_\Omega \left( \phi \partial_{\alpha}^{\alpha+e_i} v_{h_k} + \partial^{e_i} \phi \partial_{\alpha}^\alpha v_{h_k} \right) \right| \\
\quad \leq \sum_{T \in \mathcal{T}_h} \sum_{F \subset \partial T} \| \phi - P^0_F \phi \|_{0, F} \| \partial_{\alpha}^\alpha v_{h_k} - P^0_F \partial_{\alpha}^\alpha v_{h_k} \|_{0, F} \\
\quad \lesssim h_k \sum_{T \in \mathcal{T}_h} |\phi|_{1,T} \| v_{h_k} \|_{\alpha, T} \lesssim h_k |\phi|_{1, \Omega} \| v_{h_k} \|_{\alpha, h_k}.
\]
Thus, \( \text{(3.25)} \) is also true when \( |\alpha| = m - 1 \).

Consequently, \( v^{\alpha} = \partial^{\alpha} v^0 \) for all \( |\alpha| \leq m \) and \( v^0 \in H^m(\Omega) \) (or \( H^m_0(\Omega) \)).

\( \{ M^m_h, H^m(\Omega) \} \) and \( \{ M^m_{h_0}, H^m_0(\Omega) \} \) satisfy the consistent condition.

By Theorem 3.2, we know that \( M^m_h \) is a consistent approximation of \( H^m(\Omega) \) and that \( M^m_{h_0} \) is a consistent approximation of \( H^m_0(\Omega) \).

By Corollary 3.1, Theorem 3.2 and the result given in [32], we obtain the following theorem directly.

**Theorem 3.3.** For any \( f \in L^2(\Omega) \), the solution \( u_h \) of problem (3.6) converges to the solution \( u \) of problem (3.2):
\[
\lim_{h \to 0} \| u - u_h \|_{m, h} = 0.
\]
3.3. Error estimate. Now, we discuss the error estimate of the nonconforming finite element solution of problem (3.6) when \( W = H^{m}_0(\Omega) \) and \( U_h = M^m_{h0} \). Let \( u \) be the solution to problem (3.2) and let \( u_h \) be the solution to problem (3.6).

Lemma 3.2. Let \( r = \max\{m + 1, 2m - 1\} \). If \( u \in H^r(\Omega) \) and \( f \in L^2(\Omega) \), then

\[
\sup_{0 \neq v_h \in M^m_{h0}} \frac{|a_h(u, v_h) - (f, v_h)|}{\|v_h\|_{m, h}} \lesssim \sum_{k=1}^{m} h^k |u|_{m+k, \Omega} + h^m \|f\|_{0, \Omega}. \tag{3.26}
\]

Proof. Let \( v_h \in M^m_{h0} \). Set \( f' = f - b_0 \), then

\[
f' = (-1)^m \sum_{|\alpha| = m} \partial^\alpha (b_\alpha \partial^\alpha u), \tag{3.27}
\]

\[
\|f'\|_{0, \Omega} \lesssim \|f\|_{0, \Omega}, \tag{3.28}
\]

and

\[
a_h(u, v_h) - (f, v_h) = \sum_{T \in T_h} \int_T \left( \sum_{|\alpha| = m} b_\alpha \partial^\alpha u \partial^\alpha v_h \right) - (f', v_h). \tag{3.29}
\]

Given \( |\alpha| = m \), it can be written as \( \alpha = \sum_{i=1}^{m} e_{j_i, i} \). Set

\[
\alpha(k) = \sum_{i=1}^{k} e_{j_i, i}, \quad \alpha'(k) = \alpha - \sum_{i=1}^{k} e_{j_i, i}, \quad 0 \leq k \leq m.
\]

Define

\[
E_1 = \sum_{|\alpha| = m} \int_\Omega \left( b_\alpha \partial^\alpha u \partial_h^\alpha v_h + b_\alpha \partial^\alpha + \alpha(1) u \partial_h^\alpha(1) v_h \right),
\]

and

\[
E_2 = \sum_{k=1}^{m-2} (-1)^k \sum_{|\alpha| = m} b_\alpha \int_\Omega \left( \partial^{\alpha + \alpha(k)} u \partial_h^{\alpha(k)} v_h + \partial^{\alpha + \alpha(k+1)} u \partial_h^{\alpha(k+1)} v_h \right),
\]

\[
E_3 = \int_\Omega \left( (-1)^{m-1} \sum_{|\alpha| = m} b_\alpha \partial^{\alpha + \alpha(m-1)} u \partial_h^{\alpha(m-1)} v_h - f' v_h \right),
\]

when \( m > 1 \). Then by (3.27) and (3.29),

\[
a_h(u, v_h) - (f, v_h) = \begin{cases} E_1 + E_2 + E_3, & m > 1, \\ E_1, & m = 1. \end{cases} \tag{3.30}
\]

By Lemma 2.4 and Green’s formula, we have

\[
E_1 = \sum_{|\alpha| = m} \sum_{T \in T_h} b_\alpha \int_{\partial T} \partial^\alpha u \partial_h^{\alpha(1)} v_h \nu_{j_{\alpha, 1}}
\]

\[
= \sum_{|\alpha| = m} b_\alpha \sum_{T \in T_h} \sum_{F \in \partial T} \int_F \left( \partial^\alpha u - P^0_F \partial^\alpha u \right) \left( \partial_h^{\alpha(1)} v_h - P^0_F \partial_h^{\alpha(1)} v_h \right) \nu_{j_{\alpha, 1}}.
\]
Using the Schwarz inequality and the interpolation theory, we obtain

\[ |E_1| \lesssim \sum_{|\alpha|=m} \sum_{T \in T_h} \sum_{F \subset \partial T} \| \partial^\alpha u - P^0_k \partial^\alpha u \|_{0,F} \left\| \partial_h^{\alpha'_1} v_h - P^0_k \partial_h^{\alpha'_1} v_h \right\|_{0,F}, \]

that is,

\[ |E_1| \lesssim h |u|_{m+1,m} |v_h|_{m,T}. \tag{3.31} \]

When \( m > 1 \), let \( v_\beta \in H^1_0(\Omega) \) be the piecewise polynomial as in (3.7) for \( |\beta| < m \).

The Green formula leads to that

\[ E_2 = \sum_{k=1}^{m-2} (-1)^k \sum_{|\alpha|=m} b_\alpha \int_\Omega \partial^{\alpha+\alpha(k)} u \partial_h^{\alpha_{m,k+1}} \left( \partial_h^{\alpha'(k+1)} v_h - v_{\alpha'_{k+1}} \right) \]

\[ + \sum_{k=1}^{m-2} (-1)^k \sum_{|\alpha|=m} b_\alpha \int_\Omega \partial^{\alpha+\alpha(k+1)} u \left( \partial_h^{\alpha'(k+1)} v_h - v_{\alpha'_{k+1}} \right), \]

\[ E_3 = \int_\Omega \left( (-1)^{m-1} \sum_{|\alpha|=m} b_\alpha \partial^{\alpha+\alpha(m-1)} u \partial_h^{\alpha'(m-1)} (v_h - v_0) - f'(v_h - v_0) \right). \]

We have by the Schwarz inequality, the triangle inequality, (3.7) and (3.28),

\[ |E_2| + |E_3| \lesssim \left( h^m \| f \|_{0,\Omega} + \sum_{k=1}^{m-1} h^k |u|_{m+k,\Omega} \right) |v_h|_{m,h}. \tag{3.32} \]

By (3.30), (3.31), and (3.32), we obtain the desired estimation. \qed

By Corollary 3.1, Theorem 2.1, Lemma 3.2 and the well-known Strang Lemma (see [31] or [10]), we obtain the following theorem.

**Theorem 3.4.** Let \( u \) be the solution to problem (3.2) with \( W = H^m_0(\Omega) \), and let \( u_h \) be the solution to problem (3.6) with \( \bar{U}_h = M^{m}_0 \). Then for any \( f \in L^2(\Omega) \),

\[ \| u - u_h \|_{m,h} \lesssim \sum_{k=1}^{r-m} h^k |u|_{m+k,\Omega} + h^m \| f \|_{0,\Omega}, \tag{3.33} \]

when \( u \in H^r(\Omega) \) and \( r = \max\{m+1,2m-1\} \).

When \( W = H^m(\Omega) \) and the corresponding nonconforming finite element method is used, the same error estimates can also be obtained by similar arguments provided that \( b_0 > 0 \).

Since the approximate error of \( M^m_h \) and \( M^{m}_0 \) in norm \( \| \cdot \|_{m,h} \) is of order \( O(h) \) only, the error estimate given by (3.33) is optimal.

**4. Concluding remarks**

This construction of the consistent approximation of Sobolev spaces with minimal degree piecewise polynomials is motivated by theoretical considerations and an interest in applications for practical problems. In this paper, a new consistent approximation to \( m \)-th order Sobolev spaces of \( n \) dimensions with \( n \geq m \geq 1 \) is proposed in a canonical fashion, and the convergence and the error estimate for
application to $2m$-th-order elliptic problems in $\mathbb{R}^n$ are shown. The new class of nonconforming elements has several attractive properties. For example, this new class

- provides consistent approximation with minimal degree piecewise polynomials;
- offers degrees of freedom that fit perfectly well;
- recovers the well-known nonconforming linear elements for $m = 1$ and the Morley element for $m = 2$ in a canonical fashion; and
- has the inclusion property.

Though it is of great theoretical interest, this new type of finite element also has the potential to be useful in practice. In encountering high-order partial differential equations, we often try to transform them into a system of lower-order equations. Such a practice is based on the position that higher-order partial differential equations are too difficult to be efficiently discretized by finite element or finite difference methods. One strong message this paper sends is that a direct discretization of high-order partial differential equations is also practical. For example, a sixth-order partial differential equation in 3 dimensions can be discretized by a piecewise cubic polynomial that has 20 degrees of freedom on each element. This is not very difficult to carry out in practice.

REFERENCES


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